

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2008

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

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

Country of Domicile United States of America

Incorporated/Organized 02/09/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number) , Northbrook , IL 60062-6127 (City or Town, State and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)

Northbrook , IL 60062-6127 (City or Town, State and Zip Code) , 847-402-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)

Northbrook , IL 60062-7127 (City or Town, State and Zip Code) , 847-402-5000 (Area Code) (Telephone Number)

Internet Web site Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name) , 847-402-3029 (Area Code) (Telephone Number)

LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address) , 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	STEVEN CARL VERNEY
Secretary	MARY JOVITA MCGINN	Acting Chief Financial Officer	SAMUEL HENRY PILCH*

OTHER

CATHERINE SPEARMAN BRUNE, Senior Vice President	FREDERICK FLORIAN CRIPE, Senior Vice President	JAMES DAVID DEVRIES # Senior Vice President
JAMES EDWARD HOHMANN, Senior Vice President	JEFFREY LYNN KAUFMAN, Group Vice President	MICHELE COLEMAN MAYES, Senior Vice President
CHARLES NELSON PAUL, Group Vice President	MICHAEL JOHN ROCHE, Senior Vice President	GEORGE EDWARD RUEBENSON, Senior Vice President
ERIC ALLEN SIMONSON, Senior Vice President	STEVEN PAUL SORENSON, Senior Vice President	JOAN HELENA WALKER, Senior Vice President

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	FREDERICK FLORIAN CRIPE	JAMES DAVID DEVRIES #
JAMES EDWARD HOHMANN	MICHELE COLEMAN MAYES	SAMUEL HENRY PILCH #
MICHAEL JOHN ROCHE	GEORGE EDWARD RUEBENSON	ERIC ALLEN SIMONSON
STEVEN PAUL SORENSON	JOAN HELENA WALKER	THOMAS JOSEPH WILSON, II

State of Illinois
County of Cook SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

THOMAS JOSEPH WILSON, II	MARY JOVITA MCGINN	STEVEN CARL VERNEY
President	Secretary	Treasurer

Subscribed and sworn to before me this 15TH day of April 2008

Katherine Grefsheim
Notary
2/26/2009

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	26,483,299,713		26,483,299,713	27,710,343,782
2.	Stocks:				
	2.1 Preferred stocks	609,263,153		609,263,153	612,189,811
	2.2 Common stocks	7,107,036,536	4,317,872	7,102,718,664	8,333,881,952
3.	Mortgage loans on real estate:				
	3.1 First liens	788,604,417		788,604,417	795,247,729
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	261,821,464		261,821,464	265,444,580
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)	26,243,310		26,243,310	26,243,310
5.	Cash ($ (679,679,563)), cash equivalents ($ 1,039,856,213) and short-term investments ($ 16,172,024)	376,348,673		376,348,673	317,697,598
6.	Contract loans (including $ premium notes)				
7.	Other invested assets	2,019,811,291	25,812,757	1,993,998,534	1,809,832,931
8.	Receivables for securities	119,302,019	1,512,605	117,789,414	13,645,719
9.	Aggregate write-ins for invested assets	98,982,854		98,982,854	68,732,415
10.	Subtotals, cash and invested assets (Lines 1 to 9)	37,890,713,430	31,643,234	37,859,070,196	39,953,259,827
11.	Title plants less $ charged off (for Title insurers only)				
12.	Investment income due and accrued	323,664,523		323,664,523	313,842,357
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	795,578,413	13,415,423	782,162,989	808,737,960
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,194,741,946	3,220,799	3,191,521,148	3,227,345,520
	13.3 Accrued retrospective premiums	2,936,469	293,647	2,642,822	2,642,822
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	87,138,436		87,138,436	85,277,418
	14.2 Funds held by or deposited with reinsured companies	1,265,358	65,816	1,199,542	1,283,948
	14.3 Other amounts receivable under reinsurance contracts				
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon				
16.2	Net deferred tax asset	1,613,523,477	467,355,718	1,146,167,760	1,047,805,605
17.	Guaranty funds receivable or on deposit				
18.	Electronic data processing equipment and software	339,681,643	281,806,175	57,875,467	59,534,596
19.	Furniture and equipment, including health care delivery assets ($)	221,778,549	221,778,549		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	169,210,123	2,281,295	166,928,828	242,216,865
22.	Health care ($) and other amounts receivable				
23.	Aggregate write-ins for other than invested assets	1,418,368,617	1,014,205,718	404,162,900	420,487,377
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	46,058,600,983	2,036,066,374	44,022,534,610	46,162,434,295
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26.	Total (Lines 24 and 25)	46,058,600,983	2,036,066,374	44,022,534,610	46,162,434,295
	DETAILS OF WRITE-INS				
0901.	Security lending principal	86,629,462		86,629,462	46,433,208
0902.	Call options	12,353,392		12,353,392	22,299,207
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	98,982,854		98,982,854	68,732,415
2301.	Cash value of insurance policies on company officers	268,115,772		268,115,772	283,100,301
2302.	Accounts receivable	58,475,489	194,596	58,280,893	57,474,421
2303.	Pension intangible asset	55,362,000	2,000	55,360,000	55,880,000
2398.	Summary of remaining write-ins for Line 23 from overflow page	1,036,415,356	1,014,009,122	22,406,234	24,032,655
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,418,368,617	1,014,205,718	404,162,900	420,487,377

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,955,892,238)	11,178,605,873	11,162,167,967
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,923,342	3,462,642
3.	Loss adjustment expenses	3,080,401,003	3,064,863,530
4.	Commissions payable, contingent commissions and other similar charges	171,578,634	188,994,308
5.	Other expenses (excluding taxes, licenses and fees)	1,279,292,238	1,554,875,664
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	252,644,178	228,460,670
7.1	Current federal and foreign income taxes (including $ (19,387,751) on realized capital gains (losses))	246,333,140	4,613,853
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 121,845,184 and including warranty reserves of $)	8,674,384,618	8,874,686,588
10.	Advance premium	317,655,051	279,455,746
11.	Dividends declared and unpaid:		
	11.1 Stockholders	300,000,000	
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	2,223,940	2,037,258
13.	Funds held by company under reinsurance treaties	2,930,651	2,843,412
14.	Amounts withheld or retained by company for account of others	26,937,263	26,059,565
15.	Remittances and items not allocated	22,747,644	21,015,268
16.	Provision for reinsurance	65,381,341	88,096,073
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	58,963,172	216,599,589
20.	Payable for securities	295,932,543	318,481,864
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	1,318,793,919	2,091,182,673
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	27,297,728,548	28,127,896,673
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	27,297,728,548	28,127,896,673
27.	Aggregate write-ins for special surplus funds	27,016,403	27,436,312
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	2,358,563,172	2,357,833,601
33.	Unassigned funds (surplus)	14,335,026,487	15,645,067,708
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	16,724,806,062	18,034,537,621
36.	Totals	44,022,534,610	46,162,434,295
	DETAILS OF WRITE-INS		
2301.	Securities lending collateral	921,597,701	1,649,230,103
2302.	Accounts payable	271,954,813	322,168,660
2303.	Reserve for uncashed checks	105,265,783	96,989,618
2398.	Summary of remaining write-ins for Line 23 from overflow page	19,975,622	22,794,293
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,318,793,919	2,091,182,673
2701.	SCOR retroactive reinsurance account	27,016,403	27,436,312
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	27,016,403	27,436,312
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,714,875,703)	2,914,573,683	3,148,860,367	12,229,708,762
	1.2 Assumed (written $ 3,449,553,468)	3,471,198,856	3,255,307,946	13,394,865,851
	1.3 Ceded (written $ 130,532,159)	151,573,558	141,677,416	572,641,589
	1.4 Net (written $ 6,033,897,011)	6,234,198,982	6,262,490,897	25,051,933,023
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,414,881,180):			
	2.1 Direct	1,483,322,869	1,436,788,378	5,899,954,974
	2.2 Assumed	2,071,494,416	1,719,055,418	7,521,070,237
	2.3 Ceded	34,882,991	33,584,901	130,480,542
	2.4 Net	3,519,934,294	3,122,258,895	13,290,544,669
3.	Loss adjustment expenses incurred	759,080,793	666,189,396	2,945,237,262
4.	Other underwriting expenses incurred	1,561,394,388	1,535,227,506	6,446,519,840
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	5,840,409,475	5,323,675,797	22,682,301,772
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	393,789,507	938,815,100	2,369,631,251
	INVESTMENT INCOME			
9.	Net investment income earned	399,979,313	419,807,911	2,720,016,715
10.	Net realized capital gains (losses) less capital gains tax of $ (19,387,751)	13,860,852	320,475,723	987,592,885
11.	Net investment gain (loss) (Lines 9 + 10)	413,840,165	740,283,634	3,707,609,599
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 20,099,579)	(20,099,579)	(19,167,071)	(67,620,133)
13.	Finance and service charges not included in premiums	78,088,113	79,051,240	303,180,898
14.	Aggregate write-ins for miscellaneous income	(522,405)	(6,898,680)	(11,583,075)
15.	Total other income (Lines 12 through 14)	57,466,130	52,985,490	223,977,690
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	865,095,802	1,732,084,225	6,301,218,541
17.	Dividends to policyholders			(8,455)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	865,095,802	1,732,084,225	6,301,226,996
19.	Federal and foreign income taxes incurred	261,921,528	440,363,162	1,343,002,566
20.	Net income (Line 18 minus Line 19)(to Line 22)	603,174,274	1,291,721,063	4,958,224,431
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	18,034,537,622	19,129,160,177	19,129,160,177
22.	Net income (from Line 20)	603,174,274	1,291,721,063	4,958,224,431
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(745,110,302)	2,893,533	(1,288,503,251)
25.	Change in net unrealized foreign exchange capital gain (loss)			15,981,293
26.	Change in net deferred income tax	(3,113,110)	10,854,899	10,375,059
27.	Change in nonadmitted assets	(159,259,225)	52,255,507	41,283,904
28.	Change in provision for reinsurance	22,714,732	(16,888,661)	65,496,996
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	729,571	14,854,166	30,065,014
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,000,000,000)	(1,000,000,000)	(4,921,500,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(28,867,500)		(6,046,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,309,731,560)	355,690,507	(1,094,622,555)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	16,724,806,062	19,484,850,684	18,034,537,622
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Retroactive reinsurance gain	(323,252)	(6,327,188)	(9,585,966)
1402.	CNA renewal rights and option agreement	(163,947)	(562,443)	(1,632,024)
1403.	Fines and penalties	(35,206)	(9,049)	(913,636)
1498.	Summary of remaining write-ins for Line 14 from overflow page			548,551
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(522,405)	(6,898,680)	(11,583,075)
3701.	Pension measurement date adjustment	(28,627,000)		
3702.	Additional minimum pension liability	(240,500)		(6,046,000)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(28,867,500)		(6,046,000)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	6,133,857,434	24,993,612,500
2.	Net investment income	356,162,043	2,611,693,637
3.	Miscellaneous income	57,466,130	223,977,690
4.	Total (Lines 1 to 3)	6,547,485,607	27,829,283,827
5.	Benefit and loss related payments	3,505,357,405	13,391,618,624
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,549,406,176	9,444,613,036
8.	Dividends paid to policyholders		(8,455)
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	814,490	1,944,220,141
10.	Total (Lines 5 through 9)	6,055,578,072	24,780,443,346
11.	Net cash from operations (Line 4 minus Line 10)	491,907,535	3,048,840,481
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,859,066,823	12,478,759,278
	12.2 Stocks	3,146,575,183	8,838,336,169
	12.3 Mortgage loans	6,709,842	115,825,375
	12.4 Real estate		291,648
	12.5 Other invested assets	68,217,531	551,727,491
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(153,972)	156,495
	12.7 Miscellaneous proceeds		484,631,258
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,080,415,407	22,469,727,714
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,780,492,938	12,430,215,718
	13.2 Stocks	2,771,884,464	7,384,876,307
	13.3 Mortgage loans		262,595,840
	13.4 Real estate	2,047,059	19,401,677
	13.5 Other invested assets	237,552,930	729,719,023
	13.6 Miscellaneous applications	188,226,718	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,980,204,109	20,826,808,566
14.	Net increase (or decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,100,211,297	1,642,919,148
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	729,571	30,065,014
	16.3 Borrowed funds		(52,791,627)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	700,000,000	4,921,500,000
	16.6 Other cash provided (applied)	(834,197,328)	510,658,311
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,533,467,757)	(4,433,568,302)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	58,651,075	258,191,328
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	317,697,598	59,506,270
	19.2 End of period (Line 18 plus Line 19.1)	376,348,673	317,697,598

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

20.0001. Proceeds from bonds sold, matured or repaid	39,381,734	263,072,766
20.0002. Proceeds from equities sold	8,770,172	67,716,055
20.0003. Cost of bonds acquired	45,053,988	182,763,505
20.0004. Cost of equities acquired	4,859,698	116,671,844

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2007 Annual Statement notes: 1, 3-5, 6(A), 7-8, 9(B, E-F), 10(F-I, K), 11, 12, 13(1-8, 10-12), 14(B-D), 15, 16(2), 17(A, B1, B3-B6), 18-19, 20(A-G), 22(A-B, C2, C3, D-G), 23 (A-B, D) and 24-34.

2. Accounting Changes and Corrections of Errors

The Company remeasured its pension and other postretirement benefit plans as of January 1, 2008 to transition to a December 31 measurement date in 2008. As a result, the Company recorded a decrease of $29 million to beginning surplus in 2008.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs of $8 million on two partnership investments during the first three months of 2008. An impairment write-down of $6 million was recognized on an underperforming partnership that acquires investments in medium and small sized companies. Another impairment write-down of $2 million was recognized on a partnership that is nearing liquidation and the Company believes it is unlikely it will recover its carrying value. The fair value of both of these partnerships was determined by assessing the market value of the investments that the partnerships were holding.

The Company recognized an impairment write-down of $9 million on a limited liability company investment in 2007. The limited liability company is in the business of constructing solar panels which generate renewable energy and qualifies for federal tax credits. As part of the economic benefits from the investment, the Company received federal tax credits in 2007, which reduced the amount of the Company's income tax expense and income tax payable, but not the carrying value of the limited liability company investment. Since the remaining benefits expected to be received on this limited liability company investment is less than its carrying value, an impairment write-down was recorded at December 31, 2007.

9. Income Taxes

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

(in millions)	March 31, 2008	December 31, 2007
Total of gross deferred tax assets	$ 1,786	$ 1,788
Total of gross deferred tax liabilities	(173)	(444)
Net deferred tax asset	1,613	1,344
Deferred tax asset nonadmitted	467	296
Net admitted deferred tax asset	$ 1,146	$ 1,048
(Increase) decrease in nonadmitted asset	$ (171)	

C. The provision for incurred income taxes for the three months ended March 31 was:

(in millions)	2008	2007
Federal income tax - excluding net capital gains (losses)	$ 262	$ 440
Federal income tax on net capital gains (losses)	(19)	127
Federal income taxes incurred	$ 243	$ 567

The provision for income tax incurred did not include foreign income taxes for the three months ended March 31, 2008 or 2007.

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

(in millions)	March 31, 2008	December 31, 2007
Deferred tax assets:		
Adjustment for unearned premiums	$ 647	$ 644
Nonadmitted assets	548	552
Reserve discounting	329	331
Investments	65	82
Employee benefits	81	58
Additional minimum pension liability	16	16
Uncollectible reinsurance	6	6
Other	94	99
Total deferred tax assets	1,786	1,788
Nonadmitted deferred tax assets	467	296
Admitted deferred tax assets	1,319	1,492
Deferred tax liabilities:		
Unrealized net gains	(93)	(365)
Fixed assets	(52)	(50)
Premium acquisition expense	(10)	(10)
Salvage and subrogation discounting	(10)	(10)
Premium taxes	(7)	(7)
Deposit accounting adjustments	(1)	(2)
Total deferred tax liabilities	(173)	(444)
Net admitted deferred tax asset	$ 1,146	$ 1,048

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

(in millions)	March 31, 2008	December 31, 2007	Change
Total deferred tax assets	$ 1,786	$ 1,788	$ (2)
Total deferred tax liabilities	(173)	(444)	271
Net deferred tax asset (liability)	$ 1,613	$ 1,344	269
Tax effect of unrealized gains (losses)			(272)
Change in net deferred income tax			(3)
Tax effect of nonadmitted assets			4
Adjustment of prior year tax liabilities			(10)
Change in net deferred income tax relating to the provision			$ (9)

NOTES TO FINANCIAL STATEMENTS

(in millions)	March 31, 2007	December 31, 2006	Change
Total deferred tax assets	$ 1,807	$ 1,801	$ 6
Total deferred tax liabilities	(662)	(632)	(30)
Net deferred tax asset (liability)	$ 1,145	$ 1,169	(24)
Tax effect of unrealized gains (losses)			35
Change in net deferred income tax			11
Tax effect of nonadmitted assets			15
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 26

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at March 31:

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ 296	35.0 %
Tax exempt interest deduction	(60)	(7.1)
Change in net deferred income taxes	(9)	(1.1)
Reclassed from unrealized gains	-	-
Other	16	1.9
Total statutory income taxes	$ 243	28.7 %

(in millions)	2007	Effective Tax Rate
Provision computed at statutory rate	$ 651	35.0 %
Tax exempt interest deduction	(59)	(3.2)
Change in net deferred income taxes	26	1.4
Reclassed from unrealized gains	(59)	(3.2)
Other	8	0.5
Total statutory income taxes	$ 567	30.5 %

10. Information Concerning Parent, Subsidiaries and Affiliates

A.,
B. &
C. The following transactions were entered into by the Company with related parties during the first three months of 2008 and in 2007 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with The Allstate Corporation ("Corporation")

The Company paid the following cash dividends to its parent, the Corporation:

(in millions)

Date of payment	2008	2007
February 1	$ 400	$ 400
March 15	-	300
March 17	300	-
April 2	300	300
May 7	-	400
June 1	-	500
July 2	-	600
August 1	-	500
September 6	-	500
October 3	-	500
November 1	-	500
December 3	-	422
Total	$ 1,000	$ 4,922

The Company received excess tax benefits of $730 thousand and $30 million at March 31, 2008 and December 31, 2007, respectively, primarily related to the Corporation's stock options exercised by Company employees. These amounts are presented in the Company's Statement of Income as surplus paid in.

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At March 31, 2008 and December 31, 2007, the Company did not have intercompany loans with the Corporation outstanding. No interest was paid on intercompany debt during the first three months of 2008. Total interest paid on intercompany debt during 2007 was $52 thousand.

There were no material transactions between the Company and Allstate Life Insurance Company ("ALIC") during the first three months of 2008. Material transactions between the Company and ALIC during 2007 were reported in the 2007 Annual Statement notes.

NOTES TO FINANCIAL STATEMENTS

D. The Company reported the following as receivable from affiliates:

(in millions)	March 31, 2008	December 31, 2007
Lincoln Benefit Life Company	$ 55	$ 59
ALIC	52	129
American Heritage Life Insurance Company	14	10
Allstate Investments, LLC	8	12
Allstate Financial Services, LLC	7	13
First Colonial Insurance Company	7	2
Allstate Motor Club, Inc.	6	5
Allstate Floridian Insurance Company	5	-
Allstate Texas Lloyd's	3	2
E.R.J. Insurance Group, Inc.	2	3
Allstate Life Insurance Company of New York	2	2
Northbrook Services, Inc.	2	2
Allstate Insurance Company of Canada	2	1
Allstate Distributors, LLC	1	1
Encompass Insurance Company	1	1
Total	$ 167	$ 242

The Company also reported the following as payable to affiliates:

(in millions)	March 31, 2008	December 31, 2007
Corporation	$ 45	$ 178
Allstate New Jersey Insurance Company	9	14
Allstate Property and Casualty Insurance Company	3	3
Allstate Indemnity Company	1	3
Allstate Investment Management Limited	1	-
Allstate Floridian Insurance Company	-	18
Encompass Insurance Company of America	-	1
Total	$ 59	$ 217

Intercompany receivables and payables are generally cash settled at least quarterly.

E. The Company purchased structured settlement annuities, a type of immediate annuity, at prices determined based on interest rates in effect at the time of purchase, to fund structured settlements from ALIC and its subsidiary, Allstate Life Insurance Company of New York ("ALNY"). Prior to July 1, 2001, these annuities were issued to Allstate Settlement Corporation ("ASC"), a subsidiary of ALIC. Most of the structured settlements issued to ASC were under a "qualified assignment", meaning these entities assumed the Company's obligation to make future payments.

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5 billion and $4.98 billion at March 31, 2008 and December 31, 2007, respectively.

The Company and ALIC entered into a Capital Support Agreement effective December 14, 2007. Under the terms of this agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level risk-based capital ("RBC") ratio of at least 150%. The Company's obligation to provide capital and surplus to ALIC is limited to an aggregate amount of $1 billion. In exchange for providing this capital and surplus, on March 1 of each year, ALIC will pay the Company an annual commitment fee of 1% of the amount of the Capital and Surplus Maximum, as defined in the agreement, that remains available on January 1 of such year. ALIC or the Company have the right to terminate this agreement when: 1) ALIC qualifies for a financial strength rating from Standard and Poor's, Moody's or A.M. Best, without giving weight to the existence of this agreement, that is the same or better than its rating with such support; or 2) ALIC's company action level RBC ratio is at least 300% or 3) the Company no longer directly or indirectly owns at least 50% of the voting stock of ALIC. At March 31, 2008 and December 31, 2007, no capital or surplus had been provided by the Company under this agreement.

J. The Company recognized impairment write-downs of $8 million on partnership investments during the first three months of 2008. The Company recognized an impairment write-down of $9 million on a limited liability company investment in 2007. All these write-downs were on investments that were also considered subsidiary, controlled or affiliated entities. The details of the write-downs are described in Note 6.

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

9. Cumulative unrealized gains and losses increased unassigned funds by $1.42 billion and $2.16 billion at March 31, 2008 and December 31, 2007, respectively.

14. Contingencies

A. Contingent Commitments

The Company has made the following contingent commitments in addition to the related party commitments described in Note 10, Part E.

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $789 million and $999 million at March 31, 2008 and December 31, 2007, respectively. These commitments are generally for acquiring financial interests and making additional capital contributions.

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained through reinsurance proceeds and assessments on participating insurance companies. Participating insurers are required to pay an assessment, currently estimated not to exceed $2.20 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, currently estimated not to exceed $1.47 billion, if aggregate CEA earthquake losses exceed $8.62 billion and the capital of the CEA falls below $350 million.

NOTES TO FINANCIAL STATEMENTS

In 2007, the authority of the CEA to assess participating insurers was extended for ten years from December 1, 2008, the date the previous authority was due to expire. Beginning December 1, 2008, participating insurers would be required to pay an assessment currently estimated not to exceed $1.47 billion if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, currently estimated not to exceed $1.30 billion, if aggregate CEA earthquake losses exceed $8.62 billion and the capital of the CEA falls below $350 million.

At September 30, 2007, the CEA's capital balance was approximately $2.81 billion. If the CEA assesses its member insurers for any amount, the amount of future assessments on members is reduced by the amounts previously assessed. To date, the only assessment made by the CEA has been its initial assessment paid by participating insurers beginning in 1996.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2006, the Company's share of the CEA was 21.6%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $791 million during the period of January 1, 2008 to November 30, 2008, and $597 million beginning December 1, 2008. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared markets

As a condition of maintaining its licenses to write personal property and casualty insurance in various states, the Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations that provide various types of insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, were immaterial to the Statement of Income.

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective March 31, 2008, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $18 million at March 31, 2008. If all outstanding leases were terminated effective December 31, 2007, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $17 million at December 31, 2007. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment was $10 million at both March 31, 2008 and December 31, 2007. The obligations associated with these bonds expire at various dates during the next six years.

PMI Runoff Support Agreement

The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of The PMI Group, related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994, if PMI fails certain financial covenants and fails to pay such claims. The agreement only covers these policies and not any policies issued on or after that date. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of PMI Group or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances. Management does not believe this agreement will have a material adverse effect on the net income, liquidity or financial position of the Company.

E. All Other Contingencies

Regulation

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, restrict the ability of insurers to cancel or non-renew policies, require insurers to continue to write new policies or limit their ability to write new policies, limit insurers' ability to change coverage terms or to impose underwriting standards, impose additional regulations regarding agent and broker compensation and otherwise expand overall regulation of insurance products and the insurance industry. The ultimate changes and eventual effects of these initiatives on the Company's business, if any, are uncertain.

The Florida Office of Insurance Regulation ("FL OIR") filed an Immediate Final Order with respect to ten affiliated Allstate companies on January 17, 2008, suspending their certificates of authority in Florida and ordering them to discontinue transacting any new insurance business in Florida until all requested documents were produced in accordance with previously issued FL OIR subpoenas. The subpoenas are in connection with the investigation of residential property insurance rate practices. The order did allow the companies to continue all of their existing insurance business and renewals of that insurance; only the writing of new insurance policies was prohibited. On January 18, 2008, the companies filed an emergency motion for immediate relief with the First District Court of Appeal of the State of Florida. The Court granted the motion and stayed the order and subsequently upheld the stay pending a final disposition on the merits. The Court also ordered that the appeal process be expedited. On April 4, 2008, the Court issued a ruling that the FL OIR was within its rights to suspend the companies' certificates of authority. In a subsequent ruling, the Court denied the companies' motion for reconsideration and lifted the stay of the order. The companies are reviewing the Court's opinion, determining next steps, and conferring with the OIR. In February 2008, the FL OIR filed an administrative complaint against the companies regarding the response to the subpoenas and certain rate filings. The filing of this complaint provides the companies with an opportunity for an evidentiary hearing, which was required by Florida law after the FL OIR issued the order. As part of this complaint, the FL OIR is seeking to suspend the certificates of authority of these companies and has stated their intention that the suspension apply to new business writings. Additionally, following hearings in February 2008 regarding residential property insurance rate practices before the Florida Senate Select Committee on Property Insurance Accountability, the Committee has submitted a document request to the companies to produce certain documents. The companies are providing responsive documents to both the FL OIR and the Committee.

Legal and regulatory proceedings and inquiries

Background

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

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

NOTES TO FINANCIAL STATEMENTS

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

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive or treble damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. When specific monetary demands are made, they are often set just below a state court jurisdictional limit in order to seek the maximum amount available in state court, regardless of the specifics of the case, while still avoiding the risk of removal to federal court. In the Company's experience, monetary demands in pleadings bear little relation to the ultimate loss, if any, to the Company.

- In connection with regulatory examinations and proceedings, government authorities may seek various forms of relief, including penalties, restitution and changes in business practices. The Company may not be advised of the nature and extent of relief sought until the final stages of the examination or proceeding.

- For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows the provisions of SSAP No. 5, *Liabilities, Contingencies and Impairments of Assets* ("SSAP No. 5"), when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.

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

Proceedings

There are a number of state and nationwide class action lawsuits pending in various state courts challenging the legal propriety of the Company's medical bill review processes on a number of grounds, including the manner in which the Company determines reasonableness and necessity. These lawsuits, which to a large degree mirror similar lawsuits filed against other carriers in the industry, allege these processes are used by the Company systematically to undervalue claims. Plaintiffs seek monetary damages in the form of contractual and extra contractual damages. The Company denies these allegations. One nationwide class action has been certified. The Company continues to vigorously defend these cases.

There is a nationwide putative class action pending against the Company that challenges the Company's use of a vendor's automated database in valuing total loss automobiles. To a large degree, this lawsuit mirrors similar lawsuits filed against other carriers in the industry. Plaintiffs allege the Company systematically underpays first party total loss vehicle claims. The plaintiffs are seeking actual and punitive damages. The lawsuit is in the early stages of discovery and the Company is vigorously defending it.

The Company is defending a number of matters filed in the aftermath of Hurricanes Katrina and Rita, including individual lawsuits, and several statewide putative class action lawsuits pending in Mississippi and Louisiana. These matters are in various stages of development. The lawsuits and developments in litigation arising from the hurricanes include the following:

- The Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. The Company's motion for judgment on the pleadings is pending.

- In a putative class action in Mississippi, some members of the Mississippi Windstorm Underwriters Association ("MWUA") have filed suit again the MWUA board members and the companies they represent, including a subsidiary of the Company, alleging that the Board purchased insufficient reinsurance to protect the MWUA members. Plaintiffs motion for class certification is pending. Discovery is ongoing.

- In a putative class action in Louisiana, the trial court ruled that the Company's and other insurers' flood, water and negligent construction exclusions do not preclude coverage for damage caused by flooding in the New Orleans area to the extent it was caused by human negligence in the design, construction and/or maintenance of the levees. The Company and other insurers pursued an interlocutory appeal and in June 2007, the United States Court of Appeals for the Fifth Circuit reversed the trial court's ruling. The matter has been remanded to the trial court for further proceedings, which have been consolidated along with other putative class and individual actions brought against the Company and other insurers, challenging the adjustment and settlement of Hurricane Katrina claims. The trial court has issued an order staying all insurance coverage issues pending the decision of the Louisiana Supreme Court in a case involving a similar challenge to the flood exclusion of another carrier. On April 8, 2008, the Louisiana Supreme Court issued its ruling in that case, and held that the flood exclusion is clear and unambiguous, and therefore valid and enforceable regardless of whether the source of flooding was natural or man-made.

- The Company has also been sued in a putative class action in the United States District Court for the Western District of Louisiana. The plaintiffs allege that they were entitled to, but did not receive, payment for general contractor overhead and profit or that the overhead and profit they received was not adequate to compensate them for the entire costs of a general contractor. The Company's motion to strike the class allegations was denied and the parties are proceeding with discovery. Plaintiffs' motion for class certification is pending.

- The Louisiana Attorney General filed a class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit has upheld the denial of remand motion. The matter will now proceed in federal court.

- The Louisiana Attorney General also has filed a lawsuit in the state court against the Company, other insurers, a consulting company and two computer database companies. The lawsuit is brought under the Louisiana Monopolies Act and generally alleges the defendants conspired to suppress competition and thwart policyholder recoveries. The defendants removed the matter to federal court. Plaintiffs' motion to remand to state court was denied. The matter will now proceed in federal court.

- Private plaintiffs have filed *qui tam* actions under the Federal False Claims Act against the Company and certain other insurers in Louisiana and Mississippi federal courts regarding claims that they administered under the federally funded NFIP. The basic allegations are that insurers and engineering firms falsely or fraudulently identified the cause of Hurricane Katrina related property damage as "flood" so that those claims would be paid through the NFIP. The action brought in federal court in Louisiana has been dismissed. Plaintiffs are appealing that dismissal. In the Mississippi action, plaintiffs have, with the government's consent, filed a motion to voluntarily dismiss the Company.

The various suits described above seek a variety of remedies, including actual and/or punitive damages in unspecified amounts and/or declaratory relief. The Company has been vigorously defending these suits and other matters related to Hurricanes Katrina and Rita.

In addition, the Company has been providing documents to federal and state authorities conducting investigations into the insurance industry's handling of claims in the aftermath of Hurricanes Katrina and Rita, including a federal grand jury sitting in the Southern District of Mississippi. With the agreement of the respective authorities, the Company currently has suspended the production of documents. Other insurers have received similar subpoenas and requests for information.

NOTES TO FINANCIAL STATEMENTS

The Company is defending various lawsuits involving worker classification issues. These lawsuits include several certified class actions challenging the overtime exemption claimed by the Company under the Fair Labor Standards Act or state wage and hour laws. In these cases, plaintiffs seek monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief. These class actions mirror similar lawsuits filed against other carriers in the industry and other employers. The Company is continuing to vigorously defend its worker classification lawsuits.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters are in various stages of development.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and ERISA violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Court along with the merits of the appeal.

- The EEOC also filed another lawsuit in 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that the Company was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether the Company had reasonable factors other than age to support the rehire policy. The Company's interlocutory appeal of the trial court's summary judgment order is now pending in the United States Court of Appeals for the Eighth Circuit.

- The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. Plaintiffs allege that they were constructively discharged so that the Company could avoid paying Employee Retirement Income Security Act ("ERISA") and other benefits offered under the reorganization. They claim that the constructive discharge resulted from the implementation of agency standards, including mandatory office hours and a requirement to have licensed staff available during business hours. The court approved the form of class notice which was sent to approximately 1,800 potential class members in November 2007. Fifteen individuals opted out. The Company's motions for judgment on the pleadings were partially granted and the Company's motion for summary judgment remains pending.

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

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

- The Company is vigorously defending its auto insurance rates in administrative actions filed by the California Department of Insurance ("CA DOI"). The CA DOI is focusing on the reasonableness of the Company's rates for the risks to which they apply. In 2006, the Company made an automobile rate filing in California. Following a rate hearing, the CA DOI issued an order in March 2008 directing the Company to reduce its rates by 15.9%. The Company implemented the rate reduction effective April 28, 2008. On April 11, 2008, the Company filed an appeal in Superior Court in San Francisco. This appeal remains pending.

- The Company also is vigorously defending its homeowners' rates in response to an order to show cause issued by the CA DOI. The CA DOI is seeking an order directing the Company to issue refunds to its California homeowners customers for rates dating to May 2007 based upon the allegation that the Company's current rates are excessive. The CA DOI has issued a notice initiating an administrative hearing with respect to the order to show cause. The CA DOI has acknowledged that an action seeking refunds from an insurer charging approved rates based solely on an allegation of excessiveness is unprecedented, and the Company maintains that this action is inconsistent with California's prior approval ratemaking scheme and not authorized under California law.

The Company has been vigorously defending its homeowners' insurance rates in administrative actions filed by the Texas Department of Insurance ("TX DOI"). The TX DOI has been focusing, as they have with other insurers, on the reasonableness of the Company's rates for the risks to which they apply.

- In 2004, the Company made a homeowners rate filing requesting to reduce its rates by approximately 1.5%. In December 2004, the Texas Commissioner of Insurance ("Commissioner") disapproved that filing and began proceedings to disapprove the Company's then current rates. Following an administrative hearing process, in 2006, the Commissioner ordered the Company to reduce its then current homeowners rates by 5.0% and to pay refunds on the difference plus interest back to December 30, 2004. The Company implemented a 5.0% rate decrease occurring in two stages but challenged this 2006 refund order in the Travis County, Texas district court. In March 2007, the district court affirmed in whole the Commissioner's rate refund order. In April 2007, the Company appealed the judgment of the district court to the Third Court of Appeals, Austin, Texas. On May 12, 2008, the Company resolved this dispute with the Commissioner. The Company has agreed to dismiss its appeal and the Commissioner has agreed to amend his order. Instead, the Company will be required to pay refunds in the total amount of principal and interest of $37 million for the period of December 1, 2004 through April 23, 2006.

- The Company filed and implemented an 8.0% homeowners rate increase in August 2007 and immediately received an order from the Commissioner disapproving the rate change. In addition, in October 2007 the Commissioner ordered the Company to pay refunds of its homeowners rates amounting to approximately 6.5% for the period between August 20, 2007 and October 5, 2007, and refunds of approximately 18.5% for the period following October 5, 2007, plus interest. On May 12, 2008, the Company resolved this dispute with the Commissioner. The Commissioner has agreed to vacate his refund order and vacate his disapproval of the Company's August 2007 rate increase. The Company has agreed to provide credits or refunds of 3% to certain policyholders for the period between August 20, 2007 and June 1, 2008 and to also reduce its current rate level by an average of 3%, effective June 1, 2008. This reduced rate level will remain in effect until June 1, 2009, at which time the Company may file new rates. The Company's initial estimate of credits and refunds is $15 million.

- Allstate Texas Lloyd's, an affiliate of the Company, has accrued $70 million for its exposure for the refunds, credits and interested arising from the resolution of these disputes.

NOTES TO FINANCIAL STATEMENTS

Other matters

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

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

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

Derivative financial instruments

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

(in millions)	March 31, 2008		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 21,500	$ 7	$ 7
Financial futures contracts	2,097	-	(4)
Total interest rate contracts	23,597	7	3
Equity and index contracts			
Options, commodities and financial futures	265	(1)	(1)
Foreign currency contracts			
Foreign currency forward and option contracts	100	(1)	(1)
Other derivative financial instruments			
Replication credit default swap agreement	848	(8)	(40)
Credit default swap agreements – buying protection	390	13	13
Total other derivative financial instruments	1,238	5	(27)
Total derivative financial instruments	$ 25,200	$ 10	$ (26)

(in millions)	December 31, 2007		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 21,500	$ 23	$ 23
Financial futures contracts	1,587	-	(10)
Total interest rate contracts	23,087	23	13
Equity and index contracts			
Options, commodities and financial futures	173	-	-
Foreign currency contracts			
Foreign currency forward and option contracts	59	-	-
Other derivative financial instruments			
Replication credit default swap agreement	548	(3)	(16)
Credit default swap agreements – buying protection	225	2	2
Total other derivative financial instruments	773	(1)	(14)
Total derivative financial instruments	$ 24,092	$ 22	$ (1)

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

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

(in millions)	March 31, 2008	December 31, 2007
Interest rate swap agreements	$ 5	$ 22
Foreign currency contracts	(1)	-
Credit default swap agreements – buying protection	10	2
Replication credit default swap agreements	(2)	(2)
Total derivative financial instruments	$ 12	$ 22

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

4. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At March 31, 2008 and December 31, 2007, the Company pledged $53 million and $36 million, respectively, of securities in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At March 31, 2008, counterparties did not have cash or securities pledged to the Company and the Company did not have cash or securities pledged to counterparties. As of December 31, 2007, counterparties pledged $40 thousand in cash to the Company, however the Company did not pledge any collateral to counterparties.

NOTES TO FINANCIAL STATEMENTS

Other than derivative financial instruments

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

(in millions)	March 31, 2008	December 31, 2007
Commitments to invest in limited partnership interests	$ 789	$ 999
Credit guarantees	10	10
Commitments to invest – other	1	1

3. For information on the credit exposure of off-balance sheet financial instruments other than derivative financial instruments, please refer to the 2007 Annual Statement notes.

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

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

B.

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds and domestic and foreign equities in 2008 and 2007. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned were $889 million and $1.59 billion at March 31, 2008 and December 31, 2007, respectively. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and records the related obligations to return the collateral in aggregate write-ins for liabilities. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. None of the collateral was sold or repledged.

   Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary to mitigate counterparty credit risk. The Company maintains the right and ability to redeem the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms. Securities lending transactions are generally short-term in nature, usually 30 days or less.

C. In the course of managing the Company's investment portfolio, securities are sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of securities sold and reacquired within 30 days of the sale date were:

($ in millions)	March 31, 2008			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	2	$ 7	$ 7	$ -
NAIC 4	3	3	3	-
NAIC 5	-	-	-	-
Preferred stocks				
NAIC P/RP3	2	3	3	-
NAIC P/RP4	1	1	1	-

($ in millions)	December 31, 2007			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	4	$ 8	$ 7	$ -
NAIC 4	8	7	8	1
NAIC 5	-	-	-	-
Preferred stocks				
NAIC P/RP3	-	-	-	-
NAIC P/RP4	3	2	2	-

20. Other Items

I. Subprime Mortgage Related Risk Exposure

1. The Company identified that it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At March 31, 2008, the ABS RMBS portfolio had net unrealized losses of $224 million, of which $232 million were gross unrealized losses and $8 million were gross unrealized gains. At December 31, 2007, the ABS RMBS portfolio had net unrealized losses of $128 million, which were fully comprised of gross unrealized losses.

   In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A") which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At March 31, 2008, the Atl-A portfolio had net unrealized losses of $49 million, which were primarily comprised of gross unrealized losses. At December 31, 2007, the Atl-A portfolio had net unrealized losses of $11 million, of which $12 million were gross unrealized losses and $1 million were gross unrealized gains.

   Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page. Additionally, at March 31, 2008 and December 31, 2007, 92% and 99%, respectively, of the total ABS RMBS securities were rated NAIC 1FE. All of the Alt-A securities were rated NAIC 1FE at both March 31, 2008 and December 31, 2007.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. At March 31, 2008 and December 31, 2007, the Company recorded investment write-downs of $14 million and $3 million, respectively, in the ABS RMBS portfolio related to asset impairments. Investment write-downs of $14 million were also recorded at March 31, 2008 in the Alt-A portfolio related to asset impairments. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of other-than-temporary impairments, the unrealized losses should reverse over the remaining lives of the securities.

   The Company's practice for acquiring and monitoring ABS RMBS and Alt-A mortgage-backed securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics,

NOTES TO FINANCIAL STATEMENTS

level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and broker/dealers.

3. The Company's direct exposure for other subprime investments is summarized as follows:

(in millions) Type of Investment	Actual Cost	Book/ Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
March 31, 2008				
ABS RMBS	$ 1,519	$ 1,498	$ 1,274	$ 14
Other assets	25	25	25	-
Total	$ 1,544	$ 1,523	$ 1,299	$ 14
December 31, 2007				
ABS RMBS	$ 1,616	$ 1,603	$ 1,475	$ 3
Other assets	13	13	13	-
Total	$ 1,629	$ 1,616	$ 1,488	$ 3

In addition, the Company held Alt-A securities at March 31, 2008 with actual cost, book/adjusted carrying values and fair values of $292 million, $293 million and $244 million, respectively. At December 31, 2007, the Company held Alt-A securities with actual cost and book/adjusted carrying values of $321 million and fair values of $310 million. The Company recorded other-than-temporary losses of $14 million related to Alt-A securities during the first three months of 2008. In 2007, the Company did not record investment write-downs or realized losses due to the potential sale of assets to meet future cash flow requirements for Alt-A securities.

21. Events Subsequent

On May 14, 2008, the Company paid a $400 million cash dividend to the Corporation. The dividend had been declared on April 28, 2008.

On May 12, 2008, the Company declared a cash dividend of $1 billion to the Corporation, which is to be payable on or after June 1, 2008 but no later than July 31, 2008.

Effective May 8, 2008, the Company, ALIC and the Corporation became parties to a one-year Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") which amends and restates the Intercompany Liquidity Agreement between the Company and ALIC, dated January 1, 2008. The purpose of the agreement is to allow for short-term advances of funds to be made between parties for liquidity and other general corporate purposes. It shall be automatically renewed for subsequent one-year terms unless terminated by the parties. The Liquidity Agreement does not establish a commitment to advance funds on the part of either party. While the Company and ALIC each serve as a lender and borrower, the Corporation's role is only as a lender. The maximum amount of advances each party may make or receive is limited to $1 billion. Netting or offsetting of advances made and received is not permitted. Advances between the parties are required to have specified due dates less than or equal to 364 days from the date of the advance and be payable upon demand by written request from the lender at least ten business days prior to the demand date. The borrower may make prepayments of the outstanding principal balance of an advance without penalty. Advances will bear interest equal to or greater than the rate applicable to 30-day commercial paper issued by the Corporation on the date the advance is made with an adjustment on the first day of each month thereafter. Additional direct and indirect subsidiaries of the Corporation may be added to the Liquidity Agreement from time to time and are subject to obtaining all required corporate authorizations and regulatory approvals.

22. Reinsurance

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or a receiver had canceled all the Company's insurance assumed with the return of unearned premium reserve was as follows:

(in millions)	March 31, 2008					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,851	$ 601	$ -	$ -	$ 4,851	$ 601
(ii) All other	19	-	(122)	(19)	(103)	(19)
(iii) Total	$ 4,870	$ 601	$ (122)	$ (19)	$ 4,748	$ 582

(iv) Direct Unearned Premium Reserve $3.93 billion

(in millions)	December 31, 2007					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,873	$ 609	$ -	$ -	$ 4,873	$ 609
(ii) All other	18	-	(143)	(22)	(125)	(22)
(iii) Total	$ 4,891	$ 609	$ (143)	$ (22)	$ 4,748	$ 587

(iv) Direct Unearned Premium Reserve $4.13 billion

23. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first three months of 2008 and 2007 subject to retrospective rating features was $355 million and $164 million, respectively. These amounts represented 5.9% and 2.7% of total net premiums written in the first three months of 2008 and 2007, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2003

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/02/2005

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

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

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

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

7.2 If yes, give full information:
The Florida Office of Insurance Regulation -"OIR" filed an Immediate Final Order with respect to ten affiliated Allstate companies on January 17, 2008, suspending their certificates of authority in Florida and ordering them to discontinue transacting any new insurance business in Florida until all requested documents were produced in accordance with previously issued OIR subpoenas. The subpoenas are in connection with the investigation of residential property insurance rate practices. The order did allow the companies to continue all of their existing insurance business and renewals of that insurance; only the writing of new insurance policies was prohibited. On January 18, 2008, the companies filed an emergency motion for immediate relief with the First District Court of Appeal of the State of Florida. The Court granted the motion and stayed the order and subsequently upheld the stay pending a final disposition on the merits. The Court also ordered that the appeal process be expedited. On April 4, 2008, the Court issued a ruling that the OIR was within its rights to suspend the companies' certificates of authority. In a subsequent ruling, the Court denied the companies' motion for reconsideration and lifted the stay of the order. The companies are reviewing the Court's opinion, determining next steps, and conferring with the OIR. In February 2008, the OIR filed an administrative complaint against the companies regarding the response to the subpoenas and certain rate filings. The filing of this complaint provides the companies with an opportunity for an evidentiary hearing, which was required by Florida law after the OIR issued the order. As part of this complaint, the OIR is seeking to suspend the certificates of authority of these companies and has stated their intention that the suspension apply to new business writings.

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	544 LAKEVIEW PARKWAY, VERNON HILLS, IL 60061			YES		
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE INSTITUTIONAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES

GENERAL INTERROGATORIES

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

$179,214,439 PLEDGED AS COLLATERAL; $52,015,445 OPTION AGREEMENTS; $56,724,408 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $91,485,804 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 638,189,017

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 4,176,138,933	$ 3,919,623,639
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,176,138,933	$ 3,919,623,639
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK (BNY MIDWEST TRUST COMPANY) CONTACT: KEITH BEAR 312-542-8003	209 W. JACKSON BLVD. SUITE 800 CHICAGO, IL 60606
CITIBANK, F.S.B.	233 S. WACKER DR. 86TH FLOOR CHICAGO, IL 60606 CONTACT: JON TOMAN 312-876-8548

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ ] N/A [X]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL										

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		NONE		

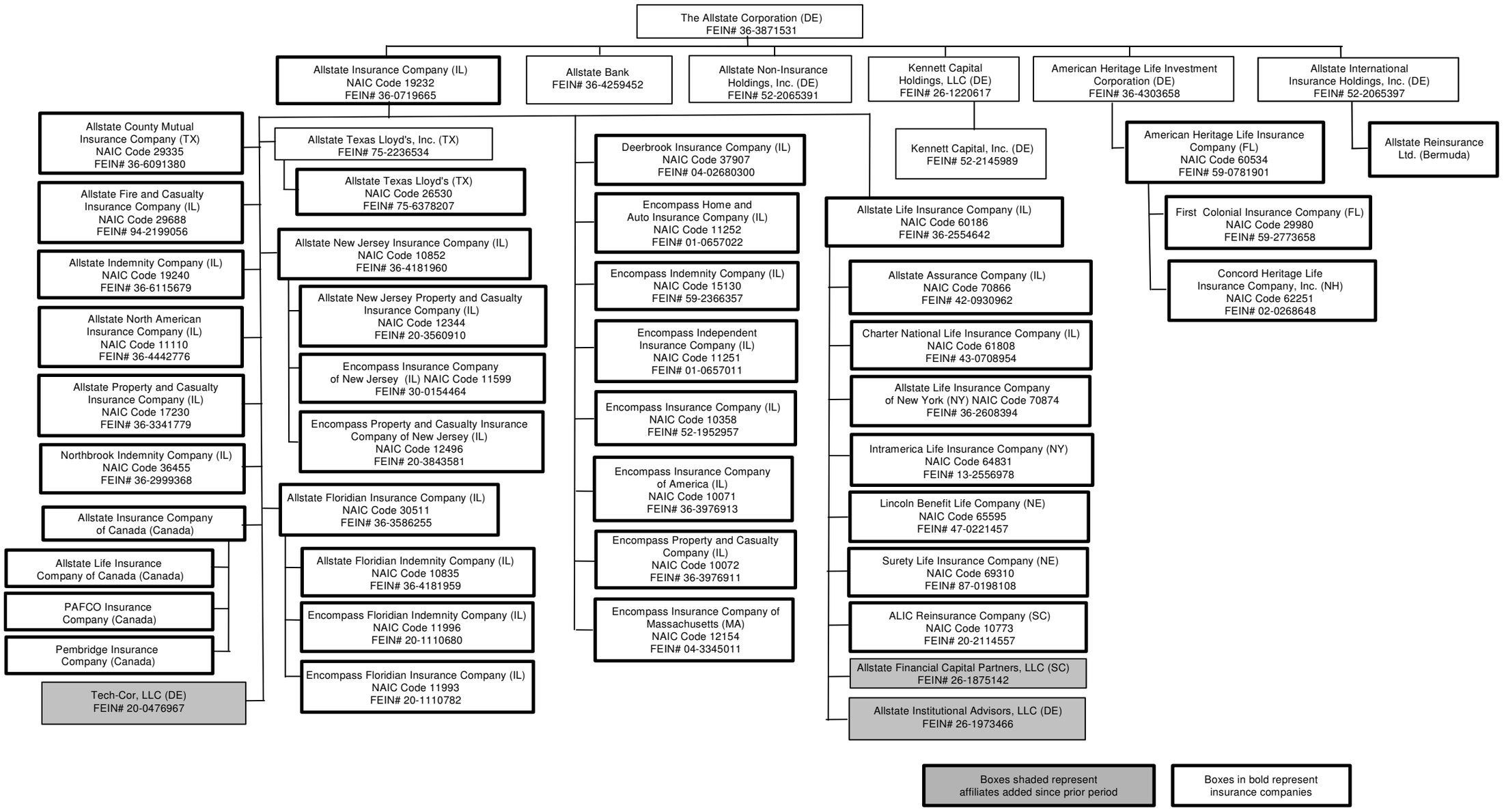
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	46,076,293	49,527,252	26,931,428	24,920,530	55,599,606	58,431,505
2. Alaska AK	L	23,043,102	24,593,939	12,429,926	12,627,659	40,422,103	37,794,163
3. Arizona AZ	L	37,592,749	45,128,085	19,752,662	24,091,718	61,629,188	74,469,558
4. Arkansas AR	L	22,599,508	25,407,802	13,673,768	11,855,638	37,479,750	29,180,889
5. California CA	L	338,307,668	355,754,336	205,587,809	147,723,422	640,221,999	556,965,191
6. Colorado CO	L	32,725,408	36,636,003	14,949,806	14,968,672	62,248,805	55,554,396
7. Connecticut CT	L	59,042,555	63,263,085	36,152,596	30,227,595	158,837,629	184,676,719
8. Delaware DE	L	7,371,225	8,121,994	4,168,670	4,803,485	59,127,996	61,081,336
9. District of Columbia DC	L	5,371,353	5,959,375	2,984,630	2,215,126	7,909,627	7,235,252
10. Florida FL	L	212,786,474	241,661,903	136,693,974	135,901,943	413,323,911	502,721,161
11. Georgia GA	L	106,822,425	116,863,003	58,378,331	55,801,360	119,163,451	113,055,421
12. Hawaii HI	L	19,686,611	19,136,009	8,848,767	7,458,131	26,592,369	23,689,785
13. Idaho ID	L	9,980,412	11,364,669	5,538,531	5,161,534	18,757,111	18,492,302
14. Illinois IL	L	113,403,042	126,269,003	61,120,095	67,594,964	374,557,366	379,318,771
15. Indiana IN	L	35,203,522	40,540,847	20,294,814	22,334,067	64,070,027	61,749,996
16. Iowa IA	L	4,975,859	5,775,630	2,781,522	2,711,273	6,877,485	8,238,352
17. Kansas KS	L	10,373,602	11,842,105	4,496,743	6,024,602	10,615,630	13,368,997
18. Kentucky KY	L	32,948,440	37,369,452	22,259,923	16,970,708	43,163,195	40,596,299
19. Louisiana LA	L	92,904,482	99,834,051	64,065,903	71,699,066	274,352,784	377,432,006
20. Maine ME	L	10,623,140	12,071,952	5,745,497	5,748,503	22,101,863	22,502,206
21. Maryland MD	L	110,229,851	119,556,606	68,367,732	64,398,975	140,392,675	140,984,915
22. Massachusetts MA	L			1,267	305,610	32,100,824	35,432,107
23. Michigan MI	L	55,704,035	71,428,789	46,287,869	52,703,149	984,420,346	1,049,509,190
24. Minnesota MN	L	16,794,484	19,746,077	8,437,085	9,143,254	48,902,174	52,040,819
25. Mississippi MS	L	27,904,052	28,113,908	17,897,888	19,500,766	84,302,458	119,148,311
26. Missouri MO	L	16,188,423	18,501,582	10,115,614	12,256,695	27,234,149	32,489,596
27. Montana MT	L	4,125,258	4,641,403	2,157,326	2,403,829	8,273,058	10,238,775
28. Nebraska NE	L	6,311,410	7,364,427	2,948,032	3,832,972	10,068,430	14,452,168
29. Nevada NV	L	23,614,985	28,239,346	13,327,786	14,402,404	43,833,809	52,042,264
30. New Hampshire NH	L	10,626,488	11,842,550	6,404,396	5,413,745	18,541,947	21,084,759
31. New Jersey NJ	N			7,851,788	8,009,210	249,253,522	300,500,939
32. New Mexico NM	L	18,155,086	20,117,912	8,861,611	9,883,083	30,186,491	33,235,225
33. New York NY	L	463,517,808	489,064,132	275,424,751	278,837,239	1,353,092,420	1,378,658,445
34. North Carolina NC	L	73,193,434	78,936,543	35,572,935	37,733,050	97,304,360	95,534,759
35. North Dakota ND	L	1,841,291	1,958,441	1,320,652	838,886	3,211,382	4,227,334
36. Ohio OH	L	65,415,023	71,909,480	43,781,977	48,418,538	209,711,411	197,595,441
37. Oklahoma OK	L	27,451,093	30,986,581	16,215,145	14,216,975	34,373,926	36,447,274
38. Oregon OR	L	28,163,475	31,097,106	19,309,049	19,868,500	51,421,208	49,749,277
39. Pennsylvania PA	L	165,201,240	186,668,638	100,306,030	114,405,080	647,247,938	677,182,980
40. Rhode Island RI	L	16,217,096	17,918,804	8,266,201	7,182,025	42,895,216	43,990,265
41. South Carolina SC	L	66,548,644	69,791,031	31,940,521	29,928,174	83,553,553	84,923,434
42. South Dakota SD	L	1,155,893	1,255,782	461,643	702,058	2,317,915	2,309,196
43. Tennessee TN	L	40,098,018	43,333,991	26,280,302	23,693,476	64,629,865	63,201,642
44. Texas TX	L	33,693,016	36,797,111	16,285,511	18,610,714	102,764,064	113,114,229
45. Utah UT	L	28,446,509	31,651,535	18,094,578	15,306,085	43,146,348	46,714,203
46. Vermont VT	L	5,805,565	6,483,095	2,786,673	3,466,457	10,033,414	11,282,043
47. Virginia VA	L	86,748,790	93,518,666	44,358,431	43,444,185	113,711,768	113,316,311
48. Washington WA	L	67,128,360	73,003,538	42,300,483	65,655,893	143,550,142	145,098,674
49. West Virginia WV	L	16,517,050	17,481,508	7,688,495	10,652,727	29,232,836	29,436,911
50. Wisconsin WI	L	13,541,359	15,028,922	9,420,155	7,498,035	102,227,595	107,980,564
51. Wyoming WY	L	2,700,097	2,935,335	1,436,901	1,160,013	4,931,011	4,380,800
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L			80,135	(2,097)	3,856,528	4,357,886
55. U.S. Virgin Islands VI	N						
56. Nothern Mariana Islands MP	N						
57. Canada CN	L						
58. Aggregate Other Alien OT	XXX			45,760		1,426,206	1,537,196
59. Totals	(a) 51	2,714,875,703	2,966,493,334	1,620,890,117	1,614,709,701	7,319,200,884	7,698,752,237
DETAILS OF WRITE-INS							
5801. Other alien	XXX			45,760		1,426,206	1,537,196
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX			45,760		1,426,206	1,537,196

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

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



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	7,939,371	4,998,045	63.0	82.7
2.	Allied Lines	74,828,623	20,409,946	27.3	33.4
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	814,241,923	466,528,407	57.3	40.5
5.	Commercial multiple peril	122,803,113	87,990,513	71.7	48.3
6.	Mortgage guaranty				
8.	Ocean marine	674,178	131,817	19.6	28.6
9.	Inland marine	29,989,350	9,359,722	31.2	31.8
10.	Financial guaranty				
11.1	Medical malpractice - occurrence				
11.2	Medical malpractice - claims-made				
12.	Earthquake	749,355	1,931,969	257.8	(24.0)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(317,116)		
17.1	Other liability - occurrence	18,284,632	19,159,744	104.8	(1.5)
17.2	Other liability - claims-made				
18.1	Products liability - occurrence	440,192	3,749,792	851.9	1,695.7
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	981,997,752	507,236,115	51.7	53.9
19.3,19.4	Commercial auto liability	53,917,148	20,311,213	37.7	48.2
21.	Auto physical damage	806,856,524	341,694,550	42.3	41.3
22.	Aircraft (all perils)	11,278			
23.	Fidelity	75,992	(118)	(0.2)	129.2
24.	Surety	959	10,975	1,144.4	
26.	Burglary and theft	177,696	20,425	11.5	19.4
27.	Boiler and machinery	397,782	43,760	11.0	4.3
28.	Credit				
29.	International				
30.	Warranty	(314,122)	88,980	(28.3)	
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,501,937	(25,870)	(1.7)	53.6
35.	Totals	2,914,573,683	1,483,322,869	50.9	45.6
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,081,777	798	0.1	
3402.	Mechanical breakdown	420,160	(26,668)	(6.3)	53.6
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,501,937	(25,870)	(1.7)	53.6

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	7,308,035	7,308,035	8,069,684
2.	Allied Lines	53,641,552	53,641,552	54,492,710
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	676,646,793	676,646,793	715,756,853
5.	Commercial multiple peril	114,350,256	114,350,256	127,841,958
6.	Mortgage guaranty			
8.	Ocean marine	528,190	528,190	665,723
9.	Inland marine	23,228,895	23,228,895	25,737,707
10.	Financial guaranty			
11.1	Medical malpractice - occurrence			
11.2	Medical malpractice - claims-made			
12.	Earthquake	631,528	631,528	446,902
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	16,190,699	16,190,699	17,803,808
17.2	Other liability - claims-made			
18.1	Products liability - occurrence	482,757	482,757	522,625
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	967,281,644	967,281,644	1,084,862,785
19.3,19.4	Commercial auto liability	52,359,975	52,359,975	59,367,132
21.	Auto physical damage	800,738,719	800,738,719	870,189,446
22.	Aircraft (all perils)	10,268	10,268	11,374
23.	Fidelity	75,040	75,040	81,717
24.	Surety	210	210	
26.	Burglary and theft	142,904	142,904	213,546
27.	Boiler and machinery	339,301	339,301	430,162
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	918,937	918,937	(800)
35.	Totals	2,714,875,703	2,714,875,703	2,966,493,332
	DETAILS OF WRITE-INS			
3401.	Identity theft	918,937	918,937	
3402.	Mechanical breakdown			(800)
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	918,937	918,937	(800)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2008 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2008 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2008 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2005 + Prior	3,605,129	1,944,467	5,549,596	441,762	76,481	518,244	3,202,846	42,370	1,860,682	5,105,898	39,480	35,066	74,546
2. 2006	2,106,075	606,196	2,712,272	289,693	16,707	306,400	1,832,341	31,594	530,156	2,394,091	15,959	(27,740)	(11,781)
3. Subtotals 2006 + Prior	5,711,204	2,550,663	8,261,867	731,455	93,188	824,643	5,035,188	73,963	2,390,838	7,499,989	55,439	7,326	62,765
4. 2007	4,731,004	1,234,160	5,965,164	1,665,861	197,894	1,863,756	3,009,769	251,412	876,766	4,137,947	(55,374)	91,913	36,539
5. Subtotals 2007 + Prior	10,442,209	3,784,823	14,227,032	2,397,316	291,082	2,688,399	8,044,957	325,375	3,267,604	11,637,936	65	99,239	99,304
6. 2008	XXX	XXX	XXX	XXX	1,558,634	1,558,634	XXX	1,944,013	677,058	2,621,070	XXX	XXX	XXX
7. Totals	10,442,209	3,784,823	14,227,032	2,397,316	1,849,716	4,247,033	8,044,957	2,269,387	3,944,662	14,259,007	65	99,239	99,304
8. Prior Year-End Surplus As Regards Policyholders	18,034,538										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.0	2. 2.6	3. 0.7
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.6

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

3.

Bar Codes:

1. 1 9 2 3 2 2 0 0 8 4 9 0 0 0 0 1

Trusteed Surplus Statement [Document Identifier 490]

3. 1 9 2 3 2 2 0 0 8 3 6 5 0 0 0 0 1

Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid reinsurance premium	18,268,261		18,268,261	19,894,681
2305.	Transferable state tax credits	3,342,617		3,342,617	3,342,617
2306.	Equities and deposits in pools and associations	795,357		795,357	795,357
2307.	Prepaid expenses	1,008,542,573	1,008,542,573		
2308.	Advances	5,466,549	5,466,549		
2397.	Summary of remaining write-ins for Line 23 from overflow page	1,036,415,356	1,014,009,122	22,406,234	24,032,655

Additional Write-ins for Liabilities Line 23

2304.	Deposit for assumed reinsurance from CNA	35,388,835	36,018,399
2305.	Deferred gain on intercompany asset transfer	11,641,224	14,250,239
2306.	Retroactive reinsurance reserve ceded	(27,054,437)	(27,474,346)
2397.	Summary of remaining write-ins for Line 23 from overflow page	19,975,622	22,794,293

Additional Write-ins for Statement of Income Line 14

1404.	Transferable tax credits			548,551
1497.	Summary of remaining write-ins for Line 14 from overflow page			548,551

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	291,687,889	299,131,887
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions		2,285,322
	2.2 Additional investment made after acquisitions		
3.	Current year change in encumbrances	2,047,059	17,116,355
4.	Total gain (loss) on disposals		187,260
5.	Deduct amounts received on disposals		291,648
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	5,670,174	26,741,287
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	288,064,773	291,687,889
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	288,064,773	291,687,889

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	795,247,729	648,449,686
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions		262,787,727
	2.2 Additional investment made after acquisitions		(191,887)
3.	Capitalized deferred interest and other		
4.	Accrual of discount	66,529	27,578
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	6,709,842	115,825,375
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	788,604,417	795,247,729
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	788,604,417	795,247,729

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,827,497,372	1,279,460,341
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	113,154,676	366,309,678
	2.2 Additional investment made after acquisitions	124,398,255	363,409,345
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	19,109,486	104,027,980
6.	Total gain (loss) on disposals	11,575,678	187,622,655
7.	Deduct amounts received on disposals	63,954,205	452,121,093
8.	Deduct amortization of premium and depreciation	4,263,326	13,921,050
9.	Total foreign exchange change in book/adjusted carrying value	240,687	1,993,807
10.	Deduct current year's other than temporary impairment recognized	7,947,330	9,284,290
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,019,811,291	1,827,497,372
12.	Deduct total nonadmitted amounts	25,812,757	17,664,442
13.	Statement value at end of current period (Line 11 minus Line 12)	1,993,998,534	1,809,832,930

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,660,733,416	38,551,647,110
2.	Cost of bonds and stocks acquired	5,552,377,402	19,815,092,026
3.	Accrual of discount	21,961,378	99,931,031
4.	Unrealized valuation increase (decrease)	(963,425,159)	(1,628,431,092)
5.	Total gain (loss) on disposals	141,555,825	1,192,399,784
6.	Deduct consideration for bonds and stocks disposed of	7,005,642,005	21,317,095,447
7.	Deduct amortization of premium	12,444,798	68,642,272
8.	Total foreign exchange change in book/adjusted carrying value	1,783,680	15,832,276
9.	Deduct current year's other than temporary impairment recognized	197,300,340	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,199,599,399	36,660,733,416
11.	Deduct total nonadmitted amounts	4,317,872	4,317,873
12.	Statement value at end of current period (Line 10 minus Line 11)	34,195,281,527	36,656,415,543

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	24,480,711,907	22,904,654,427	23,811,378,788	(455,043,487)	23,118,944,059			24,480,711,907
2. Class 2 (a)	2,389,408,303	181,728,997	204,704,273	339,196,311	2,705,629,337			2,389,408,303
3. Class 3 (a)	773,352,569	106,487,283	119,111,101	31,500,626	792,229,376			773,352,569
4. Class 4 (a)	830,038,823	110,673,164	170,375,802	(75,600,401)	694,735,784			830,038,823
5. Class 5 (a)	220,673,152	17,018,815	29,880,317	1,489,859	209,301,509			220,673,152
6. Class 6 (a)	19,379,775		660,124	(231,766)	18,487,885			19,379,775
7. Total Bonds	28,713,564,529	23,320,562,685	24,336,110,405	(158,688,859)	27,539,327,950			28,713,564,529
PREFERRED STOCK								
8. Class 1	296,660,789	45,519,955	11,249,051	2,991,907	333,923,600			296,660,789
9. Class 2	148,964,270	1,859,986	28,907,164	20,760,558	142,677,651			148,964,270
10. Class 3	89,465,983	20,823,233	6,014,936	(34,398,038)	69,876,241			89,465,983
11. Class 4	73,031,894	1,541,370	14,479,277	(531,202)	59,562,786			73,031,894
12. Class 5	4,066,875		2,805,539	1,961,539	3,222,875			4,066,875
13. Class 6								
14. Total Preferred Stock	612,189,811	69,744,544	63,455,966	(9,215,235)	609,263,153			612,189,811
15. Total Bonds and Preferred Stock	29,325,754,340	23,390,307,228	24,399,566,371	(167,904,094)	28,148,591,103			29,325,754,340

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,056,028,236 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
8299999 Totals	16,172,024	XXX	16,170,277	61,267	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	54,401,280	195,610
2.	Cost of short-term investments acquired	512,004,619	1,726,774,367
3.	Accrual of discount	178,983	1,920,548
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	550,412,858	1,674,489,246
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,172,024	54,401,280
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,172,024	54,401,280

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
01958XG@0	JACOBS ENTERTAINMENT 9.7% with 6/15/2014 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4Z	1,007,220	968,748	CDS CS2026884 ON ALLIED WASTE INDS INC	(38,472)	469815-AG-9	JACOBS ENTERTAINMENT	1,007,220	1,007,220	4FE
01958XG@0	MIRANT MID-ATLANTIC LLC 8.6% with 6/30/2012 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4Z	1,735,631	1,698,452	CDS CS2026884 ON ALLIED WASTE INDS INC	(66,295)	60467M-AA-9	MIRANT MID-ATLANTIC LLC	1,735,631	1,764,747	3FE
85375CA@0	INDUSTRIAS PENOLES S.A. DE C.V. - MEXICO SERIES B 6.5% with 4/19/2018 maturity.CDS CS2034581 ON STANDARD PACIFIC CORP.	3Z	1,000,000	728,514	CDS CS2034581 ON STANDARD PACIFIC CORP.	(275,836)	P4564#-AE-9	INDUSTRIAS PENOLES S.A. DE C.V. - MEXICO SERIES B	1,000,000	1,004,351	2
552078N#0	CENTERPOINT PROPERTIES TR. SER B 6.1% with 6/15/2013 maturity.CDS CS2044804 ON LYONDELL CHEMICAL COMPA	3Z	2,000,000	1,581,943	CDS CS2044804 ON LYONDELL CHEMICAL COMPA	(340,836)	151895-B*-9	CENTERPOINT PROPERTIES TR. SER B	2,000,000	1,922,780	2
370442E*2	CPS 2007-A A2 5.2% with 10/15/2010 maturity.CDS CS2149777 ON GENERAL MOTORS	3Z	5,999,889	5,824,321	CDS CS2149777 ON GENERAL MOTORS	(104,847)	12619R-AB-4	CPS 2007-A A2	5,999,889	5,929,168	1FE
370425S#8	GOLDMAN SACHS GROUP INC 4.7% with 7/15/2013 maturity.CDS CS2193296 ON GMAC LLC	3Z	5,813,675	5,483,079	CDS CS2193296 ON GMAC LLC	(351,249)	38141G-DK-7	GOLDMAN SACHS GROUP INC	5,813,675	5,834,328	1FE
48666KA*0	CBASS 2005-CB6 A3 5.1% with 7/25/2035 maturity.CDS CS2195853 ON KB HOME	3Z	1,970,129	1,922,910	CDS CS2195853 ON KB HOME	(43,663)	12489W-NN-0	CBASS 2005-CB6 A3	1,970,129	1,966,574	1FE
184502B#8	COMMONWEALTH EDISON 5.9% with 8/15/2016 maturity.CDS CS2198402 ON CLEAR CHANNEL COMMUNICA	4Z	4,045,687	4,014,822	CDS CS2198402 ON CLEAR CHANNEL COMMUNICA	(48,006)	202795-HN-3	COMMONWEALTH EDISON	4,045,687	4,062,828	2FE
413627B*0	PNC FUNDING CORP 3.3% with 1/31/2012 maturity.CDS CS2198410 ON HARRAHS OPER CO INC	3Z	9,000,000	8,100,229	CDS CS2198410 ON HARRAHS OPER CO INC	(163,391)	693476-AZ-6	PNC FUNDING CORP	9,000,000	8,263,620	1FE
911365A*5	MBNAM 1998-E C 6.6% with 9/15/2010 maturity.CDS CS2200968 ON UNITED RENTALS -NORTH A	4Z	5,002,271	4,979,139	CDS CS2200968 ON UNITED RENTALS - NORTH A	(27,477)	55262S-AC-9	MBNAM 1998-E C	5,002,271	5,006,616	2FE
58445MB#8	CCCIT 2006-A4 A4 5.4% with 5/10/2013 maturity.CDS CS2206098 ON MEDIACOM LLC	4Z	5,041,457	5,090,248	CDS CS2206098 ON MEDIACOM LLC	(127,683)	17305E-DF-9	CCCIT 2006-A4 A4	5,041,457	5,217,931	1FE
55295*AB4	TARGET CORP 5.3% with 5/1/2017 maturity.CDS CS2211213 ON MBIA INSURANCE CORPORAT	1Z	9,975,107	8,038,742	CDS CS2211213 ON MBIA INSURANCE CORPORAT	(1,886,468)	87612E-AP-1	TARGET CORP	9,975,107	9,925,210	1FE
07556QA*6	DC ARENA LP 6.5% with 11/30/2023 maturity.CDS CS2229124 ON BEAZER HOMES USA	4Z	1,500,000	1,141,811	CDS CS2229124 ON BEAZER HOMES USA	(326,199)	23307*-AC-6	DC ARENA LP	1,500,000	1,468,010	2
62618#AD2	FHR 3271 SE 5.2% with 2/15/2037 maturity.CDS CS2236806 ON FLORDIA STATE GO 60%	1Z	20,022,880	17,943,588	CDS CS2236806 ON FLORDIA STATE GO 60%	(459,672)	31397F-HC-9	FHR 3271 SE	20,022,880	18,403,260	1
62618#AE0	FHR 3016 ZC 6.0% with 8/15/2035 maturity.CDS CS2236814 ON NEW JERSEY ST GO 60%	1Z	24,547,701	24,673,931	CDS CS2236814 ON NEW JERSEY ST GO 60%	(542,831)	31395W-ZJ-9	FHR 3016 ZC	24,547,701	25,216,763	1
873168A@7	KRAFT FOODS INC 5.6% with 11/1/2011 maturity.CDS CS2241921 ON TXU 220 09/20/2008	3Z	6,052,677	6,074,850	CDS CS2241921 ON TXU 220 09/20/2008	(38,550)	50075N-AB-0	KRAFT FOODS INC	6,052,677	6,113,400	2FE
62618#AF7	DRIVE 2006-2 A3 5.3% with 4/15/2014 maturity.CDS CS2252167 ON CITY OF NEW YORK RR40%	1Z	24,999,852	22,022,367	CDS CS2252167 ON CITY OF NEW YORK RR40%	(1,629,818)	26207R-AC-0	DRIVE 2006-2 A3	24,999,852	23,652,185	1FE
62618#AG5	CRMSI 2006-3 A6 5.6% with 11/25/2036 maturity.CDS CS2252175 ON NEW YORK STATE GO RR40%	1Z	12,499,797	9,607,233	CDS CS2252175 ON NEW YORK STATE GO RR40%	(1,119,772)	17310N-AF-5	CRMSI 2006-3 A6	12,499,797	10,727,005	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1	2	3	4	5	Derivative Instruments Open		Cash Instrument(s) Held				
					6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
62618#AG5	CWL 2006-S8 A3 5.5% with 4/25/2036 maturity.CDS CS2252175 ON NEW YORK STATE GO RR40%	1Z	12,499,859	7,710,778	CDS CS2252175 ON NEW YORK STATE GO RR40%	(1,119,778)	12668X-AC-9	CWL 2006-S8 A3	12,499,859	8,830,556	1FE
62618#AH3	AMTT 2007-1 A-FX 5.4% with 4/15/2037 maturity.CDS CS2257281 ON MASSACHUSETTS GO RR40%	1Z	18,181,818	16,203,588	CDS CS2257281 ON MASSACHUSETTS GO RR40%	(1,267,139)	03027W-AA-0	AMTT 2007-1 A-FX	18,181,818	17,470,727	1FE
62618#AH3	JC PENNEY CORPORATION IN 6.3% with 10/15/2036 maturity.CDS CS2257281 ON MASSACHUSETTS GO RR40%	1Z	6,730,183	5,325,231	CDS CS2257281 ON MASSACHUSETTS GO RR40%	(469,044)	708130-AC-3	JC PENNEY CORPORATION IN	6,730,183	5,794,275	2FE
55295*AD0	KRAFT FOODS INC 6.5% with 8/11/2017 maturity.CDS CS2259840 ON MBIA INSURANCE CORPORAT	1Z	4,972,051	4,305,384	CDS CS2259840 ON MBIA INSURANCE CORPORAT	(824,361)	50075N-AS-3	KRAFT FOODS INC	4,972,051	5,129,745	2FE
62618#AJ9	LXS 2007-15N AF3 3.1% with 8/25/2047 maturity.CDS CS2262406 ON STATE OF CALIFORNIA RR4	1Z	23,655,086	9,951,474	CDS CS2262406 ON STATE OF CALIFORNIA RR4	(3,337,328)	52524V-AL-3	LXS 2007-15N AF3	23,655,086	13,288,803	1FE
254067A*2	WILLIAMS COS 4.7% with 10/1/2010 maturity.CDS CS2264964 ON DILLARD'S INC	4Z	4,076,466	4,032,118	CDS CS2264964 ON DILLARD'S INC	(47,882)	96946R-AB-1	WILLIAMS COS	4,076,466	4,080,000	3FE
34539*FB0	PRUDENTIAL FINANCIAL INC 5.1% with 12/14/2011 maturity.CDS CS2267520 ON FORD MOTOR CREDIT CO	4Z	3,999,205	3,902,501	CDS CS2267520 ON FORD MOTOR CREDIT CO	(171,155)	74432Q-AP-0	PRUDENTIAL FINANCIAL INC	3,999,205	4,073,656	1FE
345370D*8	CIGNA CORP 6.1% with 11/15/2036 maturity.CDS CS2270086 ON FORD MOTOR COMPANY	5Z	3,978,609	3,319,113	CDS CS2270086 ON FORD MOTOR COMPANY	(162,871)	125509-BH-1	CIGNA CORP	3,978,609	3,481,984	2FE
629377E*9	FEDERATED RETAIL HOLDING 6.3% with 3/15/2037 maturity.CDS CS2272645 ON NRG ENERGY INC	4Z	2,985,835	2,333,019	CDS CS2272645 ON NRG ENERGY INC	(42,498)	314275-AC-2	FEDERATED RETAIL HOLDING	2,985,835	2,375,517	2FE
62618#AK6	MVCOT 2007-1A A 5.5% with 5/20/2029 maturity.CDS CS2275218 ON STATE OF TEXAS RR85%	1Z	14,999,681	14,937,478	CDS CS2275218 ON STATE OF TEXAS RR85%	(29,768)	571628-AA-4	MVCOT 2007-1A A	14,999,681	14,967,246	1FE
62618#AM2	JPMAC 2007-CH1 AF6 5.5% with 11/25/2036 maturity.CDS CS2275226 ON STATE OF TEXAS RR85%	1Z	9,999,889	9,237,760	CDS CS2275226 ON STATE OF TEXAS RR85%	(12,216)	46630L-AG-9	JPMAC 2007-CH1 AF6	9,999,889	9,249,976	1FE
524908E@5	SHELL INTERNATIONAL FIN 5.2% with 3/22/2017 maturity.CDS CS2277768 ON LEHMAN BROS HLDGS INC	1Z	9,969,561	9,881,604	CDS CS2277768 ON LEHMAN BROS HLDGS INC	(675,516)	822582-AC-6	SHELL INTERNATIONAL FIN	9,969,561	10,557,120	1FE
Applied	BANK OF AMERICA CORP 6.5% with 9/15/2037 maturity.CDS CS2288005 ON HOVNANIAN K ENTERPRISES	4Z	1,523,375	1,117,168	CDS CS2288005 ON HOVNANIAN K ENTERPRISES	(382,761)	060505-DL-5	BANK OF AMERICA CORP	1,523,375	1,499,930	1FE
Applied	SEMINOLE HARD ROCK ENT 5.3% with 3/15/2014 maturity.CDS CS2290571 ON FORD MOTOR CREDIT CO	4Z	1,188,750	1,132,599	CDS CS2290571 ON FORD MOTOR CREDIT CO	(56,151)	816752-AA-7	SEMINOLE HARD ROCK ENT	1,188,750	1,188,750	4FE
Applied	NGPL PIPECO LLC 7.1% with 12/15/2017 maturity.CDS CS2295687 ON VALERO ENERGY CO	2Z	3,000,000	3,045,759	CDS CS2295687 ON VALERO ENERGY CO	(57,561)	62912X-AB-0	NGPL PIPECO LLC	3,000,000	3,103,320	2FE
Applied	XTO ENERGY INC 6.7% with 8/1/2037 maturity.CDS CS2295703 ON TECO ENERGY	3Z	3,005,335	3,144,965	CDS CS2295703 ON TECO ENERGY	(63,664)	98385X-AM-8	XTO ENERGY INC	3,005,335	3,208,629	2FE
Applied	TYCO ELECTRONICS GROUP S 6.5% with 10/1/2017 maturity.CDS CS2295745 ON GENERAL ELECTRIC CAP CO	1Z	3,063,450	3,058,293	CDS CS2295745 ON GENERAL ELECTRIC CAP CO	(86,349)	902133-AC-1	TYCO ELECTRONICS GROUP S	3,063,450	3,144,642	2FE
Applied	TESCO PLC 5.5% with 11/15/2017 maturity.CDS CS2295752 ON WELLS FARGO & CO	1Z	2,987,758	3,029,686	CDS CS2295752 ON WELLS FARGO & CO	(30,731)	881575-AA-2	TESCO PLC	2,987,758	3,060,417	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
Applied	ATLAS ENERGY RES LLC 10.7% with 2/1/2018 maturity.CDS CS2295760 ON INGERSOLL-RAND COMPANY	2Z	3,000,000	3,004,908	CDS CS2295760 ON INGERSOLL-RAND COMPANY	(32,592)	049302-AB-8	ATLAS ENERGY RES LLC	3,000,000	3,037,500	4FE
Applied	KROGER CO. 6.4% with 8/15/2017 maturity.CDS CS2295794 ON CVRD 125 01/20/2013	2Z	3,012,300	3,084,222	CDS CS2295794 ON CVRD 125 01/20/2013	(81,900)	501044-CG-4	KROGER CO.	3,012,300	3,166,122	2FE
Applied	SCHERING-PLOUGH 6.0% with 9/15/2017 maturity.CDS CS2295828 ON ENTRPA 125.1 03/20/2013	2Z	2,985,918	2,935,110	CDS CS2295828 ON ENTRPA 125.1 03/20/2013	(79,800)	806605-AJ-0	SCHERING-PLOUGH	2,985,918	3,014,910	2FE
Applied	WYETH 5.5% with 2/15/2016 maturity.CDS CS2295836 ON RCI 95 03/20/2013	2Z	3,019,334	2,936,495	CDS CS2295836 ON RCI 95 03/20/2013	(122,521)	983024-AJ-9	WYETH	3,019,334	3,059,016	1FE
Applied	VODAFONE GROUP PLC 5.7% with 3/15/2016 maturity.CDS CS2295851 ON NEXEN INC	2Z	3,025,689	2,927,863	CDS CS2295851 ON NEXEN INC	(47,540)	92857W-AK-6	VODAFONE GROUP PLC	3,025,689	2,975,403	1FE
Applied	CBASS 2006-CB2 AF2 5.5% with 12/25/2036 maturity.CDS CS2295877 ON WACHOVIA CORPORATION	1Z	2,995,732	2,810,000	CDS CS2295877 ON WACHOVIA CORPORATION	(87,079)	12498N-AB-9	CBASS 2006-CB2 AF2	2,995,732	2,897,080	1FE
Applied	DUKE ENERGY CAROLINAS 6.0% with 1/15/2038 maturity.CDS CS2298244 ON BA 36 03/20/2013	1Z	2,997,906	2,962,954	CDS CS2298244 ON BA 36 03/20/2013	(27,218)	26442C-AB-0	DUKE ENERGY CAROLINAS	2,997,906	2,990,172	1FE
Applied	CSX CORP 6.2% with 3/15/2018 maturity.CDS CS2300818 ON KB HOME	3Z	4,056,649	3,918,457	CDS CS2300818 ON KB HOME	(29,043)	126408-GM-9	CSX CORP	4,056,649	3,947,500	2FE
Applied	AES CORP 8.0% with 10/15/2017 maturity.CDS CS2303366 ON BOYD GAMING CORP	4Z	2,000,000	1,993,184	CDS CS2303366 ON BOYD GAMING CORP	(31,816)	00130H-BH-7	AES CORP	2,000,000	2,025,000	3FE
Applied	XSTRATA FINANCE CANADA 6.9% with 11/15/2037 maturity.CDS CS2305924 ON FIRST DATA CORPORATION	5Z	5,981,291	5,724,546	CDS CS2305924 ON FIRST DATA CORPORATION	(74,766)	98417E-AC-4	XSTRATA FINANCE CANADA	5,981,291	5,799,312	2FE
Applied	CBASS 2005-CB3 AF2 4.4% with 5/25/2035 maturity.CDS CS2308506 ON S-NXTL 183 03/20/2013	2Z	4,994,596	4,072,935	CDS CS2308506 ON S-NXTL 183 03/20/2013	(833,720)	12489W-LB-8	CBASS 2005-CB3 AF2	4,994,596	4,906,655	1FE
Applied	STANDARD CHARTERED BANK 7.0% with 7/29/2049 maturity.CDS CS2308530 ON PRUDENTIAL FINANCIAL I	1Z	2,611,728	2,513,768	CDS CS2308530 ON PRUDENTIAL FINANCIAL I	(97,960)	853254-AB-6	STANDARD CHARTERED BANK	2,611,728	2,611,728	P3UZ*
Applied	PEPSICO INC 4.6% with 2/15/2013 maturity.CDS CS2311054 ON MGM MIRAGE	3Z	2,997,394	3,097,174	CDS CS2311054 ON MGM MIRAGE	(7,904)	713448-BG-2	PEPSICO INC	2,997,394	3,105,078	1FE
Applied	TESORO CORP 6.5% with 6/1/2017 maturity.CDS CS2316160 ON STANDARD PACIFIC CORP.	4Z	895,000	637,217	CDS CS2316160 ON STANDARD PACIFIC CORP.	(257,783)	881609-AT-8	TESORO CORP	895,000	895,000	3FE
Applied	OPTI CANADA INC 8.2% with 12/15/2014 maturity.CDS CS2316178 ON HOVNANIAN K ENTERPRISES	4Z	990,000	731,284	CDS CS2316178 ON HOVNANIAN K ENTERPRISES	(258,716)	68383K-AB-5	OPTI CANADA INC	990,000	990,000	4FE
62618#AP5	RAMC 2005-3 AF3 4.8% with 11/25/2035 maturity.CDS CS2318729 ON HOUSTON TEXAS RR 85%	1Z	18,916,582	18,728,911	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(121,696)	75970N-BD-8	RAMC 2005-3 AF3	18,916,582	18,850,607	1FE
62618#AP5	WACHOVIA BANK NA 6.6% with 1/15/2038 maturity.CDS CS2318729 ON HOUSTON TEXAS RR 85%	1Z	5,987,563	5,520,612	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(38,520)	92976G-AJ-0	WACHOVIA BANK NA	5,987,563	5,559,132	1FE
62618#AN0	MSAC 2004-WMC1 M2 3.8% with 6/25/2034 maturity.CDS CS2318737 ON PHOENIX ARIZONA RR85%	1Z	5,783,521	4,343,944	CDS CS2318737 ON PHOENIX ARIZONA RR85%	(41,313)	61746R-GT-2	MSAC 2004-WMC1 M2	5,783,521	4,385,257	1FE
62618#AN0	RFMSI 2006-S6 A12 6.0% with 7/25/2036 maturity.CDS CS2318737 ON PHOENIX ARIZONA RR85%	1Z	19,282,102	18,963,941	CDS CS2318737 ON PHOENIX ARIZONA RR85%	(137,738)	74957V-AM-1	RFMSI 2006-S6 A12	19,282,102	19,101,678	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
62618#AQ3	SVHE 2007-NS1 A4 2.9% with 1/25/2037 maturity.CDS CS2318745 ON SHELBY TENNESSEE RR85%	1Z	22,094,946	11,096,356	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(129,479)	83612Q-AD-0	SVHE 2007-NS1 A4	22,094,946	11,225,835	1FE
62618#AQ3	CWL 2005-1 3AV3 2.8% with 7/25/2035 maturity.CDS CS2318745 ON SHELBY TENNESSEE RR85%	1Z	2,855,273	2,576,382	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(16,732)	126673-WW-8	CWL 2005-1 3AV3	2,855,273	2,593,114	1FE
Applied	HASBRO INC 6.3% with 9/15/2017 maturity.CDS CS2321285 ON CVRD 180 02/20/2013	2Z	4,984,200	5,202,494	CDS CS2321285 ON CVRD 180 02/20/2013	(21,606)	418056-AP-2	HASBRO INC	4,984,200	5,224,100	2FE
Applied	PEMEX PROJ FDG MASTER TR 5.7% with 3/1/2018 maturity.CDS CS2328967 ON XRX 122 03/20/2013	2Z	2,980,128	3,039,542	CDS CS2328967 ON XRX 122 03/20/2013	(21,601)	70645J-BD-3	PEMEX PROJ FDG MASTER TR	2,980,128	3,061,143	2FE
Applied	ECHOSTAR DBS CORP 6.6% with 10/1/2014 maturity.CDS CS2334114 ON CP-RAILWAY 140 03/20/20	2Z	2,730,000	2,741,701	CDS CS2334114 ON CP-RAILWAY 140 03/20/20	11,701	27876G-AY-4	ECHOSTAR DBS CORP	2,730,000	2,730,000	3FE
Applied	DARDEN RESTAURANTS INC 6.2% with 10/15/2017 maturity.CDS CS2346910 ON S-NXTL 770 03/20/2013	2Z	2,995,304	3,062,595	CDS CS2346910 ON S-NXTL 770 03/20/2013	142,479	237194-AG-0	DARDEN RESTAURANTS INC	2,995,304	2,920,116	2FE
Applied	BARCLAYS BANK PLC 7.4% with 9/29/2049 maturity.CDS CS2346928 ON D.R. HORTON INC.	3Z	3,000,000	2,721,569	CDS CS2346928 ON D.R. HORTON INC.	9,317	06739G-AD-1	BARCLAYS BANK PLC	3,000,000	2,712,252	P2UZ*
Applied	RPM INTERNATIONAL INC 6.5% with 2/15/2018 maturity.CDS CS2349443 ON WAL-MART STORES INC	1Z	9,853,807	10,116,481	CDS CS2349443 ON WAL-MART STORES INC	66,711	749685-AQ-6	RPM INTERNATIONAL INC	9,853,807	10,049,770	2FE
Applied	STANDARD CHARTERED BANK 6.4% with 9/26/2017 maturity.CDS CS2352009 ON NORTEL NETWORKS CORPORA	4Z	3,991,568	4,060,430	CDS CS2352009 ON NORTEL NETWORKS CORPORA	(16,286)	853250-AB-4	STANDARD CHARTERED BANK	3,991,568	4,076,716	1FE
Applied	BAXTER INTL 6.2% with 12/1/2037 maturity.CDS CS2357123 ON EIX-SOUCAL 115 03/20/20	2Z	2,995,218	3,076,563	CDS CS2357123 ON EIX-SOUCAL 115 03/20/20	7,152	071813-AX-7	BAXTER INTL	2,995,218	3,069,411	1FE
Applied	NEIMAN MARCUS GROUP INC 9.0% with 10/15/2015 maturity.CDS CS2364806 ON GMAC LLC	4Z	999,008	886,937	CDS CS2364806 ON GMAC LLC	(113,063)	640204-AG-8	NEIMAN MARCUS GROUP INC	999,008	1,000,000	4FE
Applied	COMMONWEALTH EDISON 5.8% with 3/15/2018 maturity.CDS CS2367387 ON MERRILL LYNCH & CO INC	1Z	2,994,245	2,964,194	CDS CS2367387 ON MERRILL LYNCH & CO INC	(20,035)	202795-HU-7	COMMONWEALTH EDISON	2,994,245	2,984,229	2FE
Applied	DISCOVER FINANCIAL SVS 6.4% with 6/12/2017 maturity.CDS CS2367403 ON WEYERHAEUSER CO.	2Z	6,986,563	6,000,417	CDS CS2367403 ON WEYERHAEUSER CO.	(23,636)	254709-AB-4	DISCOVER FINANCIAL SVS	6,986,563	6,024,053	2FE
Applied	UNION PACIFIC CORP 5.7% with 11/15/2017 maturity.CDS CS2369920 ON ENTRPA 185 06/20/2013	2Z	4,996,513	5,053,462	CDS CS2369920 ON ENTRPA 185 06/20/2013	(8,783)	907818-CZ-9	UNION PACIFIC CORP	4,996,513	5,062,245	2FE
12513#AC5	HFCHC 2006-3 A3V 2.7% with 3/20/2036 maturity.CDS CXS527361 ON CDX.NA.IG.HVOL.8	1Z	14,176,168	8,760,936	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(1,372,730)	40430X-AF-0	HFCHC 2006-3 A3V	14,176,168	10,133,666	1FE
12513#AC5	JPMAC 2006-FRE2 A3 2.7% with 2/25/2036 maturity.CDS CXS527361 ON CDX.NA.IG.HVOL.8	1Z	10,483,406	9,011,778	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(1,015,147)	46626L-GZ-7	JPMAC 2006-FRE2 A3	10,483,406	10,026,924	1FE
12513#AB7	TBW 2006-4 A4 6.1% with 9/25/2036 maturity.CDS CXS527361 ON CDX.NA.IG.HVOL.8	1Z	25,336,364	19,043,496	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(2,453,413)	872224-AE-0	TBW 2006-4 A4	25,336,364	21,496,909	1FE
Applied	GEMNT 2006-1 A 5.0% with 9/15/2012 maturity.CDS CXS529920 ON CDX.NA.IG.8	2Z	35,746,773	35,076,549	CDS CXS529920 ON CDX.NA.IG.8	(1,712,928)	36159J-AR-2	GEMNT 2006-1 A	35,746,773	36,789,477	1FE
Applied	JP MORGAN CHASE BANK NA 5.8% with 6/13/2016 maturity.CDS CXS529920 ON CDX.NA.IG.8	2Z	9,876,824	9,496,555	CDS CXS529920 ON CDX.NA.IG.8	(473,282)	48121C-JN-7	JP MORGAN CHASE BANK NA	9,876,824	9,969,837	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
Applied	MBNAS 2005-A3 A3 4.1% with 10/15/2012 maturity.CDS CXS529920 ON CDX.NA.IG.8	2Z	28,563,971	28,370,921	CDS CXS529920 ON CDX.NA.IG.8	(1,368,740)	55264T-CZ-2	MBNAS 2005-A3 A3	28,563,971	29,739,661	1FE
26056@BC9	CCCIT 2006-A4 A4 5.4% with 5/10/2013 maturity.CDS CXS570882 ON CDX.NA.IG.8	1Z	25,207,285	24,904,672	CDS CXS570882 ON CDX.NA.IG.8	(1,184,983)	17305E-DF-9	CCCIT 2006-A4 A4	25,207,285	26,089,655	1FE
Applied	AMXCA 2006-2 C 5.6% with 1/15/2014 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	9,062,597	7,386,254	CDS CXS660485 ON CDX.NA.IG.9	(344,612)	025826-AM-0	AMXCA 2006-2 C	9,062,597	7,730,866	2FE
26056@BN5	BACCT 2007-A1 A1 5.1% with 6/15/2019 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	22,734,388	21,345,278	CDS CXS660485 ON CDX.NA.IG.9	(864,493)	05522R-AS-7	BACCT 2007-A1 A1	22,734,388	22,209,771	1FE
26056@BM7	BLACK & DECKER 5.7% with 11/15/2016 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	5,436,936	5,042,145	CDS CXS660485 ON CDX.NA.IG.9	(206,744)	091797-AN-0	BLACK & DECKER	5,436,936	5,248,889	2FE
Applied	BSSLT 2007-SV1A A3 2.8% with 12/25/2036 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	14,085,559	9,324,277	CDS CXS660485 ON CDX.NA.IG.9	(535,614)	07401U-AU-7	BSSLT 2007-SV1A A3	14,085,559	9,859,891	1FE
Applied	CSMC 2007-3 4A6 2.8% with 4/25/2037 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	11,940,307	10,800,287	CDS CXS660485 ON CDX.NA.IG.9	(454,039)	12638P-BV-0	CSMC 2007-3 4A6	11,940,307	11,254,326	1FE
Applied	CWALT 2007-20 A1 3.1% with 6/25/2047 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	8,423,058	8,092,656	CDS CXS660485 ON CDX.NA.IG.9	(320,293)	02151L-AA-4	CWALT 2007-20 A1	8,423,058	8,412,949	1FE
26056@BL9	FHR 3272 DF 3.9% with 2/15/2037 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	19,171,685	16,403,318	CDS CXS660485 ON CDX.NA.IG.9	(729,018)	31397F-A4-4	FHR 3272 DF	19,171,685	17,132,336	1
26056@BL9	FNR 2007-12 BA 6.0% with 2/25/2037 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	22,507,484	22,044,799	CDS CXS660485 ON CDX.NA.IG.9	(855,864)	31396P-L9-0	FNR 2007-12 BA	22,507,484	22,900,664	1
Applied	GOLDMAN SACHS CAP III 5.8% with 9/29/2049 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	8,185,623	4,845,678	CDS CXS660485 ON CDX.NA.IG.9	(311,265)	38144Q-AA-7	GOLDMAN SACHS CAP III	8,185,623	5,156,942	P2UZ*
Applied	NABORS INDUSTRIES INC 6.1% with 2/15/2018 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	4,543,961	4,482,494	CDS CXS660485 ON CDX.NA.IG.9	(172,788)	629568-AR-7	NABORS INDUSTRIES INC	4,543,961	4,655,282	1FE
26056@BM7	NUCOR CORP 5.7% with 12/1/2017 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	9,055,927	9,070,326	CDS CXS660485 ON CDX.NA.IG.9	(344,359)	670346-AG-0	NUCOR CORP	9,055,927	9,414,685	1FE
26056@BM7	SASC 2006-BC3 A4 2.8% with 10/25/2036 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	9,096,202	4,454,306	CDS CXS660485 ON CDX.NA.IG.9	(345,890)	86359P-AD-2	SASC 2006-BC3 A4	9,096,202	4,800,196	1FE
Applied	SEMT 2007-2 2AA1 5.8% with 1/20/2038 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	10,183,124	9,340,610	CDS CXS660485 ON CDX.NA.IG.9	(387,221)	81744L-AL-8	SEMT 2007-2 2AA1	10,183,124	9,727,832	1FE
26056@BN5	SHARP 2006-AHM5 N1 6.7% with 11/25/2046 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	8,023,122	7,790,378	CDS CXS660485 ON CDX.NA.IG.9	(305,085)	82001C-AA-8	SHARP 2006-AHM5 N1	8,023,122	8,095,463	1FE
Applied	SURF 2005-BC4 A2B 2.8% with 9/25/2036 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	21,226,566	19,503,169	CDS CXS660485 ON CDX.NA.IG.9	(807,156)	84751P-HT-9	SURF 2005-BC4 A2B	21,226,566	20,310,325	1FE
26056@BL9	UNITED MEXICAN STATES 6.7% with 9/27/2034 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	3,935,911	3,908,584	CDS CXS660485 ON CDX.NA.IG.9	(149,666)	91086Q-AS-7	UNITED MEXICAN STATES	3,935,911	4,058,250	2FE
Applied	XL CAPITAL LTD 6.2% with 5/15/2027 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	9,077,817	6,991,883	CDS CXS660485 ON CDX.NA.IG.9	(345,191)	98372P-AK-4	XL CAPITAL LTD	9,077,817	7,337,074	2FE
Applied	CCI 2006-1A AFX 5.2% with 11/15/2036 maturity.CDS CXS752647 ON LCDX.NA.S9V1	3Z	20,711,048	19,366,846	CDS CXS752647 ON LCDX.NA.S9V1	(1,399,424)	22822R-AF-7	CCI 2006-1A AFX	20,711,048	20,766,270	1FE
532776A#8	TELEFONICA EMISIONES SAU 6.4% with 6/20/2016 maturity.CDS SP3302RJ2 ON LIN TELEVISION CORP	4Z	3,000,000	2,957,184	CDS SP3302RJ2 ON LIN TELEVISION CORP	(117,579)	87938W-AB-9	TELEFONICA EMISIONES SAU	3,000,000	3,074,763	2FE
33938EA@6	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006 5.6% with 1/15/2019 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3Z	608,506	584,837	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(18,867)	94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006	608,506	603,704	1
33938EA@6	WEST PHARMACEUTICAL SRVS FLOAT. SER A SR NTS 4.0% with 7/28/2012 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3Z	1,391,494	1,348,349	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(43,145)	955306-A*-6	WEST PHARMACEUTICAL SRVS FLOAT. SER A SR NTS	1,391,494	1,391,494	2

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
85590AA@3	SAMSON INV CO FLOAT RATE SER 2005-C 3.0% with 5/24/2012 maturity.CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	3Z	1,000,000	966,694	CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	(33,306)	79603#-AL-5	SAMSON INV CO FLOAT RATE SER 2005-C	1,000,000	1,000,000	2
37247DB@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPG4026L4 ON GENWORTH FINANCIAL INC	1Z	5,000,000	4,567,467	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	(287,877)	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,855,344	1
9999999 - Totals			820,813,067	724,352,822	XXX	(37,932,045)	XXX	XXX	820,813,067	762,284,867	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	44	551,677,610							44	551,677,610
2. Add: Opened or Acquired Transactions	93	624,367,391							93	624,367,391
3. Add: Increases in Replicated Asset Statement Value	XXX	398,583	XXX		XXX		XXX		XXX	398,583
4. Less: Closed or Disposed of Transactions	38	351,398,679							38	351,398,679
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	4,231,839	XXX		XXX		XXX		XXX	4,231,839
7. Ending Inventory	99	820,813,067							99	820,813,067

SCHEDULE E - VERIFICATION

Cash Equivalents

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	948,819,468	729,843,296
2.	Cost of cash equivalents acquired	20,028,065,127	94,196,337,976
3.	Accrual of discount	6,322,091	61,767,390
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	113,374	
6.	Deduct consideration received on disposals	19,943,463,848	94,039,129,194
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,039,856,213	948,819,468
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,039,856,213	948,819,468

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
NONE								
3399999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Interest on Disposal	Consid-eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
122874	AUSTIN	TX		10/02/2006	02/01/2008	4,500,000							4,500,000	4,500,000			
0199999. Mortgages closed by repayment						4,500,000							4,500,000	4,500,000			
													2,209,842				
0299999. Mortgages with partial repayments													2,209,842				
0599999 - Totals						4,500,000							6,709,842	4,500,000			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
000000-00-0	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT		01/01/2008		3,655,460				
000000-00-0	TREESDALE RECOVERY FUND	CURACAO	CI	TREESDALE PARTNERS		09/29/2007	13		12,500,000			5.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								3,655,460	12,500,000			XXX
131388-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	RP5A	09/03/2004			582,508		1,567,901	1.670
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CAPITAL PARTNERS	RP5A	01/13/2005			109,890		1,806,868	0.670
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	PRUDENTIAL ALT GROUP	RP5A	04/28/2005			1,041,084		2,857,863	1.330
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									1,733,482		6,232,632	XXX
000000-00-0	ABRY BROADCAST PARTNERS III L.P.	BOSTON	MA	ABRY PARTNERS		03/19/1997			29,808			1.720
000000-00-0	ACTIS EMERGING MATKETS 3 LP	LONDON	EG	ACTIS CAPITAL		01/02/2008		303,146			14,596,854	0.750
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SI	AFFINITY EQUITY PRTNRS		01/29/2007			198,373		8,731,894	0.880
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGHSTAR PARTNERS		05/24/2004			154,353		976,695	5.410
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG GLOBAL INVESTMENT		05/25/2007			279,233		10,098,886	0.620
000000-00-0	ALERIAN CAPITAL PARTNERS	NEW YORK	NY	ALERIAN CAPITAL MGMT		04/30/2007			(5,000,000)			4.660
000000-00-0	ALERIAN OPPORTUNITY PARTNERS IX LP	NEW YORK	NY	ALERIAN CAPITAL MGMT		10/26/2007	13	5,000,000				2.630
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT		05/11/2006			6,963,445		8,833,027	0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT		01/28/2008		1,129,828			14,528,371	0.120
000000-00-0	ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	ARCLIGHT PARTNERS		12/16/2003			763,466		1,854,078	0.940
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	ARGAN CAPITAL		02/12/2007			122,279		2,684,361	1.740
000000-00-0	ASTORG IV	PARIS	FR	ASTORG PARTNERS		03/20/2008		23,084			11,668,616	0.670
000000-00-0	AURIGEN RE CAPITAL LIMITED	TORONTO	ON	AURIGEN CAPITAL PARTNERS		10/01/2007			53,581		10,072,577	2.080
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV LP	NEW YORK	NY	AVENUE CAPITAL GROUP		07/20/2006			505,000		6,924,637	0.340
000000-00-0	BIRCH HILL EQUITY PARTNERS III LP	TORONTO	ON	BIRCH HILL EQUITY PRTNRS		03/17/2006			1,509,608		11,042,088	2.350
000000-00-0	BLACKSTONE CAPITAL PARTNERS V LP	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006			178,804		3,238,396	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V- A	NEW YORK	NY	BLACKSTONE GROUP		04/18/2007			70,543		2,138,390	0.070
000000-00-0	BRAIT IV LP	ILLOVO SANDTON	SF	BRAIT		12/07/2006			8,586		5,636,363	2.320
000000-00-0	DOUGHTY HANSON & CO	LONDON	EG	DOUGHTY HANSON & CO		05/04/2007			114,295		14,109,316	0.390
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS		04/18/2006			58,137		6,600,741	1.410
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS		04/18/2006			45,152		5,779,892	1.410
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	ELEVATION ASSOCIATION		12/13/2004			36,478		6,715,898	0.800
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	AB	ENERVEST MANAGEMENT		06/22/2007			1,214,354		10,110,807	1.680
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		12/01/2006			400,411		5,687,678	0.190
000000-00-0	ETHOS PE FUND V	ILLOVO JOHANNESBURG	SF	ETHOS EQUITY LTD		10/20/2006			1,145,712		6,512,173	3.020
000000-00-0	FIMI OPPORTUNITY FUND IV	TEL AVIV	IS	FIMI OPPORTUNTIY LTD		01/07/2008		280,409			5,319,591	1.140
000000-00-0	FINTAN CAPITAL PARTNERS LP	BERMUDA	CI	FINTAN PARTNERS LLC		02/28/2008		50,000,000				9.040
000000-00-0	FRANCISCO PARTNERS II LP	MENLO PARK	CA	FRANCISCO PARTNERS		07/10/2006			603,000		10,200,750	1.010
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR GOLDER RAUNER		12/01/2006			815,698		10,790,161	0.910
000000-00-0	HARBOURVEST BUYOUT FUND	BOSTON	MA	HARBOURVEST PARTNERS		11/12/2003			400,000			1.070
000000-00-0	HARBOURVEST VENTURE FUND	BOSTON	MA	HARBOURVEST PARTNERS		11/12/2003			100,000			0.110
000000-00-0	HURON FUND III LP	DETROIT	MI	HURON CAPITAL PARTNER		03/28/2008		156,000			7,644,000	2.340
000000-00-0	KOHLBERG INVESTORS V LP	MOUNT KISCO	NY	KOHLBERG & CO		12/28/2004			219,375		2,569,216	2.250
000000-00-0	KOHLBERG INVESTORS VI LP	MOUNT KISCO	NY	KOHLBERG & CO		06/20/2007			516,362		11,073,959	1.300
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG CAPITAL PARTNERS		06/08/2005			2,508,044		3,362,505	2.670
000000-00-0	KRG CAPITAL FUND IV LP	DENVER	CO	KRG CAPITAL PARTNERS		01/04/2008		411,935			15,388,065	0.870
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	LANDMARK PARTNERS		07/01/2003			37,741			1.820
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	LEEDS WELD ASSOC		07/21/2004			1,359,791		1,981,480	2.800
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	LEHMAN BROS INV MGMT		11/17/2004			135,488		2,148,315	1.400
000000-00-0	LEHMAN BROTHERS MERCHANT BKG PTR IV	NEW YORK	NY	LEHMAN BROS MERC		10/22/2007			58,473		10,847,387	2.440
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III LP	NEW YORK	NY	LINCHONSINRE PRTNRS		10/01/2004			193,279		4,567,826	2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & CO		08/17/2006			461,190		5,852,205	0.700
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MATLIN GLOBAL ADVISOR		07/30/2007			891,000		6,399,000	5.000
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	CAMBRIDGE	MA	MONITOR CLIPPER		12/05/2003			2,574,437		793,635	3.190
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	NATURAL GAS PARTNERS		03/28/2008		530,744			6,892,987	0.190
000000-00-0	OAK HILL CAPITAL PARTNERS II LP	FORT WORTH	TX	OAK HILL PARTNERS		12/28/2004			434,974		3,549,549	0.910
000000-00-0	OAK HILL CAPITAL PARTNERS III	FORT WORTH	TX	OAK HILL PARTNERS		03/11/2008		1,664,070			5,766,031	0.360
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III LP	NEW YORK	NY	ODYSSEY PARTNERS		08/27/2004			129,865		5,193,459	2.670
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS		09/30/2005			382,500		4,526,250	2.560
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNRS		03/16/2007			821,582		8,874,427	0.190
000000-00-0	SILVER LAKE III LP	MENLO PARK	CA	CALYON CORPORATE AND INVT		06/29/2007			303,790		9,866,325	0.130
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	TENASKA INC		03/25/2005			149,873		623,701	2.340
000000-00-0	TENESKA POWER FUND II LP	OMAHA	NE	TENEASKA INC		10/15/2007			97,888		11,513,422	0.770
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	TFCP III		11/02/2006			519,276		9,335,363	0.440
000000-00-0	TPG V	FORT WORTH	TX	TEXAS PACIFIC GROUP		06/27/2006			2,822,992		3,437,211	0.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX LP	NEW YORK	NY	WARBURG PINCUS		07/26/2005			1,080,000		1,008,000	0.290
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X LP	NEW YORK	NY	WARBURG PINCUS		10/24/2007			1,052,800		18,659,200	0.130

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	WAYZATA PARTNERS		02/17/2006			202,500		268,637	0.940
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	WILLIS STEIN		04/24/1996			3,261			4.070
1599999. Joint Venture Interests - Common Stock - Unaffiliated								59,499,215	27,726,798		356,994,395	XXX
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	BRAZOS PARTNERS		03/17/2006			643,154		5,966,068	5.830
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	EAGLESTONE PARTNERS		02/26/1999			72,000		43,828	30.000
000000-00-0	EXCELLERE CAPITAL FUND LP	DENVER	CO	EXCELLERE PARTNERS		03/27/2007			449,092		8,347,941	6.040
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI OPPORTUNTIY LTD		10/11/2005			1,313,379		3,192,803	6.560
000000-00-0	LANDMARK EQUITY PARTNERS XII LP	SIMSBURY	CT	LANDMARK PARTNERS		12/13/2004			70,217		2,296,082	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	TX	LEHMAN BRO INV MGMT		06/27/2005			330,000		4,070,000	14.670
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PRTNRS		06/25/2004			1,309,087		5,040,394	5.470
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	LYKAION IAM LTD		04/26/2006	13		50,000,000			100.000
000000-00-0	PROTEGE OPPORTUNISTIC FUND LP	NEW YORK	NY	PROTEGE PARTNER GP		02/28/2008		50,000,000				11.740
87822*-10-3	TECH-COR,LLC	DOVER	DE	TECH-COR, LLC		01/31/1995			2,000,000			100.000
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NB	TENASKA INC		12/13/2006			28,154			7.410
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	NEW YORK	NY	WAND PARTNERS		12/27/1996			8,532			11.380
1699999. Joint Venture Interests - Common Stock - Affiliated								50,000,000	56,223,615		28,957,116	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	BLACKSTONE GROUP		10/22/2003			521,167			0.900
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006			995,062			0.640
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	BLACKSTONE GROUP		09/27/2007			626,477			2.970
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL		11/15/2005			855,000			2.500
000000-00-0	CB STRATEGIC PARTNERS IV LP	LOS ANGELES	CA	CB RICHARD ELLIS		12/07/2005			2,891,038			1.270
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL		10/26/2005			1,084,000			3.610
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		10/18/2006			171,715			8.330
000000-00-0	JER FUND II	MCLEAN	VA	JER REALTY		06/04/1999			2,354			2.520
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY		01/05/2005			601,703			2.400
000000-00-0	KEYSTONE INDUSTRIAL FUND LP	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS		10/24/2005			49,500			2.930
000000-00-0	KTR INDUSTRIAL FUND II	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS		12/31/2007			75,000			2.670
000000-00-0	LANDMARK REAL ESTATE FUND V LP	SIMSBURY	CT	LANDMARK PARTNERS		07/27/2005			1,224,563			4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GP		01/23/1995			8,197			3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	NEW YORK	NY	MORGAN STANLEY RE GP		06/05/1998			4,229			8.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GP		10/10/2006			1,182,171			1.600
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	MORGAN STANLEY RE GP		07/30/2007			1,387,739			0.160
000000-00-0	MORGAN STANLEY REAL ESTATE IV	NEW YORK	NY	MORGAN STANLEY RE GP		11/06/2002			21,266			5.000
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ CAPITAL PARTNERS		06/12/2006			458,389			2.820
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004			16,534			1.750
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	ROCKPOINT GROUP		09/27/2007			89,508			5.000
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	ROCKPOINT GROUP		09/29/2005			52,965			1.200
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		10/19/2006			580,440			2.990
000000-00-0	STARWOOD OPPORTUNITY FUND VII LP	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006			7,250,000			5.000
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	WALTON STREET		08/08/2006			2,705,911			1.920
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	WESTBROOK PARTNERS		09/10/2004			1,080			2.800
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	WESTBROOK PARTNERS		06/12/1997			2,971			2.800
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	WESTBROOK PARTNERS		09/01/1998			1,981			2.710
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	WESTBROOK PARTNERS		09/13/2004			660			2.710
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	WESTBROOK PARTNERS		10/17/2000			7,387			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	WESTBROOK PARTNERS		12/03/2007			3,173,518			1.540
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS		05/04/2006			129,276			2.670
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	WESTBROOK PARTNERS		10/01/2004			42,559			4.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated									26,214,360			XXX
3999999. Total - Unaffiliated								63,154,676	68,174,640		363,227,027	XXX
4099999. Total - Affiliated								50,000,000	56,223,615		28,957,116	XXX
4199999 - Totals								113,154,676	124,398,255		392,184,143	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	03/10/2008								26,290	26,290				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated														26,290	26,290				
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CAPITAL PARTNERS	01/13/2005	01/02/2008	358,646	(3,045)				(3,045)		355,601	355,601				8,145
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	PRUDENTIAL ALT GROUP	04/28/2005	03/26/2008	296,405							296,405	296,405				521
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							655,050	(3,045)				(3,045)		652,006	652,006				8,666
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG GLOBAL INVESTMENT	05/25/2007	02/01/2008	1,887							1,887	1,887				22
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT	05/11/2006	01/30/2008	526,137	4,181				4,181		530,318	530,318				111
000000-00-0	APOLLO INVESTMENT FUND VII LP	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT	01/28/2008	03/28/2008	58,199							58,199	58,199				
000000-00-0	ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	ARCLIGHT PARTNERS	12/16/2003	02/29/2008	1,058,486	237,647				237,647		1,296,134	1,296,134				32,712
000000-00-0	DOUGHTY HANSON & CO	LONDON	EG	DOUGHTY HANSON & CO	05/04/2007	01/02/2008	1,723	(13)				(13)		1,710	1,710				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS	04/18/2006	01/02/2008	1,019,930	(57,202)				(57,202)		962,728	962,728				90,202
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS	04/18/2006	03/26/2008	1,020,727	24,080				24,080		1,044,807	1,044,807				6,331
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	ELEVATION ASSOCIATION	12/13/2004	03/13/2008	2,353,714	260,248				260,248		2,613,962	2,613,962				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	AB	ENERVEST MANAGEMENT	06/22/2007	03/31/2008	301,024							301,024	301,024				12,734
000000-00-0	GLOBAL PRIVATE EQUITY III	BOSTON	MA	ADVENT GROUP	03/19/1997	01/07/2008	635,580	(22,438)				(22,438)		613,142	613,142				187,076
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCTS	08/07/2002	01/11/2008								87,555	(12,088)		(99,643)	(99,643)	
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCTS	08/07/2002	03/03/2008								148,317	23,288		(125,029)	(125,029)	
000000-00-0	KOHLBERG INVESTORS VI LP	MOUNT KISCO	NY	KOHLBERG & CO	06/20/2007	03/28/2008	75,828							75,828	75,828				
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG CAPITAL PARTNERS	06/08/2005	03/28/2008	226,744	266				266		227,010	227,010				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	LEEDS WELD ASSOC	07/21/2004	02/06/2008	11,996	2,608				2,608		14,604	14,604				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III LP	NEW YORK	NY	LINCHONSINRE PRTNRS	10/01/2004	03/21/2008	73,287	45,299				45,299		118,586	118,586				101
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & CO	08/17/2006	03/21/2008	19,166	572				572		19,738	19,738				
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	CAMBRIDGE	MA	MONITOR CLIPPER	12/05/2003	02/28/2008	605,619	(1,032)				(1,032)		604,587	604,587				
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	NATURAL GAS PARTNERS	03/28/2008	03/28/2008	11,080							11,080	11,080				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III LP	NEW YORK	NY	ODYSSEY PARTNERS	08/27/2004	02/04/2008	214,763	26,266				26,266		241,029	241,029				
000000-00-0	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS	09/30/2005	02/29/2008	54,219							54,219	54,219				934
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNRS	03/16/2007	01/25/2008	68,293	(630)				(630)		67,663	67,663				
000000-00-0	SILVER LAKE III LP	MENLO PARK	CA	CALYON CORPORATE AND INVT	06/29/2007	02/01/2008	66,401							66,401	66,401				
000000-00-0	STERLING CAPITAL PARTNERS III	BALTIMORE	MD	STERLING PARTNERS	08/13/2007	03/20/2008	102,210	(2,998)				(2,998)		99,212	99,212				
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	TENASKA INC	03/25/2005	03/10/2008	2,490,443	(101,662)				(101,662)		2,388,781	2,388,781				
000000-00-0	TENESKA POWER FUND II LP	OMAHA	NE	TENEASKA INC	10/15/2007	01/13/2008	1,616,436							1,616,436	1,616,436				
000000-00-0	WILLIS STEIN & PARTNERS II	CHICAGO	IL	WILLIS STEIN	07/14/1998	01/07/2008	706,329							706,329	706,329				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							13,320,222	415,191				415,191		13,971,285	13,746,613		(224,672)	(224,672)	330,223
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	HARTFORD	CT	CONNING PARTNERS	07/16/1994	02/11/2008	318,733							318,733	318,733				357,449
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	03/31/2008	402,000							402,000	402,000				2,697
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	TX	LEHMAN BRO INV MGMT	06/27/2005	02/14/2008	76,189	953				953		77,142	77,142				1,468
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PRTNRS	06/25/2004	03/28/2008	156,689	4,138				4,138		160,827	160,827				3,827
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	LYKAION IAM LTD	04/26/2006	01/08/2008	4,512,005	187,995				187,995		4,700,000	4,700,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							5,465,616	193,087				193,087		5,658,703	5,658,703				365,442
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	BOSTON	MA	BEACON PARTNERS	12/14/2004	03/26/2008		(12,805,548)				(12,805,548)		(12,805,548)	(12,805,548)				12,805,548
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL	11/15/2005	03/06/2008	21,860	225				225		22,084	22,084				188
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DRA ADVISORS	05/29/2003	02/15/2008	285,121							285,121	285,121				
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY	10/18/2006	03/04/2008	9,244	(519)				(519)		8,725	8,725				
000000-00-0	JER FUND II	MCLEAN	VA	JER REALTY	06/04/1999	01/30/2008	108,328	(184)				(184)		108,143	108,143				
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY	01/05/2005	01/31/2008	1,300,296	(41,103)				(41,103)		1,259,192	1,259,192				76,713
000000-00-0	KEYSTONE INDUSTRIAL FUND LP	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS	10/24/2005	01/04/2008	15,741	808				808		16,549	16,549				47
000000-00-0	LANDMARK FUND IV	SIMSBURY	CT	LANDMARK PARTNERS	03/27/2002	03/26/2008	46,050	(2,690)				(2,690)		43,360	43,360				1,639
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GP	10/10/2006	01/30/2008	297,519	(11,808)				(11,808)		285,711	285,711				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	MORGAN STANLEY RE GP	07/30/2007	02/26/2008	160,097	(6,007)				(6,007)		154,090	154,090				
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ CAPITAL PARTNERS	06/12/2006	03/10/2008	188,501							188,501	188,501				3,704
000000-00-0	RLJ URBAN LODGING FUND LP	BETHESDA	MD	RLJ CAPITAL PARTNERS	04/29/2005	02/15/2008	7,214,099	(146,582)				(146,582)		7,067,517	18,867,867		11,800,350	11,800,350	673,948
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	ROCKPOINT GROUP	09/29/2005	01/30/2008	185,572	2,949				2,949		188,521	188,521				3,221
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP	04/15/2005	01/01/2008	16,183,219							16,183,219	16,183,219				
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	WESTBROOK PARTNERS	10/17/2000	01/02/2008	122,758	(4,436)				(4,436)		118,322	118,322				9,554

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	WESTBROOK PARTNERS	12/03/2007	01/31/2008	1,031,394							1,031,394	1,031,394				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS	05/04/2006	02/29/2008	1,436,732	24,020				24,020		1,460,752	1,460,752				49,571
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	WESTBROOK PARTNERS	10/01/2004	03/31/2008	836,843	86,471				86,471		923,314	923,314				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							29,443,375	(12,904,406)				(12,904,406)		16,538,969	28,339,318		11,800,350	11,800,350	13,624,133
000000-00-0	DRA GROWTH & INCOME II	NEW YORK	NY	DRA ADVISORS	11/01/1998	02/15/2008	39,474							39,474	39,474				
1899999. Joint Venture Interests - Real Estate - Affiliated							39,474							39,474	39,474				
000000-00-0	MMA ITC FUND 35 LP	BOSTON	MA	MMA FINANCIAL	12/27/2007		15,491,801							15,491,801	15,491,801				
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							15,491,801							15,491,801	15,491,801				
3999999. Total - Unaffiliated							43,418,647	(12,492,259)				(12,492,259)		31,188,550	42,764,227		11,575,678	11,575,678	13,963,021
4099999. Total - Affiliated							20,996,891	193,087				193,087		21,189,978	21,189,978				365,442
4199999 - Totals							64,415,537	(12,299,173)				(12,299,173)		52,378,527	63,954,205		11,575,678	11,575,678	14,328,463

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856 12/15/2025		01/29/2008	BARCLAYS BANK		663	638	2	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847 07/15/2028		01/29/2008	BARCLAYS BANK		2,841	2,733	9	1
36212U-T4-3	GOVT NATL MTG ASSOC I #544271 10/15/2036		01/29/2008	BARCLAYS BANK		247,108	237,711	815	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766 12/15/2035		01/29/2008	BARCLAYS BANK		23,736	22,834	78	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483 01/15/2036		01/29/2008	BARCLAYS BANK		552,828	531,805	1,824	1
36200G-HU-3	GOVT NATL MTG ASSOC I #600643 03/15/2037		01/29/2008	BARCLAYS BANK		72,014	69,275	238	1
36202S-7G-7	GOVT NATL MTG ASSOC I #608495 06/15/2037		01/29/2008	BARCLAYS BANK		905,489	871,055	2,988	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222 06/15/2036		01/29/2008	BARCLAYS BANK		1,024,917	985,942	3,382	1
36290T-WR-6	GOVT NATL MTG ASSOC I #617256 10/15/2036		01/29/2008	BARCLAYS BANK		120,917	116,319	399	1
36290T-WX-3	GOVT NATL MTG ASSOC I #617262 10/15/2036		01/29/2008	BARCLAYS BANK		252,771	243,158	834	1
36290T-XK-0	GOVT NATL MTG ASSOC I #617282 11/15/2036		01/29/2008	BARCLAYS BANK		169,130	162,699	558	1
36290T-Y5-2	GOVT NATL MTG ASSOC I #617332 12/15/2036		01/29/2008	BARCLAYS BANK		2,549,301	2,452,356	8,413	1
36290T-3K-3	GOVT NATL MTG ASSOC I #617402 02/15/2037		01/29/2008	BARCLAYS BANK		927,390	892,123	3,060	1
36290T-6U-8	GOVT NATL MTG ASSOC I #617483 03/15/2037		01/29/2008	BARCLAYS BANK		69,989	67,327	231	1
36290T-7G-8	GOVT NATL MTG ASSOC I #617495 04/15/2037		01/29/2008	BARCLAYS BANK		179,414	172,592	592	1
36290U-AR-7	GOVT NATL MTG ASSOC I #617516 05/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,399	999,901	2,902	1
36290U-DX-1	GOVT NATL MTG ASSOC I #617618 05/15/2037		01/29/2008	BARCLAYS BANK		852,179	819,772	2,812	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656 08/15/2037		01/29/2008	BARCLAYS BANK		1,179,391	1,134,541	3,892	1
36290U-FK-7	GOVT NATL MTG ASSOC I #617670 08/15/2037		01/29/2008	BARCLAYS BANK		1,887,224	1,815,457	6,228	1
36290U-F5-0	GOVT NATL MTG ASSOC I #617688 09/15/2037		01/29/2008	BARCLAYS BANK		125,130	120,372	413	1
36290U-GT-7	GOVT NATL MTG ASSOC I #617710 09/15/2037		01/29/2008	BARCLAYS BANK		2,079,061	1,999,998	6,861	1
36290X-DV-9	GOVT NATL MTG ASSOC I #620316 10/15/2036		01/29/2008	BARCLAYS BANK		336,061	323,281	1,109	1
36290Y-ER-5	GOVT NATL MTG ASSOC I #621244 05/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,399	999,901	2,902	1
36291E-TY-7	GOVT NATL MTG ASSOC I #626167 01/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		630,025	619,189	1,797	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100 06/15/2036		01/29/2008	BARCLAYS BANK		760,715	731,787	2,510	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299 11/15/2035		01/29/2008	BARCLAYS BANK		24,330	23,405	80	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737 04/15/2035		01/29/2008	BARCLAYS BANK		276,547	266,030	913	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932 07/15/2035		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		2,034,999	1,999,999	5,806	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021 02/15/2036		01/29/2008	BARCLAYS BANK		73,893	71,083	244	1
36292K-SV-9	GOVT NATL MTG ASSOC I #651332 08/15/2036		01/29/2008	BARCLAYS BANK		899,281	865,084	2,968	1
36292L-FL-3	GOVT NATL MTG ASSOC I #651871 10/15/2036		01/29/2008	BARCLAYS BANK		798,487	768,122	2,635	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064 04/15/2036		01/29/2008	BARCLAYS BANK		189,326	182,127	625	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065 04/15/2036		01/29/2008	BARCLAYS BANK		957,675	921,256	3,160	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589 05/15/2036		01/29/2008	BARCLAYS BANK		14,614	14,058	48	1
36294N-G6-9	GOVT NATL MTG ASSOC I #654621 03/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		865,631	850,743	2,470	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251 10/15/2036		01/29/2008	BARCLAYS BANK		411,563	395,912	1,358	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352 05/15/2036		01/29/2008	BARCLAYS BANK		26,831	25,810	89	1
36294Q-C6-6	GOVT NATL MTG ASSOC I #656293 09/15/2037		01/29/2008	BARCLAYS BANK		161,343	155,207	532	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436 04/15/2037		01/29/2008	BARCLAYS BANK		945,201	909,257	3,119	1
36294Q-U8-2	GOVT NATL MTG ASSOC I #656807 02/15/2037		01/29/2008	BARCLAYS BANK		132,318	127,287	437	1
36294Q-6P-1	GOVT NATL MTG ASSOC I #657078 09/15/2036		01/29/2008	BARCLAYS BANK		2,613,140	2,513,768	8,624	1
36294R-AQ-2	GOVT NATL MTG ASSOC I #657115 12/15/2036		01/29/2008	BARCLAYS BANK		34,893	33,566	115	1
36294R-AR-0	GOVT NATL MTG ASSOC I #657116 12/15/2036		01/29/2008	BARCLAYS BANK		979,532	942,283	3,233	1
36294R-PG-8	GOVT NATL MTG ASSOC I #657523 09/15/2036		01/29/2008	BARCLAYS BANK		29,810	28,676	98	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908 08/15/2036		01/29/2008	BARCLAYS BANK		186,836	179,731	617	1
36294R-4Y-2	GOVT NATL MTG ASSOC I #657939 09/15/2036		01/29/2008	BARCLAYS BANK		365,789	351,879	1,207	1
36294S-AS-6	GOVT NATL MTG ASSOC I #658017 07/15/2036		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		421,147	413,904	1,201	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046 08/15/2036		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,251,298	1,229,777	3,570	1
36294S-X7-7	GOVT NATL MTG ASSOC I #658702 05/15/2037		01/29/2008	BARCLAYS BANK		1,530,001	1,471,818	5,049	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806 07/15/2037		01/29/2008	BARCLAYS BANK		1,260,570	1,212,633	4,160	1
36294S-5J-2	GOVT NATL MTG ASSOC I #658849 08/15/2037		01/29/2008	BARCLAYS BANK		107,127	103,053	354	1
36294S-6E-2	GOVT NATL MTG ASSOC I #658869 08/15/2037		01/29/2008	BARCLAYS BANK		646,550	621,963	2,134	1
36294T-AX-3	GOVT NATL MTG ASSOC I #658922 09/15/2036		01/29/2008	BARCLAYS BANK		2,079,062	2,000,000	6,861	1
36294T-FM-2	GOVT NATL MTG ASSOC I #659072 01/15/2037		01/29/2008	BARCLAYS BANK		973,002	936,001	3,211	1
36294T-GQ-2	GOVT NATL MTG ASSOC I #659107 02/15/2037		01/29/2008	BARCLAYS BANK		59,653	57,384	197	1
36294T-JW-6	GOVT NATL MTG ASSOC I #659177 09/15/2036		01/29/2008	BARCLAYS BANK		310,649	298,836	1,025	1
36294T-YH-2	GOVT NATL MTG ASSOC I #659612 08/15/2036		01/29/2008	BARCLAYS BANK		297,471	286,159	982	1
36294T-YS-8	GOVT NATL MTG ASSOC I #659621 09/15/2036		01/29/2008	BARCLAYS BANK		67,199	64,643	222	1
36294T-YU-3	GOVT NATL MTG ASSOC I #659623 09/15/2036		01/29/2008	BARCLAYS BANK		99,113	95,344	327	1
36294T-4N-2	GOVT NATL MTG ASSOC I #659729 11/15/2036		01/29/2008	BARCLAYS BANK		135,495	130,343	447	1
36294U-AL-6	GOVT NATL MTG ASSOC I #659811 09/15/2036		01/29/2008	BARCLAYS BANK		1,039,531	1,000,000	3,431	1
36294U-4G-4	GOVT NATL MTG ASSOC I #660623 09/15/2036		01/29/2008	BARCLAYS BANK		146,479	140,909	483	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931 06/15/2037		01/29/2008	BARCLAYS BANK		1,107,587	1,065,468	3,655	1

SCHEDULE D - PART 3

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

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36294W-3U-0	GOVT NATL MTG ASSOC I #662411 05/15/2037		01/29/2008	BARCLAYS BANK		1,504,011	1,446,817	4,963	1
36294X-AN-6	GOVT NATL MTG ASSOC I #662513 07/15/2037		01/29/2008	BARCLAYS BANK		2,079,062	1,999,999	6,861	1
36294X-AX-4	GOVT NATL MTG ASSOC I #662522 08/15/2037		01/29/2008	BARCLAYS BANK		2,524,440	2,428,441	8,331	1
36294X-4Y-9	GOVT NATL MTG ASSOC I #663339 12/15/2036		01/29/2008	BARCLAYS BANK		721,878	694,427	2,382	1
36294X-7A-8	GOVT NATL MTG ASSOC I #663389 01/15/2037		01/29/2008	BARCLAYS BANK		882,680	849,113	2,913	1
36294Y-PF-5	GOVT NATL MTG ASSOC I #663822 02/15/2037		01/29/2008	BARCLAYS BANK		231,883	223,065	765	1
36294Y-PS-7	GOVT NATL MTG ASSOC I #663833 01/15/2037		01/29/2008	BARCLAYS BANK		699,494	672,893	2,308	1
36294Y-QR-8	GOVT NATL MTG ASSOC I #663864 03/15/2037		01/29/2008	BARCLAYS BANK		34,073	32,777	112	1
36295A-A6-2	GOVT NATL MTG ASSOC I #664329 02/15/2037		01/29/2008	BARCLAYS BANK		1,009,493	971,104	3,331	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362 09/15/2037		01/29/2008	BARCLAYS BANK		1,039,531	999,999	3,431	1
36295A-DH-5	GOVT NATL MTG ASSOC I #664404 10/15/2037		01/29/2008	BARCLAYS BANK		183,476	176,499	605	1
36295A-HC-2	GOVT NATL MTG ASSOC I #664527 01/15/2038		01/29/2008	BARCLAYS BANK		1,039,531	1,000,000	3,431	1
36295A-L6-0	GOVT NATL MTG ASSOC I #664649 04/15/2037		01/29/2008	BARCLAYS BANK		999,084	961,091	3,297	1
36295C-6Y-2	GOVT NATL MTG ASSOC I #666987 03/15/2037		01/29/2008	BARCLAYS BANK		175,898	169,209	580	1
36295D-XQ-7	GOVT NATL MTG ASSOC I #667687 05/15/2037		01/29/2008	BARCLAYS BANK		2,077,963	1,998,942	6,857	1
36295F-FT-6	GOVT NATL MTG ASSOC I #668978 04/15/2037		01/29/2008	BARCLAYS BANK		222,288	213,835	734	1
36295F-F3-3	GOVT NATL MTG ASSOC I #668986 04/15/2037		01/29/2008	BARCLAYS BANK		168,483	162,076	556	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041 04/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,398	999,900	2,902	1
36295G-P4-8	GOVT NATL MTG ASSOC I #670143 08/15/2037		01/29/2008	BARCLAYS BANK		1,221,627	1,175,171	4,031	1
36295G-T6-9	GOVT NATL MTG ASSOC I #670273 07/15/2037		01/29/2008	BARCLAYS BANK		276,045	265,547	911	1
36295G-X6-4	GOVT NATL MTG ASSOC I #670401 02/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		5,087,499	4,999,999	14,514	1
36295G-6C-1	GOVT NATL MTG ASSOC I #670567 07/15/2037		01/29/2008	BARCLAYS BANK		268,133	257,936	885	1
36295H-P5-3	GOVT NATL MTG ASSOC I #671044 09/15/2037		01/29/2008	BARCLAYS BANK		225,169	216,607	743	1
36295H-R9-3	GOVT NATL MTG ASSOC I #671112 08/15/2037		01/29/2008	BARCLAYS BANK		6,045,287	5,815,397	19,950	1
36295H-SF-8	GOVT NATL MTG ASSOC I #671118 08/15/2037		01/29/2008	BARCLAYS BANK		1,887,729	1,815,943	6,230	1
36295H-SU-5	GOVT NATL MTG ASSOC I #671131 09/15/2037		01/29/2008	BARCLAYS BANK		1,263,112	1,215,079	4,168	1
36295H-YV-6	GOVT NATL MTG ASSOC I #671324 07/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,398	999,900	2,902	1
36295H-4U-1	GOVT NATL MTG ASSOC I #671435 07/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,399	999,901	2,902	1
36295H-6X-3	GOVT NATL MTG ASSOC I #671486 08/15/2037		01/29/2008	BARCLAYS BANK		657,407	632,407	2,170	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504 08/15/2037		01/29/2008	BARCLAYS BANK		2,413,327	2,321,553	7,964	1
36295J-AT-3	GOVT NATL MTG ASSOC I #671518 08/15/2037		01/29/2008	BARCLAYS BANK		1,525,839	1,467,815	5,035	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533 09/15/2037		01/29/2008	BARCLAYS BANK		1,457,174	1,401,761	4,809	1
36295J-4E-3	GOVT NATL MTG ASSOC I #672321 09/15/2037		01/29/2008	BARCLAYS BANK		1,039,531	1,000,000	3,431	1
36295J-4U-7	GOVT NATL MTG ASSOC I #672335 10/15/2037		01/29/2008	BARCLAYS BANK		1,811,064	1,742,193	5,977	1
36295L-JQ-5	GOVT NATL MTG ASSOC I #673571 08/15/2037		01/29/2008	BARCLAYS BANK		191,223	183,951	631	1
36295L-KJ-9	GOVT NATL MTG ASSOC I #673597 08/15/2037		01/29/2008	BARCLAYS BANK		101,733	97,865	336	1
36295L-LR-0	GOVT NATL MTG ASSOC I #673636 08/15/2037		01/29/2008	BARCLAYS BANK		605,857	582,818	1,999	1
36295M-ET-2	GOVT NATL MTG ASSOC I #674346 08/15/2037		01/29/2008	BARCLAYS BANK		857,212	824,614	2,829	1
36295M-GD-5	GOVT NATL MTG ASSOC I #674396 09/15/2037		01/29/2008	BARCLAYS BANK		208,992	201,045	690	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399 09/15/2037		01/29/2008	BARCLAYS BANK		1,640,911	1,578,510	5,415	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450 09/15/2037		01/29/2008	BARCLAYS BANK		1,039,530	999,999	3,431	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492 10/15/2037		01/29/2008	BARCLAYS BANK		2,837,658	2,729,748	9,365	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957 11/15/2037		01/29/2008	BARCLAYS BANK		1,039,531	1,000,000	3,431	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079 01/15/2038		01/29/2008	BARCLAYS BANK		1,039,531	1,000,000	3,431	1
36295P-FG-2	GOVT NATL MTG ASSOC I #676167 09/15/2037		01/29/2008	BARCLAYS BANK		1,379,403	1,326,947	4,552	1
36295P-JR-4	GOVT NATL MTG ASSOC I #676272 10/15/2037		01/29/2008	BARCLAYS BANK		516,965	497,306	1,706	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724 02/15/2038		01/29/2008	BARCLAYS BANK		31,565	30,365	104	1
36295Q-WA-4	GOVT NATL MTG ASSOC I #677541 11/15/2037		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		30,442	29,918	87	1
36295S-5Z-5	GOVT NATL MTG ASSOC I #679564 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,399	999,901	2,902	1
36295T-QV-9	GOVT NATL MTG ASSOC I #680068 10/15/2037		01/29/2008	BARCLAYS BANK		80,881	77,805	267	1
36295U-D5-7	GOVT NATL MTG ASSOC I #680624 11/15/2037		01/29/2008	BARCLAYS BANK		1,419,964	1,365,966	4,686	1
36295V-Q7-7	GOVT NATL MTG ASSOC I #681878 02/15/2038		01/29/2008	BARCLAYS BANK		914,074	879,314	3,017	1
36295V-UL-1	GOVT NATL MTG ASSOC I #681987 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		106,514	104,682	304	1
36295V-UP-2	GOVT NATL MTG ASSOC I #681990 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		948,772	932,454	2,707	1
36295V-WW-5	GOVT NATL MTG ASSOC I #682061 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,148,152	1,128,405	3,276	1
36295V-W7-0	GOVT NATL MTG ASSOC I #682070 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		194,120	190,781	554	1
36295Y-TT-0	GOVT NATL MTG ASSOC I #684662 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		655,353	644,082	1,870	1
36295Y-UF-8	GOVT NATL MTG ASSOC I #684682 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,500	1,000,000	2,903	1
36295Y-UQ-4	GOVT NATL MTG ASSOC I #684691 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		3,414,647	3,355,918	9,741	1
36295Y-U7-6	GOVT NATL MTG ASSOC I #684706 03/15/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		1,017,500	1,000,000	2,903	1
36295Y-VW-0	GOVT NATL MTG ASSOC I #684729 03/01/2038		03/03/2008	MERRILL LYNCH CAPITAL MARKETS		508,750	500,000	1,451	1
36241K-KT-4	GOVT NATL MTG ASSOC I #782106 07/15/2036		01/29/2008	BARCLAYS BANK		273,537	263,135	903	1
912810-PT-9	US TREASURY N/B 02/15/2037		01/04/2008	BEAR STEARNS SECURITIES CORP.		53,363,280	50,000,000	935,802	1

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

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912828-FC-9	US TREASURY N/B 04/30/2008		01/23/2008	CHASE SECURITIES		16,517,234	16,400,000	186,696	1
912828-HH-6	US TREASURY N/B 11/15/2017		01/04/2008	BEAR STEARNS SECURITIES CORP.		51,750,000	50,000,000	309,409	1
912828-HL-7	US TREASURY N/B 12/31/2009		01/11/2008	HSBC SECURITIES, INC.		33,931,835	33,500,000	41,875	1
912828-HM-5	US TREASURY N/B 12/31/2012		01/11/2008	GREENWICH CAPITAL MARKETS, INC.		140,801,500	137,200,000	191,288	1
0399999. Bonds - U.S. Governments						404,963,041	392,099,203	2,012,082	XXX
P0R829-BL-8	ARGENTINA NOBAC 10/15/2008	D	03/27/2008	Various		4,972,269	4,941,380	76,921	1FE
Q0819A-CT-5	AUSTRALIAN GOVERNMENT 08/15/2010	D	03/27/2008	TORONTO DOMINION SECURITIES (USA) INC.		7,451,674	7,607,009	50,434	1FE
Q0819A-CV-0	AUSTRALIAN GOVERNMENT 04/15/2012	D	01/08/2008	TORONTO DOMINION SECURITIES (USA) INC.		5,995,128	6,166,685	85,285	1FE
D20658-D5-2	BUNDESREPUB. DEUTSCHLAND 07/04/2015	D	02/14/2008	SALOMON SMITH BARNEY		14,115,663	14,627,630	300,046	1FE
D20658-Y3-4	BUNDESREPUB. DEUTSCHLAND 01/04/2017	D	02/26/2008	SALOMON SMITH BARNEY		14,561,665	14,881,620	85,386	1Z
X9379Q-PR-5	HUNGARY GOVERNMENT BOND 06/12/2012	D	02/08/2008	Various		14,981,986	15,317,209	744,986	1Z
500630-BP-2	KOREA DEVELOPMENT BANK 01/17/2013	F	01/10/2008	GOLDMAN, SACHS & CO.		3,994,280	4,000,000		1FE
P9767G-B3-4	MEXICAN FIXED RATE BONDS 12/05/2024	D	01/08/2008	SALOMON SMITH BARNEY		5,031,425	4,322,219	18,009	2FE
P9767G-UU-3	MEXICAN FIXED RATE BONDS 12/20/2012	D	01/21/2008	SALOMON SMITH BARNEY		14,938,310	14,217,102	95,965	1FE
P9767G-XG-1	MEXICAN FIXED RATE BONDS 12/23/2010	D	01/22/2008	SALOMON SMITH BARNEY		9,961,948	9,839,817	61,226	1FE
105756-BN-9	REPUBLIC OF BRAZIL 01/10/2028	D	01/23/2008	JEFFERIES & COMPANY, INC.		5,011,013	5,506,608	28,221	3FE
S69124-CF-0	REPUBLIC OF SOUTH AFRICA 08/31/2010	D	02/06/2008	Various		38,033,510	35,144,722	1,958,861	1FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	02/20/2008	UNION BANK OF SWITZERLAND		11,216,205	9,900,000	295,969	2FE
910860-AV-0	UNITED MEXICAN STATES 01/11/2040	F	01/08/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		5,995,800	6,000,000		2FE
1099999. Bonds - All Other Governments						156,260,877	152,472,002	3,801,311	XXX
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 07/01/2024		02/21/2008	STONE & YOUNGBERG		1,550,105	1,505,000	2,508	1FE
13062P-B8-4	CALIFORNIA ST G O BDS 2004 SE 03/01/2034		01/24/2008	MORGAN STANLEY DEAN WITTER		30,330,000	30,000,000	625,000	1FE
13063A-LZ-5	CALIFORNIA ST G O VAR PURP 19 09/01/2018		12/07/2007	PRE-REFUNDING		3,236,370	3,775,000	47,817	1FE
13063A-MA-9	CALIFORNIA ST G O VAR PURP 19 09/01/2018		12/07/2007	PRE-REFUNDING		1,577,462	1,840,000	23,307	1FE
13063A-JK-1	CALIFORNIA ST G O VAR PURP 20 11/01/2037		02/13/2008	UNION BANK OF SWITZERLAND		5,030,150	5,000,000	76,389	1FE
29767R-AU-6	ETIWANDA SCH DIST CA 2008 09/15/2032		01/17/2008	STONE & YOUNGBERG		5,187,600	5,000,000		1FE
899111-CC-0	TULARE CITY CA PUB FIN LSE CA 04/01/2032		01/30/2008	SOUTHWEST SECURITIES, INC.		6,121,702	5,845,000		1FE
899111-CD-8	TULARE CITY CA PUB FIN LSE CA 04/01/2027		01/30/2008	SOUTHWEST SECURITIES, INC.		3,144,120	3,000,000		1FE
899111-CF-3	TULARE CITY CA PUB FIN LSE CA 04/01/2035		01/30/2008	SOUTHWEST SECURITIES, INC.		4,508,657	4,315,000		1FE
803276-LM-4	SARASOTA CNTY FL ENVIR SENS G 10/01/2028		02/22/2008	BANC AMERICA SECURITIES		3,063,360	3,000,000		1FE
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G 10/01/2029		02/22/2008	BANC AMERICA SECURITIES		2,011,834	1,975,000		1FE
167501-UL-7	CHICAGO IL BRD OF ED G O SCH 12/01/2025		01/29/2008	RAYMOND JAMES & ASSOCIATES, INC.		6,952,801	16,980,000		1FE
167501-VF-9	CHICAGO IL BRD OF ED G O SCH 12/01/2028		01/29/2008	RAYMOND JAMES & ASSOCIATES, INC.		4,779,932	13,900,000		1FE
167485-2Z-3	CHICAGO IL G O PROJ & REF 200 01/01/2042		01/28/2008	PRE-REFUNDING		147,606	150,000	563	1FE
167485-3A-7	CHICAGO IL G O PROJ & REF 200 01/01/2042		01/28/2008	PRE-REFUNDING		98,404	100,000	375	1FE
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 11/01/2027		11/01/2007	EXCHANGE		3,999,708	4,000,000		1FE
557738-XX-4	MADISON CNTY IL CMNTY CLG 536 11/01/2027		11/01/2007	EXCHANGE		(3,999,708)	(4,000,000)		1Z
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVI 12/01/2022		01/07/2008	FIRST ALBANY		2,450,304	4,800,000		1FE
84552Y-GU-9	SOUTHWESTERN IL DEV EDWARDSVI 12/01/2023		01/07/2008	FIRST ALBANY		2,803,778	5,800,000		1FE
969037-HS-2	WILL CNTY IL HIGH SD 204 JOLI 01/01/2009		01/24/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,839,704	2,800,000	6,533	1FE
49151E-H7-1	KENTUCKY ST PPTY & BLDGS PROJ 11/01/2009		01/17/2008	J. P. MORGAN SECURITIES, INC.		17,123,906	16,605,000	141,143	1FE
385536-FX-0	GRAND HAVEN MI PUB SCHS 2008 05/01/2010		01/22/2008	WACHOVIA SECURITIES		2,896,725	2,765,000		1FE
594614-HW-2	MICHIGAN ST BLDG AUTH FAC PRO 10/15/2009		01/17/2008	CITIGROUP GLOBAL MARKETS		13,665,340	13,110,000	177,804	1FE
594698-DX-7	MICHIGAN ST COP HSE OF REP ST 10/15/2022		03/05/2008	CITIGROUP GLOBAL MARKETS		5,193,378	5,090,000		1FE
119638-JZ-8	BUFFALO MN G O WTR SWR 2008 10/01/2024		02/13/2008	DOUGHERTY DAWKINS STRAND		1,894,021	4,300,000		1FE
119638-KA-1	BUFFALO MN G O WTR SWR 2008 10/01/2025		02/13/2008	DOUGHERTY DAWKINS STRAND		1,788,305	4,310,000		1FE
119638-KB-9	BUFFALO MN G O WTR SWR 2008 10/01/2026		02/13/2008	DOUGHERTY DAWKINS STRAND		2,739,656	7,005,000		1FE
119638-KC-7	BUFFALO MN G O WTR SWR 2008 10/01/2027		02/13/2008	DOUGHERTY DAWKINS STRAND		2,579,801	7,005,000		1FE
119638-KD-5	BUFFALO MN G O WTR SWR 2008 10/01/2028		02/13/2008	DOUGHERTY DAWKINS STRAND		2,431,856	7,005,000		1FE
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CN 01/01/2020		02/22/2008	SEIBERT BRANFORD		5,155,650	5,025,000	39,083	1FE
60534Q-PA-3	MISSISSIPPI DEV BK MADISON CN 01/01/2026		02/21/2008	DUNCAN WILLIAMS, INC.		5,404,262	5,430,000	41,479	1FE
259309-TP-7	DOUGLAS CNTY NE SD NO 10 ELKH 07/15/2026		01/10/2008	DAVIDSON, D.A., & CO.		1,180,506	1,165,000		1FE
259309-TS-1	DOUGLAS CNTY NE SD NO 10 ELKH 07/15/2028		01/10/2008	DAVIDSON, D.A., & CO.		635,576	630,000		1FE
646039-FW-2	NEW JERSEY ST G O REF 2002 J 07/15/2011		01/18/2008	J. P. MORGAN SECURITIES, INC.		26,822,540	24,925,000	31,156	1FE
63165N-P8-5	NASSAU CNTY NY G O GEN IMPT 1 09/01/2011		09/01/2007	PRE-REFUNDING		976,745	975,000		1FE
677520-PY-8	OHIO ST G O COMMON SCHOOLS 20 09/15/2023		02/26/2008	PRAGER MCCARTHY & SEALY		4,440,638	4,515,000	96,508	1FE
89952P-AH-8	TULSA CNTY OK INDL LEASE OWAS 09/01/2012		01/28/2008	DAVIDSON, D.A., & CO.		4,135,070	3,945,000		1FE
89952P-AK-1	TULSA CNTY OK INDL LEASE OWAS 09/01/2013		01/28/2008	DAVIDSON, D.A., & CO.		12,386,817	11,245,000		1FE
89952P-AM-7	TULSA CNTY OK INDL LEASE OWAS 09/01/2014		01/28/2008	DAVIDSON, D.A., & CO.		7,588,608	6,830,000		1FE
882721-P5-6	TEXAS ST PUB FIN AUTH G O 200 10/01/2011		01/24/2008	UNION BANK OF SWITZERLAND		10,894,600	10,000,000		1FE
882721-P6-4	TEXAS ST PUB FIN AUTH G O 200 10/01/2012		01/24/2008	UNION BANK OF SWITZERLAND		14,899,680	13,500,000		1FE
25476F-BX-5	DISTRICT COLUMBIA G O 2007 A 06/01/2036		01/18/2008	FIRST ALBANY		9,950,000	10,000,000	69,931	1FE
745145-ZE-5	PUERTO RICO COMWLTH PUB IMPT 07/01/2013	F	01/11/2008	DEPFA BANK		166,358	150,000	344	1FE

SCHEDULE D - PART 3

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2499999. Bonds - Political Subdivisions						240,783,925	275,315,000	1,379,939	XXX
3128QS-UW-4	FED HOME LOAN MTG CORP #1G239 01/01/2038		01/17/2008	COUNTRY WIDE		16,656,667	16,301,348	55,948	1
3128UN-DC-3	FED HOME LOAN MTG CORP GOLD # 08/01/2037		01/16/2008	BARCLAYS BANK		30,130,367	30,017,800	50,447	1
31371L-SG-5	FED NATL MTG ASSOC #255319 08/01/2019		01/16/2008	LEHMAN BROTHERS INC.		43,902	43,397	108	1
31371M-ZS-9	FED NATL MTG ASSOC #256453 10/01/2021		01/16/2008	LEHMAN BROTHERS INC.		655,385	647,844	1,620	1
31371N-GR-0	FED NATL MTG ASSOC #256808 07/01/2037		01/16/2008	DEUTSCHE BANK SECURITIES		8,184,326	8,155,018	13,705	1
31371N-N6-8	FED NATL MTG ASSOC #257013 11/01/2022		01/16/2008	LEHMAN BROTHERS INC.		472,239	466,805	1,167	1
31371N-QN-8	FED NATL MTG ASSOC #257061 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		3,692,451	3,649,963	9,125	1
31371N-SE-6	FED NATL MTG ASSOC #257117 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		853,091	843,275	2,108	1
31376K-GQ-3	FED NATL MTG ASSOC #357607 08/01/2019		01/16/2008	LEHMAN BROTHERS INC.		18,203	17,994	45	1
31402K-VV-3	FED NATL MTG ASSOC #731528 07/01/2018		01/16/2008	LEHMAN BROTHERS INC.		22,507	22,248	56	1
31402Q-6U-0	FED NATL MTG ASSOC #735383 04/01/2035		01/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		69,013,725	68,745,186	105,027	1
31402U-SV-5	FED NATL MTG ASSOC #738632 11/01/2018		01/16/2008	LEHMAN BROTHERS INC.		14,790	14,620	37	1
31405M-RA-7	FED NATL MTG ASSOC #793481 08/01/2019		01/16/2008	LEHMAN BROTHERS INC.		122,441	121,032	303	1
31406W-7D-0	FED NATL MTG ASSOC #822692 04/01/2020		01/16/2008	LEHMAN BROTHERS INC.		55,203	54,568	136	1
31407B-A4-1	FED NATL MTG ASSOC #825427 05/01/2020		01/16/2008	LEHMAN BROTHERS INC.		48,683	48,123	120	1
31407K-HQ-5	FED NATL MTG ASSOC #832839 09/01/2020		01/16/2008	LEHMAN BROTHERS INC.		84,848	83,871	210	1
31407T-XJ-4	FED NATL MTG ASSOC #840481 11/01/2021		01/16/2008	LEHMAN BROTHERS INC.		860,610	850,708	2,127	1
31407T-2J-8	FED NATL MTG ASSOC #840577 10/01/2020		01/16/2008	LEHMAN BROTHERS INC.		69,851	69,047	173	1
31407X-DR-9	FED NATL MTG ASSOC #843512 11/01/2020		01/16/2008	LEHMAN BROTHERS INC.		145,219	143,548	359	1
31408A-K5-8	FED NATL MTG ASSOC #845516 07/01/2021		01/16/2008	LEHMAN BROTHERS INC.		5,277,503	5,216,777	13,042	1
31408D-A8-7	FED NATL MTG ASSOC #847931 12/01/2020		01/16/2008	LEHMAN BROTHERS INC.		25,912	25,614	64	1
31409A-NV-7	FED NATL MTG ASSOC #865404 02/01/2021		01/16/2008	LEHMAN BROTHERS INC.		49,376	48,808	122	1
31409C-WF-8	FED NATL MTG ASSOC #867446 05/01/2021		01/16/2008	LEHMAN BROTHERS INC.		41,974	41,492	104	1
31409X-YF-0	FED NATL MTG ASSOC #881910 06/01/2021		01/16/2008	LEHMAN BROTHERS INC.		562,113	555,645	1,389	1
31410C-WF-5	FED NATL MTG ASSOC #885446 06/01/2021		01/16/2008	LEHMAN BROTHERS INC.		296,586	293,174	733	1
31410P-V3-4	FED NATL MTG ASSOC #893534 09/01/2021		01/16/2008	LEHMAN BROTHERS INC.		315,482	311,851	780	1
31410W-JU-3	FED NATL MTG ASSOC #899475 06/01/2022		01/16/2008	LEHMAN BROTHERS INC.		964,211	953,116	2,383	1
31411B-JX-2	FED NATL MTG ASSOC #903078 12/01/2021		01/16/2008	LEHMAN BROTHERS INC.		956,703	945,695	2,364	1
31411G-EE-8	FED NATL MTG ASSOC #907433 02/01/2022		01/16/2008	LEHMAN BROTHERS INC.		51,470	50,878	127	1
31411H-MX-5	FED NATL MTG ASSOC #908574 01/01/2022		01/16/2008	LEHMAN BROTHERS INC.		913,683	903,169	2,258	1
31411K-LK-7	FED NATL MTG ASSOC #910330 03/01/2022		01/16/2008	LEHMAN BROTHERS INC.		25,023	24,735	62	1
31411K-WZ-2	FED NATL MTG ASSOC #910664 02/01/2022		01/16/2008	LEHMAN BROTHERS INC.		29,125	28,790	72	1
31411L-F2-2	FED NATL MTG ASSOC #911085 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		8,496,868	8,399,097	20,998	1
31411N-TX-5	FED NATL MTG ASSOC #912366 02/01/2022		01/16/2008	LEHMAN BROTHERS INC.		208,994	206,589	516	1
31411N-ZU-4	FED NATL MTG ASSOC #912555 02/01/2022		01/16/2008	LEHMAN BROTHERS INC.		779,578	770,608	1,927	1
31411V-S2-6	FED NATL MTG ASSOC #915937 03/01/2022		01/16/2008	LEHMAN BROTHERS INC.		1,888,937	1,867,202	4,668	1
31411W-AL-1	FED NATL MTG ASSOC #916311 04/01/2022		01/16/2008	LEHMAN BROTHERS INC.		94,272	93,187	233	1
31412A-JH-8	FED NATL MTG ASSOC #919264 04/01/2022		01/16/2008	LEHMAN BROTHERS INC.		73,802	72,953	182	1
31412L-L8-1	FED NATL MTG ASSOC #928351 05/01/2022		01/16/2008	LEHMAN BROTHERS INC.		42,657	42,166	105	1
31412L-QM-5	FED NATL MTG ASSOC #928460 06/01/2022		01/16/2008	LEHMAN BROTHERS INC.		454,654	449,422	1,124	1
31412M-EW-4	FED NATL MTG ASSOC #929049 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		891,306	881,050	2,203	1
31412M-HQ-4	FED NATL MTG ASSOC #929139 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		11,050,694	10,923,537	27,309	1
31412M-HU-5	FED NATL MTG ASSOC #929143 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		280,565	277,337	693	1
31412S-DS-1	FED NATL MTG ASSOC #933113 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		47,399	46,854	117	1
31413C-C4-9	FED NATL MTG ASSOC #941191 11/01/2022		01/16/2008	LEHMAN BROTHERS INC.		106,084	104,864	262	1
31413C-YS-2	FED NATL MTG ASSOC #941821 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		1,011,641	1,000,000	2,500	1
31413K-UC-3	FED NATL MTG ASSOC #947979 11/01/2022		01/16/2008	LEHMAN BROTHERS INC.		233,380	230,695	577	1
31413N-5C-5	FED NATL MTG ASSOC #950943 11/01/2022		01/16/2008	LEHMAN BROTHERS INC.		631,133	623,871	1,560	1
31413Q-DR-6	FED NATL MTG ASSOC #952012 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		2,104,100	2,079,889	5,200	1
31413Q-D8-8	FED NATL MTG ASSOC #952027 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		33,702	33,314	83	1
31413S-PW-8	FED NATL MTG ASSOC #954137 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		1,942,865	1,920,509	4,801	1
31413T-G9-7	FED NATL MTG ASSOC #954824 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		117,657	116,303	291	1
31413T-Y7-1	FED NATL MTG ASSOC #955334 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		1,011,034	999,400	2,499	1
31414A-BE-1	FED NATL MTG ASSOC #960037 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		48,441	47,884	120	1
31414A-BU-5	FED NATL MTG ASSOC #960051 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		915,901	905,362	2,263	1
31414A-NS-7	FED NATL MTG ASSOC #960401 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		978,747	967,485	2,419	1
31414A-RA-2	FED NATL MTG ASSOC #960481 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		907,038	896,601	2,242	1
31414A-TA-0	FED NATL MTG ASSOC #960545 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		505,820	500,000	1,250	1
31414A-VW-9	FED NATL MTG ASSOC #960629 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		538,966	532,764	1,332	1
31414A-YM-8	FED NATL MTG ASSOC #960716 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		1,941,286	1,918,948	4,797	1
31414B-LW-8	FED NATL MTG ASSOC #961241 01/01/2038		01/22/2008	GREENWICH CAPITAL MARKETS, INC.		25,707,583	25,057,650	87,441	1
31414B-ML-1	FED NATL MTG ASSOC #961263 01/01/2038		01/17/2008	MERRILL LYNCH CAPITAL MARKETS		17,557,699	17,176,593	57,800	1

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31414B-PZ-7	FED NATL MTG ASSOC #961340 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		68,932	68,139	170	1
31414B-VT-4	FED NATL MTG ASSOC #961526 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		64,399	63,658	159	1
31414C-AU-2	FED NATL MTG ASSOC #961819 03/01/2023		01/16/2008	LEHMAN BROTHERS INC.		436,382	431,361	1,078	1
31414G-ES-4	FED NATL MTG ASSOC #965545 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		512,673	506,774	1,267	1
31414G-TC-3	FED NATL MTG ASSOC #965947 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		136,851	135,277	338	1
31414G-WP-0	FED NATL MTG ASSOC #966054 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		1,184,725	1,171,093	2,928	1
31414H-HQ-3	FED NATL MTG ASSOC #966539 10/01/2022		01/16/2008	LEHMAN BROTHERS INC.		58,576	57,902	145	1
31414H-PJ-0	FED NATL MTG ASSOC #966725 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		232,980	230,300	576	1
31414H-RL-3	FED NATL MTG ASSOC #966791 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		505,820	500,000	1,250	1
31414H-U7-0	FED NATL MTG ASSOC #966906 12/01/2047		01/18/2008	GOLDMAN, SACHS & CO.		23,036,230	22,423,097	79,523	1
31414J-CW-1	FED NATL MTG ASSOC #967285 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		504,138	498,337	1,246	1
31414J-NV-1	FED NATL MTG ASSOC #967604 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		117,857	116,500	291	1
31414J-R5-4	FED NATL MTG ASSOC #967708 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		12,789,571	12,642,406	31,606	1
31414K-G9-5	FED NATL MTG ASSOC #968324 03/01/2023		01/16/2008	LEHMAN BROTHERS INC.		133,946	132,405	331	1
31414K-TE-0	FED NATL MTG ASSOC #968649 01/01/2023		01/16/2008	LEHMAN BROTHERS INC.		936,065	925,294	2,313	1
31414L-3T-3	FED NATL MTG ASSOC #969810 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		1,010,730	999,100	2,498	1
31414L-4G-0	FED NATL MTG ASSOC #969823 12/01/2022		01/16/2008	LEHMAN BROTHERS INC.		877,492	867,395	2,168	1
31414P-CZ-0	FED NATL MTG ASSOC #971788 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		358,074	353,954	885	1
31414Q-EV-5	FED NATL MTG ASSOC #972748 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		61,860	61,148	153	1
31414Q-LZ-8	FED NATL MTG ASSOC #972944 02/01/2023		01/16/2008	LEHMAN BROTHERS INC.		752,449	743,791	1,859	1
31414Q-L6-2	FED NATL MTG ASSOC #972949 03/01/2023		01/16/2008	LEHMAN BROTHERS INC.		114,506	113,188	283	1
31395W-K5-5	FHR 3005 ZG 02/15/2020		03/01/2008	SCHEDULED PAY UP		63,928	63,928		1
31395W-ZJ-9	FHR 3016 ZC 08/15/2035		03/01/2008	SCHEDULED PAY UP		433,802	433,802		1
31396G-T2-7	FHR 3098 ZH 01/15/2036		02/01/2008	SCHEDULED PAY UP		30,917	30,917		1
31396H-Z9-3	FHR 3116 ZB 02/15/2036		01/01/2008	SCHEDULED PAY UP		24	24		1
31397J-WL-4	FHR 3349 TZ 07/15/2037		02/01/2008	Various		127,598	308,232		1
31397J-WQ-3	FHR 3349 ZL 07/15/2037		02/01/2008	SCHEDULED PAY UP		44,802	44,802		1
472682-MM-2	JEFFERSON CNTY AL SWR WRTS 03 02/01/2011		02/25/2008	RAYMOND JAMES & ASSOCIATES, INC.		5,133,200	5,000,000	19,688	1FE
472682-MN-0	JEFFERSON CNTY AL SWR WRTS 03 02/01/2012		02/25/2008	RAYMOND JAMES & ASSOCIATES, INC.		5,113,600	5,000,000	19,688	1FE
515592-AA-1	LANETT AL COOP LANDINGS VENUE 05/01/2037		01/17/2008	GARDNYR MICHAEL CAPITAL, INC		17,680,000	17,680,000		4Z
011832-4T-6	ALASKA HSG FIN CORP 1ST SER V 06/01/2027		01/07/2008	RAYMOND JAMES & ASSOCIATES, INC.		5,005,250	5,000,000	15,660	1FE
79575E-AS-7	SALT VERDE FIN CORP AZ GAS SR 12/01/2037		01/18/2008	CITIGROUP GLOBAL MARKETS		9,480,300	10,000,000	72,222	1FE
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DE 12/01/2027		01/17/2008	BAUM, GEORGE K. & COMPANY		4,500,000	4,500,000		1FE
898700-FK-0	TUCSON & PIMA CNTY AZ INDL DE 12/01/2039		01/17/2008	BAUM, GEORGE K. & COMPANY		3,530,000	3,530,000		1FE
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 03/01/2038		03/13/2008	CREWS & ASSOC.		2,921,520	3,000,000	11,104	1FE
850260-DR-8	SPRINGDALE AR INDL DEV AERT I 12/15/2023		02/20/2008	GATES CAPITAL CORP.		10,610,000	10,610,000		4Z
13066Y-MU-0	CALIFORNIA DEPT OF WTR RES PW 05/01/2022		03/14/2008	BEAR STEARNS SECURITIES CORP.		10,279,300	10,000,000		1FE
13034P-HG-5	CALIFORNIA HSG FIN AGY HOME M 02/01/2023		01/16/2008	FIRST ALBANY		2,219,438	2,225,000		1FE
13048T-CU-5	CALIFORNIA MUN FIN BIOLA UNIV 10/01/2034		03/07/2008	LEHMAN BROTHERS INC.		2,989,860	3,000,000		2FE
130795-SC-2	CALIFORNIA STWIDE ST JOSEPH H 07/01/2024		03/13/2008	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
169498-DE-9	CHINO BASIN CA REGL FIN INLAN 11/01/2038		01/16/2008	CITIGROUP GLOBAL MARKETS		5,179,050	5,000,000		1FE
79765A-DW-3	SAN FRANCISCO CA ARPT INTL 2N 05/01/2030		02/05/2008	MORGAN STANLEY DEAN WITTER		18,918,900	19,110,000	257,454	1FE
80218M-EU-1	SANTA FE SPRINGS CA TIF CONS 09/01/2024		03/17/2008	APEX PRYOR SECURITIES		2,579,570	7,000,000		1FE
26822L-DX-9	COLORADO E-470 PUB HWY SR 00 09/01/2031		02/05/2008	FIRST ALBANY		6,399,250	25,000,000		1FE
249181-YV-4	DENVER CO ARPT SYS REV SER 20 11/15/2011		03/11/2008	RAYMOND JAMES & ASSOCIATES, INC.		15,715,119	14,895,000	305,348	1FE
249181-G5-1	DENVER CO ARPT SYS REV SER 20 11/15/2011		01/23/2008	SEIBERT BRANFORD		16,271,230	15,070,000	168,072	1FE
249181-3A-4	DENVER CO ARPT SYS REV SER 20 11/15/2011		01/18/2008	LEHMAN BROTHERS INC.		11,206,312	10,635,000	101,919	1FE
207904-DH-3	CONNECTICUT ARPT BRADLEY INTL 10/01/2018		02/21/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,077,053	5,975,000	121,990	1FE
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 10/01/2019		02/21/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,503,267	6,420,000	132,386	1FE
207904-DK-6	CONNECTICUT ARPT BRADLEY INTL 10/01/2020		02/21/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,503,260	7,425,000	155,384	1FE
207904-DL-4	CONNECTICUT ARPT BRADLEY INTL 10/01/2021		02/21/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,736,942	6,685,000	140,580	1FE
207904-DM-2	CONNECTICUT ARPT BRADLEY INTL 10/01/2022		02/21/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,925,821	6,895,000	144,996	1FE
246428-QP-4	DELAWARE TRANSN AUTH TRANSN S 07/01/2009		01/10/2008	LOOP CAPITAL MARKETS		3,622,496	3,510,000	6,338	1FE
343136-D7-9	FLORIDA ST DEPT TRANS TURNPIK 07/01/2014		01/16/2008	J. P. MORGAN SECURITIES, INC.		13,016,631	11,745,000	58,725	1FE
432320-DW-6	HILLSBOROUGH CNTY FL PCR TAMP 12/01/2034		03/13/2008	J. P. MORGAN SECURITIES, INC.		9,500,000	9,500,000		2FE
469466-DY-9	JACKSONVILLE FL PORT AUTH 200 11/01/2018		03/04/2008	MORGAN STANLEY DEAN WITTER		31,195,000	31,195,000		1FE
523510-EB-7	LEE CNTY FL SOLID WASTE SYS 0 10/01/2010		01/08/2008	DEPFA BANK		7,145,362	6,880,000	95,556	1FE
573904-AH-2	MARTIN CNTY FL INDIANTOWN COG 12/15/2025		03/31/2008	BEAR STEARNS SECURITIES CORP.		3,103,100	3,100,000	73,238	3FE
59333P-SR-0	MIAMI-DADE CNTY FL MIAMI INTL 10/01/2011		03/12/2008	LEHMAN BROTHERS INC.		6,863,380	6,575,000		1FE
684545-WB-8	ORANGE CNTY FL TOURIST DEV TA 10/01/2029		01/17/2008	MORGAN STANLEY DEAN WITTER		21,308,138	21,255,000	316,906	1FE
04780M-BR-9	ATLANTA GA ARPT GEN REV 2000 01/01/2025		02/08/2008	J. P. MORGAN SECURITIES, INC.		10,237,700	10,000,000	65,625	1FE
047870-FE-5	ATLANTA GA WTR & WASTEWTR 200 11/01/2037		03/04/2008	J. P. MORGAN SECURITIES, INC.		9,772,600	10,000,000	183,333	1FE
121342-LV-9	BURKE CNTY GA PCR GA PWR VOGT 10/01/2032		03/06/2008	J. P. MORGAN SECURITIES, INC.		7,000,000	7,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
419794-TX-0	HAWAII ARPT SYS REV 2001 07/01/2011		02/27/2008	LEHMAN BROTHERS INC.		10,520,208	10,130,000	91,592	1FE
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY T 07/15/2026		03/12/2008	CITIGROUP GLOBAL MARKETS		19,361,150	18,865,000		1FE
45201Y-WH-6	ILLINOIS HSG DEV AUTH HMEOWNE 08/01/2028		01/17/2008	UNION BANK OF SWITZERLAND		6,665,000	6,665,000		1FE
45201Y-WJ-2	ILLINOIS HSG DEV AUTH HMEOWNE 08/01/2033		01/17/2008	UNION BANK OF SWITZERLAND		5,000,000	5,000,000		1FE
45201Y-WK-9	ILLINOIS HSG DEV AUTH HMEOWNE 02/01/2039		01/17/2008	UNION BANK OF SWITZERLAND		10,000,000	10,000,000		1FE
45505U-AA-6	INDIANA ST FIN AUTH LEASE REV 11/01/2011		03/20/2008	MORGAN STANLEY DEAN WITTER		5,335,708	5,020,000	3,486	1FE
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 06/01/2025		01/23/2008	STIFEL NICOLAUS & CO, INC.		1,087,647	1,100,000	8,055	1FE
121822-AS-9	BURLINGTON KS ENVIR K C PWR & 12/01/2023		03/06/2008	BANC AMERICA SECURITIES		30,000,000	30,000,000		1FE
071268-BB-1	BATON ROUGE LA PUB IMPT SALES 08/01/2033		01/17/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		739,905	750,000		1FE
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 12/15/2022		12/18/2007	EXCHANGE		2,500,000	2,500,000		1FE
546398-XX-1	LOUISIANA PUB FAC TULANE UNIV 12/15/2022		12/18/2007	EXCHANGE		(2,500,000)	(2,500,000)		1Z
56052E-ZC-5	MAINE HSG AUTH MTG PUR 2007 S 11/15/2022		03/11/2008	PRAGER MCCARTHY & SEALY		4,878,350	5,000,000	87,674	1FE
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 S 11/15/2022		01/11/2008	BEAR STEARNS SECURITIES CORP.		8,255,000	8,255,000		1FE
56052E-A4-0	MAINE HSG AUTH MTG PUR 2008 S 11/15/2027		01/11/2008	BEAR STEARNS SECURITIES CORP.		10,985,000	10,985,000		1FE
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 S 11/15/2032		01/11/2008	BEAR STEARNS SECURITIES CORP.		7,785,000	7,785,000		1FE
57419P-GY-9	MARYLAND CMNTY DEV ADM HSG RS 09/01/2032		01/16/2008	J. P. MORGAN SECURITIES, INC.		4,719,750	5,000,000	91,063	1FE
574217-P3-3	MARYLAND HLTH ED LIFEBRIDGE O 07/01/2038		01/09/2008	LEHMAN BROTHERS INC.		19,872,000	20,000,000		1FE
574217-MW-2	MARYLAND HLTH ED MEDSTAR HLTH 08/15/2033		01/04/2008	PRAGER MCCARTHY & SEALY		7,270,000	7,270,000	159,940	2FE
574217-S9-7	MARYLAND HLTH ED WASHINGTON O 01/01/2038		02/07/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,947,000	2,000,000		2Z
574217-T2-1	MARYLAND HLTH ED WASHINGTON O 01/01/2043		02/07/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,985,050	5,000,000		2FE
944514-FE-3	WAYNE CNTY MI DETROIT MET ARP 12/01/2023		01/18/2008	LEHMAN BROTHERS INC.		6,084,411	5,950,000	43,799	1FE
944514-FF-0	WAYNE CNTY MI DETROIT MET ARP 12/01/2024		01/18/2008	LEHMAN BROTHERS INC.		6,361,563	6,250,000	46,007	1FE
603827-QC-3	MINNEAPOLIS ST PAUL MN METRO 01/01/2011		01/10/2008	BEAR STEARNS SECURITIES CORP.		3,118,590	3,000,000		1FE
603827-QD-1	MINNEAPOLIS ST PAUL MN METRO 01/01/2012		01/10/2008	BEAR STEARNS SECURITIES CORP.		4,188,840	4,000,000		1FE
603827-QE-9	MINNEAPOLIS ST PAUL MN METRO 01/01/2013		01/10/2008	BEAR STEARNS SECURITIES CORP.		5,260,850	5,000,000		1FE
603827-QF-6	MINNEAPOLIS ST PAUL MN METRO 01/01/2014		01/10/2008	BEAR STEARNS SECURITIES CORP.		5,939,435	5,615,000		1FE
603827-QG-4	MINNEAPOLIS ST PAUL MN METRO 01/01/2015		01/10/2008	BEAR STEARNS SECURITIES CORP.		6,382,680	6,000,000		1FE
60534P-7J-6	MISSISSIPPI DEV BK LAUREL CIT 01/01/2024		02/20/2008	DUNCAN WILLIAMS, INC.		2,392,709	2,380,000	17,850	1FE
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CIT 01/01/2025		02/20/2008	DUNCAN WILLIAMS, INC.		2,500,625	2,500,000	18,750	1FE
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CIT 01/01/2026		02/20/2008	DUNCAN WILLIAMS, INC.		2,615,114	2,630,000	19,725	1FE
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN O 08/01/2023		01/25/2008	DAIN RAUSCHER INCORPORATED		17,028,725	17,500,000		1FE
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENER 01/01/2041		01/28/2008	MORGAN STANLEY DEAN WITTER		32,741,019	33,075,000	137,813	1FE
181004-AW-2	CLARK CNTY NV INDL DEV NEVADA 10/01/2030		02/29/2008	BEAR STEARNS SECURITIES CORP.		4,167,650	5,000,000	49,311	4FE
181004-AX-0	CLARK CNTY NV INDL DEV NEVADA 10/01/2030		03/24/2008	BEAR STEARNS SECURITIES CORP.		1,712,320	2,000,000	47,856	3FE
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM 07/01/2024		01/08/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,915,000	2,915,000		1FE
64469D-GW-5	NEW HAMPSHIRE HSG FIN SGL FAM 01/01/2030		01/08/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,465,000	3,465,000		1FE
64579F-UN-1	NEW JERSEY HLTH CARE WARREN H 07/01/2038		03/20/2008	CAIN BROTHERS		33,840,000	33,840,000		3Z
64579F-UP-6	NEW JERSEY HLTH CARE WARREN H 07/01/2018		03/20/2008	CAIN BROTHERS		12,000,000	12,000,000		3Z
750718-DA-3	RAHWAY VALLEY NJ SEW AUTH 200 09/01/2029		03/13/2008	RAYMOND JAMES & ASSOCIATES, INC.		3,094,500	10,000,000		1FE
012440-LD-3	ALBANY NY IND DEV ST PETER'S 11/15/2022		01/09/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,631,675	2,500,000		2FE
012440-LE-1	ALBANY NY IND DEV ST PETER'S 11/15/2027		01/09/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,926,950	5,000,000		2FE
012440-LF-8	ALBANY NY IND DEV ST PETER'S 11/15/2032		01/09/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,891,560	4,000,000		2FE
012440-LS-0	ALBANY NY IND DEV ST PETER'S 11/15/2027		01/23/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,022,700	1,000,000		2FE
012440-LT-8	ALBANY NY IND DEV ST PETER'S 11/15/2032		01/23/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		991,690	1,000,000		2FE
64971S-DH-9	NEW YORK NY INDL TERMINAL ONE 01/01/2012		01/16/2008	SEIBERT BRANFORD		7,218,711	6,935,000	20,227	1FE
64971S-DJ-5	NEW YORK NY INDL TERMINAL ONE 01/01/2013		01/16/2008	SEIBERT BRANFORD		6,322,008	6,040,000	17,617	1FE
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 10/01/2022		01/07/2008	PRAGER MCCARTHY & SEALY		1,025,000	1,025,000	3,627	1FE
650035-GW-2	NEW YORK ST URBAN DEV PERS IN 12/15/2009		01/10/2008	CITIGROUP GLOBAL MARKETS		3,491,314	3,355,000		1FE
650035-GY-8	NEW YORK ST URBAN DEV PERS IN 12/15/2010		01/10/2008	CITIGROUP GLOBAL MARKETS		19,470,701	18,375,000		1FE
650035-HA-9	NEW YORK ST URBAN DEV PERS IN 12/15/2011		01/10/2008	CITIGROUP GLOBAL MARKETS		6,100,580	5,670,000		1FE
73358T-KN-0	PORT AUTH NY & NJ CONS 138TH 12/01/2017		02/22/2008	SEIBERT BRANFORD		13,883,178	13,360,000	159,578	1FE
958003-AT-2	WESTERN CAROLINA UNIV NC COP 06/01/2033		03/12/2008	WACHOVIA SECURITIES		6,371,690	6,500,000		1FE
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & 09/01/2036		02/13/2008	BEAR STEARNS SECURITIES CORP.		24,066,009	25,850,000	560,373	1FE
67756Q-FS-1	OHIO HSG FIN AGY SGL RSD MTG 09/01/2010		03/07/2008	BAUM, GEORGE K. & COMPANY		1,665,000	1,665,000		1FE
67756Q-FU-6	OHIO HSG FIN AGY SGL RSD MTG 09/01/2011		03/07/2008	BAUM, GEORGE K. & COMPANY		1,977,179	1,985,000		1FE
67756Q-FV-4	OHIO HSG FIN AGY SGL RSD MTG 03/01/2012		03/07/2008	BAUM, GEORGE K. & COMPANY		1,730,708	1,740,000		1FE
67756Q-FW-2	OHIO HSG FIN AGY SGL RSD MTG 09/01/2012		03/07/2008	BAUM, GEORGE K. & COMPANY		1,013,921	1,020,000		1FE
67756Q-FX-0	OHIO HSG FIN AGY SGL RSD MTG 03/01/2013		03/07/2008	BAUM, GEORGE K. & COMPANY		1,271,019	1,285,000		1FE
67756Q-FY-8	OHIO HSG FIN AGY SGL RSD MTG 09/01/2013		03/07/2008	BAUM, GEORGE K. & COMPANY		1,457,492	1,475,000		1FE
67756Q-GG-6	OHIO HSG FIN AGY SGL RSD MTG 09/01/2017		03/11/2008	Various		4,972,500	5,000,000		1FE
03878T-AB-5	ARBUCKLE MEM HOSP OK SALES TA 01/01/2018		01/15/2008	CAPITAL WEST		1,660,000	1,660,000		4Z
03878T-AC-3	ARBUCKLE MEM HOSP OK SALES TA 01/01/2038		01/15/2008	CAPITAL WEST		12,950,000	12,950,000		4Z
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM 01/01/2025		01/07/2008	FIRST ALBANY		4,013,640	4,000,000	5,000	1FE

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246015-BL-4	DELAWARE CNTY PA PCR PECO ENG 12/01/2012		02/27/2008	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWE 12/01/2023		01/29/2008	JANNEY MONTGOMERY SCOTT		1,711,079	1,590,000	2,650	1FE
611537-AU-5	MONROEVILLE PA MUNI AUTH SEWE 12/01/2024		01/29/2008	JANNEY MONTGOMERY SCOTT		1,786,015	1,670,000	2,783	1FE
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWE 12/01/2025		01/29/2008	JANNEY MONTGOMERY SCOTT		1,866,723	1,755,000	2,925	1FE
611537-AW-1	MONROEVILLE PA MUNI AUTH SEWE 12/01/2026		01/29/2008	JANNEY MONTGOMERY SCOTT		1,951,807	1,845,000	3,075	1FE
611537-AX-9	MONROEVILLE PA MUNI AUTH SEWE 12/01/2027		01/29/2008	JANNEY MONTGOMERY SCOTT		421,520	400,000	667	1FE
611538-AR-0	MONROEVILLE PA MUNI AUTH WATE 12/01/2013		01/29/2008	JANNEY MONTGOMERY SCOTT		1,342,652	1,210,000	2,017	1FE
611538-AS-8	MONROEVILLE PA MUNI AUTH WATE 12/01/2014		01/29/2008	JANNEY MONTGOMERY SCOTT		1,420,990	1,270,000	2,117	1FE
611538-AT-6	MONROEVILLE PA MUNI AUTH WATE 12/01/2015		01/29/2008	JANNEY MONTGOMERY SCOTT		1,502,583	1,335,000	2,225	1FE
611538-AU-3	MONROEVILLE PA MUNI AUTH WATE 12/01/2016		01/29/2008	JANNEY MONTGOMERY SCOTT		1,587,200	1,405,000	2,342	1FE
611538-AV-1	MONROEVILLE PA MUNI AUTH WATE 12/01/2017		01/29/2008	JANNEY MONTGOMERY SCOTT		622,303	550,000	917	1FE
70917R-NU-5	PENNSYLVANIA ED FAC EDINBORO 07/01/2028		02/06/2008	PRAGER MCCARTHY & SEALY		2,500,000	2,500,000		2FE
70917R-NV-3	PENNSYLVANIA ED FAC EDINBORO 07/01/2038		02/06/2008	DAIN RAUSCHER INCORPORATED		3,487,435	3,500,000		2FE
70917R-NW-1	PENNSYLVANIA ED FAC EDINBORO 07/01/2042		02/06/2008	DAIN RAUSCHER INCORPORATED		2,509,375	2,500,000		2FE
85732M-DW-4	PENNSYLVANIA PUB SCH DELAWARE 10/01/2032		03/05/2008	WACHOVIA SECURITIES		979,210	1,000,000		1FE
76221R-EJ-8	RHODE ISLAND HSG MTG HMEOWNSH 10/01/2022		03/12/2008	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		1FE
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSH 04/01/2028		03/12/2008	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1FE
837031-QD-8	SOUTH CAROLINA JOBS BON SECOU 11/15/2030		01/25/2008	PRE-REFUNDING		4,138,475	4,250,000	46,484	1FE
837031-QG-1	SOUTH CAROLINA JOBS BON SECOU 11/15/2030		01/25/2008	PRE-REFUNDING		15,336,703	15,750,000	172,266	1FE
182521-BQ-6	CLARKSVILLE TN NAT GAS ACQ ME 12/15/2020		01/23/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,500,000	6,500,000	38,819	1FE
880443-BA-3	TENNESSEE ENERGY ACQ GOLDMAN 09/01/2009		03/19/2008	GOLDMAN, SACHS & CO.		5,061,850	5,000,000	16,667	1FE
052473-R5-6	AUSTIN TX COMB UTIL SYS 1992 11/15/2009		01/16/2008	WACHOVIA SECURITIES		4,534,292	4,775,000		1FE
235036-NU-0	DALLAS FT WORTH TX INTL ARPT 11/01/2018		03/27/2008	BEAR STEARNS SECURITIES CORP.		37,500,000	37,500,000		1FE
442348-XT-0	HOUSTON TX ARPT SYS SUB LIEN 07/01/2011		01/11/2008	BEAR STEARNS SECURITIES CORP.		4,286,562	4,200,000	10,500	1FE
66285W-BZ-8	NORTH TX TWY AUTH SYS 1ST TIE 01/01/2034		03/07/2008	BEAR STEARNS SECURITIES CORP.		13,874,177	62,930,000		1Z
66285W-CA-2	NORTH TX TWY AUTH SYS 1ST TIE 01/01/2035		03/07/2008	BEAR STEARNS SECURITIES CORP.		15,552,000	75,000,000		1Z
66285W-CB-0	NORTH TX TWY AUTH SYS 1ST TIE 01/01/2036		03/07/2008	BEAR STEARNS SECURITIES CORP.		14,663,250	75,000,000		1Z
66285W-CC-8	NORTH TX TWY AUTH SYS 1ST TIE 01/01/2037		03/07/2008	BEAR STEARNS SECURITIES CORP.		9,217,000	50,000,000		1Z
66285W-CD-6	NORTH TX TWY AUTH SYS 1ST TIE 01/01/2038		03/07/2008	BEAR STEARNS SECURITIES CORP.		3,476,200	20,000,000		1Z
66285W-CX-2	NORTH TX TWY AUTH SYS 1ST TIE 01/01/2038		03/27/2008	CITIGROUP GLOBAL MARKETS		50,725,500	50,000,000		1FE
902261-HJ-8	TYLER TX HLTH FAC EAST TX MED 11/01/2037		03/04/2008	MERRILL LYNCH CAPITAL MARKETS		11,301,592	13,155,000	237,658	2FE
312066-BX-0	FAUQUIER CNTY VA FAUQUIER HOS 10/01/2037		01/24/2008	BB&T CAPITAL MARKETS		3,975,920	4,000,000		2FE
312066-CK-7	FAUQUIER CNTY VA FAUQUIER HOS 10/01/2037		01/24/2008	BB&T CAPITAL MARKETS		1,590,368	1,600,000		2FE
735388-6K-1	PORT OF SEATTLE WA SUB LIEN 1 09/01/2012		01/10/2008	J. P. MORGAN SECURITIES, INC.		2,394,768	2,225,000	45,551	1FE
93978E-A8-5	WASHINGTON HLTH CARE PROVIDEN 10/01/2033		03/10/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		12,000,000	12,000,000		1FE
93978E-A9-3	WASHINGTON HLTH CARE PROVIDEN 10/01/2033		03/10/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,500,000	7,500,000		1FE
97689P-P2-8	WISCONSIN HSG ECON AUTH HMEOW 03/01/2024		01/17/2008	RAYMOND JAMES & ASSOCIATES, INC.		4,881,094	4,875,000	95,855	1FE
3199999. Bonds - Special Revenues						1,328,634,109	1,576,301,093	5,375,964	XXX
29250R-AM-8	ENBRIDGE ENERGY PARTNERS 04/15/2038		03/31/2008	BANK OF AMERICA		3,988,440	4,000,000		2FE
29273R-AJ-8	ENERGY TRANSFER PARTNERS 07/01/2038		03/25/2008	WACHOVIA SECURITIES		3,958,240	4,000,000		2FE
294549-AR-1	EQUITABLE RESRCS 04/01/2018		03/13/2008	BANK OF AMERICA		2,979,630	3,000,000		2FE
494550-AW-6	KINDER MORGAN ENER PART 01/15/2038		02/05/2008	WACHOVIA SECURITIES		3,002,790	3,000,000	15,638	2FE
494550-AY-2	KINDER MORGAN ENER PART 02/15/2018		02/05/2008	WACHOVIA SECURITIES		2,993,730	3,000,000		2FE
49455W-AD-8	KINDER MORGAN FINANCE 01/05/2016		03/06/2008	DEUTSCHE BANK SECURITIES		1,895,000	2,000,000	20,900	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		01/25/2008	EXCHANGE		5,000,000	5,000,000	20,313	2FE
835415-AJ-9	SONAT INC 07/15/2011		01/24/2008	MERRILL LYNCH CAPITAL MARKETS		1,035,000	1,000,000	2,965	3FE
3899999. Bonds - Public Utilities						24,852,830	25,000,000	59,815	XXX
000886-AE-1	ADC TELECOMMUNICATIONS I 3.50 07/15/2015		01/24/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		978,782	1,000,000	3,208	4Z
009163-AA-4	AIR PRODUCTS & CHEMICALS 02/01/2013		02/01/2008	GOLDMAN, SACHS & CO.		5,989,320	6,000,000		1FE
02666Q-B6-9	AMERICAN HONDA FINANCE 04/02/2013		03/26/2008	BANK OF AMERICA		2,998,140	3,000,000		1FE
029171-AF-2	AMERICAN REAL ESTATE PARTNERS 02/15/2013		02/08/2008	EXCHANGE		1,742,515	1,750,000	59,919	3FE
031652-AQ-3	AMKOR TECHNOLOGIES INC 05/15/2013		01/31/2008	SALOMON SMITH BARNEY		1,556,600	1,720,000	29,622	4FE
031652-AT-7	AMKOR TECHNOLOGIES INC 03/15/2011		01/31/2008	LEHMAN BROTHERS INC.		804,100	860,000	23,829	4FE
045086-AB-1	ASHTON WOODS USA/FINANCE 10/01/2015		02/05/2008	WARBURG DILLION READ LLC		1,020,000	2,000,000	67,028	5FE
049302-AB-8	ATLAS ENERGY RES LLC 02/01/2018		01/17/2008	J. P. MORGAN SECURITIES, INC.		3,400,000	3,400,000		4FE
053807-AL-7	AVNET INC 2.000000% 03/15/203 03/15/2034		02/15/2008	DEUTSCHE BANK CAPITAL CORP.		574,215	500,000	4,333	2FE
054303-AT-9	AVON PRODUCTS INC 03/01/2013		02/27/2008	SALOMON SMITH BARNEY		2,995,650	3,000,000		1FE
060505-DR-2	BANK OF AMERICA CORP 01/01/9999		01/24/2008	BANK OF AMERICA		10,000,000	10,000,000		1FE
070101-AA-8	BASIN ELECTRIC POWER 05/01/2032		01/04/2008	OPPENHEIMER & CO., INC.		5,000,000	5,000,000		1FE
073902-RU-4	BEAR STEARNS CO INC 02/01/2018		01/29/2008	BEAR STEARNS SECURITIES CORP.		5,983,560	6,000,000		2FE
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		01/24/2008	MORGAN STANLEY DEAN WITTER		1,120,050	1,000,000	3,056	2FE
10623P-CJ-7	BRAZOS S.P.C. 07/01/2038		01/22/2008	OPPENHEIMER & CO., INC.		600,000	600,000		1FE
10623P-CZ-1	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		01/04/2008	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
127190-AD-8	CACI INTERNATIONAL INC 2.1250 05/01/2014		01/24/2008	Various		1,704,394	1,750,000	8,441	3Z
141784-DG-0	CARGILL INC 01/22/2013		01/16/2008	BANK OF AMERICA		5,995,020	6,000,000		1FE
14912L-3S-8	CATERPILLAR FIN SERV CRP 02/08/2013		02/04/2008	BANK OF AMERICA		5,992,260	6,000,000		1FE
14912L-3U-3	CATERPILLAR FIN SERV CRP 04/15/2018		03/19/2008	J. P. MORGAN SECURITIES, INC.		5,985,060	6,000,000		1FE
152312-AT-1	CENTEX CORP 05/01/2016		02/27/2008	WARBURG DILLION READ LLC		2,847,500	3,350,000	73,793	3FE
156708-AP-4	CEPHALON INC 2.000000% 06/01/ 06/01/2015		03/03/2008	BANK OF AMERICA SECURITIES LLC		5,049,252	3,500,000	18,361	4Z
172967-EP-2	CITIGROUP INC 03/05/2038		02/27/2008	SALOMON SMITH BARNEY		2,979,660	3,000,000		1FE
179584-AC-1	CLAIRE'S STORES INC 06/01/2015		03/17/2008	Various		655,000	1,000,000	24,795	5FE
189054-AQ-2	CLOROX 03/01/2013		02/27/2008	SALOMON SMITH BARNEY		2,994,120	3,000,000		2FE
202795-HU-7	COMMONWEALTH EDISON 03/15/2018		03/19/2008	BARCLAYS BANK		2,994,240	3,000,000		2FE
205363-AH-7	COMPUTER SCIENCES CORP 03/15/2013		02/27/2008	MERRILL LYNCH CAPITAL MARKETS		4,975,150	5,000,000		2FE
210518-CQ-7	CONSUMERS ENERGY COMPANY 09/15/2018		03/10/2008	BARCLAYS BANK		1,743,298	1,750,000		2FE
225470-UM-3	CSMC 2006-1 1A5 02/25/2036		03/01/2008	SCHEDULED PAY UP		18,164	18,164		1FE
23331A-AT-6	D.R. HORTON INC 09/15/2014		03/06/2008	GREENWICH CAPITAL MARKETS, INC.		1,312,500	1,500,000	41,250	3FE
259603-AA-6	DOUGLAS DYNAMICS LLC 01/15/2012		02/20/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,474,550	1,915,000	16,490	4FE
26442C-AB-0	DUKE ENERGY CAROLINAS 01/15/2038		01/07/2008	J. P. MORGAN SECURITIES, INC.		2,997,900	3,000,000		1FE
26442C-AC-8	DUKE ENERGY CAROLINAS 01/15/2018		01/07/2008	WACHOVIA SECURITIES		2,989,800	3,000,000		1FE
27876G-AN-8	ECHOSTAR DBS CORP 10/01/2008		01/07/2008	DEUTSCHE BANK SECURITIES		5,006,250	5,000,000	79,063	3FE
28148N-AV-5	EDSOUTH 12/01/2035		01/10/2008	CITIGROUP GLOBAL MARKETS		11,750,000	11,750,000	46,608	1FE
28148N-BM-4	EDSOUTH 06/01/2038		01/08/2008	DAIN RAUSCHER INCORPORATED		15,200,000	15,200,000		1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRU 06/15/2043		01/15/2008	CITIGROUP GLOBAL MARKETS		20,800,000	20,800,000	91,000	1FE
281397-AM-1	EDUCATION LOAN ASSET-BACKED T 02/01/2043		01/08/2008	OPPENHEIMER & CO., INC.		13,750,000	13,750,000	48,388	1FE
28140J-AC-4	EDUCATION MANAGEMENT LLC 06/01/2014		01/24/2008	Various		2,365,913	2,500,000	35,243	5FE
28336L-AE-9	EL PASO CORPORATION 06/15/2012		01/24/2008	MERRILL LYNCH CAPITAL MARKETS		3,120,000	3,000,000	28,875	3FE
29355X-AB-3	ENPRO INDUSTRIES INC 3.937500 10/15/2015		01/02/2008	BANK OF AMERICA SECURITIES LLC		1,181,020	1,000,000	8,969	4
303250-AD-6	FAIR ISAAC CORP 1.500000% 08/ 08/15/2023		01/23/2008	MCMAHAN SECURITIES CO LP		1,952,500	2,000,000	13,583	1
305560-AF-1	FAIRPOINT COMMUNICATIONS 04/01/2018		03/26/2008	BANK OF AMERICA		2,792,231	2,850,000		4FE
36293Y-AD-7	GAMESTOP CORP 10/01/2012		01/24/2008	RBC DOMINION SECURITIES		519,375	500,000	13,111	3FE
36962G-3K-8	GENERAL ELEC CAP CORP 10/19/2012		02/04/2008	J. P. MORGAN SECURITIES, INC.		5,208,700	5,000,000	78,750	1FE
36962G-3P-7	GENERAL ELEC CAP CORP 01/14/2038		01/08/2008	LEHMAN BROTHERS INC.		14,789,850	15,000,000		1FE
370334-BF-0	GENERAL MILLS INC 03/17/2015		03/12/2008	MORGAN STANLEY DEAN WITTER		3,990,960	4,000,000		2FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING T 09/01/2040		01/08/2008	DAIN RAUSCHER INCORPORATED		15,000,000	15,000,000		1FE
38011M-AA-6	GMX RESOURCES INC 5.000000% 0 02/01/2013		02/11/2008	JEFFERIES & COMPANY, INC.		1,500,000	1,500,000		4Z
38141G-FD-1	GOLDMAN SACHS GROUP INC 10/01/2037		03/05/2008	GREENWICH CAPITAL MARKETS, INC.		5,253,780	6,000,000	176,625	1FE
36228F-P7-5	GSAMP 2004-NC1, M2 03/25/2034		01/25/2008	SCHEDULED PAY UP		233	233		1FE
413627-AY-6	HARRAHS OPERATING CO INC 02/01/2016		01/31/2008	J. P. MORGAN SECURITIES, INC.		3,126,100	3,440,000	4,109	4FE
428236-AS-2	HEWLETT-PACKARD CO 03/01/2018		02/25/2008	BANK OF AMERICA		5,995,920	6,000,000		1FE
436440-AA-9	HOLOGIC INC 2.000000% 12/15/2 12/15/2037		01/22/2008	CITIGROUP GLOBAL MARKETS		7,973,526	7,250,000	12,788	4FE
438516-AW-6	HONEYWELL INTERNATIONAL 03/01/2013		02/26/2008	BANK OF AMERICA		2,984,100	3,000,000		1FE
44044K-AB-7	HORIZON LINES INC 4.250000% 0 08/15/2012		03/04/2008	MCMAHAN SECURITIES CO LP		1,836,250	2,000,000	5,194	4FE
451663-AC-2	IDEARC INC 11/15/2016		02/29/2008	Various		2,649,750	3,850,000	82,178	4FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC 08/22/2013		03/25/2008	VARIOUS		35,649	35,649		2FE
457985-AH-2	INTEGRA LIFESCIENCES HLD 2.37 06/01/2012		01/04/2008	BANK OF AMERICA SECURITIES LLC		915,423	1,000,000	2,507	3
460690-BA-7	INTERPUBLIC GROUP COS 4.25000 03/15/2023		03/05/2008	MORGAN STANLEY DEAN WITTER		986,600	1,000,000	20,660	3FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000 12/15/2036		02/12/2008	MCMAHAN SECURITIES CO LP		1,035,000	1,000,000	4,333	2FE
24422E-QR-3	JOHN DEERE CAPITAL CORP 04/03/2018		03/31/2008	DEUTSCHE BANK SECURITIES		5,981,640	6,000,000		1FE
487836-BA-5	KELLOGG CO 03/06/2013		03/03/2008	BANK OF AMERICA		7,985,040	8,000,000		2FE
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER 11/01/2013		02/05/2008	Various		1,322,500	2,000,000	52,000	5FE
494553-AB-6	KINDER MORGAN 09/01/2012		03/05/2008	MERRILL LYNCH CAPITAL MARKETS		1,780,625	1,750,000	2,844	3FE
49925J-AA-5	KNOWLEDGE WORKS FOUNDATION - 12/01/2047		01/07/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		8,025,000	8,025,000	16,313	1FE
501044-CK-5	KROGER CO. 04/15/2038		03/19/2008	BANK OF AMERICA		4,474,890	4,500,000		2FE
52517P-2K-6	LEHMAN BROTHERS HOLDINGS 05/25/2010		02/27/2008	LEHMAN BROTHERS INC.		9,573,300	10,000,000	6,285	1FE
526057-AG-9	LENNAR CORP 03/01/2013		02/27/2008	MORGAN STANLEY DEAN WITTER		2,100,000	2,500,000	826	3FE
530718-AF-2	LIBERTY MEDIA LLC 3.12500% 03 03/30/2023		03/31/2008	MCMAHAN SECURITIES CO LP		997,500	1,000,000	260	3FE
535678-AC-0	LINEAR TECHNOLOGY CORP 3.0000 05/01/2027		03/14/2008	BANK OF AMERICA SECURITIES LLC		1,379,121	1,500,000	17,250	3
577081-AS-1	MATTEL INC 03/15/2013		03/05/2008	BANK OF AMERICA		2,993,850	3,000,000		2FE
58470K-AA-2	MEDICIS PHARMACE 06/04/2032		03/24/2008	MCMAHAN SECURITIES CO LP		1,833,750	2,000,000	15,694	3
601073-AD-1	MILLIPORE CORP 3.750000% 06/0 06/01/2026		02/11/2008	KBC FINANCIAL PRODUCTS USA INC		521,195	500,000	3,802	3
606072-GS-9	MISSOURI HIGHER ED 07/01/2032		01/07/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		15,200,000	15,200,000	33,639	1FE
608328-AP-5	MOHEGAN TRIBAL GAMING 08/15/2014		03/25/2008	MERRILL LYNCH CAPITAL MARKETS		1,224,375	1,500,000	12,766	4FE
60855R-AA-8	MOLINA HEALTHCARE 10/01/2014		01/16/2008	CITIGROUP GLOBAL MARKETS		1,695,480	1,500,000	15,781	4Z
60877U-AC-1	MOMENTIVE PERFORMANCE 12/01/2014		01/09/2008	MORGAN STANLEY DEAN WITTER		1,422,450	1,635,000	19,200	4FE
61744Y-AD-0	MORGAN STANLEY 12/28/2017		01/24/2008	RBC DAIN RAUSCHER		3,028,200	3,000,000	15,371	1FE

SCHEDULE D - PART 3

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626207-HP-2	MUNICIPAL ELEC AUTH GA 01/01/2020		01/23/2008	CITIGROUP GLOBAL MARKETS		5,950,000	5,950,000		1FE
629568-AR-7	NABORS INDUSTRIES INC 02/15/2018		02/14/2008	WARBURG DILLION READ LLC		4,996,000	5,000,000		1FE
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		02/01/2008	Various		1,919,835	2,000,000	4,178	1FE
631103-AB-4	NASDAQ STOCK MARKET INC 2.500 08/15/2013		03/28/2008	Various		3,068,220	3,000,000	3,750	3FE
635405-AW-3	NATIONAL CITY CORP 4.000000% 02/01/2011		02/28/2008	Various		7,852,566	7,500,000	24,111	1FE
637432-KT-1	NATIONAL RURAL UTIL COOP 02/01/2018		01/15/2008	LEHMAN BROTHERS INC.		2,993,310	3,000,000		1FE
640094-AF-5	NEFF CORP 06/01/2015		01/10/2008	GOLDMAN, SACHS & CO.		425,000	1,000,000	12,222	5FE
990963-9A-0	NEFF CORP. SECOND LIEN 11/30/2014		02/13/2008	J. P. MORGAN SECURITIES, INC.		695,000	1,000,000		4FE
640204-AG-8	NEIMAN MARCUS GROUP INC 10/15/2015		01/09/2008	BANK OF AMERICA		1,697,875	1,700,000	37,825	4FE
647110-DC-6	NEW MEXICO STUDENT LOANS 04/01/2036		01/11/2008	BANK OF AMERICA		100,000	100,000		1FE
658262-CS-7	NORTH CAROLINA STATE EDUCATIO 07/01/2015		01/24/2008	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
670704-AA-3	NUVASIVE INC 2.250000% 03/15/ 03/15/2013		03/03/2008	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		4Z
671040-AG-8	OSI PHARMACEUTICALS INC 3.000 01/15/2038		01/03/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000		4Z
71722T-AF-1	PENNSYLVANIA HIGHER EDUCATION 04/25/2044		01/07/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		12,450,000	12,450,000	37,962	1FE
716578-AA-7	PETROLEUM DEVELOPMENT CO 02/15/2018		02/01/2008	MORGAN STANLEY DEAN WITTER		2,119,298	2,150,000		4FE
723456-AC-3	PINNACLE ENTERTAINMENT 03/15/2012		03/25/2008	KBC FINANCIAL PRODUCTS USA INC		1,521,450	1,610,000	4,796	4FE
723787-AH-0	PIONEER NATURAL RESOURCE 2.87 01/15/2038		03/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,542,500	1,500,000	2,076	3FE
744320-AH-5	PRUDENTIAL FINANCIAL INC 3.51 12/15/2037		03/24/2008	Various		6,637,188	7,000,000	42,535	1FE
745867-AN-1	PULTE HOMES INC 02/15/2013		03/03/2008	BANK OF AMERICA		1,562,400	1,680,000	6,125	3FE
745867-AQ-4	PULTE HOMES INC 01/15/2014		03/03/2008	BANK OF AMERICA		1,478,400	1,680,000	12,495	3FE
74913E-AN-0	QWEST CAP FDG 08/03/2009		01/22/2008	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000	167,222	4FE
749121-BY-4	QWEST COMMUNICATIONS INT 3.50 11/15/2025		01/24/2008	LEHMAN BROTHERS INC.		1,163,520	1,000,000	7,194	4FE
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.75 10/15/2012		01/11/2008	KBC FINANCIAL PRODUCTS USA INC		513,355	500,000	4,688	2FE
76113B-AR-0	RESIDENTIAL CAPITAL 04/17/2013		03/04/2008	BANK OF AMERICA		1,517,250	2,975,000	92,432	4FE
749685-AQ-6	RPM INTERNATIONAL INC 02/15/2018		02/14/2008	BANK OF AMERICA		9,852,600	10,000,000		2FE
781904-AM-9	RURAL CELLULAR CORP 03/15/2012		01/25/2008	LIBERTAS		3,127,500	3,000,000	92,813	4FE
785583-AC-9	SABINE PASS LNG LP 11/30/2013		02/27/2008	WACHOVIA SECURITIES		2,456,250	2,500,000	46,823	3FE
785583-AF-2	SABINE PASS LNG LP 11/30/2016		02/27/2008	WACHOVIA SECURITIES		576,225	585,000	11,334	3FE
816752-AA-7	SEMINOLE HARD ROCK ENT 03/15/2014		01/11/2008	MERRILL LYNCH CAPITAL MARKETS		739,350	795,000	4,797	4FE
790849-AD-5	ST JUDE MEDICAL INC 1.220000% 12/15/2008		01/23/2008	KBC FINANCIAL PRODUCTS USA INC		1,513,125	1,500,000	2,186	2FE
85375C-AS-0	STANDARD PACIFIC CORP 08/15/2010		01/11/2008	MERRILL LYNCH CAPITAL MARKETS		640,000	1,000,000	27,264	4FE
86386M-AS-3	STUDENT LOAN CONSOLIDATION CE 07/01/2042		01/18/2008	OPPENHEIMER & CO., INC.		25,000,000	25,000,000	53,791	1FE
871503-AF-5	SYMANTEC CORP 1.000000% 06/15 06/15/2013		01/08/2008	MORGAN STANLEY DEAN WITTER		5,118,500	5,000,000	3,611	2
871829-AL-1	SYSCO CORPORATION 02/12/2018		02/07/2008	GOLDMAN, SACHS & CO.		2,979,300	3,000,000		1Z
87612E-AS-5	TARGET CORP 01/15/2018		01/14/2008	LEHMAN BROTHERS INC.		2,975,820	3,000,000		1FE
87612E-AU-0	TARGET CORP 01/15/2038		01/14/2008	SALOMON SMITH BARNEY		5,959,080	6,000,000		1FE
889479-AJ-0	TOLL CORP 12/01/2011		01/24/2008	MERRILL LYNCH CAPITAL MARKETS		947,500	1,000,000	13,292	3FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/1 12/15/2037		01/24/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,131,600	2,000,000	4,000	2FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTH 06/01/2040		01/03/2008	OPPENHEIMER & CO., INC.		200,000	200,000		1FE
896882-AB-3	TRIZETTO GROUP 2.750000% 10/0 10/01/2025		01/15/2008	CIBC WORLD MARKETS		552,915	500,000	4,087	4
911365-AN-4	UNITED RENTALS INC 02/15/2012		01/10/2008	KBC FINANCIAL PRODUCTS USA INC		1,204,875	1,350,000	36,563	3FE
91324P-BK-7	UNITEDHEALTH GROUP INC 02/15/2038		02/04/2008	SALOMON SMITH BARNEY		2,954,250	3,000,000		1FE
92339*-AA-7	VERDE REALTY OPERATING DEBS 12/31/2018		12/31/2007	EXCHANGE		6,300,000	6,300,000		5Z
92343V-AK-0	VERIZON COMMUNICATIONS 02/15/2038		02/07/2008	J. P. MORGAN SECURITIES, INC.		8,914,590	9,000,000		1FE
92343V-AL-8	VERIZON COMMUNICATIONS 02/15/2018		02/07/2008	GOLDMAN, SACHS & CO.		5,985,360	6,000,000		1FE
92532F-AM-2	VERTEX PHARMACEUTICALS 4.7500 02/15/2013		02/12/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000		4Z
931142-CK-7	WAL-MART STORES INC 08/15/2037		01/23/2008	LEHMAN BROTHERS INC.		7,557,900	7,500,000	211,250	1FE
942683-AC-7	WATSON PHARMACEUTICALS 1.7500 03/15/2023		01/25/2008	CIBC WORLD MARKETS		955,000	1,000,000	6,563	3FE
952355-AF-2	WEST CORP 10/15/2016		03/19/2008	Various		2,651,963	3,235,000	139,822	5FE
39153L-AB-2	WILSON GREATBATC 2.250000% 06 06/15/2013		01/11/2008	MCMAHAN SECURITIES CO LP		891,890	1,000,000	1,938	4Z
990794-9A-9	WIMAR OPCO LLC, TERM LOAN 01/03/2012		01/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,250,000	1,250,000		5FE
98235T-AA-5	WRIGHT MEDICAL GROUP INC 2.62 12/01/2014		02/27/2008	MCMAHAN SECURITIES CO LP		519,234	500,000	3,420	3Z
983919-AD-3	XILINX INC 3.125000% 03/15/20 03/15/2037		02/12/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		876,672	1,000,000	13,021	3FE
985577-AA-3	YELLOW ROADWAY CORP 5.000000% 08/08/2023		01/30/2008	MCMAHAN SECURITIES CO LP		2,739,880	3,000,000	68,889	3FE
003669-AC-2	ABITIBI-CONSOLIDATED INC 06/20/2013	T	02/20/2008	SALOMON SMITH BARNEY		520,000	1,000,000	10,833	4FE
496902-AB-3	KINROSS GOLD CORP 1.750000% 0 03/15/2028	T	03/13/2008	Various		3,196,946	2,800,000	4,781	3Z
535919-AF-1	LIONS GATE ENTERTAINMENT 2.93 10/15/2024	T	01/11/2008	MCMAHAN SECURITIES CO LP		1,028,440	1,000,000	7,425	5
656569-AK-6	NORTEL NETWORKS LIMITED 07/15/2011	T	03/06/2008	SALOMON SMITH BARNEY		1,755,000	2,000,000	26,468	4FE
111013-AG-3	BRITISH SKY BROADCASTING 02/15/2018	F	02/07/2008	BARCLAYS BANK		5,993,340	6,000,000		2FE
11102A-AA-9	BRITISH TELECOM PLC 01/15/2018	F	03/19/2008	Various		2,895,000	3,000,000	52,063	2FE
U45818-WQ-7	INTER-AMERICAN DEVEL BK 02/05/2009	D	02/06/2008	TORONTO DOMINION SECURITIES (USA) INC.		2,544,708	2,548,350	4,804	1FE
U4594T-NJ-2	INTL BK RECON & DEVELOP 08/02/2010	D	01/21/2008	TORONTO DOMINION SECURITIES (USA) INC.		23,801,436	24,262,422	1,131,086	1FE
629568-AL-0	NABORS INDUSTRIES INC 0% 06/1 06/15/2023	F	02/08/2008	KBC FINANCIAL PRODUCTS USA INC		1,021,815	1,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
655622-AH-8	NORDIC INVESTMENT BANK 09/12/2008	D	03/13/2008	TORONTO DOMINION SECURITIES (USA) INC.		37,953,114	37,835,899	2,175,389	1FE
500472-AC-9	PHILIPS ELECTRONICS NV 03/11/2038	F	03/05/2008	SALOMON SMITH BARNEY		5,899,800	6,000,000		1FE
N03392-50-8	RABOBANK NEDERLAND 01/28/2009	D	01/21/2008	TORONTO DOMINION SECURITIES (USA) INC.		15,121,149	14,956,626		1FE
80281T-AB-4	SANTANDER ISSUANCES 06/20/2016	F	03/12/2008	LEHMAN BROTHERS INC.		5,640,000	6,000,000	84,173	1FE
671098-AA-5	TECHTRONIC INDUSTRIES CO SER 03/22/2012	F	01/07/2008	VARIOUS		(7,500)			2
671098-AB-3	TECHTRONIC INDUSTRIES CO SER 03/22/2015	F	01/07/2008	VARIOUS		(7,500)			2
902133-AC-1	TYCO ELECTRONICS GROUP S 10/01/2017	F	01/03/2008	DEUTSCHE BANK SECURITIES		3,139,020	3,000,000	56,221	2FE
4599999. Bonds - Industrial and Miscellaneous						624,998,157	635,062,343	6,096,459	XXX
6099997. Total - Bonds - Part 3						2,780,492,938	3,056,249,641	18,725,571	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						2,780,492,938	3,056,249,641	18,725,571	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		01/17/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	18,600.000	856,262	0.00		RP3LFE
060505-68-2	BANK OF AMERICA CORP		03/11/2008	Various	18,000.000	19,588,716	0.00		P1LFE
172967-59-8	CITIGROUP INC		02/20/2008	Various	398,000.000	20,730,771	0.00		P1LFE
78442P-70-0	SLM CORP		01/28/2008	CITIGROUP GLOBAL MARKETS	6,000.000	6,145,500	0.00		P3LFE
G54050-11-0	LAZARD LTD	F	01/01/2008	VARIOUS	1,877,002.960	1,877,003	0.00		P1UZ
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						49,198,252	XXX		XXX
053611-30-7	AVERY DENNISON CORP		02/15/2008	Various	20,000.000	1,008,750	0.00		RP2LFE
G16962-11-3	BUNGE LTD		01/11/2008	CITIGROUP GLOBAL MARKETS	2,000.000	2,389,020	0.00		P3LFE
20451N-10-1	COMPASS MINERALS INTERNATION		03/25/2008	Various	106,500.000	6,350,372	0.00		P3LZ
35671D-78-2	FREEPORT-MCMORAN C & G		01/17/2008	Various	12,000.000	1,541,370	0.00		P4LFE
485170-80-7	KANSAS CITY SOUTHERN		01/01/2008	VARIOUS	1,823,465.000	1,823,465	0.00		P1UZ
595017-AA-2	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		01/15/2008	Various	6,500,000.000	6,582,078	0.00	9,946	P1UZ
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	03/20/2008	ALLIANCE BERNSTEIN	718.000	851,236	0.00		P2U
6399999. Preferred Stocks - Industrial and Miscellaneous						20,546,292	XXX	9,946	XXX
6599997. Total - Preferred Stocks - Part 3						69,744,544	XXX	9,946	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						69,744,544	XXX	9,946	XXX
131347-30-4	CALPINE CORP		03/26/2008	Various	429,490.000	7,509,770			L
210371-10-0	CONSTELLATION ENERG		01/11/2008	WARBURG DILLION READ LLC	43,900.000	4,613,280			L
281020-10-7	EDISON INT'L		01/04/2008	WEEDEN & COMPANY	108,300.000	5,812,548			L
29364G-10-3	ENTERGY CORP NEW COM		01/04/2008	Various	13,020.000	1,546,607			L
30161N-10-1	EXELON CORP.		01/09/2008	Various	125,440.000	10,319,118			L
337932-10-7	FIRSTENERGY CORP		03/13/2008	Various	122,857.000	9,051,907			L
654086-10-7	NICOR, INC.		03/13/2008	Various	36,605.000	1,455,940			L
748356-10-2	QUESTAR CORP.		03/05/2008	Various	83,570.000	4,792,532			L
864482-10-4	SUBURBAN PROPANE PARTNERS LP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,043.000	76,823			L
74347R-10-7	ULTRA SP500 PRSHARES		01/23/2008	WARBURG DILLION READ LLC	223,900.000	15,312,151			L
X2337V-12-1	CEZ CZK100	D	03/20/2008	ALLIANCE BERNSTEIN	15,606.000	1,214,722			U
D85916-10-0	E.ON AG	D	03/20/2008	ALLIANCE BERNSTEIN	26,569.000	5,507,712			U
G4890M-10-9	INTL POWER ORD GBP0.50	D	03/20/2008	ALLIANCE BERNSTEIN	6,672.000	52,996			U
F58653-11-8	SUEZ	D	03/20/2008	ALLIANCE BERNSTEIN	7,464.000	475,012			U
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	D	01/25/2008	ALLIANCE BERNSTEIN	550.000	44,469			L
6699999. Common Stocks - Public Utilities						67,785,587	XXX		XXX
001055-10-2	AFLAC INC.		03/20/2008	Various	660,100.000	42,361,208			L
026874-10-7	AMERICAN INT'L. GRO		02/27/2008	MORGAN STANLEY DEAN WITTER	80,000.000	4,133,440			L
03076C-10-6	AMERIPRISE FINANCIA		01/23/2008	BEAR STEARNS SECURITIES CORP.	4,300.000	214,355			L
060505-10-4	BANK OF AMERICA CORP		02/27/2008	WARBURG DILLION READ LLC	216,890.000	9,303,750			L
09247X-10-1	BLACKROCK INC		03/24/2008	Various	96,800.000	20,898,353			L
12572Q-10-5	CME GROUP INC.		01/03/2008	BANC OF AMERICA SECURITIES	10,400.000	6,926,486			L
31308T-10-0	FCSTONE GROUP		01/07/2008	WARBURG DILLION READ LLC	14,700.000	687,895			L
320771-10-8	FIRST MARBLEHEAD CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	83,913.000	775,289			L
38141G-10-4	GOLDMAN SACHS GROUP		03/19/2008	Various	92,000.000	15,684,215			L
40108N-10-6	GUARANTY FINANCIAL GRP		01/16/2008	Various	8,101.010	100,113			V
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		02/04/2008	LAZARD FRERES & COMPANY	7,000.000	567,087			L
443683-10-7	HUDSON CITY BANCORP		03/19/2008	Various	741,000.000	13,265,449			L
45841N-10-7	INTERACTIVE BKRS GRP A		02/15/2008	Various	94,200.000	3,264,220			L
45865V-10-0	INTERCONTINENTALEXC		01/03/2008	BANC OF AMERICA SECURITIES	36,200.000	6,646,118			L
464288-77-8	ISHARES DJ US REGIONAL BANKS		03/13/2008	Various	326,900.000	12,869,583			L
46625H-10-0	JPMORGAN CHASE & COMPANY		03/17/2008	Various	122,940.000	5,100,130			L
493267-10-8	KEYCORP NEW COM		01/24/2008	Various	76,298.000	1,932,327			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
55261F-10-4	M&T BANK CORP.		01/24/2008	Various	28,639.000	2,413,336			L
590188-10-8	MERRILL LYNCH & CO., INC.		03/14/2008	Various	36,230.000	1,775,864			L
637138-10-8	NATIONAL PENN BANCSHARES INC.		02/26/2008	CANTOR, FITZGERALD & CO.	19,900.000	346,646			L
638904-10-2	NAVIGATORS GROUP INC		01/04/2008	CANTOR, FITZGERALD & CO.	3,400.000	213,406			L
680033-10-7	OLD NATL BANCORP IND		02/26/2008	CANTOR, FITZGERALD & CO.	16,600.000	284,524			L
742962-10-3	PRIVATEBANCORP INC.		01/30/2008	CANTOR, FITZGERALD & CO.	1,200.000	43,291			L
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		01/15/2008	BANK OF AMERICA SECURITIES LLC	30,800.000	1,166,085			L
857477-10-3	STATE STREET CORP.		03/24/2008	WARBURG DILLION READ LLC	26,400.000	2,209,873			L
87161C-10-5	SYNOVUS FINANCIAL		01/04/2008	CANTOR, FITZGERALD & CO.	77,500.000	838,945			L
891777-10-4	TOWER GROUP INC		03/05/2008	CANTOR, FITZGERALD & CO.	6,150.000	174,472			L
74347R-74-3	ULTRA FINL PROSHARES		03/26/2008	Various	541,830.000	20,219,363			L
74347R-62-8	ULTRASHORT FINL		03/10/2008	Various	263,200.000	32,700,355			L
74347R-87-5	ULTRASHORT QQQ PROSHARES		03/10/2008	Various	190,600.000	9,875,353			L
922908-53-8	VANGUARD MIDCAP GROWTH INDEX		03/12/2008	WARBURG DILLION READ LLC	1,493,700.000	84,833,646			L
922908-59-5	VANGUARD SMALLCAP GRWTH ETF		03/12/2008	WARBURG DILLION READ LLC	946,700.000	58,290,780			L
949746-10-1	WELLS FARGO & CO		01/24/2008	Various	161,270.000	4,883,029			L
ROY275-43-F	ROYAL BK OF CANADA COM NPV	C	03/04/2008	MERGER	7,053.000	340,157			U
G88473-11-4	3I GROUP PLC GBP .738636	D	01/25/2008	ALLIANCE BERNSTEIN	1,946.000	36,070			U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	03/20/2008	ALLIANCE BERNSTEIN	891.000	38,230			U
E15870-34-3	BANCO SANTANDER CENTRAL HISP	D	03/20/2008	ALLIANCE BERNSTEIN	46,054.000	859,406			L
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	01/25/2008	ALLIANCE BERNSTEIN	30,000.000	23,315			L
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	03/20/2008	ALLIANCE BERNSTEIN	2,224.000	368,362			L
G4364D-10-6	HBOS ORD GBP0.25	D	03/31/2008	ALLIANCE BERNSTEIN	85,540.000	941,119			U
G46981-11-7	ICAP PLC ORD GBP0.10	D	03/20/2008	ALLIANCE BERNSTEIN	166,673.000	2,224,925			U
H4407G-26-3	JULIUS BAER HLDGS AG-REG PAR CHF .05	D	03/20/2008	ALLIANCE BERNSTEIN	437.000	30,699			U
Q6077P-11-9	MACQUARIE AIRPORTS NPV STAPLED F/PAID	D	02/19/2008	ALLIANCE BERNSTEIN	17,879.000	63,440			L
Q57085-10-4	MACQUARIE GROUP LTD	D	01/25/2008	ALLIANCE BERNSTEIN	898.000	53,447			L
G5790V-15-6	MAN GROUP PLC CMN STK	D	03/20/2008	ALLIANCE BERNSTEIN	13,637.000	146,079			L
X56533-11-4	NATL BK OF GREECE EUR4.80(REGD)	D	03/20/2008	ALLIANCE BERNSTEIN	17,010.000	1,010,553			U
G72899-10-0	PRUDENTIAL CORP	D	03/28/2008	ALLIANCE BERNSTEIN	77,130.000	1,047,294			U
Q78063-11-4	QBE INS GROUP NPV	D	01/25/2008	ALLIANCE BERNSTEIN	2,395.000	62,288			U
F8587L-15-0	SOCIETE GENERALE COMMON STOCK	D	03/13/2008	ALLIANCE BERNSTEIN	5,482.000	405,734			U
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	03/20/2008	ALLIANCE BERNSTEIN	2,939.000	98,754			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						372,748,861	XXX		XXX
002567-10-5	ABAXIS INC		02/26/2008	CANTOR, FITZGERALD & CO.	5,500.000	168,301			L
002824-10-0	ABBOTT LABS		03/20/2008	Various	218,200.000	12,516,985			L
002896-20-7	ABERCROMBIE & FITCH		02/04/2008	BEAR STEARNS SECURITIES CORP.	60,100.000	4,797,777			L
004239-10-9	ACADIA REALTY TRUST		03/24/2008	MORGAN STANLEY DEAN WITTER	8,100.000	195,497			L
004930-20-2	ACTIVISION		01/04/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	125,100.000	3,513,884			L
00508X-20-3	ACTUANT CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,058.000	86,390			L
007094-10-5	ADMINISTAFF INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,849.000	298,961			L
00766T-10-0	AECOM TECHNOLOGY GROUP		02/25/2008	BEAR STEARNS SECURITIES CORP.	267,600.000	7,811,379			L
00817Y-10-8	AETNA INC.		03/13/2008	Various	117,326.000	6,707,065			L
001084-10-2	AGCO CORP.		03/19/2008	Various	232,500.000	15,450,929			L
008916-10-8	AGRIUM INC		02/22/2008	MORGAN STANLEY DEAN WITTER	108,000.000	7,578,922			L
001282-10-2	AH BELO CORP CL A		02/14/2008	Various	5,100.200	85,447			L
013817-10-1	ALCOA INC		03/06/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	110,870.000	4,254,194			L
015271-10-9	ALEXANDRIA REAL ESTATE		03/24/2008	MORGAN STANLEY DEAN WITTER	8,500.000	774,413			L
01741R-10-2	ALLEGHENY TECHNOLOG		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,195.000	162,597			L
01877R-10-8	ALLIANCE RESOURCE PARTNERS		03/13/2008	Various	34,405.000	1,204,452			L
019589-30-8	ALLIED WASTE INDUSTRIES INC		03/07/2008	Various	151,800.000	1,458,450			L
020520-10-2	ALON USA ENERGY INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	54,532.000	687,801			L
023135-10-6	AMAZON CORP.		01/03/2008	Various	103,700.000	9,941,525			L
00163T-10-9	AMB PROPERTY CORP		03/24/2008	MORGAN STANLEY DEAN WITTER	24,700.000	1,273,266			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/24/2008	MORGAN STANLEY DEAN WITTER	7,800.000	216,070			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,372.000	144,127			L
035290-10-5	ANIXTER INTERNATIONAL INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,545.000	95,818			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		02/15/2008	BERNSTEIN (SANFORD C.) & CO., INC.	220,700.000	4,425,861			L
036115-10-3	ANNTAYLOR STORES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,642.000	183,148			L
037411-10-5	APACHE CORP.		03/19/2008	Various	114,700.000	12,899,826			L
03748R-10-1	APARTMENT INVT & MGMT CO		02/01/2008	DIRECT	143.000	5,536			L
037833-10-0	APPLE INC.		03/24/2008	Various	231,564.000	35,846,031			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,987.000	54,743			L

SCHEDULE D - PART 3

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

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038222-10-5	APPLIED MATERIALS		03/19/2008	Various	920,225.000	19,051,983			L
037933-10-8	APRIA HEALTHCARE GROUP INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,354.000	102,080			L
039380-10-0	ARCH COAL INC		03/31/2008	Various	10,300.000	486,242			L
039483-10-2	ARCHER-DANIELS-MIDL		01/03/2008	BANC OF AMERICA SECURITIES	75,000.000	3,409,276			L
040049-10-8	ARENA RESOURCES INC		03/05/2008	CANTOR, FITZGERALD & CO.	4,470.000	182,833			L
04247X-10-2	ARMSTRONG WORLD IND		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,738.000	267,017			L
042690-10-0	ARRIS GROUP INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	82,548.000	466,165			L
042735-10-0	ARROW ELECTRONICS INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,737.000	155,030			L
N07045-10-2	ASM INTERNATIONAL		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	15,118.000	288,258			L
045604-10-5	ASSOCIATED ESTATES		03/24/2008	MORGAN STANLEY DEAN WITTER	12,000.000	130,138			L
00206R-10-2	AT&T INC		01/07/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	69,700.000	2,901,207			L
050095-10-8	ATWOOD OCEANICS INC		02/14/2008	Various	47,300.000	4,680,366			L
052800-10-9	AUTOLIV INV		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,643.000	134,021			L
053332-10-2	AUTOZONE INC.		03/13/2008	Various	11,354.000	1,188,079			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		01/30/2008	KNIGHT SECURITIES, L.P.	95,700.000	3,281,831			L
053484-10-1	AVALONBAY COMMUNITI		03/24/2008	MORGAN STANLEY DEAN WITTER	21,000.000	2,052,130			L
053807-10-3	AVNET INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,451.000	175,794			L
054615-10-9	AXSYS TECHNOLOGIES		03/19/2008	Various	96,300.000	4,586,562			L
067383-10-9	BARD (C.R.) INC.		03/20/2008	Various	190,100.000	18,675,270			L
067774-10-9	BARNES & NOBLE		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,767.000	223,043			L
071813-10-9	BAXTER INTERNATIONA		01/16/2008	Various	110,500.000	7,035,540			L
075571-10-9	BEBE STORES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,056.000	118,662			L
075887-10-9	BECTON DICKINSON		01/09/2008	Various	175,400.000	15,526,479			L
075896-10-0	BED BATH & BEYOND		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,518.000	72,000			L
077454-10-6	BELDEN INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,066.000	249,621			L
081437-10-5	BEMIS CO., INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,442.000	35,156			L
086516-10-1	BEST BUY CO. INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,664.000	67,694			L
089302-10-3	BIG LOTS INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,401.000	155,670			L
09062X-10-3	BIOGEN IDEC INC.		01/17/2008	J. P. MORGAN SECURITIES, INC.	68,000.000	4,196,280			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/09/2008	Various	287,900.000	11,374,019			L
09063H-10-7	BIOMED REALTY TRUST INC		03/24/2008	MORGAN STANLEY DEAN WITTER	15,800.000	376,700			L
09067J-10-9	BIOVAIL CORP INT'L NEW		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,604.000	154,942			L
091797-10-0	BLACK & DECKER CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,224.000	81,026			L
093671-10-5	BLOCK H&R		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,196.000	109,960			L
101121-10-1	BOSTON PROPERTIES		03/24/2008	MORGAN STANLEY DEAN WITTER	31,800.000	2,863,929			L
104674-10-6	BRADY CORPORATION		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	728.000	24,123			L
105368-20-3	BRANDYWINE REALTY		03/24/2008	MORGAN STANLEY DEAN WITTER	24,600.000	420,134			L
05564E-10-6	BRE PROPERTIES INC		03/24/2008	MORGAN STANLEY DEAN WITTER	15,600.000	705,066			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		03/19/2008	Various	41,000.000	4,474,107			L
G16962-10-5	BUNGE LTD		01/25/2008	Various	202,000.000	25,098,776			L
12189T-10-4	BURLINGTON NORTHERN		03/12/2008	Various	92,700.000	7,448,560			L
126408-10-3	C S X CORP.		01/29/2008	Various	185,000.000	8,244,187			L
12802T-10-1	CAL DIVE INTL INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,680.000	120,444			L
133131-10-2	CAMDEN PROP		03/24/2008	MORGAN STANLEY DEAN WITTER	17,300.000	903,543			L
13342B-10-5	CAMERON INTERNATION		01/11/2008	Various	83,100.000	4,194,828			L
134429-10-9	CAMPBELL SOUP		01/08/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	18,050.000	626,658			L
149123-10-1	CATERPILLAR INC.		03/07/2008	Various	177,290.000	12,919,547			L
124830-10-0	CBL AND ASSOCIATES		03/24/2008	MORGAN STANLEY DEAN WITTER	20,700.000	492,421			L
150602-20-9	CEDAR SHOPPING CENTERS INC		03/24/2008	MORGAN STANLEY DEAN WITTER	16,900.000	202,626			L
151020-10-4	CELGENE CORP.		01/18/2008	Various	181,100.000	9,574,645			L
125269-10-0	CF INDUSTRIES HOLDING INC		02/22/2008	WARBURG DILLION READ LLC	96,600.000	11,223,699			L
39945C-10-9	CGI GROUP INC CL A		03/13/2008	Various	117,780.000	1,219,165			L
159864-10-7	CHARLES RIVER LAB		01/15/2008	Various	44,400.000	3,040,552			L
165167-10-7	CHESAPEAKE ENERGY		03/19/2008	Various	182,800.000	7,859,975			L
169483-10-4	CHINA MEDICAL TECH SPON ADR		02/15/2008	Various	94,400.000	4,616,082			L
169656-10-5	CHIPOTLE MEXICAN GRILL		03/24/2008	Various	42,827.000	5,066,756			L
171340-10-2	CHURCH & DWIGHT CO.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	369.000	19,450			L
20440W-10-5	CIA SIDERURGICA NACL ADR		03/19/2008	Various	540,900.000	22,240,557			L
125509-10-9	CIGNA CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,323.000	136,314			L
172908-10-5	CINTAS CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,524.000	131,161			L
17275R-10-2	CISCO SYSTEMS		03/24/2008	Various	875,631.000	21,988,418			L
184496-10-7	CLEAN HARBORS		03/19/2008	Various	73,500.000	4,922,998			L
184502-10-2	CLEAR CHANNEL COMMU		01/29/2008	Various	92,480.000	2,776,122			L

SCHEDULE D - PART 3

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185896-10-7	CLEVELAND-CLIFFS, INC.		03/27/2008	WEEDEN & COMPANY	107,171.000	12,964,070			L
191216-10-0	COCA COLA CO.		03/24/2008	Various	600,323.000	36,866,157			L
194162-10-3	COLGATE-PALMOLIVE		03/19/2008	Various	201,100.000	15,942,808			L
198516-10-6	COLUMBIA SPORTSWEAR CO		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	853.000	37,362			L
203372-10-7	COMMSCOPE INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,849.000	145,127			L
205826-20-9	COMTECH TELECOMM CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,117.000	172,119			L
20854P-10-9	CONSOL ENERGY INC.		02/22/2008	WARBURG DILLION READ LLC	41,100.000	3,083,951			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/24/2008	MORGAN STANLEY DEAN WITTER	13,100.000	433,617			L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		01/29/2008	CANTOR, FITZGERALD & CO.	32,200.000	856,939			L
220874-10-1	CORUS ENTM CL B		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	527.000	11,212			L
22160K-10-5	COSTCO CO.		01/23/2008	INVESTMENT TECHNOLOGY GROUP, INC.	126,800.000	8,544,507			L
222795-10-6	COUSINS PROPERTY		03/24/2008	MORGAN STANLEY DEAN WITTER	13,700.000	345,456			L
222816-10-0	COVANCE INC		01/30/2008	Various	243,900.000	22,787,836			L
222862-10-4	COVENTRY HEALTH CAR		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,018.000	222,203			L
G2552X-10-8	COVIDIEN LTD.		01/17/2008	Various	53,280.000	2,411,453			L
227046-10-9	CROCS INC		01/30/2008	KNIGHT SECURITIES, L.P.	317,300.000	10,449,704			L
22757R-10-9	CROSS TIMBERS ROYALTY TRUST		03/14/2008	Various	32,700.000	1,644,702			L
231021-10-6	CUMMINS INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,457.000	176,635			L
126650-10-0	CVS CAREMARK CORP.		03/19/2008	Various	300,710.000	11,914,047			L
232572-10-7	CYMER, INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,964.000	308,367			L
232820-10-0	CYTEC INDUSTRIES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	700.000	38,850			L
244199-10-5	DEERE & CO.		03/19/2008	Various	194,300.000	17,171,380			L
246647-10-1	DELEK US HOLDINGS INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	26,553.000	374,796			L
249030-10-7	DENTSPLY INTERNATIONAL INC		01/11/2008	WARBURG DILLION READ LLC	31,600.000	1,477,559			L
251591-10-3	DEVELOPERS DIVER REALTY CORP		03/24/2008	MORGAN STANLEY DEAN WITTER	31,400.000	1,236,811			L
25179M-10-3	DEVON ENERGY CORP.		02/13/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	23,120.000	2,143,953			L
253868-10-3	DIGITAL REALTY TRUST INC		03/24/2008	MORGAN STANLEY DEAN WITTER	15,200.000	513,424			L
256746-10-8	DOLLAR TREE INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,982.000	247,548			L
260543-10-3	DOW CHEMICAL CO.		02/27/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	100,000.000	3,904,380			L
233326-10-7	DST SYSTEMS INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,623.000	174,013			L
263534-10-9	DU PONT (E.I.)		03/26/2008	WARBURG DILLION READ LLC	176,790.000	8,270,696			L
264411-50-5	DUKE REALTY CORPORATION		03/24/2008	MORGAN STANLEY DEAN WITTER	36,400.000	809,955			L
26817C-10-1	DYNCORP INTERNATIONAL INC A		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	26,267.000	404,880			L
277276-10-1	EASTGROUP PROPERTY		03/24/2008	MORGAN STANLEY DEAN WITTER	7,500.000	337,852			L
278768-10-6	ECHOSTAR CORP		01/02/2008	DISTRIBUTION	4,820.000	89,052			L
278865-10-0	ECOLAB INC.		01/02/2008	BANC OF AMERICA SECURITIES	102,300.000	5,221,730			L
28336L-10-9	EL PASO CORPORATION		02/28/2008	BEAR STEARNS SECURITIES CORP.	250,000.000	4,245,000			L
29084Q-10-0	EMCOR GROUP INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,225.000	217,011			L
26875P-10-1	EOG RESOURCES		01/15/2008	Various	148,700.000	13,509,884			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/24/2008	MORGAN STANLEY DEAN WITTER	8,900.000	422,834			L
294752-10-0	EQUITY ONE INC		03/24/2008	MORGAN STANLEY DEAN WITTER	13,300.000	299,866			L
29476L-10-7	EQUITY RESIDENTIAL		03/24/2008	MORGAN STANLEY DEAN WITTER	77,100.000	3,075,118			L
297178-10-5	ESSEX PROPERTY		03/24/2008	MORGAN STANLEY DEAN WITTER	4,900.000	536,181			L
302182-10-0	EXPRESS SCRIPTS		03/19/2008	Various	221,800.000	15,649,179			L
30225T-10-2	EXTRA SPACE STORAGE INC		01/04/2008	CANTOR, FITZGERALD & CO.	16,700.000	222,576			L
303250-10-4	FAIR ISAAC INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	13,053.000	295,224			L
307000-10-9	FAMILY DOLLAR STORE		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,668.000	183,308			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		03/24/2008	MORGAN STANLEY DEAN WITTER	13,900.000	1,038,816			L
31430F-10-1	FELCOR LODGING TRUST INC		03/24/2008	MORGAN STANLEY DEAN WITTER	22,000.000	290,923			L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/24/2008	MORGAN STANLEY DEAN WITTER	6,500.000	201,922			L
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/24/2008	MORGAN STANLEY DEAN WITTER	12,900.000	194,124			L
336433-10-7	FIRST SOLAR		03/28/2008	Various	99,000.000	20,591,121			L
302445-10-1	FLIR SYSTEMS		02/15/2008	BERNSTEIN (SANFORD C.) & CO., INC.	22,300.000	709,820			L
34354P-10-5	FLOWSERVE CORPORATION		03/19/2008	Various	27,200.000	2,776,650			L
343412-10-2	FLUOR CORP. (NEW)		02/22/2008	Various	115,200.000	15,879,464			L
30249U-10-1	FMC TECHNLOGIES INC		03/19/2008	Various	108,400.000	6,380,460			L
346233-10-9	FORESTAR REAL ESTATE GRP		01/08/2008	Various	8,101.010	177,179			V
G36535-13-9	FOSTER WHEELER LTD		02/15/2008	Various	30,700.000	2,764,313			L
35063R-10-0	FOUNDRY NETWORKS INC		12/27/2007	CANTOR, FITZGERALD & CO.	0.000	1,221			L
351770-10-5	FRANCE TELECOM SA ADR		01/07/2008	WARBURG DILLION READ LLC	103,400.000	3,825,872			L
35671D-85-7	FREEPORT-MCMORAN CP		03/19/2008	Various	77,300.000	8,037,835			L
35914P-10-5	FRONTIER OIL		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,844.000	261,364			L
302941-10-9	FTI CONSULTING INC		03/19/2008	Various	85,800.000	5,720,460			L

SCHEDULE D - PART 3

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359694-10-6	FULLER (H.B.) CO.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,750.000	191,172			L
36467W-10-9	GAMESTOP CORP.		03/20/2008	Various	126,700.000	7,021,602			L
364730-10-1	GANNETT CO., INC.		03/13/2008	Various	9,197.000	280,709			L
368287-20-7	GAZPROM OAO ADR REP4 ORD RUB5(REG'S')		03/20/2008	ALLIANCE BERNSTEIN	1,445.000	72,410			U
368710-40-6	GENENTECH INC		03/03/2008	Various	82,600.000	6,161,685			L
369604-10-3	GENERAL ELECTRIC		03/20/2008	CANTOR, FITZGERALD & CO.	13,300.000	493,050			L
370021-10-7	GENERAL GROWTH PROPERTIES, INC		03/24/2008	MORGAN STANLEY DEAN WITTER	64,000.000	2,158,391			L
370334-10-4	GENERAL MILLS		01/08/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	12,610.000	720,426			L
372460-10-5	GENUINE PARTS CO.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,108.000	83,119			L
372917-10-4	GENZYME CORP.		02/05/2008	Various	141,900.000	11,121,102			L
37250W-10-8	GEOEYE INC		03/05/2008	CANTOR, FITZGERALD & CO.	5,150.000	176,364			L
375558-10-3	GILEAD SCIENCES		03/20/2008	Various	272,400.000	12,771,521			L
379336-10-0	GLOBAL INDUSTRIES LTD		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	13,769.000	239,676			L
37940X-10-2	GLOBAL PAYMENTS INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	602.000	23,211			L
36188G-10-2	GMH COMMUNITIES TRUST		03/24/2008	MORGAN STANLEY DEAN WITTER	19,600.000	175,674			L
38259P-50-8	GOOGLE INC.		02/12/2008	Various	15,300.000	9,233,496			L
384802-10-4	GRAINGER (W.W.) INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,593.000	117,414			L
403777-10-5	GYMBOREE CORP		03/13/2008	Various	33,335.000	1,331,004			L
406216-10-1	HALLIBURTON CO.		02/04/2008	BEAR STEARNS SECURITIES CORP.	337,450.000	11,713,328			L
412822-10-8	HARLEY-DAVIDSON		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,258.000	156,691			L
416196-10-3	HARTE HANKS COMMUNICATIONS		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,574.000	97,190			L
81369Y-20-9	HEALTH CARE SELECT SPDR FUND		01/10/2008	BERNSTEIN (SANFORD C.) & CO., INC.	14,300.000	520,806			L
42224N-10-1	HEALTHSPRING INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,574.000	161,845			L
422245-10-0	HEALTHWAYS INC		01/08/2008	BEAR STEARNS SECURITIES CORP.	49,400.000	3,385,407			L
427056-10-6	HERCULES INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	56.000	1,024			L
42809H-10-7	HESS CORPORATION		03/14/2008	CANTOR, FITZGERALD & CO.	600.000	60,417			L
428236-10-3	HEWLETT-PACKARD		01/02/2008	BANK OF AMERICA SECURITIES LLC	39,100.000	1,942,156			L
40425J-10-1	HMS HLDGS CORP		01/29/2008	CANTOR, FITZGERALD & CO.	5,300.000	169,213			L
404251-10-0	HNI CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,140.000	92,348			L
435758-30-5	HOLLY CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,784.000	218,358			L
436440-10-1	HOLOGIC, INC.		01/23/2008	Various	102,400.000	7,342,956			L
437076-10-2	HOME DEPOT INC		01/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	53,800.000	1,574,753			L
437306-10-3	HOME PROPERTIES INC		02/15/2008	CANTOR, FITZGERALD & CO.	8,600.000	400,552			L
44044K-10-1	HORIZON LINES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	23,400.000	444,219			L
440452-10-0	HORMEL (G.A.) CO.		03/13/2008	Various	30,698.000	1,223,328			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		03/24/2008	MORGAN STANLEY DEAN WITTER	22,300.000	790,888			L
44107P-10-4	HOST HOTELS & RESORTS INC		03/24/2008	MORGAN STANLEY DEAN WITTER	138,100.000	2,286,078			L
444859-10-2	HUMANA INC.		03/13/2008	Various	203,229.000	16,017,526			L
452327-10-9	ILLUMINA INC		02/04/2008	THOMAS WEISEL PARTNERS	15,000.000	1,007,835			L
45337C-10-2	INCYTE CORPORATION		02/13/2008	MCMAHAN SECURITIES CO LP	142,000.000	1,606,771			L
457985-20-8	INTEGRA LIFE SCIENCES		03/31/2008	CONVERSION	19,035.050	827,454			L
458140-10-0	INTEL CORP.		03/19/2008	Various	416,500.000	8,877,045			L
45867G-10-1	INTERDIGITAL INC		01/15/2008	CANTOR, FITZGERALD & CO.	53,500.000	1,164,000			L
459200-10-1	INTERNATIONAL BUS.		03/24/2008	Various	260,165.000	29,620,559			L
46120E-60-2	INTUITIVE SURGICAL INC		03/24/2008	Various	83,644.000	25,460,089			L
46185R-10-0	INVITROGEN CORP		01/15/2008	Various	101,200.000	9,735,982			L
46428Q-10-9	ISHARES SILVER TRUST		02/28/2008	Various	151,500.000	24,650,290			L
464288-75-2	ISHARES-DJ HO		03/28/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	58,397.000	1,151,589			L
464330-10-9	ISIS PHARMACEUTICALS INC		02/13/2008	Various	90,000.000	1,542,866			L
46612H-40-2	J CREW GROUP INC		02/12/2008	BERNSTEIN (SANFORD C.) & CO., INC.	73,500.000	3,156,318			L
708160-10-6	J.C. PENNEY CO. INC.		03/13/2008	Various	315,255.000	14,939,046			L
469814-10-7	JACOBS ENGINEERING		01/25/2008	Various	119,300.000	10,792,339			L
46612J-50-7	JDS UNIPHASE CORP		02/12/2008	LAZARD FRERES & COMPANY	15,000.000	200,876			L
478160-10-4	JOHNSON & JOHNSON		01/09/2008	Various	99,940.000	6,771,289			L
481165-10-8	JOY GLOBAL INC		03/19/2008	Various	125,300.000	8,706,310			L
48203R-10-4	JUNIPER NETWORKS		02/15/2008	Various	546,800.000	15,304,449			L
492914-10-6	KEY ENERGY SERVICES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,516.000	19,708			L
49427F-10-8	KILROY REALTY CORPORATION		03/24/2008	MORGAN STANLEY DEAN WITTER	11,200.000	535,764			L
49446R-10-9	KIMCO REALTY		03/24/2008	MORGAN STANLEY DEAN WITTER	61,600.000	2,175,702			L
49460W-20-8	KINETIC CONCEPTS		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,411.000	119,636			L
482480-10-0	KLA-TENCOR CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,509.000	210,881			L
500255-10-4	KOHL'S CORP.		02/07/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	72,600.000	3,310,981			L
50075N-10-4	KRAFT FOODS INC-A		02/27/2008	WARBURG DILLION READ LLC	130,000.000	4,144,400			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
512807-10-8	LAM RESEARCH CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,486.000	220,088			L
515098-10-1	LANDSTAR SYSTEMS INC		03/27/2008	WEEDEN & COMPANY	6,800.000	356,109			L
517942-10-8	LASALLE HOTELS		03/24/2008	MORGAN STANLEY DEAN WITTER	11,100.000	326,023			L
529771-10-7	LEXMARK INT'L INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,172.000	134,247			L
531172-10-4	LIBERTY PROPERTY TRUST		03/24/2008	MORGAN STANLEY DEAN WITTER	23,800.000	735,544			L
532791-10-0	LINCARE HOLDINGS INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	503.000	14,468			L
533900-10-6	LINCOLN ELEC HLDGS		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	53,212			L
535555-10-6	LINDSAY CORP		03/24/2008	JONES TRADING	19,600.000	1,990,568			L
501889-20-8	LKQ CORP		03/20/2008	KNIGHT SECURITIES, L.P.	176,200.000	4,007,140			L
539830-10-9	LOCKHEED MARTIN COR		01/15/2008	BRIDGE TRADING CO.	16,600.000	1,776,057			L
549271-10-4	LUBRIZOL CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	593.000	35,175			L
550372-10-6	LUNDIN MINING CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	45,138.000	364,237			L
554382-10-1	MACERICH COMPANY		03/24/2008	MORGAN STANLEY DEAN WITTER	21,600.000	1,388,332			L
554489-10-4	MACK-CALI REALTY CORP		03/24/2008	MORGAN STANLEY DEAN WITTER	18,300.000	658,533			L
55616P-10-4	MACYS INC		01/16/2008	CANTOR, FITZGERALD & CO.	115,602.000	2,579,901			L
559775-10-1	MAGUIRE PPTYS INC		03/24/2008	MORGAN STANLEY DEAN WITTER	9,600.000	180,488			L
563571-10-8	MANITOWOC CO.		03/07/2008	Various	247,600.000	10,412,776			L
56418H-10-0	MANPOWER, INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,209.000	121,067			L
565849-10-6	MARATHON OIL CORP.		01/30/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	72,150.000	3,748,270			L
572901-10-6	MARTEK BIOSCIENCES CORP		01/07/2008	BANK OF AMERICA SECURITIES LLC	75,800.000	2,538,049			L
57636Q-10-4	MASTERCARD		03/24/2008	Various	112,444.000	23,867,826			L
580645-10-9	MCGRAW-HILL		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,545.000	167,886			L
582411-10-4	MCMORAN EXPLORATION COMPANY		02/07/2008	LAZARD FRERES & COMPANY	7,300.000	109,758			L
583840-10-3	MECHEL ADR		03/19/2008	Various	280,300.000	31,830,329			L
58405U-10-2	MEDCO HEALTH SOLUTI		03/19/2008	Various	184,000.000	13,074,574			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,446.000	222,318			L
552715-10-4	MEMC ELECTRONIC MAT		03/19/2008	Various	157,800.000	13,176,150			L
589331-10-7	MERCK & CO.		01/09/2008	Various	94,900.000	5,534,589			L
589433-10-1	MEREDITH CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,928.000	232,657			L
589584-10-1	MERIDIAN BIOSCIENCE INC		01/23/2008	MORGAN STANLEY DEAN WITTER	79,300.000	2,656,106			L
594918-10-4	MICROSOFT CORP.		03/24/2008	Various	1,039,315.000	31,450,075			L
59522J-10-3	MID AMERICA APT		03/24/2008	MORGAN STANLEY DEAN WITTER	7,700.000	392,305			L
608190-10-4	MOHAWK INDUSTRIES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,088.000	75,893			L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		03/14/2008	BERNSTEIN (SANFORD C.) & CO., INC.	422,422.000	982,782			L
61166W-10-1	MONSANTO CO.		03/26/2008	Various	167,100.000	19,071,832			L
61945A-10-7	MOSAIC COMPANY		03/26/2008	Various	229,800.000	22,850,359			L
624756-10-2	MUELLER INDUSTRIES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,205.000	92,569			L
628530-10-7	MYLAN INC		02/12/2008	Various	119,900.000	1,741,022			L
637071-10-1	NATIONAL OILWELL VA		01/04/2008	FRANKEL, STUART, & CO., INC	47,300.000	3,566,411			L
637640-10-3	NATIONAL SEMICONDUC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,004.000	205,538			L
64110L-10-6	NETFLIX INC		03/24/2008	Various	580,521.000	20,353,818			L
64111Q-10-4	NETGEAR INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	16,678.000	332,257			L
651587-10-7	NEW MARKET CORP		03/19/2008	Various	68,700.000	4,869,927			L
654106-10-3	NIKE INC.		03/24/2008	Various	227,119.000	15,107,237			L
655664-10-0	NORDSTROM		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,095.000	70,248			L
666807-10-2	NORTHROP GRUMMAN CORP		02/28/2008	CONVERSION	45,009.990	2,915,007			L
67020Y-10-0	NUANCE COMMUNICATIONS INC		01/24/2008	MCMAHAN SECURITIES CO LP	25,000.000	394,625			L
670346-10-5	NUCOR CORP.		03/31/2008	Various	219,800.000	15,498,265			L
674599-10-5	OCCIDENTAL PETROLEU		01/08/2008	FRANKEL, STUART, & CO., INC	147,900.000	11,516,489			L
675232-10-2	OCEANEERING INTERNATIONAL INC		02/15/2008	Various	62,600.000	4,484,631			L
676220-10-6	OFFICE DEPOT		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	15,719.000	175,913			L
681919-10-6	OMNICOM GROUP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	925.000	40,467			L
68389X-10-5	ORACLE CORP.		03/24/2008	Various	1,206,953.000	25,464,409			L
693506-10-7	P P G INDUSTRIES, INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,246.000	136,100			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,880.000	157,668			L
695257-10-5	PACTIV CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,195.000	57,094			L
699462-10-7	PAREXEL INTERNATIONAL CORP		03/19/2008	Various	83,000.000	3,953,847			L
701094-10-4	PARKER-HANNIFIN		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	663.000	42,782			L
703481-10-1	PATTERSON UTI ENERGY INC		02/05/2008	JONES TRADING	29,600.000	628,301			L
704549-10-4	PEABODY ENERGY		01/02/2008	BANC OF AMERICA SECURITIES	56,500.000	3,549,776			L
707882-10-6	PENN VIRGINIA CORP		01/24/2008	CANTOR, FITZGERALD & CO.	1,600.000	68,116			L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/07/2008	CANTOR, FITZGERALD & CO.	9,900.000	237,491			L
71343P-20-0	PEPSIAMERICAS INC		01/07/2008	WARBURG DILLION READ LLC	31,000.000	1,034,455			L

SCHEDULE D - PART 3

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

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713448-10-8	PEPSICO INC.		03/24/2008	Various	273,850.000	20,220,231			L
713839-10-8	PERINI CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,789.000	428,897			L
714290-10-3	PERRIGO COMPANY		03/20/2008	WARBURG DILLION READ LLC	105,000.000	3,963,593			L
71644E-10-2	PETRO CANADA		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	176.000	8,339			L
71654V-40-8	PETROLEO BRASILEIRO SA ADR		03/20/2008	Various	106,500.000	12,573,935			L
716748-10-8	PETROSQUEST ENERGY INC		02/26/2008	CANTOR, FITZGERALD & CO.	10,800.000	166,441			L
69333Y-10-8	PF CHANGS CHINA BISTRO		03/10/2008	CANTOR, FITZGERALD & CO.	1,300.000	33,282			L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		01/14/2008	Various	280,500.000	13,447,343			L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,431.000	214,707			L
724479-10-0	PITNEY-BOWES		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,178.000	115,137			L
731068-10-2	POLARIS INDUSTRIES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,148.000	168,571			L
737464-10-7	POST PROPERTIES, INC.		03/24/2008	MORGAN STANLEY DEAN WITTER	12,000.000	484,843			L
73936B-40-8	POWERSHARES DB AGRICULTURE F		02/06/2008	Various	1,380,900.000	50,542,636			L
73936B-70-5	POWERSHARES DB BASE METALS FUND		02/27/2008	JONES TRADING	11,300.000	305,101			L
73935S-10-5	POWERSHARES DB COMMODITY IND		02/15/2008	WARBURG DILLION READ LLC	243,600.000	8,195,277			L
739363-10-9	POWERWAVE TECHNOLOGIES INC		02/01/2008	MCMAHAN SECURITIES CO LP	150,000.000	572,835			L
741503-40-3	PRICELINE.COM		03/24/2008	Various	111,400.000	13,437,322			L
742718-10-9	PROCTER & GAMBLE		03/19/2008	Various	229,500.000	16,118,930			L
743410-10-2	PROLOGIS		03/24/2008	MORGAN STANLEY DEAN WITTER	64,100.000	3,626,637			L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		03/24/2008	MORGAN STANLEY DEAN WITTER	4,900.000	256,092			L
74460D-10-9	PUBLIC STORAGE		03/24/2008	MORGAN STANLEY DEAN WITTER	36,300.000	3,171,101			L
747525-10-3	QUALCOMM INC.		03/24/2008	Various	534,450.000	21,792,098			L
74834L-10-0	QUEST DIAGNOSTICS		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,342.000	62,442			L
74837R-10-4	QUICKSILVER RESOURCES INC		02/13/2008	Various	128,950.000	6,734,377			L
750438-10-3	RADIOSHACK CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,667.000	166,258			L
75281A-10-9	RANGE RESOURCES COR		02/04/2008	JEFFERIES & COMPANY, INC.	107,310.000	5,858,976			L
755111-50-7	RAYTHEON CO COM NEW		03/14/2008	Various	51,000.000	3,243,947			L
75524B-10-4	RBC BEARING INS		02/12/2008	Various	15,900.000	502,918			L
758750-10-3	REGAL BELOIT CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,762.000	241,322			L
758849-10-3	REGENCY CENTERS CORPORATION		03/24/2008	MORGAN STANLEY DEAN WITTER	18,000.000	1,098,072			L
759509-10-2	RELIANCE STEEL & ALUMINUM		03/31/2008	WEEDEN & COMPANY	3,800.000	224,867			L
770323-10-3	ROBERT HALF INTERNA		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,898.000	99,996			L
773903-10-9	ROCKWELL AUTOMATION		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,333.000	125,375			L
780287-10-8	ROYAL GOLD INC		03/10/2008	CONVERSION	17,294.500	515,030			L
786326-10-8	SADIA SA		03/19/2008	Various	724,200.000	13,489,482			L
79377W-10-8	SAKS HOLDINGS INC		03/04/2008	LAZARD FRERES & COMPANY	70,000.000	1,072,911			L
79466L-30-2	SALESFORCE COM INC		03/12/2008	Various	210,242.000	12,541,420			L
800013-10-4	SANDERSON FARMS INC		02/08/2008	CANTOR, FITZGERALD & CO.	5,050.000	168,704			L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	231.000	14,921			L
808627-10-3	SCIELE PHARMA INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	15,046.000	280,494			L
810186-10-6	SCOTTS MIRACLE GRO CO		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,344.000	115,812			L
81211K-10-0	SEALED AIR CORP.(NE		02/21/2008	KBC FINANCIAL PRODUCTS USA INC	7,500.000	191,550			L
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		03/25/2008	WARBURG DILLION READ LLC	190,000.000	5,542,900			L
824348-10-6	SHERWIN-WILLIAMS		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,851.000	96,425			L
826552-10-1	SIGMA-ALDRICH		03/20/2008	Various	180,300.000	9,958,214			L
827048-10-9	SILGAN HOLDINGS INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,614.000	77,199			L
828336-10-7	SILVER WHEATON CORP		01/03/2008	Various	149,300.000	2,828,372			L
828806-10-9	SIMON PROPERTY GROU		03/24/2008	MORGAN STANLEY DEAN WITTER	58,600.000	5,195,313			L
78440X-10-1	SL GREEN REALTY CORP		03/24/2008	MORGAN STANLEY DEAN WITTER	15,700.000	1,276,586			L
835495-10-2	SONOCO PRODUCTS CO.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,925.000	135,027			L
835898-10-7	SOTHEBY'S		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	14,336.000	413,465			L
84265V-10-5	SOUTHERN COPPER CORP		01/15/2008	FRANKEL, STUART, & CO., INC	12,100.000	1,161,866			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		03/26/2008	Various	96,241.000	12,956,233			L
784635-10-4	SPX CORP		02/22/2008	JEFFERIES & COMPANY, INC.	28,600.000	3,213,067			L
854616-10-9	STANLEY WORKS		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	247.000	11,958			L
858119-10-0	STEEL DYNAMICS INC		03/31/2008	Various	62,400.000	4,181,531			L
858912-10-8	STERICYCLE INC		01/30/2008	KNIGHT SECURITIES, L.P.	13,600.000	785,284			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		03/24/2008	MORGAN STANLEY DEAN WITTER	7,800.000	108,986			L
863307-10-4	STREETTRACKS GOLD TRUST		02/28/2008	Various	339,400.000	29,987,192			L
863667-10-1	STRYKER CORP.		01/02/2008	BANC OF AMERICA SECURITIES	96,000.000	7,080,883			L
866674-10-4	SUN COMMUNITIES		03/24/2008	MORGAN STANLEY DEAN WITTER	5,800.000	114,441			L
86764P-10-9	SUNOCO INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,491.000	243,555			L
867652-10-9	SUNPOWER		02/05/2008	KBC FINANCIAL PRODUCTS USA INC	5,000.000	365,200			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
867892-10-1	SUNSTONE HOTEL INVESTORS INC		03/24/2008	MORGAN STANLEY DEAN WITTER	20,700.000	343,272			L
875465-10-6	TANGER FACTORY OUTLETS		03/24/2008	MORGAN STANLEY DEAN WITTER	5,800.000	218,117			L
87612E-10-6	TARGET CORP.		02/07/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	97,700.000	5,303,478			L
876664-10-3	TAUBMAN CENTERS INC		03/24/2008	MORGAN STANLEY DEAN WITTER	16,400.000	823,258			L
878742-20-4	TECK COMINCO LTD		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	341.000	14,825			L
879868-10-7	TEMPLE-INLAND, INC.		01/04/2008	CANTOR, FITZGERALD & CO.	25,000.000	480,700			L
88023U-10-1	TEMPUR PEDIC INTL		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	27,192.000	459,085			L
880779-10-3	TEREX CORP.		03/13/2008	Various	191,756.000	13,144,061			L
881005-20-1	TERRANITROGEN CO L P		03/19/2008	Various	27,000.000	3,668,091			L
881609-10-1	TESORO PETROLEUM CO		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,972.000	355,266			L
883203-10-1	TEXTRON INC.		01/29/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	14,300.000	782,140			L
883556-10-2	THERMO FISHER SCIEN		01/29/2008	Various	64,500.000	3,556,142			L
884315-10-2	THOMAS & BETTS CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,716.000	287,963			L
885160-10-1	THOR INDUSTRIES, INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	12,215.000	365,788			L
887317-10-5	TIME WARNER INC.		03/25/2008	Various	345,000.000	5,487,000			L
872540-10-9	TJX COMPANIES INC.		03/24/2008	Various	372,320.000	11,672,339			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/12/2008	Various	298.550	5,758			L
891092-10-8	TORO CO.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,047.000	136,012			L
891906-10-9	TOTAL SYS SVCS INC		03/14/2008	Various	13,155.630	307,204			L
G90073-10-0	TRANSOCEAN INC. (NE		03/14/2008	Various	136,800.000	19,411,208			L
896818-10-1	TRIUMPH GROUP INC		01/25/2008	CIBC WORLD MARKETS	10,000.000	498,000			L
G9144P-10-5	TYCO ELECTRONICS LTD SHS		02/06/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	50,100.000	1,748,806			L
902494-10-3	TYSON FOODS, INC. CLASS A		02/28/2008	BEAR STEARNS SECURITIES CORP.	250,000.000	3,722,075			L
91274F-10-4	U STORE IT		03/24/2008	MORGAN STANLEY DEAN WITTER	14,600.000	154,022			L
902653-10-4	UDR INC		03/24/2008	MORGAN STANLEY DEAN WITTER	43,000.000	1,055,405			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		03/13/2008	Various	655,000.000	42,262,889			L
907818-10-8	UNION PAC CORP		02/26/2008	BERNSTEIN (SANFORD C.) & CO., INC.	21,800.000	2,808,743			L
911268-10-0	UNITED ONLINE INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	21,961.000	244,575			L
91232N-10-8	UNITED STATES OIL FUND		03/10/2008	Various	92,900.000	7,158,473			L
913004-10-7	UNITED STATIONERS, INC.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	933.000	45,552			L
91307C-10-2	UNITED THERAPEUTICS CORP		02/08/2008	CIBC WORLD MARKETS	10,000.000	868,040			L
917047-10-2	URBAN OUTFITTERS INC		03/19/2008	Various	387,200.000	11,138,258			L
912318-10-2	US NATURAL GAS FUND		02/22/2008	Various	678,900.000	30,369,949			L
91913Y-10-0	VALERO ENERGY		03/25/2008	Various	94,120.000	5,424,791			L
920355-10-4	VALSPAR CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,095.000	104,406			L
922908-51-2	VANGUARD MIDCAP VALUE INDEX		03/12/2008	WARBURG DILLION READ LLC	1,707,600.000	83,373,228			L
922908-61-1	VANGUARD SMALLCAP VALUE ETF		03/12/2008	WARBURG DILLION READ LLC	974,600.000	58,265,291			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,139.000	316,957			L
VERMTA-IC-E	VERDE REALTY MASTER LP		01/01/2008	VARIOUS	0.000	16,332,844			U
Y93691-10-6	VERIGY LTD		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,652.000	82,813			L
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD		03/20/2008	Various	182,500.000	7,893,344			U
929042-10-9	VORNADO REALTY TRUS		03/24/2008	MORGAN STANLEY DEAN WITTER	34,900.000	2,885,637			L
931142-10-3	WAL-MART STORES		03/24/2008	Various	777,122.000	39,248,832			L
254687-10-6	WALT DISNEY CO.		02/29/2008	BEAR STEARNS SECURITIES CORP.	100,000.000	3,239,650			L
934390-40-2	WARNACO GROUP INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,045.000	39,772			L
941848-10-3	WATERS CORPORATION		01/15/2008	Various	113,700.000	9,144,602			L
948741-10-3	WEINGARTEN REALTY		03/24/2008	MORGAN STANLEY DEAN WITTER	22,900.000	731,561			L
94946T-10-6	WELLCARE HEALTH PLANS		01/23/2008	CANTOR, FITZGERALD & CO.	2,200.000	111,041			L
95082P-10-5	WESCO INTERNATIONAL INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,915.000	142,120			L
955306-10-5	WEST PHARMACEUTICAL SERVICES		03/07/2008	CANTOR, FITZGERALD & CO.	8,200.000	328,941			L
958102-10-5	WESTERN DIGITAL CORP.		03/24/2008	Various	151,300.000	4,703,316			L
959319-10-4	WESTERN REFINING INC		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	36,770.000	562,971			L
969457-10-0	WILLIAMS COS.		02/04/2008	KBC FINANCIAL PRODUCTS USA INC	10,000.000	325,700			L
97263M-10-9	WINN-BILL-DANN FOODS ADR		01/09/2008	Various	110,300.000	15,452,078			L
98233Q-10-5	WRIGHT EXPRESS CORP		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,036.000	150,558			L
983134-10-7	WYNN RESORTS LTD		02/06/2008	WARBURG DILLION READ LLC	135,100.000	15,883,113			L
984121-10-3	XEROX CORP.		03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,322.000	47,678			L
98385X-10-6	XTO ENERGY INC.		03/19/2008	Various	416,500.000	22,732,888			L
98956P-10-2	ZIMMER HOLDINGS		03/20/2008	WEEDEN & COMPANY	48,900.000	3,832,398			L
067901-10-8	BARRICK GOLD CORP	T	01/11/2008	Various	75,900.000	3,608,587			L
112900-10-5	BROOKFIELD PROPERTIES	T	03/24/2008	MORGAN STANLEY DEAN WITTER	52,000.000	958,902			L
71644E-10-2	PETRO CANADA	C	01/28/2008	ALLIANCE BERNSTEIN	33,700.000	1,553,608			L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	T	03/26/2008	Various	186,900.000	27,158,462			L

SCHEDULE D - PART 3

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

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760975-10-2	RESEARCH IN MOTION	T	03/26/2008	Various	221,510.000	23,242,524			L
767744-10-5	RICHIE BROS AUCTIONEERS	T	02/04/2008	Various	41,500.000	3,466,849			L
H0010V-10-1	ABB LTD PAR CHF 2.5	D	03/20/2008	ALLIANCE BERNSTEIN	2,310.000	56,514			U
G1150G-11-1	ACCENTURE LTD	F	03/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,749.000	59,633			L
H01301-10-2	ALCON, INC	F	03/20/2008	ALLIANCE BERNSTEIN	400.000	57,264			L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	03/20/2008	ALLIANCE BERNSTEIN	11,902.000	654,672			U
G14896-10-7	BAE SYSTEMS ORD GBP0.025	D	03/20/2008	ALLIANCE BERNSTEIN	9,054.000	84,935			U
056752-10-8	BAIDU.COM ADR	F	02/12/2008	Various	32,400.000	10,115,852			L
D07112-11-9	BAYER AG ORD NPV	D	01/25/2008	ALLIANCE BERNSTEIN	3,783.000	342,188			L
G1245Z-10-8	BG GROUP ORD GBP0.10	D	03/20/2008	ALLIANCE BERNSTEIN	45,248.000	1,091,799			U
G1104A-10-3	BHP BILLITON PLC ORD USD0.50	D	03/20/2008	ALLIANCE BERNSTEIN	2,262.000	63,496			U
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	03/20/2008	ALLIANCE BERNSTEIN	723.000	9,657			U
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	01/25/2008	ALLIANCE BERNSTEIN	8,000.000	43,252			L
204412-20-9	CIA VALE RIO DOCE SPONS ADR REPR 1 COM N	F	03/20/2008	ALLIANCE BERNSTEIN	8,500.000	278,057			L
Q3018U-10-9	CSL LTD.	D	03/20/2008	ALLIANCE BERNSTEIN	1,021.000	32,855			L
J12075-10-7	DENSO CORP	D	03/21/2008	ALLIANCE BERNSTEIN	900.000	32,175			U
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	D	01/28/2008	ALLIANCE BERNSTEIN	49,100.000	724,246			U
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	03/20/2008	ALLIANCE BERNSTEIN	3,800.000	44,962			U
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	03/20/2008	ALLIANCE BERNSTEIN	611.000	37,700			U
J20454-12-0	HITACHI	D	01/28/2008	ALLIANCE BERNSTEIN	214,000.000	1,494,367			U
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5	D	03/20/2008	ALLIANCE BERNSTEIN	4,330.000	30,774			U
Q4887E-10-1	INCITEC PIVOT NPV	D	03/20/2008	ALLIANCE BERNSTEIN	15,686.000	2,146,763			U
J35759-12-5	KOMATSU LTD NPV	D	01/25/2008	ALLIANCE BERNSTEIN	1,000.000	23,957			U
J36060-11-9	KONICA MINOLTA HOL NPV	D	01/25/2008	ALLIANCE BERNSTEIN	1,000.000	15,003			U
F58149-13-3	L'OREAL	D	01/25/2008	ALLIANCE BERNSTEIN	370.000	46,779			U
Q5701N-10-2	MACQUARIE INFRASTRUCTURE GROUP	D	02/14/2008	ALLIANCE BERNSTEIN	10,688.000	29,197			L
J43830-11-6	MITSUBISHI CORPORATION	D	03/21/2008	ALLIANCE BERNSTEIN	84,300.000	2,562,968			U
J44690-13-9	MITSUI & CO NPV	D	03/21/2008	ALLIANCE BERNSTEIN	42,000.000	842,472			U
G6359F-10-3	NABORS INDUSTRIES L	F	03/04/2008	Various	319,490.000	9,314,853			L
H57312-46-6	NESTLE SA PAR CHF1	D	03/20/2008	ALLIANCE BERNSTEIN	900.000	430,869			U
J51699-10-6	NINTENDO CO LTD	D	03/21/2008	ALLIANCE BERNSTEIN	5,800.000	2,932,106			U
654902-20-4	NOKIA CORPORATION	F	02/04/2008	Various	465,600.000	16,593,532			L
X61873-13-3	NOKIA OYJ EUR0.06	D	03/31/2008	ALLIANCE BERNSTEIN	38,683.000	1,240,920			L
H58200-15-0	NOVARTIS REGISTERED	D	03/31/2008	ALLIANCE BERNSTEIN	9,250.000	473,947			U
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	03/20/2008	ALLIANCE BERNSTEIN	26,072.000	1,390,635			U
R7199U-10-0	RENEWABLE ENERGY NOK1	D	01/25/2008	ALLIANCE BERNSTEIN	365.000	9,860			L
G75754-10-4	RIO TINTO ORD GBP0.10	D	03/20/2008	ALLIANCE BERNSTEIN	3,736.000	386,220			U
H69293-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D	03/20/2008	ALLIANCE BERNSTEIN	109.000	20,214			U
ROYB03-ML-F	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	03/20/2008	ALLIANCE BERNSTEIN	3,700.000	144,148			U
L85773-11-4	SES	D	03/20/2008	ALLIANCE BERNSTEIN	67,310.000	1,626,696			U
D69671-11-9	SIEMANS AG	D	01/25/2008	ALLIANCE BERNSTEIN	592.000	74,073			U
G82343-16-4	SMITH & NEPHEW ORD GBP0.1222	D	03/26/2008	ALLIANCE BERNSTEIN	114,417.000	1,483,000			U
85771L-99-4	STATOILHYDRO ASA NOK 2.5	D	03/19/2008	ALLIANCE BERNSTEIN	63,450.000	1,838,857			U
H84140-11-2	SYNGENTA CHF8.3	D	03/20/2008	ALLIANCE BERNSTEIN	3,605.000	1,056,192			U
F90676-10-1	TECHNIP NPV	D	03/20/2008	ALLIANCE BERNSTEIN	705.000	51,583			U
E90183-18-2	TELEFONICA DE ESPANA	D	03/20/2008	ALLIANCE BERNSTEIN	38,778.000	1,116,747			U
879382-20-8	TELEFONICA SA ADR	F	01/07/2008	Various	48,600.000	4,743,663			L
W9588J-10-4	TELIASONERA AB SEK3.2	D	01/25/2008	ALLIANCE BERNSTEIN	3,342.000	28,682			U
G87621-10-1	TESCO	D	03/20/2008	ALLIANCE BERNSTEIN	229,718.000	1,792,215			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	03/20/2008	Various	324,000.000	15,921,642			L
F92124-10-0	TOTAL SA EUR 2.5	D	03/20/2008	ALLIANCE BERNSTEIN	1,621.000	119,079			U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	03/20/2008	ALLIANCE BERNSTEIN	3,876.000	129,035			U
G93882-13-5	VODAFONE GROUP ORD USD 0.11428571	D	03/20/2008	ALLIANCE BERNSTEIN	131,772.000	442,712			L
V0LB10-H8-F	VOLVO AB-B SHS NPV	D	02/21/2008	ALLIANCE BERNSTEIN	61,400.000	895,056			U
G95089-10-1	WEATHERFORD INTERNA	F	01/15/2008	FRANKEL, STUART, & CO., INC	49,100.000	3,318,188			L
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	03/20/2008	ALLIANCE BERNSTEIN	1,912.000	134,630			L
6899999. Common Stocks - Industrial and Miscellaneous						2,179,860,410	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		01/31/2008	DISTRIBUTION	1,558.000	1,558			J
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						1,558	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		03/31/2008	DIRECT	81,743,504.450	81,743,504			L
7199999. Money Market Mutual Funds						81,743,504	XXX		XXX
7299997. Total - Common Stocks - Part 3						2,702,139,920	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						2,702,139,920	XXX		XXX
7399999. Total - Preferred and Common Stocks						2,771,884,464	XXX	9,946	XXX
7499999 - Totals						5,552,377,402	XXX	18,735,517	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 53

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		03/01/2008	SCHEDULED REDEMPTION		318	318	333	339		(21)		(21)		318				6	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		03/01/2008	SCHEDULED REDEMPTION		2	2	3	3						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		03/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		03/01/2008	SCHEDULED REDEMPTION		193	193	200	201		(8)		(8)		193				4	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		03/01/2008	SCHEDULED REDEMPTION		163	163	174	173		(10)		(10)		163				3	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		03/01/2008	SCHEDULED REDEMPTION		325	325	340	340		(15)		(15)		325				7	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		03/01/2008	SCHEDULED REDEMPTION		5,396	5,396	5,302	5,281		116		116		5,396				90	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		03/01/2008	SCHEDULED REDEMPTION		185	185	189	188		(4)		(4)		185				4	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		03/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32					11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		03/01/2008	SCHEDULED REDEMPTION		3,950	3,950	3,883	3,892		58		58		3,950				66	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		03/01/2008	SCHEDULED REDEMPTION		225,082	225,082	221,591	220,883		4,198		4,198		225,082				3,679	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		03/01/2008	SCHEDULED REDEMPTION		150	150	156	155		(6)		(6)		150				3	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		03/01/2008	SCHEDULED REDEMPTION		163	163	165	165		(2)		(2)		163				3	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		03/01/2008	SCHEDULED REDEMPTION		578	578	596	597		(19)		(19)		578				10	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		03/01/2008	SCHEDULED REDEMPTION		25,106	25,106	25,886	25,760		(654)		(654)		25,106				460	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		03/01/2008	SCHEDULED REDEMPTION		47,238	47,238	47,384	47,359		(120)		(120)		47,238				797	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		03/01/2008	SCHEDULED REDEMPTION		344	344	355	353		(9)		(9)		344				6	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		03/01/2008	SCHEDULED REDEMPTION		9,231	9,231	8,770	8,698		533		533		9,231				146	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		03/01/2008	SCHEDULED REDEMPTION		91,796	91,796	91,905	91,892		(96)		(96)		91,796				1,580	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		03/01/2008	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				1	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2008	SCHEDULED REDEMPTION		8,515	8,515	8,383	8,378		137		137		8,515				108	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17						17					05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		03/01/2008	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		03/01/2008	SCHEDULED REDEMPTION		127	127	129	129		(1)		(1)		127				2	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		03/01/2008	SCHEDULED REDEMPTION		9,699	9,699	9,223	9,312		387		387		9,699				141	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		03/01/2008	SCHEDULED REDEMPTION		20,104	20,104	20,429	20,372		(267)		(267)		20,104				320	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		03/01/2008	SCHEDULED REDEMPTION		3,770	3,770	3,583	3,557		213		213		3,770				55	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		03/01/2008	SCHEDULED REDEMPTION		3,334	3,334	3,283	3,294		40		40		3,334				47	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		03/01/2008	SCHEDULED REDEMPTION		33,858	33,858	34,944	34,788		(930)		(930)		33,858				433	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		03/01/2008	SCHEDULED REDEMPTION		10,558	10,558	10,905	10,923		(366)		(366)		10,558				193	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		03/01/2008	SCHEDULED REDEMPTION		3,183	3,183	3,282	3,288		(105)		(105)		3,183				59	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		03/01/2008	SCHEDULED REDEMPTION		30,268	30,268	28,764	28,942		1,325		1,325		30,268				364	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		03/01/2008	SCHEDULED REDEMPTION		16,222	16,222	15,968	15,956		266		266		16,222				258	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		03/01/2008	SCHEDULED REDEMPTION		1,412	1,412	1,441	1,445		(34)		(34)		1,412				25	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		03/01/2008	SCHEDULED REDEMPTION		411	411	419	418		(7)		(7)		411				6	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		03/01/2008	SCHEDULED REDEMPTION		4,559	4,559	4,455	4,468		91		91		4,559				61	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		03/01/2008	SCHEDULED REDEMPTION		7,570	7,570	7,693	7,679		(109)		(109)		7,570				128	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		03/01/2008	SCHEDULED REDEMPTION		1,078	1,078	1,096	1,094		(16)		(16)		1,078				17	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		03/01/2008	SCHEDULED REDEMPTION		2,076	2,076	2,110	2,105		(29)		(29)		2,076				33	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		03/01/2008	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				1	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		03/01/2008	SCHEDULED REDEMPTION		470	470	470	468		2		2		470				7	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		03/01/2008	SCHEDULED REDEMPTION		66	66	68	68		(3)		(3)		66				1	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		03/01/2008	SCHEDULED REDEMPTION		101	101	105	105		(4)		(4)		101				2	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		03/01/2008	SCHEDULED REDEMPTION		20	20	21	20						20					09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17						17					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		03/01/2008	SCHEDULED REDEMPTION		45	45	45	45		(1)		(1)		45				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		03/01/2008	SCHEDULED REDEMPTION		250	250	258	257		(8)		(8)		250				4	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		03/01/2008	SCHEDULED REDEMPTION		345	345	354	353		(8)		(8)		345				4	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		03/01/2008	SCHEDULED REDEMPTION		141	141	144	143		(3)		(3)		141				2	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		03/01/2008	SCHEDULED REDEMPTION		170	170	177	177		(7)		(7)		170				3	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		03/01/2008	SCHEDULED REDEMPTION		741	741	774	774		(34)		(34)		741				13	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		03/01/2008	SCHEDULED REDEMPTION		2	2	2							2					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		03/01/2008	SCHEDULED REDEMPTION		269	269	281	281		(12)		(12)		269				5	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		03/01/2008	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	07/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		03/01/2008	SCHEDULED REDEMPTION		1,997	1,997	1,997	1,986		11		11		1,997				28	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		03/01/2008	SCHEDULED REDEMPTION		153	153	156	155		(2)		(2)		153				2	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		03/01/2008	SCHEDULED REDEMPTION		317	317	331	330		(13)		(13)		317				6	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		03/01/2008	SCHEDULED REDEMPTION		579	579	605	608		(29)		(29)		579				10	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		03/01/2008	SCHEDULED REDEMPTION		3,392	3,392	3,392	3,374		18		18		3,392				54	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		03/01/2008	SCHEDULED REDEMPTION		14,967	14,967	15,633	15,551		(584)		(584)		14,967				201	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		03/01/2008	SCHEDULED REDEMPTION		130	130	136	135		(5)		(5)		130				2	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		03/01/2008	SCHEDULED REDEMPTION		2,255	2,255	2,355	2,365		(111)		(111)		2,255				40	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		03/01/2008	SCHEDULED REDEMPTION		198	198	198	197		1		1		198				3	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		03/01/2008	SCHEDULED REDEMPTION		15,319	15,319	16,001	16,104		(785)		(785)		15,319				305	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		03/01/2008	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				1	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		03/01/2008	SCHEDULED REDEMPTION		95	95	96	96		(2)		(2)		95				1	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		03/01/2008	SCHEDULED REDEMPTION		51,911	51,911	51,714	51,719		192		192		51,911				821	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		03/01/2008	SCHEDULED REDEMPTION		169	169	176	176		(8)		(8)		169				3	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		03/01/2008	SCHEDULED REDEMPTION		374	374	381	380		(6)		(6)		374				6	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		03/01/2008	SCHEDULED REDEMPTION		675	675	705	701		(26)		(26)		675				12	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		03/01/2008	SCHEDULED REDEMPTION		185	185	193	193		(8)		(8)		185				3	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		03/01/2008	SCHEDULED REDEMPTION		9,494	9,494	9,917	9,929		(435)		(435)		9,494				128	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		03/01/2008	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				1	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		03/01/2008	SCHEDULED REDEMPTION		232	232	236	236		(4)		(4)		232				4	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		03/01/2008	SCHEDULED REDEMPTION		324	324	329	329		(6)		(6)		324				5	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		03/01/2008	SCHEDULED REDEMPTION		267	267	271	271		(5)		(5)		267				4	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		03/01/2008	SCHEDULED REDEMPTION		2,445	2,445	2,418	2,534		(89)		(89)		2,445				43	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		03/01/2008	SCHEDULED REDEMPTION		177	177	175	174		3		3		177				3	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		03/01/2008	SCHEDULED REDEMPTION		2,615	2,615	2,645	2,644		(30)		(30)		2,615				31	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		03/01/2008	SCHEDULED REDEMPTION		964	964	1,004	988		(24)		(24)		964				19	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		03/01/2008	SCHEDULED REDEMPTION		239	239	249	252		(14)		(14)		239				4	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		03/01/2008	SCHEDULED REDEMPTION		155	155	162	162		(6)		(6)		155				3	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		03/01/2008	SCHEDULED REDEMPTION		320	320	325	325		(5)		(5)		320				5	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		03/01/2008	SCHEDULED REDEMPTION		2,888	2,888	3,017	3,042		(154)		(154)		2,888				57	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		03/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		03/01/2008	SCHEDULED REDEMPTION		150	150	152	153		(3)		(3)		150				2	01/15/2028	1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851		03/01/2008	SCHEDULED REDEMPTION		27,265	27,265	27,576	27,530		(265)		(265)		27,265				476	11/15/2027	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17						17					07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		03/01/2008	SCHEDULED REDEMPTION		248	248	252	253		(4)		(4)		248				4	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		03/01/2008	SCHEDULED REDEMPTION		224	224	228	228		(4)		(4)		224				4	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2008	SCHEDULED REDEMPTION		169	169	172	171		(3)		(3)		169				3	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		03/01/2008	SCHEDULED REDEMPTION		4,863	4,863	4,813	4,818		45		45		4,863				67	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		03/01/2008	SCHEDULED REDEMPTION		133	133	135	135		(2)		(2)		133				2	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		03/01/2008	SCHEDULED REDEMPTION		210	210	214	214		(4)		(4)		210				3	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		03/01/2008	SCHEDULED REDEMPTION		164	164	167	167		(3)		(3)		164				3	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		03/01/2008	SCHEDULED REDEMPTION		1,148	1,148	1,166	1,162		(14)		(14)		1,148				17	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2008	SCHEDULED REDEMPTION		250	250	253	253		(4)		(4)		250				4	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		03/01/2008	SCHEDULED REDEMPTION		284	284	281	281		3		3		284				4	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		03/01/2008	SCHEDULED REDEMPTION		1,392	1,392	1,416	1,416		(24)		(24)		1,392				17	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		03/01/2008	SCHEDULED REDEMPTION		203	203	207	206		(3)		(3)		203				3	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		03/01/2008	SCHEDULED REDEMPTION		401	401	408	407		(6)		(6)		401				6	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		03/01/2008	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2008	SCHEDULED REDEMPTION		126	126	120	120		6		6		126				2	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		03/01/2008	SCHEDULED REDEMPTION		697	697	676	678		19		19		697				9	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		03/01/2008	SCHEDULED REDEMPTION		3,626	3,626	3,688	3,686		(60)		(60)		3,626				63	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		03/01/2008	SCHEDULED REDEMPTION		395	395	400	400		(6)		(6)		395				6	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		03/01/2008	SCHEDULED REDEMPTION		6,704	6,704	6,853	6,826		(122)		(122)		6,704				116	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		03/01/2008	SCHEDULED REDEMPTION		66	66	66	66		1		1		66				1	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		03/01/2008	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		03/01/2008	SCHEDULED REDEMPTION		2,352	2,352	2,261	2,247		105		105		2,352				37	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		03/01/2008	SCHEDULED REDEMPTION		484	484	494	494		(9)		(9)		484				8	11/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		03/01/2008	SCHEDULED REDEMPTION		9,519	9,519	9,712	9,685		(166)		(166)		9,519				166	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		03/01/2008	SCHEDULED REDEMPTION		141	141	143	143		(3)		(3)		141				2	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		03/01/2008	SCHEDULED REDEMPTION		402	402	409	409		(7)		(7)		402				6	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		03/01/2008	SCHEDULED REDEMPTION		102	102	104	104		(2)		(2)		102				2	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		03/01/2008	SCHEDULED REDEMPTION		2,283	2,283	2,323	2,326		(43)		(43)		2,283				39	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		03/01/2008	SCHEDULED REDEMPTION		111	111	113	113		(2)		(2)		111				2	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2008	SCHEDULED REDEMPTION		947	947	963	963		(16)		(16)		947				16	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		03/01/2008	SCHEDULED REDEMPTION		869	869	884	884		(15)		(15)		869				11	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		03/01/2008	SCHEDULED REDEMPTION		2,997	2,997	3,055	3,048		(51)		(51)		2,997				52	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		03/01/2008	SCHEDULED REDEMPTION		331	331	337	336		(5)		(5)		331				5	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		03/01/2008	SCHEDULED REDEMPTION		846	846	837	838		8		8		846				13	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		03/01/2008	SCHEDULED REDEMPTION		98	98	99	99		(1)		(1)		98				2	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		03/01/2008	SCHEDULED REDEMPTION		657	657	673	670		(13)		(13)		657				10	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		03/01/2008	SCHEDULED REDEMPTION		447	447	455	457		(10)		(10)		447				7	03/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		03/01/2008	SCHEDULED REDEMPTION		410	410	416	416		(7)		(7)		410				6	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		03/01/2008	SCHEDULED REDEMPTION		105	105	107	107		(2)		(2)		105				2	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		03/01/2008	SCHEDULED REDEMPTION		261	261	266	266		(4)		(4)		261				4	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		03/01/2008	SCHEDULED REDEMPTION		805	805	818	818		(14)		(14)		805				12	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		03/01/2008	SCHEDULED REDEMPTION		191	191	193	193		(2)		(2)		191				3	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		03/01/2008	SCHEDULED REDEMPTION		681	681	697	695		(14)		(14)		681				11	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		03/01/2008	SCHEDULED REDEMPTION		289	289	286	286		3		3		289				5	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		03/01/2008	SCHEDULED REDEMPTION		95	95	97	97		(2)		(2)		95				2	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		03/01/2008	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23					08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		03/01/2008	SCHEDULED REDEMPTION		24	24	25	25						24					03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		03/01/2008	SCHEDULED REDEMPTION		142	142	140	141		2		2		142				2	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		03/01/2008	SCHEDULED REDEMPTION		225	225	222	232		(7)		(7)		225				3	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		03/01/2008	SCHEDULED REDEMPTION		161	161	163	164		(3)		(3)		161				2	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		03/01/2008	SCHEDULED REDEMPTION		88	88	89	89		(2)		(2)		88				1	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		03/01/2008	SCHEDULED REDEMPTION		28	28	27	27						28					04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		03/01/2008	SCHEDULED REDEMPTION		609	609	624	623		(14)		(14)		609				9	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		03/01/2008	SCHEDULED REDEMPTION		609	609	623	622		(13)		(13)		609				10	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		03/01/2008	SCHEDULED REDEMPTION		414	414	423	421		(7)		(7)		414				6	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		03/01/2008	SCHEDULED REDEMPTION		552	552	566	563		(11)		(11)		552				9	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		03/01/2008	SCHEDULED REDEMPTION		225	225	230	230		(5)		(5)		225				4	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		03/01/2008	SCHEDULED REDEMPTION		119	119	118	118		1		1		119				2	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		03/01/2008	SCHEDULED REDEMPTION		269	269	256	255		14		14		269				4	06/15/2028	1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		03/01/2008	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				1	04/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		03/01/2008	SCHEDULED REDEMPTION		167	167	165	165		2		2		167				2	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		03/01/2008	SCHEDULED REDEMPTION		12	12	13	13						12					03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		03/01/2008	SCHEDULED REDEMPTION		5,167	5,167	5,277	5,267		(101)		(101)		5,167				90	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		03/01/2008	SCHEDULED REDEMPTION		8	8	8							8					07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		03/01/2008	SCHEDULED REDEMPTION		707	707	696	698		9		9		707				11	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		03/01/2008	SCHEDULED REDEMPTION		25	25	26	26						25					05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		03/01/2008	SCHEDULED REDEMPTION		374	374	374	372		2		2		374				5	09/15/2028	1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953		01/01/2008	SCHEDULED REDEMPTION		2,750	2,750	2,724	2,722		28		28		2,750				17	02/15/2029	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		03/01/2008	SCHEDULED REDEMPTION		441	441	435	436		5		5		441				6	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		03/01/2008	SCHEDULED REDEMPTION		100	100	98	98		1		1		100				1	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		03/01/2008	SCHEDULED REDEMPTION		5,198	5,198	4,789	5,000		199		199		5,198				64	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		03/01/2008	SCHEDULED REDEMPTION		10,016	10,016	9,227	9,622		393		393		10,016				130	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		03/01/2008	SCHEDULED REDEMPTION		173	173	179	180		(7)		(7)		173				3	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		03/01/2008	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				1	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		03/01/2008	SCHEDULED REDEMPTION		2,426	2,426	2,235	2,323		103		103		2,426				30	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		03/01/2008	SCHEDULED REDEMPTION		1,134	1,134	1,082	1,082		52		52		1,134				16	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		03/01/2008	SCHEDULED REDEMPTION		2,438	2,438	2,246	2,338		100		100		2,438				30	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		03/01/2008	SCHEDULED REDEMPTION		3,776	3,776	3,479	3,611		165		165		3,776				46	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		03/01/2008	SCHEDULED REDEMPTION		6,987	6,987	6,437	6,679		309		309		6,987				85	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		03/01/2008	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				1	08/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		03/01/2008	SCHEDULED REDEMPTION		6,314	6,314	5,817	6,024		290		290		6,314				77	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		03/01/2008	SCHEDULED REDEMPTION		84	84	85	85		(1)		(1)		84				1	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		03/01/2008	SCHEDULED REDEMPTION		120	120	122	122		(3)		(3)		120				2	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		03/01/2008	SCHEDULED REDEMPTION		49	49	48	48						49				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		03/01/2008	SCHEDULED REDEMPTION		160	160	163	164		(4)		(4)		160				3	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		03/01/2008	SCHEDULED REDEMPTION		23	23	24	24						23					11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		03/01/2008	SCHEDULED REDEMPTION		5,726	5,726	5,275	5,482		244		244		5,726				70	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		03/01/2008	SCHEDULED REDEMPTION		9,225	9,225	8,498	8,846		379		379		9,225				112	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		03/01/2008	SCHEDULED REDEMPTION		6,852	6,852	6,312	6,574		278		278		6,852				75	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		03/01/2008	SCHEDULED REDEMPTION		1,378	1,378	1,270	1,322		56		56		1,378				17	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		03/01/2008	SCHEDULED REDEMPTION		21,099	21,099	20,105	20,210		889		889		21,099				233	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		03/01/2008	SCHEDULED REDEMPTION		14	14	15	15						14					01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		03/01/2008	SCHEDULED REDEMPTION		406	406	374	388		17		17		406				4	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		03/01/2008	SCHEDULED REDEMPTION		31	31	32	33		(1)		(1)		31				1	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		03/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9					04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		03/01/2008	SCHEDULED REDEMPTION		4,098	4,098	4,145	4,143		(45)		(45)		4,098				72	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		03/01/2008	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				1	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		03/01/2008	SCHEDULED REDEMPTION		156	156	162	160		(5)		(5)		156				3	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		03/01/2008	SCHEDULED REDEMPTION		11,339	11,339	10,446	10,880		460		460		11,339				138	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		03/01/2008	SCHEDULED REDEMPTION		1,063	1,063	980	1,018		45		45		1,063				13	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		03/01/2008	SCHEDULED REDEMPTION		12	12	13	13						12					09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		03/01/2008	SCHEDULED REDEMPTION		19,982	19,982	18,408	19,169		813		813		19,982				246	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		03/01/2008	SCHEDULED REDEMPTION		5,070	5,070	4,670	4,874		196		196		5,070				62	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		03/01/2008	SCHEDULED REDEMPTION		1,514	1,514	1,546	1,545		(31)		(31)		1,514				18	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		03/01/2008	SCHEDULED REDEMPTION		6,491	6,491	5,980	6,256		235		235		6,491				80	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		03/01/2008	SCHEDULED REDEMPTION		124	124	127	127		(3)		(3)		124				2	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2008	SCHEDULED REDEMPTION		60	60	60	60						60				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		03/01/2008	SCHEDULED REDEMPTION		90	90	93	93		(3)		(3)		90				2	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		03/01/2008	SCHEDULED REDEMPTION		70	70	73	73		(3)		(3)		70				1	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		03/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					07/15/2029	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		03/01/2008	SCHEDULED REDEMPTION		3	3	4	4						3					02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		03/01/2008	SCHEDULED REDEMPTION		4	4	5	4						4					09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		03/01/2008	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				1	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		03/01/2008	SCHEDULED REDEMPTION		28	28	28	28						28					09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		03/01/2008	SCHEDULED REDEMPTION		258	258	268	271		(12)		(12)		258				4	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		03/01/2008	SCHEDULED REDEMPTION		891	891	928	920		(29)		(29)		891				18	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		03/01/2008	SCHEDULED REDEMPTION		148	148	153	154		(7)		(7)		148				2	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		03/01/2008	SCHEDULED REDEMPTION		95	95	100	99		(5)		(5)		95				2	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		03/01/2008	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					02/15/2030	1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		03/01/2008	SCHEDULED REDEMPTION		68	68	71	73		(5)		(5)		68				1	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		03/01/2008	SCHEDULED REDEMPTION		6,523	6,523	6,662	6,650		(127)		(127)		6,523				114	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		03/01/2008	SCHEDULED REDEMPTION		4,869	4,869	5,069	5,029		(161)		(161)		4,869				97	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		03/01/2008	SCHEDULED REDEMPTION		6,020	6,020	6,148	6,136		(116)		(116)		6,020				105	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		03/01/2008	SCHEDULED REDEMPTION		124	124	126	126		(2)		(2)		124				2	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		03/01/2008	SCHEDULED REDEMPTION		1,309	1,309	1,336	1,333		(25)		(25)		1,309				23	12/15/2030	1
36212U-T4-3	GOVT NATL MTG ASSOC I #544271		03/01/2008	SCHEDULED REDEMPTION		229	229	239			(9)		(9)		229				1	10/15/2036	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		03/01/2008	SCHEDULED REDEMPTION		5,322	5,322	5,436	5,414		(92)		(92)		5,322				62	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		03/01/2008	SCHEDULED REDEMPTION		400	400	409	408		(8)		(8)		400				6	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		03/01/2008	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					03/15/2031	1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		03/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					02/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		03/01/2008	SCHEDULED REDEMPTION		1,926	1,926	2,002			(76)		(76)		1,926				10	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2008	SCHEDULED REDEMPTION		180,599	180,599	184,465	183,447		(2,849)		(2,849)		180,599				2,085	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		03/01/2008	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		03/01/2008	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		03/01/2008	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		03/01/2008	SCHEDULED REDEMPTION		321	321	331	329		(8)		(8)		321				5	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		03/01/2008	SCHEDULED REDEMPTION		71	71	68	69		2		2		71				1	06/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		03/01/2008	SCHEDULED REDEMPTION		95	95	97	97		(2)		(2)		95				2	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		03/01/2008	SCHEDULED REDEMPTION		17,160	17,160	17,637	17,569		(409)		(409)		17,160				206	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		03/01/2008	SCHEDULED REDEMPTION		1,453	1,453	1,477	1,473		(19)		(19)		1,453				20	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		03/01/2008	SCHEDULED REDEMPTION		62,040	62,040	63,823	63,469		(1,430)		(1,430)		62,040				790	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		03/01/2008	SCHEDULED REDEMPTION		664	664	697	691		(27)		(27)		664				10	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		03/01/2008	SCHEDULED REDEMPTION		141	141	141	141						141				2	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		03/01/2008	SCHEDULED REDEMPTION		12,340	12,340	12,746	12,661		(321)		(321)		12,340				144	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		03/01/2008	SCHEDULED REDEMPTION		227	227	234	233		(6)		(6)		227				3	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		03/01/2008	SCHEDULED REDEMPTION		1,183	1,183	1,179	1,179		4		4		1,183				16	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		03/01/2008	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		03/01/2008	SCHEDULED REDEMPTION		81	81	85	84		(3)		(3)		81				1	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		03/01/2008	SCHEDULED REDEMPTION		435	435	433	433		1		1		435				5	03/15/2033	1
36200A-4H-9	GOVT NATL MTG ASSOC I #595824		03/01/2008	SCHEDULED REDEMPTION		2,450	2,450	2,399	2,400		51		51		2,450				30	07/15/2037	1
36200A-4J-5	GOVT NATL MTG ASSOC I #595825		03/01/2008	SCHEDULED REDEMPTION		294	294	288	288		6		6		294				3	06/15/2037	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		03/01/2008	SCHEDULED REDEMPTION		216	216	215	215		1		1		216				2	04/15/2033	1
36200F-BV-9	GOVT NATL MTG ASSOC I #599552		03/01/2008	SCHEDULED REDEMPTION		3,676	3,676	3,599	3,600		76		76		3,676				41	08/15/2037	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		03/01/2008	SCHEDULED REDEMPTION		1,134	1,134	1,130	1,130		4		4		1,134				15	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2008	SCHEDULED REDEMPTION		71,408	71,408	74,231			(2,823)		(2,823)		71,408				387	01/15/2036	1
36200G-HU-3	GOVT NATL MTG ASSOC I #600643		03/01/2008	SCHEDULED REDEMPTION		62	62	64			(2)		(2)		62					03/15/2037	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		03/01/2008	SCHEDULED REDEMPTION		154	154	153	153		1		1		154				2	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		03/01/2008	SCHEDULED REDEMPTION		1,042	1,042	1,097	1,077		(35)		(35)		1,042				17	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		03/01/2008	SCHEDULED REDEMPTION		396	396	394	395		1		1		396				5	03/15/2033	1
36200M-M7-5	GOVT NATL MTG ASSOC I #604382		03/01/2008	SCHEDULED REDEMPTION		13,043	13,043	12,993	12,996		46		46		13,043				164	06/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		03/01/2008	SCHEDULED REDEMPTION		288,771	288,771	299,171	296,529		(7,758)		(7,758)		288,771				3,891	08/15/2034	1
36200N-Q2-0	GOVT NATL MTG ASSOC I #605373		03/01/2008	SCHEDULED REDEMPTION		11,098	11,098	11,057	11,060		38		38		11,098				110	09/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		03/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32					02/15/2033	1
36202S-7G-7	GOVT NATL MTG ASSOC I #608495		03/01/2008	SCHEDULED REDEMPTION		756	756	786			(30)		(30)		756				4	06/15/2037	1
36202S-7M-4	GOVT NATL MTG ASSOC I #608500		03/01/2008	SCHEDULED REDEMPTION		242	242	237	237		5		5		242				3	07/15/2037	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		03/01/2008	SCHEDULED REDEMPTION		1,211	1,211	1,206	1,206		4		4		1,211				14	04/15/2033	1
36202X-5W-3	GOVT NATL MTG ASSOC I #612961		03/01/2008	SCHEDULED REDEMPTION		24,219	24,219	24,120	24,134		85		85		24,219				283	07/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		03/01/2008	SCHEDULED REDEMPTION		504,716	504,716	511,498	510,578		(5,862)		(5,862)		504,716				6,324	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		03/01/2008	SCHEDULED REDEMPTION		714,220	714,220	738,437	739,303		(25,083)		(25,083)		714,220				8,980	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		03/01/2008	SCHEDULED REDEMPTION		13,881	13,881	14,309	14,225		(344)		(344)		13,881				207	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		03/01/2008	SCHEDULED REDEMPTION		2,219	2,219	2,288	2,274		(55)		(55)		2,219				30	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		03/01/2008	SCHEDULED REDEMPTION		1,073	1,073	1,115			(42)		(42)		1,073				6	06/15/2036	1
36290T-WR-6	GOVT NATL MTG ASSOC I #617256		03/01/2008	SCHEDULED REDEMPTION		3,996	3,996	4,154			(158)		(158)		3,996				22	10/15/2036	1
36290T-WX-3	GOVT NATL MTG ASSOC I #617262		03/01/2008	SCHEDULED REDEMPTION		10,520	10,520	10,936			(416)		(416)		10,520				57	10/15/2036	1
36290T-XK-0	GOVT NATL MTG ASSOC I #617282		03/01/2008	SCHEDULED REDEMPTION		7,564	7,564	7,863			(299)		(299)		7,564				41	11/15/2036	1
36290T-Y5-2	GOVT NATL MTG ASSOC I #617332		03/01/2008	SCHEDULED REDEMPTION		206,337	206,337	214,494			(8,157)		(8,157)		206,337				1,118	12/15/2036	1
36290T-3K-3	GOVT NATL MTG ASSOC I #617402		03/01/2008	SCHEDULED REDEMPTION		1,018	1,018	1,058			(40)		(40)		1,018				6	02/15/2037	1
36290T-6U-8	GOVT NATL MTG ASSOC I #617483		03/01/2008	SCHEDULED REDEMPTION		64	64	66			(3)		(3)		64					03/15/2037	1
36290T-7G-8	GOVT NATL MTG ASSOC I #617495		03/01/2008	SCHEDULED REDEMPTION		20,323	20,323	21,127			(803)		(803)		20,323				110	04/15/2037	1
36290U-BZ-8	GOVT NATL MTG ASSOC I #617556		03/01/2008	SCHEDULED REDEMPTION		6,023	6,023	5,898	5,900		123		123		6,023				67	06/15/2037	1
36290U-DE-3	GOVT NATL MTG ASSOC I #617601		03/01/2008	SCHEDULED REDEMPTION		137,792	137,792	134,895	134,947		2,845		2,845		137,792				1,546	07/15/2037	1
36290U-DX-1	GOVT NATL MTG ASSOC I #617618		03/01/2008	SCHEDULED REDEMPTION		727	727	756			(29)		(29)		727				4	05/15/2037	1
36290U-ER-3	GOVT NATL MTG ASSOC I #617644		03/01/2008	SCHEDULED REDEMPTION		9,864	9,864	9,656	9,660		204		204		9,864				110	08/15/2037	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		03/01/2008	SCHEDULED REDEMPTION		24,759	24,759	25,737			(979)		(979)		24,759				134	08/15/2037	1
36290U-FK-7	GOVT NATL MTG ASSOC I #617670		03/01/2008	SCHEDULED REDEMPTION		110,683	110,683	115,058			(4,375)		(4,375)		110,683				600	08/15/2037	1
36290U-F5-0	GOVT NATL MTG ASSOC I #617688		03/01/2008	SCHEDULED REDEMPTION		2,122	2,122	2,206			(84)		(84)		2,122				11	09/15/2037	1
36290U-GG-5	GOVT NATL MTG ASSOC I #617699		03/01/2008	SCHEDULED REDEMPTION		921	921	901	902		19		19		921				10	09/15/2037	1
36290U-GT-7	GOVT NATL MTG ASSOC I #617710		03/01/2008	SCHEDULED REDEMPTION		186,901	186,901	194,290			(7,388)		(7,388)		186,901				1,012	09/15/2037	1
36290V-L2-8	GOVT NATL MTG ASSOC I #618745		03/01/2008	SCHEDULED REDEMPTION		18,429	18,429	18,455	18,452		(24)		(24)		18,429				232	12/15/2036	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		03/01/2008	SCHEDULED REDEMPTION		1,162	1,162	1,158	1,158		4		4		1,162				16	08/15/2033	1
36290X-DV-9	GOVT NATL MTG ASSOC I #620316		03/01/2008	SCHEDULED REDEMPTION		55,140	55,140	57,319			(2,180)		(2,180)		55,140				299	10/15/2036	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		03/01/2008	SCHEDULED REDEMPTION		50,793	50,793	52,356	52,053		(1,260)		(1,260)		50,793				513	08/15/2033	1
36290Y-EM-6	GOVT NATL MTG ASSOC I #621240		03/01/2008	SCHEDULED REDEMPTION		977	977	957	957		20		20		977				11	05/15/2037	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		03/01/2008	SCHEDULED REDEMPTION		57,238	57,238	59,313	58,811		(1,573)		(1,573)		57,238				845	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		03/01/2008	SCHEDULED REDEMPTION		88	88	88	88						88				1	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		03/01/2008	SCHEDULED REDEMPTION		1,081	1,081	1,124			(43)		(43)		1,081				6	06/15/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		03/01/2008	SCHEDULED REDEMPTION		37	37	38			(1)		(1)		37					11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		03/01/2008	SCHEDULED REDEMPTION		53	53	53	53						53				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		03/01/2008	SCHEDULED REDEMPTION		749	749	746	747		3		3		749				7	01/15/2035	1
36291X-SD-2	GOVT NATL MTG ASSOC I #641416		03/01/2008	SCHEDULED REDEMPTION		8,604	8,604	8,572	8,574		30		30		8,604				117	04/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		03/01/2008	SCHEDULED REDEMPTION		277	277	288			(11)		(11)		277				2	04/15/2035	1
36292D-NQ-1	GOVT NATL MTG ASSOC I #645799		03/01/2008	SCHEDULED REDEMPTION		109,799	109,799	107,527	107,567		2,232		2,232		109,799				1,349	06/15/2037	1
36292H-QK-2	GOVT NATL MTG ASSOC I #649458		03/01/2008	SCHEDULED REDEMPTION		6,411	6,411	6,388	6,390		21		21		6,411				79	09/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		03/01/2008	SCHEDULED REDEMPTION		4,537	4,537	4,716			(179)		(179)		4,537				25	02/15/2036	1
36292K-SV-9	GOVT NATL MTG ASSOC I #651332		03/01/2008	SCHEDULED REDEMPTION		917	917	953			(36)		(36)		917				5	08/15/2036	1
36292L-FL-3	GOVT NATL MTG ASSOC I #651871		03/01/2008	SCHEDULED REDEMPTION		15,217	15,217	15,818			(602)		(602)		15,217				82	10/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		03/01/2008	SCHEDULED REDEMPTION		32,155	32,155	32,708	32,647		(492)		(492)		32,155				440	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		03/01/2008	SCHEDULED REDEMPTION		176	176	182			(7)		(7)		176				1	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		03/01/2008	SCHEDULED REDEMPTION		1,106	1,106	1,149			(44)		(44)		1,106				6	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		03/01/2008	SCHEDULED REDEMPTION		16	16	17			(1)		(1)		16					05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		03/01/2008	SCHEDULED REDEMPTION		25,145	25,145	26,139			(994)		(994)		25,145				136	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		03/01/2008	SCHEDULED REDEMPTION		26	26	27			(1)		(1)		26					05/15/2036	1
36294Q-C6-6	GOVT NATL MTG ASSOC I #656293		03/01/2008	SCHEDULED REDEMPTION		139	139	144			(5)		(5)		139				1	09/15/2037	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		03/01/2008	SCHEDULED REDEMPTION		967	967	1,005			(38)		(38)		967				5	04/15/2037	1
36294Q-U8-2	GOVT NATL MTG ASSOC I #656807		03/01/2008	SCHEDULED REDEMPTION		5,863	5,863	6,095			(232)		(232)		5,863				32	02/15/2037	1
36294Q-6P-1	GOVT NATL MTG ASSOC I #657078		03/01/2008	SCHEDULED REDEMPTION		35,713	35,713	37,125			(1,412)		(1,412)		35,713				193	09/15/2036	1
36294R-AQ-2	GOVT NATL MTG ASSOC I #657115		03/01/2008	SCHEDULED REDEMPTION		2,273	2,273	2,363			(90)		(90)		2,273				12	12/15/2036	1
36294R-AR-0	GOVT NATL MTG ASSOC I #657116		03/01/2008	SCHEDULED REDEMPTION		1,012	1,012	1,052			(40)		(40)		1,012				5	12/15/2036	1
36294R-PG-8	GOVT NATL MTG ASSOC I #657523		03/01/2008	SCHEDULED REDEMPTION		33	33	34			(1)		(1)		33					09/15/2036	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		03/01/2008	SCHEDULED REDEMPTION		18,254	18,254	18,975			(722)		(722)		18,254				99	08/15/2036	1
36294R-4Y-2	GOVT NATL MTG ASSOC I #657939		03/01/2008	SCHEDULED REDEMPTION		343	343	357			(14)		(14)		343				2	09/15/2036	1
36294S-RS-8	GOVT NATL MTG ASSOC I #658497		03/01/2008	SCHEDULED REDEMPTION		10,553	10,553	10,331	10,335		218		218		10,553				118	07/15/2037	1
36294S-V6-1	GOVT NATL MTG ASSOC I #658637		03/01/2008	SCHEDULED REDEMPTION		4,390	4,390	4,304	4,306		85		85		4,390				50	06/15/2037	1
36294S-X7-7	GOVT NATL MTG ASSOC I #658702		03/01/2008	SCHEDULED REDEMPTION		1,891	1,891	1,966			(75)		(75)		1,891				10	05/15/2037	1
36294S-YD-3	GOVT NATL MTG ASSOC I #658708		03/01/2008	SCHEDULED REDEMPTION		6,288	6,288	6,156	6,158		130		130		6,288				77	05/15/2037	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		03/01/2008	SCHEDULED REDEMPTION		1,293	1,293	1,344			(51)		(51)		1,293				7	07/15/2037	1
36294S-4T-1	GOVT NATL MTG ASSOC I #658834		03/01/2008	SCHEDULED REDEMPTION		3,812	3,812	3,732	3,734		79		79		3,812				43	07/15/2037	1
36294S-5F-0	GOVT NATL MTG ASSOC I #658846		03/01/2008	SCHEDULED REDEMPTION		7,824	7,824	7,659	7,662		161		161		7,824				87	08/15/2037	1
36294S-5J-2	GOVT NATL MTG ASSOC I #658849		03/01/2008	SCHEDULED REDEMPTION		10,268	10,268	10,674			(406)		(406)		10,268				56	08/15/2037	1
36294S-6E-2	GOVT NATL MTG ASSOC I #658869		03/01/2008	SCHEDULED REDEMPTION		563	563	585			(22)		(22)		563				3	08/15/2037	1
36294S-6P-7	GOVT NATL MTG ASSOC I #658878		03/01/2008	SCHEDULED REDEMPTION		4,239	4,239	4,151	4,153		86		86		4,239				47	08/15/2037	1
36294T-AX-3	GOVT NATL MTG ASSOC I #658922		03/01/2008	SCHEDULED REDEMPTION		164,725	164,725	171,237			(6,512)		(6,512)		164,725				892	09/15/2036	1
36294T-FM-2	GOVT NATL MTG ASSOC I #659072		03/01/2008	SCHEDULED REDEMPTION		846	846	879			(33)		(33)		846				5	01/15/2037	1
36294T-GQ-2	GOVT NATL MTG ASSOC I #659107		03/01/2008	SCHEDULED REDEMPTION		4,961	4,961	5,157			(196)		(196)		4,961				27	02/15/2037	1
36294T-JW-6	GOVT NATL MTG ASSOC I #659177		03/01/2008	SCHEDULED REDEMPTION		287	287	298			(11)		(11)		287				2	09/15/2036	1
36294T-YH-2	GOVT NATL MTG ASSOC I #659612		03/01/2008	SCHEDULED REDEMPTION		277	277	288			(11)		(11)		277				2	08/15/2036	1
36294T-YS-8	GOVT NATL MTG ASSOC I #659621		03/01/2008	SCHEDULED REDEMPTION		3,102	3,102	3,225			(123)		(123)		3,102				17	09/15/2036	1
36294T-YU-3	GOVT NATL MTG ASSOC I #659623		03/01/2008	SCHEDULED REDEMPTION		843	843	877			(33)		(33)		843				5	09/15/2036	1
36294T-4N-2	GOVT NATL MTG ASSOC I #659729		03/01/2008	SCHEDULED REDEMPTION		7,276	7,276	7,564			(288)		(288)		7,276				39	11/15/2036	1
36294U-AL-6	GOVT NATL MTG ASSOC I #659811		03/01/2008	SCHEDULED REDEMPTION		152,469	152,469	158,497			(6,027)		(6,027)		152,469				826	09/15/2036	1
36294U-4G-4	GOVT NATL MTG ASSOC I #660623		03/01/2008	SCHEDULED REDEMPTION		3,518	3,518	3,657			(139)		(139)		3,518				19	09/15/2036	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		03/01/2008	SCHEDULED REDEMPTION		41,520	41,520	43,162			(1,641)		(1,641)		41,520				225	06/15/2037	1
36294W-3U-0	GOVT NATL MTG ASSOC I #662411		03/01/2008	SCHEDULED REDEMPTION		46,039	46,039	47,859			(1,820)		(1,820)		46,039				249	05/15/2037	1
36294W-6G-8	GOVT NATL MTG ASSOC I #662471		03/01/2008	SCHEDULED REDEMPTION		898	898	879	880		18		18		898				10	06/15/2037	1
36294W-7A-0	GOVT NATL MTG ASSOC I #662489		03/01/2008	SCHEDULED REDEMPTION		60,565	60,565	59,290	59,312		1,253		1,253		60,565				755	07/15/2037	1
36294X-AK-2	GOVT NATL MTG ASSOC I #662510		03/01/2008	SCHEDULED REDEMPTION		3,604	3,604	3,528	3,529		74		74		3,604				40	07/15/2037	1
36294X-AN-6	GOVT NATL MTG ASSOC I #662513		03/01/2008	SCHEDULED REDEMPTION		35,472	35,472	36,874			(1,402)		(1,402)		35,472				192	07/15/2037	1
36294X-AX-4	GOVT NATL MTG ASSOC I #662522		03/01/2008	SCHEDULED REDEMPTION		185,214	185,214	192,535			(7,322)		(7,322)		185,214				1,003	08/15/2037	1
36294X-A5-5	GOVT NATL MTG ASSOC I #662528		03/01/2008	SCHEDULED REDEMPTION		16,830	16,830	16,475	16,482		348		348		16,830				210	07/15/2037	1
36294X-4Y-9	GOVT NATL MTG ASSOC I #663339		03/01/2008	SCHEDULED REDEMPTION		133,806	133,806	139,096			(5,290)		(5,290)		133,806				725	12/15/2036	1
36294X-7A-8	GOVT NATL MTG ASSOC I #663389		03/01/2008	SCHEDULED REDEMPTION		874	874	909			(35)		(35)		874				5	01/15/2037	1
36294Y-PF-5	GOVT NATL MTG ASSOC I #663822		03/01/2008	SCHEDULED REDEMPTION		4,889	4,889	5,082			(193)		(193)		4,889				26	02/15/2037	1
36294Y-PS-7	GOVT NATL MTG ASSOC I #663833		03/01/2008	SCHEDULED REDEMPTION		662	662	688			(26)		(26)		662				4	01/15/2037	1
36294Y-QR-8	GOVT NATL MTG ASSOC I #663864		03/01/2008	SCHEDULED REDEMPTION		696	696	724			(28)		(28)		696				4	03/15/2037	1
36295A-A6-2	GOVT NATL MTG ASSOC I #664329		03/01/2008	SCHEDULED REDEMPTION		26,376	26,376	27,419			(1,043)		(1,043)		26,376				143	02/15/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2008	SCHEDULED REDEMPTION		13,007	13,007	13,522			(514)		(514)		13,007				70	09/15/2037	1
36295A-DH-5	GOVT NATL MTG ASSOC I #664404		03/01/2008	SCHEDULED REDEMPTION		4,120	4,120	4,282			(163)		(163)		4,120				22	10/15/2037	1
36295A-HC-2	GOVT NATL MTG ASSOC I #664527		03/01/2008	SCHEDULED REDEMPTION		50,798	50,798	52,807			(2,008)		(2,008)		50,798				275	01/15/2038	1
36295A-L6-0	GOVT NATL MTG ASSOC I #664649		03/01/2008	SCHEDULED REDEMPTION		31,228	31,228	32,462			(1,234)		(1,234)		31,228				169	04/15/2037	1
36295C-6Y-2	GOVT NATL MTG ASSOC I #666987		03/01/2008	SCHEDULED REDEMPTION		15,435	15,435	16,045			(610)		(610)		15,435				84	03/15/2037	1
36295D-XQ-7	GOVT NATL MTG ASSOC I #667687		03/01/2008	SCHEDULED REDEMPTION		44,296	44,296	46,047			(1,751)		(1,751)		44,296				240	05/15/2037	1
36295F-FT-6	GOVT NATL MTG ASSOC I #668978		03/01/2008	SCHEDULED REDEMPTION		210	210	218			(8)		(8)		210				1	04/15/2037	1
36295F-FX-7	GOVT NATL MTG ASSOC I #668982		03/01/2008	SCHEDULED REDEMPTION		1,766	1,766	1,729	1,729		36		36		1,766				20	04/15/2037	1
36295F-F3-3	GOVT NATL MTG ASSOC I #668986		03/01/2008	SCHEDULED REDEMPTION		5,469	5,469	5,686			(216)		(216)		5,469				30	04/15/2037	1
36295F-H4-9	GOVT NATL MTG ASSOC I #669051		03/01/2008	SCHEDULED REDEMPTION		7,275	7,275	7,123	7,125		150		150		7,275				89	05/15/2037	1
36295G-N5-7	GOVT NATL MTG ASSOC I #670112		03/01/2008	SCHEDULED REDEMPTION		26,367	26,367	25,822	25,831		535		535		26,367				329	07/15/2037	1
36295G-P4-8	GOVT NATL MTG ASSOC I #670143		03/01/2008	SCHEDULED REDEMPTION		95,396	95,396	99,167			(3,771)		(3,771)		95,396				517	08/15/2037	1
36295G-TM-4	GOVT NATL MTG ASSOC I #670256		03/01/2008	SCHEDULED REDEMPTION		56,651	56,651	55,476	55,497		1,154		1,154		56,651				474	07/15/2037	1
36295G-T6-9	GOVT NATL MTG ASSOC I #670273		03/01/2008	SCHEDULED REDEMPTION		238	238	247			(9)		(9)		238				1	07/15/2037	1
36295G-VX-7	GOVT NATL MTG ASSOC I #670330		03/01/2008	SCHEDULED REDEMPTION		1,793	1,793	1,755	1,755		37		37		1,793				20	07/15/2037	1
36295G-6C-1	GOVT NATL MTG ASSOC I #670567		03/01/2008	SCHEDULED REDEMPTION		25,659	25,659	26,673			(1,014)		(1,014)		25,659				139	07/15/2037	1
36295H-P5-3	GOVT NATL MTG ASSOC I #671044		03/01/2008	SCHEDULED REDEMPTION		190	190	198			(8)		(8)		190				1	09/15/2037	1
36295H-R9-3	GOVT NATL MTG ASSOC I #671112		03/01/2008	SCHEDULED REDEMPTION		311,029	311,029	323,324			(12,295)		(12,295)		311,029				1,685	08/15/2037	1
36295H-SF-8	GOVT NATL MTG ASSOC I #671118		03/01/2008	SCHEDULED REDEMPTION		96,269	96,269	100,075			(3,806)		(3,806)		96,269				521	08/15/2037	1
36295H-SU-5	GOVT NATL MTG ASSOC I #671131		03/01/2008	SCHEDULED REDEMPTION		35,750	35,750	37,163			(1,413)		(1,413)		35,750				194	09/15/2037	1
36295H-YA-2	GOVT NATL MTG ASSOC I #671305		03/01/2008	SCHEDULED REDEMPTION		9,062	9,062	8,871	8,874		187		187		9,062				112	06/15/2037	1
36295H-Y4-6	GOVT NATL MTG ASSOC I #671331		03/01/2008	SCHEDULED REDEMPTION		214,445	214,445	209,973	210,051		4,394		4,394		214,445				2,656	07/15/2037	1
36295H-4Q-0	GOVT NATL MTG ASSOC I #671431		03/01/2008	SCHEDULED REDEMPTION		39,331	39,331	38,506	38,521		810		810		39,331				487	07/15/2037	1
36295H-6X-3	GOVT NATL MTG ASSOC I #671486		03/01/2008	SCHEDULED REDEMPTION		41,099	41,099	42,723			(1,625)		(1,625)		41,099				223	08/15/2037	1
36295H-7C-8	GOVT NATL MTG ASSOC I #671491		03/01/2008	SCHEDULED REDEMPTION		421	421	412	412		9		9		421				5	08/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		03/01/2008	SCHEDULED REDEMPTION		143,936	143,936	149,626			(5,690)		(5,690)		143,936				780	08/15/2037	1
36295J-AN-6	GOVT NATL MTG ASSOC I #671513		03/01/2008	SCHEDULED REDEMPTION		1,156	1,156	1,131	1,132		24		24		1,156				13	08/15/2037	1
36295J-AT-3	GOVT NATL MTG ASSOC I #671518		03/01/2008	SCHEDULED REDEMPTION		176,444	176,444	183,419			(6,975)		(6,975)		176,444				956	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		03/01/2008	SCHEDULED REDEMPTION		116,332	116,332	120,931			(4,599)		(4,599)		116,332				630	09/15/2037	1
36295J-4E-3	GOVT NATL MTG ASSOC I #672321		03/01/2008	SCHEDULED REDEMPTION		105,506	105,506	109,677			(4,171)		(4,171)		105,506				571	09/15/2037	1
36295J-4U-7	GOVT NATL MTG ASSOC I #672335		03/01/2008	SCHEDULED REDEMPTION		91,520	91,520	95,138			(3,618)		(3,618)		91,520				496	10/15/2037	1
36295L-JQ-5	GOVT NATL MTG ASSOC I #673571		03/01/2008	SCHEDULED REDEMPTION		26,795	26,795	27,855			(1,059)		(1,059)		26,795				145	08/15/2037	1
36295L-KJ-9	GOVT NATL MTG ASSOC I #673597		03/01/2008	SCHEDULED REDEMPTION		7,707	7,707	8,011			(305)		(305)		7,707				42	08/15/2037	1
36295L-LR-0	GOVT NATL MTG ASSOC I #673636		03/01/2008	SCHEDULED REDEMPTION		129,224	129,224	134,333			(5,108)		(5,108)		129,224				700	08/15/2037	1
36295M-ET-2	GOVT NATL MTG ASSOC I #674346		03/01/2008	SCHEDULED REDEMPTION		797	797	828			(32)		(32)		797				4	08/15/2037	1
36295M-GD-5	GOVT NATL MTG ASSOC I #674396		03/01/2008	SCHEDULED REDEMPTION		190	190	197			(8)		(8)		190				1	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		03/01/2008	SCHEDULED REDEMPTION		1,595	1,595	1,658			(63)		(63)		1,595				9	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		03/01/2008	SCHEDULED REDEMPTION		1,179	1,179	1,226			(47)		(47)		1,179				6	09/15/2037	1
36295M-J3-4	GOVT NATL MTG ASSOC I #674482		03/01/2008	SCHEDULED REDEMPTION		342	342	335	335		7		7		342				4	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		03/01/2008	SCHEDULED REDEMPTION		198,410	198,410	206,254			(7,843)		(7,843)		198,410				1,075	10/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		03/01/2008	SCHEDULED REDEMPTION		12,371	12,371	12,860			(489)		(489)		12,371				67	11/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		03/01/2008	SCHEDULED REDEMPTION		1,038	1,038	1,079			(41)		(41)		1,038				6	01/15/2038	1
36295P-FG-2	GOVT NATL MTG ASSOC I #676167		03/01/2008	SCHEDULED REDEMPTION		1,198	1,198	1,245			(47)		(47)		1,198				6	09/15/2037	1
36295P-JR-4	GOVT NATL MTG ASSOC I #676272		03/01/2008	SCHEDULED REDEMPTION		2,428	2,428	2,524			(96)		(96)		2,428				13	10/15/2037	1
36295P-K7-6	GOVT NATL MTG ASSOC I #676318		03/01/2008	SCHEDULED REDEMPTION		6,528	6,528	6,393	6,396		133		133		6,528				73	09/15/2037	1
36295P-TH-5	GOVT NATL MTG ASSOC I #676552		03/01/2008	SCHEDULED REDEMPTION		3,815	3,815	3,735	3,737		79		79		3,815				42	10/15/2037	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		03/01/2008	SCHEDULED REDEMPTION		27	27	28			(1)		(1)		27					02/15/2038	1
36295T-QV-9	GOVT NATL MTG ASSOC I #680068		03/01/2008	SCHEDULED REDEMPTION		66	66	68			(3)		(3)		66					10/15/2037	1
36295U-D5-7	GOVT NATL MTG ASSOC I #680624		03/01/2008	SCHEDULED REDEMPTION		41,288	41,288	42,920			(1,632)		(1,632)		41,288				224	11/15/2037	1
36295V-Q7-7	GOVT NATL MTG ASSOC I #681878		03/01/2008	SCHEDULED REDEMPTION		793	793	825			(31)		(31)		793				4	02/15/2038	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		03/01/2008	SCHEDULED REDEMPTION		4,763	4,763	5,001	4,944		(181)		(181)		4,763				86	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		03/01/2008	SCHEDULED REDEMPTION		54,950	54,950	57,917	57,394		(2,444)		(2,444)		54,950				1,180	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		03/01/2008	SCHEDULED REDEMPTION		14,753	14,753	15,469	15,453		(699)		(699)		14,753				312	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		03/01/2008	SCHEDULED REDEMPTION		635	635	662	660		(24)		(24)		635				11	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		03/01/2008	SCHEDULED REDEMPTION		8,903	8,903	9,349	9,255		(351)		(351)		8,903				149	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		03/01/2008	SCHEDULED REDEMPTION		79	79	80	80		(1)		(1)		79				1	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		03/01/2008	SCHEDULED REDEMPTION		2,913	2,913	2,800	2,810		103		103		2,913				48	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		03/01/2008	SCHEDULED REDEMPTION		88,889	88,889	92,111	89,096		(207)		(207)		88,889				1,775	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		03/01/2008	SCHEDULED REDEMPTION		5,242	5,242	5,358	5,343		(101)		(101)		5,242				87	09/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		03/01/2008	SCHEDULED REDEMPTION		3,173	3,173	3,238	3,232		(59)		(59)		3,173				49	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		03/01/2008	SCHEDULED REDEMPTION		2,621	2,621	2,666	2,667		(46)		(46)		2,621				39	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		03/01/2008	SCHEDULED REDEMPTION		737	737	745	745		(8)		(8)		737				12	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		03/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		03/01/2008	SCHEDULED REDEMPTION		958	958	954	955		3		3		958				12	07/15/2033	1
36241K-KT-4	GOVT NATL MTG ASSOC I #782106		03/01/2008	SCHEDULED REDEMPTION		11,245	11,245	11,690			(445)		(445)		11,245				61	07/15/2036	1
36241K-K3-1	GOVT NATL MTG ASSOC I #782114		03/01/2008	SCHEDULED REDEMPTION		23,506	23,506	22,996	23,020		486		486		23,506				262	09/15/2036	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2008	SCHEDULED REDEMPTION		170,125	170,125	171,739	171,378		(1,254)		(1,254)		170,125				4,365	01/15/2021	1FE
912810-PT-9	US TREASURY N/B		01/08/2008	Various		53,079,688	50,000,000	53,363,280			(297)		(297)		53,362,983		(283,295)	(283,295)	948,064	02/15/2037	1
912828-AT-7	US TREASURY N/B		01/11/2008	HSBC SECURITIES, INC.		24,991,210	25,000,000	24,716,798	24,938,146		18,275		18,275		24,956,421		34,789	34,789	309,783	02/15/2008	1
912828-EZ-9	US TREASURY N/B		01/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		100,320,310	100,000,000	99,720,705	99,899,018		14,750		14,750		99,913,768		406,542	406,542	1,339,481	03/31/2008	1
912828-FC-9	US TREASURY N/B		03/13/2008	GREENWICH CAPITAL MARKETS, INC.		16,469,828	16,400,000	16,517,234			(60,430)		(60,430)		16,456,804		13,024	13,024	296,518	04/30/2008	1
912828-GY-0	US TREASURY N/B		01/11/2008	HSBC SECURITIES, INC.		47,347,657	46,000,000	46,280,315	46,231,749		(4,971)		(4,971)		46,226,778		1,120,879	1,120,879	965,469	07/31/2009	1
912828-HH-6	US TREASURY N/B		01/10/2008	Various		51,746,878	50,000,000	51,750,000			(1,495)		(1,495)		51,748,505		(1,627)	(1,627)	331,010	11/15/2017	1
912828-HM-5	US TREASURY N/B		03/13/2008	Various		126,841,866	120,900,000	124,073,625			(83,435)		(83,435)		123,990,190		2,851,676	2,851,676	781,427	12/31/2012	1
0399999. Bonds - U.S. Governments						428,386,269	415,888,832	424,185,030	175,201,343		(285,944)		(285,944)		424,244,280		4,141,989	4,141,989	5,048,011	XXX	XXX
110709-EQ-1	BRITISH COLUMBIA	T	01/03/2008	RBC DAIN RAUSCHER		17,714,725	17,500,000	17,508,925	17,501,213		(28)		(28)		17,501,185		213,540	213,540	180,286	10/29/2008	1FE
448814-HR-7	HYDRO-QUEBEC	T	01/10/2008	RBC DAIN RAUSCHER		6,486,420	6,000,000	6,429,780	6,285,053		(3,062)		(3,062)		6,281,991		204,429	204,429	67,200	05/11/2011	1FE
683234-MF-2	ONTARIO PROVINCE	T	01/03/2008	RBC DAIN RAUSCHER		10,118,500	10,000,000	9,891,700	9,986,525		343		343		9,986,868		131,632	131,632	148,194	10/01/2008	1FE
P0R829-AQ-8	ARGENTINA NOBAC	D	03/05/2008	MATURED		3,534,633	3,462,733	3,482,599	3,546,403	(77,646)	(6,024)		(83,670)		3,462,733	71,900		71,900	138,340	03/05/2008	1FE
00819A-CV-0	AUSTRALIAN GOVERNMENT	D	03/27/2008	TORONTO DOMINION SECURITIES (USA) INC.		7,490,089	6,166,685	5,995,128			7,761		7,761		6,002,889	1,402,067	85,133	1,487,200	201,966	04/15/2012	1FE
105756-BN-9	REPUBLIC OF BRAZIL	D	02/19/2008	BARCLAYS BANK		8,266,898	8,309,299	7,617,515	2,610,120	(3,365)	857		(2,509)		7,618,625	325,912	322,361	648,273	249,387	01/10/2028	3FE
D20658-R7-3	BUNDESOBLIGATION	D	03/17/2008	SALOMON SMITH BARNEY		7,953,907	6,930,760	6,791,452	7,219,381	(418,916)	6,972		(411,943)		6,807,438	930,272	216,196	1,146,468	119,029	10/14/2011	1FE
D20658-D5-2	BUNDESREPUB. DEUTSCHLAND	D	03/17/2008	SALOMON SMITH BARNEY		7,723,872	7,313,815	7,057,831			2,381		2,381		7,060,212	544,511	119,149	663,660	181,880	07/04/2015	1FE
D20658-Y3-4	BUNDESREPUB. DEUTSCHLAND	D	02/28/2008	SALOMON SMITH BARNEY		22,159,037	22,104,820	21,490,159	7,058,461	(129,032)	925		(128,107)		21,492,019	451,264	215,755	667,018	410,128	01/04/2017	1Z
X9379Q-PR-5	HUNGARY GOVERNMENT BOND	D	02/25/2008	SALOMON SMITH BARNEY		15,335,255	15,317,209	14,981,986			2,727		2,727		14,984,713	514,873	(164,331)	350,542	819,132	06/12/2012	1Z
910860-AV-0	UNITED MEXICAN STATES	F	01/10/2008	MERRILL LYNCH CAPITAL MARKETS		5,973,000	6,000,000	5,995,800			1		1		5,995,801		(22,801)	(22,801)	4,033	01/11/2040	2FE
X74344-DM-5	RUSSIA 5 03/31/30	F	03/31/2008	SCHEDULED REDEMPTION		50,000	50,000	56,648			(6,648)		(6,648)		50,000					03/31/2030	2FE
500630-BP-2	KOREA DEVELOPMENT BANK	F	02/07/2008	MERRILL LYNCH CAPITAL MARKETS		4,119,800	4,000,000	3,994,280			70		70		3,994,350		125,450	125,450	14,722	01/17/2013	1FE
1099999. Bonds - All Other Governments						116,926,136	113,155,321	111,293,802	54,207,156	(628,959)	6,275		(622,684)		111,238,824	4,240,799	1,446,513	5,687,312	2,534,300	XXX	XXX
258489-TT-0	DOTHAN AL G O WARRANTS 2005		01/17/2008	UNION BANK OF SWITZERLAND		106,189	100,000	106,698	103,772		(82)		(82)		103,690		2,499	2,499	4,472	09/01/2010	1FE
512898-AL-1	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		02/01/2008	MATURED		47,000	47,000	48,669	47,011		(11)		(11)		47,000				1,810	02/01/2008	1
556583-NU-2	MADISON AL WARRANTS 2006 A		01/10/2008	PRAGER MCCARTHY & SEALY		208,654	200,000	202,570	202,344		(8)		(8)		202,335		6,319	6,319	1,100	12/01/2023	1FE
556583-NY-4	MADISON AL WARRANTS 2006 A		03/25/2008	PRAGER MCCARTHY & SEALY		245,314	250,000	251,800	251,642		(31)		(31)		251,611		(6,297)	(6,297)	3,256	12/01/2027	1FE
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		03/04/2008	PRAGER MCCARTHY & SEALY		102,296	100,000	105,720	105,035		(95)		(95)		104,939		(2,643)	(2,643)	2,806	02/15/2022	1FE
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02		03/31/2008	PRAGER MCCARTHY & SEALY		109,820	100,000	108,355	104,774		(189)		(189)		104,585		5,235	5,235	28	10/01/2013	1FE
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2008	CALLED @ 100.00000000		140,000	140,000	140,000	140,684		33		33		140,717		(717)	(717)	5,425	02/01/2029	1
01179P-SV-0	ALASKA MUN BOND BANK AUTH G O 07-2		03/17/2008	PRAGER MCCARTHY & SEALY		189,115	195,000	197,122	196,989		(40)		(40)		196,948		(7,833)	(7,833)	2,657	12/01/2028	1FE
011770-N9-1	ALASKA ST G O GEN PURP 2003 A		01/16/2008	PRAGER MCCARTHY & SEALY		1,039,370	1,000,000	1,066,335	1,028,184		(1,006)		(1,006)		1,027,179		12,191	12,191	51,188	08/01/2009	1FE
033161-SL-5	ANCHORAGE AK G O SCH 2006 C		03/10/2008	PRAGER MCCARTHY & SEALY		213,018	200,000	210,514	209,291		(183)		(183)		209,108		3,910	3,910	7,000	07/01/2021	1FE
04057P-CY-2	ARIZONA SCH FACS BRD COP 2004 B		03/24/2008	PRAGER MCCARTHY & SEALY		111,872	100,000	109,888	107,008		(220)		(220)		106,789		5,083	5,083	3,004	09/01/2015	1FE
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		02/27/2008	PRAGER MCCARTHY & SEALY		157,754	150,000	156,227	154,838		(108)		(108)		154,730		3,024	3,024	3,602	09/01/2018	1FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C		02/27/2008	PRAGER MCCARTHY & SEALY		104,349	100,000	103,662	102,849		(64)		(64)		102,785		1,564	1,564	2,401	09/01/2019	1FE
040580-FX-5	ARIZONA SCH FACS BRD COP 2007		03/31/2008	PRAGER MCCARTHY & SEALY		439,852	400,000	433,660	433,288		(659)		(659)		432,629		7,223	7,223	8,056	07/01/2018	1FE
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005		01/16/2008	PRAGER MCCARTHY & SEALY		217,034	200,000	212,706	209,554		(66)		(66)		209,487		7,547	7,547	3,917	09/01/2022	1FE
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04		03/28/2008	BANC AMERICA SECURITIES		563,085	500,000	560,273	546,722		(1,183)		(1,183)		545,539		17,546	17,546	19,760	07/01/2016	1FE
567235-FD-3	MARICOPA CNTY AZ USD 44 AVONDALE 06		01/16/2008	PRAGER MCCARTHY & SEALY		321,402	300,000	311,361	310,158		(48)		(48)		310,110		11,292	11,292	7,811	07/01/2022	1FE
567313-AE-1	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		03/07/2008	PRAGER MCCARTHY & SEALY		529,003	500,000	521,582	515,473		(220)		(220)		515,253		13,750	13,750	14,369	07/01/2019	1FE
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		03/28/2008	PRAGER MCCARTHY & SEALY		104,035	100,000	103,858	102,788		(95)		(95)		102,693		1,342	1,342	3,576	07/01/2020	1FE
567389-PJ-4	MARICOPA CNTY AZ USD 80 CHANDLER 03A		03/31/2008	PRAGER MCCARTHY & SEALY		220,324	200,000	214,174	208,277		(346)		(346)		207,931		12,393	12,393	7,556	07/01/2015	1FE
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		03/28/2008	PRAGER MCCARTHY & SEALY		500,660	500,000	502,005	501,725		(43)		(43)		501,682		(1,022)	(1,022)	16,938	07/01/2024	1FE
639149-FW-8	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		01/16/2008	PRAGER MCCARTHY & SEALY		207,284	200,000	200,312	200,268		(2)		(2)		200,267		7,017	7,017	5,025	07/01/2025	1FE
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		03/03/2008	PRAGER MCCARTHY & SEALY		307,636	300,000	302,095	301,423		(19)		(19)		301,404		6,232	6,232	8,088	07/01/2022	1FE
718814-VB-9	PHOENIX AZ G O VAR PURP 2004 REF		03/18/2008	PRAGER MCCARTHY & SEALY		885,144	850,000	853,188	852,198		(64)		(64)		852,134		33,009	33,009	27,369	07/01/2018	1FE
72220E-BK-7	PINAL CNTY AZ USD NO 20 MARICOPA 07B		03/31/2008	PRAGER MCCARTHY & SEALY		456,639	460,000	450,561	450,610		52		52		450,662		5,978	5,978	8,753	07/01/2027	1FE
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLIDGE 07B		03/03/2008	PRAGER MCCARTHY & SEALY		95,534	100,000	98,006	98,023		12		12		98,036		(2,502)	(2,502)	2,313	07/01/2026	1FE
898735-GH-2	TUCSON AZ COP 2004 A		02/11/2008	PRAGER MCCARTHY & SEALY		1,096,910	1,000,000	1,063,996	1,048,524		(786)		(786)		1,047,738		49,172	49,172	30,972	07/01/2018	1FE
041042-KM-3	ARKANSAS ST HIGHER ED G O 2007B		03/14/2008	PRAGER MCCARTHY & SEALY		503,733	500,000	492,725	492,867		62		62		492,929		10,804	10,804	6,250	06/01/2023	1FE
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		02/04/2008	UNION BANK OF SWITZERLAND		408,648	400,000	403,208	403,047		(26)		(26)		403,021		5,627	5,627	3,300	06/01/2026	1FE
041042-ME-9	ARKANSAS ST HIGHER ED G O 2007B		03/05/2008	PRAGER MCCARTHY & SEALY		718,122	710,000	710,000	710,000						710,000		8,122	8,122	7,338	06/01/2025	1FE
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		02/12/2008	PRAGER MCCARTHY & SEALY		213,223	210,000	208,860	208,909		4		4		208,913		4,310	4,310	6,895	02/01/2024	1FE
537428-ZD-9	LITTLE ROCK AR SCH DIST 2006		03/26/2008	PRAGER MCCARTHY & SEALY		554,041	560,000	555,464	555,643		32		32		555,676		(1,634)	(1,634)	16,997	02/01/2025	1FE
537428-ZE-7	LITTLE ROCK AR SCH DIST 2006		02/26/2008	PRAGER MCCARTHY & SEALY		938,396	955,000	943,349	943,773		64		64		943,838		(5,442)	(5,442)	24,007	02/01/2026	1FE
537428-ZF-4	LITTLE ROCK AR SCH DIST 2006		02/13/2008	PRAGER MCCARTHY & SEALY		1,171,247	1,165,000	1,165,466	1,165,378		(8)		(8)		1,165,369		5,878	5,878	27,084	02/01/2027	1FE
660631-SE-3	NORTH LITTLE ROCK AR SD NO 1 06 REF		02/13/2008	PRAGER MCCARTHY & SEALY		201,979	200,000	196,868	197,006		7		7		197,013		4,966	4,966	1,490	06/01/2028	1FE
722460-PH-9	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/25/2008	PRAGER MCCARTHY & SEALY		100,883	100,000	99,247	99,297		5		5		99,302		1,581	1,581	2,659	02/01/2023	1FE
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		01/23/2008	PRAGER MCCARTHY & SEALY		99,935	100,000	97,376	97,632		5		5		97,637		2,298	2,298	4,586	02/01/2030	1FE
010836-AL-8	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		03/13/2008	PRAGER MCCARTHY & SEALY		112,229	110,000	111,643	111,290		(37)		(37)		111,254		975	975	3,121	08/01/2021	1FE
058219-NY-8	BALDWIN PARK CA USD G O 2006		03/03/2008	PRAGER MCCARTHY & SEALY		100,776	300,000	103,206	109,651		972		972		110,624		(9,848)	(9,848)		08/01/2028	1FE
127109-KW-5	CABRILLO CA CMNTY CLG DIST G O 04A		03/05/2008	PRAGER MCCARTHY & SEALY		311,748	300,000	301,404	300,987		(25)		(25)		300,962		10,786	10,786	9,125	08/01/2021	1FE
130684-Q4-8	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		03/06/2008	PRAGER MCCARTHY & SEALY		299,125	300,000	301,056	300,909		(17)		(17)		300,892		(1,767)	(1,767)	6,064	04/01/2021	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
130684-Q5-5	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		03/04/2008	PRAGER MCCARTHY & SEALY		195,572	200,000	200,230	200,198		(4)		(4)		200,194		(4,622)	(4,622)	4,008	04/01/2022	1FE
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		02/28/2008	PRAGER MCCARTHY & SEALY		98,247	100,000	99,518	99,544		3		3		99,547		(1,300)	(1,300)	1,966	04/01/2026	1FE
13062P-B8-4	CALIFORNIA ST G O BDS 2004 SEP		03/31/2008	Various		18,352,624	18,620,000	18,824,820			(4,085)		(4,085)		18,820,735		(468,110)	(468,110)	548,341	03/01/2034	1FE
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		03/28/2008	PRAGER MCCARTHY & SEALY		935,299	950,000	941,479	941,940		51		51		941,992		(6,693)	(6,693)	26,305	03/01/2028	1FE
13062T-H3-1	CALIFORNIA ST G O BDS 2007 APRIL REF		03/18/2008	PRAGER MCCARTHY & SEALY		159,601	165,000	163,687	163,716		9		9		163,725		(4,124)	(4,124)	4,806	08/01/2027	1FE
13062R-TS-7	CALIFORNIA ST G O VAR PURP 1993 SEPT		12/07/2007	PRE-REFUNDING		4,813,832	5,615,000	4,677,039	4,817,219		(4,516)		(4,516)		4,812,703		1,129	1,129	71,123	09/01/2018	1FE
13063A-LZ-5	CALIFORNIA ST G O VAR PURP 1993 SEPT		03/01/2008	CALLED @ 100.00000000		3,775,000	3,775,000	3,236,370			9,386		9,386		3,245,756		529,244	529,244	89,656	09/01/2018	1FE
13063A-ME-1	CALIFORNIA ST G O VAR PURP 1994 MAR		03/01/2008	CALLED @ 100.00000000		860,000	860,000	756,992	757,438		1,154		1,154		758,593		101,407	101,407	23,650	03/01/2020	1FE
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		03/31/2008	Various		980,335	1,000,000	987,280	988,162		98		98		988,259		(7,925)	(7,925)	24,631	03/01/2025	1FE
13062T-ZA-5	CALIFORNIA ST G O VAR PURP 2007 FEB		03/28/2008	Various		5,145,192	5,500,000	5,355,900	5,357,496		387		387		5,357,883		(212,691)	(212,691)	56,263	12/01/2034	1FE
13063A-JK-1	CALIFORNIA ST G O VAR PURP 2007 NOV		02/22/2008	SEIBERT BRANFORD		4,924,850	5,000,000	5,030,150			(41)		(41)		5,030,110		(105,260)	(105,260)	80,556	11/01/2037	1FE
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E		03/24/2008	PRAGER MCCARTHY & SEALY		191,834	200,000	199,134	199,153		5		5		199,158		(7,324)	(7,324)	5,900	08/01/2030	1FE
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E		03/25/2008	PRAGER MCCARTHY & SEALY		335,668	350,000	347,935	347,977		11		11		347,987		(12,319)	(12,319)	9,994	08/01/2031	1FE
219765-BC-7	CORONA-NORCO CA USD COP 01 A REF		03/06/2008	PRAGER MCCARTHY & SEALY		604,114	600,000	583,914	586,030		78		78		586,108		18,006	18,006	12,414	04/15/2029	1FE
250375-CA-8	DESERT CA CMNTY CLG DIST G O 06 REF		02/25/2008	PRAGER MCCARTHY & SEALY		104,659	100,000	103,395	102,919		(51)		(51)		102,867		1,792	1,792	2,875	08/01/2024	1FE
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		03/04/2008	PRAGER MCCARTHY & SEALY		230,834	200,000	231,698	221,559		(410)		(410)		221,149		9,685	9,685	7,200	02/01/2016	1FE
378460-PT-0	GLENDALE CA USD G O 2004 G		03/25/2008	PRAGER MCCARTHY & SEALY		182,257	180,000	182,039	181,582		(50)		(50)		181,532		725	725	4,658	09/01/2022	1FE
456560-RJ-2	INDUSTRY CA G O REF 2003		03/12/2008	PRAGER MCCARTHY & SEALY		356,346	350,000	342,587	344,070		75		75		344,145		12,201	12,201	11,200	07/01/2020	1FE
608413-BG-4	MOJAVE CA WTR AGY COP SUPPL TABLE 04		03/12/2008	PRAGER MCCARTHY & SEALY		203,994	200,000	199,290	199,383		7		7		199,390		4,604	4,604	4,900	09/01/2021	1FE
630360-DY-8	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		03/13/2008	PRAGER MCCARTHY & SEALY		324,343	1,070,000	315,821	322,538		3,399		3,399		325,937		(1,594)	(1,594)		08/01/2031	1FE
671205-YK-2	OAK GROVE CA SCH DIST G O 05 REF		03/12/2008	PRAGER MCCARTHY & SEALY		263,014	250,000	258,488	257,297		(77)		(77)		257,220		5,794	5,794	10,139	08/01/2024	1FE
672240-NW-4	OAKLAND CA G O MEASURE DD 2003 A		03/06/2008	PRAGER MCCARTHY & SEALY		153,677	150,000	148,158	148,432		14		14		148,445		5,231	5,231	4,917	01/15/2023	1FE
684124-DD-9	ORANGE CA UNI SCH DIST COP 2003		02/28/2008	PRAGER MCCARTHY & SEALY		315,564	310,000	303,192	303,957		27		27		303,984		11,580	11,580	3,281	06/01/2029	1FE
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91		03/05/2008	PRAGER MCCARTHY & SEALY		63,161	100,000	52,564	58,637		552		552		59,190		3,971	3,971		12/01/2018	1FE
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		03/26/2008	PRAGER MCCARTHY & SEALY		887,167	900,000	900,711	900,673		(12)		(12)		900,661		(13,494)	(13,494)	14,863	05/01/2026	1FE
69753R-AR-5	PALOMAR POMERADO HLTH CA G O 05 A		03/12/2008	PRAGER MCCARTHY & SEALY		105,732	100,000	104,768	104,024		(95)		(95)		103,929		1,803	1,803	3,139	08/01/2021	1FE
69753R-AS-3	PALOMAR POMERADO HLTH CA G O 05 A		03/07/2008	Various		1,046,709	975,000	1,019,207	1,012,317		(484)		(484)		1,011,832		34,876	34,876	38,486	08/01/2022	1FE
773756-FA-4	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04		03/12/2008	PRAGER MCCARTHY & SEALY		256,983	250,000	250,000	250,000						250,000		6,983	6,983	6,806	09/01/2025	1FE
773755-BW-2	ROCKLIN CA USD COP 2006		02/25/2008	PRAGER MCCARTHY & SEALY		142,728	150,000	148,317	148,350		5		5		148,356		(5,628)	(5,628)	2,756	10/01/2035	1FE
77539R-AQ-1	ROHNERT PARK CA FIN AUTH LSE 03 REF		02/20/2008	CITIGROUP GLOBAL MARKETS		253,803	250,000	247,303	247,726		17		17		247,743		6,059	6,059	7,719	07/01/2025	1FE
798153-FB-3	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		03/06/2008	PRAGER MCCARTHY & SEALY		101,463	100,000	101,173	100,625		(25)		(25)		100,600		863	863	1,389	06/01/2027	1FE
798186-VG-4	SAN JOSE CA USD G O 2006 C		03/07/2008	PRAGER MCCARTHY & SEALY		101,045	100,000	99,289	99,332		6		6		99,338		1,707	1,707	2,763	08/01/2023	1FE
798432-DC-1	SAN LEANDRO CA COP CITY HALL 2003		03/12/2008	PRAGER MCCARTHY & SEALY		204,208	200,000	199,146	199,238		5		5		199,243		4,965	4,965	2,944	06/01/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
801686-KV-7	SANTA CLARITA CA CMNTY COLLEGE DIST 07		03/03/2008	PRAGER MCCARTHY & SEALY		100,776	300,000	104,085	106,396		972		972		107,368		(6,592)	(6,592)		08/01/2028	1FE
801752-AP-1	SANTA CRUZ CA COP LSE LIBR WTR 07		01/14/2008	DUNCAN WILLIAMS, INC.		1,188,346	1,170,000	1,144,459	1,144,477		25		25		1,144,503		43,843	43,843	4,095	06/30/2032	1FE
861394-BV-5	STOCKTON CA PUB FING AUTH LSE 06A		03/18/2008	PRAGER MCCARTHY & SEALY		496,745	500,000	495,105	495,351		24		24		495,375		1,370	1,370	12,963	08/01/2028	1FE
861394-BY-9	STOCKTON CA PUB FING AUTH LSE 06A		03/24/2008	PRAGER MCCARTHY & SEALY		190,828	200,000	196,134	196,290		23		23		196,313		(5,485)	(5,485)	5,900	08/01/2031	1FE
899111-CC-0	TULARE CITY CA PUB FIN LSE CAP FAC 08		03/11/2008	PRAGER MCCARTHY & SEALY		893,886	850,000	890,239			(295)		(295)		889,944		3,941	3,941	4,382	04/01/2032	1FE
899111-CF-3	TULARE CITY CA PUB FIN LSE CAP FAC 08		03/27/2008	PRAGER MCCARTHY & SEALY		416,513	400,000	417,952			(197)		(197)		417,755		(1,242)	(1,242)	3,091	04/01/2035	1FE
926057-AX-8	VICTOR VALLEY CA TRAN AUTH COP 07		02/13/2008	PRAGER MCCARTHY & SEALY		266,386	260,000	258,515	258,530		5		5		258,535		7,851	7,851	6,347	07/01/2031	1FE
03866H-EG-0	ARAPAHOE CNTY CO COP 2002 REF		03/03/2008	PRAGER MCCARTHY & SEALY		440,344	400,000	444,956	427,855		(649)		(649)		427,206		13,138	13,138	5,542	12/01/2014	1FE
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF		03/03/2008	PRAGER MCCARTHY & SEALY		427,276	400,000	434,428	428,937		(547)		(547)		428,390		(1,114)	(1,114)	11,167	02/15/2017	1FE
038681-Z6-2	ARAPAHOE CNTY CO SD 5 CHERRY G O 05B		03/19/2008	PRAGER MCCARTHY & SEALY		325,225	300,000	327,115	316,497		(904)		(904)		315,592		9,633	9,633	3,529	12/15/2010	1FE
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06		03/05/2008	PRAGER MCCARTHY & SEALY		464,956	450,000	464,814	462,725		(233)		(233)		462,492		2,463	2,463	5,771	12/01/2025	1FE
148471-DK-8	CASTLE PINES CO NORTH METRO DIST G O 06		03/20/2008	PRAGER MCCARTHY & SEALY		732,824	715,000	737,415	734,258		(390)		(390)		733,868		(1,045)	(1,045)	9,815	12/01/2026	1FE
196711-JT-3	COLORADO COP UCDHSC FITZSIMONS 05B		03/05/2008	PRAGER MCCARTHY & SEALY		608,995	575,000	609,880	603,841		(574)		(574)		603,267		5,728	5,728	10,080	11/01/2018	1FE
19679R-EH-9	COLORADO WTR RES PWR PARKER WTR 04D		03/05/2008	PRAGER MCCARTHY & SEALY		521,342	500,000	516,400	511,639		(266)		(266)		511,372		9,970	9,970	17,792	09/01/2022	1FE
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		03/07/2008	PRAGER MCCARTHY & SEALY		428,803	400,000	427,961	417,633		(979)		(979)		416,654		12,149	12,149	7,250	05/01/2011	1FE
283365-GM-0	EL PASO CNTY CO COP JUDL BLDG 07 A		02/19/2008	PRAGER MCCARTHY & SEALY		254,004	250,000	253,378	253,180		(33)		(33)		253,147		856	856	2,356	12/01/2026	1FE
283371-LS-9	EL PASO CNTY CO SD NO 2 HARRISON 02		02/26/2008	PRAGER MCCARTHY & SEALY		217,701	210,000	212,455	211,359		(40)		(40)		211,319		6,382	6,382	2,567	12/01/2023	1FE
283484-BG-7	EL PASO CNTY CO SD NO 49 FALCON COP 06A		03/04/2008	PRAGER MCCARTHY & SEALY		307,002	300,000	303,390	303,009		(41)		(41)		302,968		4,034	4,034	2,917	12/15/2030	1FE
283484-BV-4	EL PASO CNTY CO SD NO 49 FALCON COP 07A		01/02/2008	PRAGER MCCARTHY & SEALY		110,066	100,000	104,941	104,789		(6)		(6)		104,782		5,284	5,284	306	12/15/2019	1FE
283484-CC-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A		03/05/2008	PRAGER MCCARTHY & SEALY		154,106	150,000	155,390	155,225		(80)		(80)		155,145		(1,039)	(1,039)	1,771	12/15/2026	1FE
283484-CF-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A		01/03/2008	PRAGER MCCARTHY & SEALY		106,641	100,000	103,093	102,999		(5)		(5)		102,994		3,647	3,647	319	12/15/2029	1FE
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A		03/05/2008	PRAGER MCCARTHY & SEALY		342,446	320,000	335,187	330,619		(267)		(267)		330,352		12,094	12,094	4,289	06/01/2016	1FE
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A		03/05/2008	PRAGER MCCARTHY & SEALY		127,952	120,000	124,819	123,374		(88)		(88)		123,286		4,666	4,666	1,650	06/01/2017	1FE
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF		03/05/2008	PRAGER MCCARTHY & SEALY		103,885	100,000	104,720	102,981		(84)		(84)		102,897		988	988	1,240	12/15/2022	1FE
365892-JV-1	GARFIELD CNTY CO SD RE-1 ROARING 05		02/26/2008	PRAGER MCCARTHY & SEALY		1,685,891	1,535,000	1,679,134	1,629,733		(3,622)		(3,622)		1,626,111		59,780	59,780	16,565	12/15/2011	1FE
380822-AQ-9	GOLDEN CO COP 2006		01/18/2008	COMMERCE CAPITAL		724,969	700,000	694,351	694,693		12		12		694,705		30,264	30,264	4,638	12/01/2026	1FE
385835-AT-0	GRAND JUNCTION CO LSE CBI LAB 06		01/18/2008	COMMERCE CAPITAL		540,625	500,000	531,135	528,214		(179)		(179)		528,035		12,590	12,590	2,708	06/15/2025	1FE
385835-AV-5	GRAND JUNCTION CO LSE CBI LAB 06		03/05/2008	PRAGER MCCARTHY & SEALY		102,167	100,000	105,905	105,352		(102)		(102)		105,250		(3,083)	(3,083)	1,181	06/15/2027	1FE
385835-AY-9	GRAND JUNCTION CO LSE CBI LAB 06		01/28/2008	Various		1,240,446	1,165,000	1,230,986	1,224,815		(396)		(396)		1,224,419		16,027	16,027	6,471	06/15/2030	1FE
503768-JR-5	LA PLATA CNTY CO SD NO 9-R DURANGO 03		03/05/2008	PRAGER MCCARTHY & SEALY		474,937	460,000	466,348	464,013		(114)		(114)		463,898		11,039	11,039	8,448	11/01/2023	1FE
77931N-AS-0	ROUTT CNTY CO PUB BLDG JUSTICE CTR 06		01/02/2008	PRAGER MCCARTHY & SEALY		305,661	300,000	301,719	301,300		(4)		(4)		301,296		4,365	4,365	1,350	12/01/2022	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
108151-B2-6	BRIDGEPORT CT G O 2004 A		02/28/2008	PRAGER MCCARTHY & SEALY		222,352	200,000	220,624	214,535		(336)		(336)		214,199		8,153	8,153	5,804	08/15/2014	1FE
108151-D8-1	BRIDGEPORT CT G O 2004 C		03/13/2008	PRAGER MCCARTHY & SEALY		113,076	100,000	110,800	108,425		(204)		(204)		108,221		4,855	4,855	3,106	08/15/2015	1FE
108151-D9-9	BRIDGEPORT CT G O 2004 C		01/03/2008	PRAGER MCCARTHY & SEALY		254,970	225,000	249,562	244,822		(37)		(37)		244,785		10,185	10,185	4,692	08/15/2016	1FE
108151-E3-1	BRIDGEPORT CT G O 2004 C		02/01/2008	PRAGER MCCARTHY & SEALY		118,703	100,000	113,319	110,775		(78)		(78)		110,697		8,006	8,006	2,613	08/15/2018	1FE
108151-E4-9	BRIDGEPORT CT G O 2004 C		03/31/2008	PRAGER MCCARTHY & SEALY		457,352	400,000	452,676	443,540		(744)		(744)		442,796		14,556	14,556	13,933	08/15/2019	1FE
108151-E6-4	BRIDGEPORT CT G O 2004 C		03/03/2008	PRAGER MCCARTHY & SEALY		109,557	100,000	112,050	110,315		(100)		(100)		110,215		(658)	(658)	3,071	08/15/2021	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B		03/04/2008	PRAGER MCCARTHY & SEALY		100,433	100,000	99,111	99,179		8		8		99,187		1,246	1,246	1,200	12/01/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		03/12/2008	PRAGER MCCARTHY & SEALY		204,936	200,000	197,688	197,851		21		21		197,872		7,064	7,064	2,650	12/01/2022	1FE
20772E-C2-7	CONNECTICUT ST G O 1998 SER B		03/15/2008	CALLED @ 101.00000000		1,105,950	1,095,000	1,116,396	1,106,237		(287)		(287)		1,105,950				27,375	03/15/2015	1FE
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF		03/06/2008	PRAGER MCCARTHY & SEALY		488,080	455,000	493,844	477,847		(1,402)		(1,402)		476,446		11,634	11,634	5,587	12/15/2010	1FE
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF		03/10/2008	PRAGER MCCARTHY & SEALY		1,125,730	1,000,000	1,113,324	1,082,569		(3,065)		(3,065)		1,079,504		46,226	46,226	13,444	12/15/2012	1FE
20772F-JQ-4	CONNECTICUT ST G O 2001 SER C REF		03/17/2008	PRAGER MCCARTHY & SEALY		858,391	750,000	861,194	824,264		(1,969)		(1,969)		822,294		36,097	36,097	10,481	12/15/2014	1FE
20772F-V4-9	CONNECTICUT ST G O 2002 SER F		03/07/2008	Various		1,820,557	1,660,000	1,829,677	1,757,437		(3,667)		(3,667)		1,753,770		66,786	66,786	33,829	10/15/2012	1FE
20772G-EC-8	CONNECTICUT ST G O 2004 SER A		03/05/2008	PRAGER MCCARTHY & SEALY		1,999,032	1,940,000	1,956,709	1,948,836		(139)		(139)		1,948,697		50,335	50,335	38,863	03/01/2020	1FE
20772G-PJ-1	CONNECTICUT ST G O 2006 SER A		03/20/2008	PRAGER MCCARTHY & SEALY		7,462,707	7,200,000	7,475,688	7,438,327		(4,665)		(4,665)		7,433,661		29,045	29,045	87,539	12/15/2023	1FE
20772G-RK-6	CONNECTICUT ST G O 2006 SER B		03/04/2008	PRAGER MCCARTHY & SEALY		299,979	300,000	304,254	303,696		(67)		(67)		303,628		(3,649)	(3,649)	4,988	05/01/2024	1FE
20772G-WV-6	CONNECTICUT ST G O 2007 SER A		03/05/2008	Various		7,189,400	7,090,000	7,180,965	7,176,205		(892)		(892)		7,175,313		14,087	14,087	90,935	05/01/2025	1FE
645020-CA-4	NEW HAVEN CT G O 2002 C		03/31/2008	PRAGER MCCARTHY & SEALY		111,042	100,000	111,767	106,723		(277)		(277)		106,446		4,596	4,596	2,164	11/01/2013	1FE
645020-QE-1	NEW HAVEN CT G O 2003 A REF		01/11/2008	PRAGER MCCARTHY & SEALY		168,023	150,000	164,218	161,303		(63)		(63)		161,240		6,782	6,782	1,641	11/01/2015	1FE
759049-JJ-9	REGIONAL SCH DIST NO 5 CT G O 2005 B		03/14/2008	PRAGER MCCARTHY & SEALY		283,315	280,000	278,043	278,251		23		23		278,274		5,042	5,042	8,281	07/15/2020	1FE
107403-MK-0	BREVARD CNTY FL PKS REC SOUTH LTD 07		01/17/2008	PRAGER MCCARTHY & SEALY		432,097	400,000	425,868	423,832		(123)		(123)		423,709		8,388	8,388	11,042	07/01/2024	1FE
107403-ML-8	BREVARD CNTY FL PKS REC SOUTH LTD 07		01/14/2008	PRAGER MCCARTHY & SEALY		1,273,081	1,185,000	1,259,750	1,253,873		(304)		(304)		1,253,569		19,512	19,512	32,258	07/01/2025	1FE
115065-NZ-3	BROWARD CNTY FL SCH BRD COP 2005 A		01/17/2008	PRAGER MCCARTHY & SEALY		465,876	450,000	475,805	460,380		(416)		(416)		459,965		5,911	5,911	12,625	07/01/2009	1FE
115065-PB-4	BROWARD CNTY FL SCH BRD COP 2005 A		01/14/2008	PRAGER MCCARTHY & SEALY		1,041,710	1,000,000	1,041,299	1,021,760		(373)		(373)		1,021,387		20,323	20,323	24,500	07/01/2010	1FE
23867H-BL-9	DAVIE FL G O LTD 2006		01/15/2008	PRAGER MCCARTHY & SEALY		1,037,580	1,000,000	1,000,700	1,000,610		(3)		(3)		1,000,606		36,974	36,974	20,875	08/01/2022	1FE
23867H-BM-7	DAVIE FL G O LTD 2006		01/17/2008	PRAGER MCCARTHY & SEALY		310,833	300,000	299,286	299,326		2		2		299,328		11,505	11,505	6,450	08/01/2023	1FE
341422-LP-6	FLORIDA ST BRD ED CAP OUTLAY 98 A		01/01/2008	CALLED @ 101.00000000		16,564,000	16,400,000	16,679,620	16,564,000						16,564,000				410,000	01/01/2017	1FE
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		01/01/2008	CALLED @ 100.00000000		35,000	35,000	47,215	35,000						35,000				1,947	01/01/2011	1
684517-AN-5	ORANGE CNTY FL SCH BRD COP 1997 A		01/14/2008	PRAGER MCCARTHY & SEALY		1,079,690	1,000,000	1,105,104	1,060,320		(986)		(986)		1,059,334		20,356	20,356	57,667	08/01/2010	1FE
696550-UG-5	PALM BEACH CNTY FL SCH BRD COP 07		02/27/2008	PRAGER MCCARTHY & SEALY		402,439	400,000	404,608	404,330		(34)		(34)		404,296		(1,857)	(1,857)	9,200	08/01/2027	1FE
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A		03/12/2008	PRAGER MCCARTHY & SEALY		107,004	100,000	105,137	103,627		(101)		(101)		103,526		3,478	3,478	3,139	08/01/2018	1FE
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A		01/30/2008	WEDBUSH MORGAN SECURITIES		264,120	250,000	257,235	255,131		(63)		(63)		255,068		9,052	9,052	7,396	07/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
92884E-CG-0	VOLUSIA CNTY FL SCH BRD COP 2005 A		01/17/2008	PRAGER MCCARTHY & SEALY		1,502,650	1,450,000	1,530,844	1,484,221		(1,038)		(1,038)		1,483,183		19,467	19,467	70,056	08/01/2009	1FE
047681-JM-4	ATLANTA-FULTON GA REC PARK IMPT 05A		03/18/2008	PRAGER MCCARTHY & SEALY		355,600	350,000	346,168	346,463		34		34		346,498		9,102	9,102	4,869	12/01/2023	1FE
047681-JP-7	ATLANTA-FULTON GA REC PARK IMPT 05A		03/13/2008	PRAGER MCCARTHY & SEALY		201,432	200,000	198,174	198,292		11		11		198,303		3,129	3,129	2,388	12/01/2025	1FE
240451-XD-1	DEKALB CNTY GA SPL TRANSN PARKS 06		03/27/2008	PRAGER MCCARTHY & SEALY		299,458	300,000	303,786	303,172		(67)		(67)		303,105		(3,647)	(3,647)	3,800	12/01/2024	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		03/04/2008	PRAGER MCCARTHY & SEALY		712,201	700,000	706,601	705,533		(63)		(63)		705,470		6,731	6,731	5,975	12/01/2025	1FE
373382-J5-0	GEORGIA ST G O 1994 E		03/03/2008	COMMERCE CAPITAL		2,136,253	1,810,000	2,260,672	2,079,106		(7,355)		(7,355)		2,071,751		64,502	64,502	32,241	12/01/2013	1FE
373383-W4-6	GEORGIA ST G O 2006 B		03/27/2008	PRAGER MCCARTHY & SEALY		3,029,306	2,950,000	2,950,000	2,950,000						2,950,000		79,306	79,306	78,481	03/01/2021	1FE
403760-FJ-5	GWINNETT CNTY GA WTR & SEW AUTH 2006		03/27/2008	Various		1,159,665	1,120,000	1,126,373	1,125,492		(43)		(43)		1,125,449		34,216	34,216	42,874	08/01/2024	1FE
419780-E4-9	HAWAII ST G O 2004 DD		03/04/2008	PRAGER MCCARTHY & SEALY		545,890	500,000	549,720	534,350		(878)		(878)		533,472		12,418	12,418	9,188	05/01/2015	1FE
577285-H8-5	MAUI CNTY HI G O 2005 A B C		03/31/2008	PRAGER MCCARTHY & SEALY		196,853	185,000	197,089	194,663		(298)		(298)		194,365		2,488	2,488	5,447	03/01/2019	1FE
577285-J2-6	MAUI CNTY HI G O 2005 A B C		03/05/2008	PRAGER MCCARTHY & SEALY		416,027	400,000	419,283	415,404		(347)		(347)		415,057		970	970	10,458	03/01/2021	1FE
556819-FC-9	MADISON CNTY ID SD 321 REXBURG 06		03/24/2008	Various		456,270	450,000	453,663	453,325		(43)		(43)		453,282		2,988	2,988	16,238	08/15/2024	1FE
556819-FD-7	MADISON CNTY ID SD 321 REXBURG 06		02/27/2008	PRAGER MCCARTHY & SEALY		201,863	200,000	200,970	200,881		(7)		(7)		200,873		990	990	6,500	08/15/2025	1FE
167484-FD-1	CHICAGO IL G O LIBRARY BONDS 1997		01/01/2008	CALLED @ 102.00000000		2,667,300	2,615,000	2,627,944	2,667,300						2,667,300				68,644	01/01/2027	1FE
167615-FZ-1	CHICAGO IL G O PARK DIST LTD 1997		01/01/2008	CALLED @ 100.00000000		1,470,000	1,470,000	1,475,390	1,470,000						1,470,000				39,506	01/01/2025	1FE
167615-GL-1	CHICAGO IL G O PARK DIST LTD 1997		02/27/2008	CALLED @ 100.00		530,000	530,000	531,943	530,000						530,000				18,675	01/01/2025	1FE
167484-P6-5	CHICAGO IL G O PROJ & REF 2003 A		01/28/2008	PRE-REFUNDING		246,010	250,000	344,082	246,003		4		4		246,008		2	2	7,188	01/01/2042	1FE
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON O		03/24/2008	PRAGER MCCARTHY & SEALY		181,976	300,000	139,086	167,907		1,827		1,827		169,734		12,242	12,242		12/01/2019	1FE
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		02/26/2008	PRAGER MCCARTHY & SEALY		403,576	400,000	397,176	397,413		20		20		397,433		6,143	6,143	5,900	11/01/2022	1FE
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		03/12/2008	Various		5,295,789	5,300,000	5,235,605	5,240,564		417		417		5,240,981		54,808	54,808	78,375	11/01/2023	1FE
299227-A4-0	EVANSTON IL G O 2004		03/06/2008	PRAGER MCCARTHY & SEALY		259,210	250,000	252,260	251,520		(44)		(44)		251,476		7,734	7,734	3,472	12/01/2022	1FE
483764-CZ-7	KANE CNTY IL CUSD NO 301 BURLINGTON 90		01/01/2008	MATURED		595,000	595,000	595,000	595,000						595,000				23,056	01/01/2008	1
557738-XX-4	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		11/01/2007	EXCHANGE							(1)		(1)							11/01/2027	1Z
689585-AA-5	OTTER CREEK IL WTRWKS & SEW SYS 99		01/01/2008	CALLED @ 100.00000000		115,000	115,000	115,000	116,668						116,668		(1,668)	(1,668)	4,198	01/01/2030	1
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		03/04/2008	PRAGER MCCARTHY & SEALY		290,148	300,000	297,105	297,105		16		16		297,121		(6,973)	(6,973)	2,415	10/01/2027	1FE
968852-VA-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		01/04/2008	RAYMOND JAMES & ASSOCIATES, INC.		2,158,520	2,000,000	2,008,281	2,007,775		(19)		(19)		2,007,756		150,764	150,764	24,500	10/01/2023	1FE
968852-VE-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		01/31/2008	PRAGER MCCARTHY & SEALY		509,360	500,000	500,687	500,645		(7)		(7)		500,639		8,721	8,721	7,750	10/01/2024	1FE
968767-JW-4	WILL CNTY IL SD NO 86 JOLIET G O 06B		02/29/2008	PRAGER MCCARTHY & SEALY		315,222	300,000	312,885	311,399		(154)		(154)		311,245		3,977	3,977	9,500	03/01/2021	1FE
974536-AU-8	WINNEBAGO & BOONE CNTY IL COP SCH 97A		01/01/2008	CALLED @ 101.00000000		3,585,500	3,550,000	3,550,000	3,585,500						3,585,500				102,950	01/01/2016	1FE
974536-AV-6	WINNEBAGO & BOONE CNTY IL COP SCH 97A		01/01/2008	CALLED @ 101.00000000		3,787,500	3,750,000	3,750,000	3,787,500						3,787,500				108,750	01/01/2017	1FE
18150T-DL-7	CLARK-PLEASANT IN SCH BLDG 06		03/14/2008	Various		5,859,683	5,830,000	5,912,320	5,902,672		(1,495)		(1,495)		5,901,177		(41,494)	(41,494)	197,013	01/15/2028	1FE
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07		03/03/2008	PRAGER MCCARTHY & SEALY		97,358	100,000	100,537	100,526		(8)		(8)		100,518		(3,160)	(3,160)	2,032	01/15/2028	1FE
287461-CX-3	ELKHART CNTY IN CORR COMPLEX 04		01/02/2008	PRAGER MCCARTHY & SEALY		2,005,563	1,835,000	1,975,446	1,941,297		(244)		(244)		1,941,053		64,511	64,511	9,175	12/01/2015	1FE
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		03/03/2008	PRAGER MCCARTHY & SEALY		1,811,789	1,815,000	1,822,024	1,821,584		(59)		(59)		1,821,525		(9,736)	(9,736)	47,957	01/15/2028	1FE
455057-GG-8	INDIANA FIN FAC FORENSIC SCIENCE 06A		02/26/2008	PRAGER MCCARTHY & SEALY		297,253	300,000	295,602	295,765		20		20		295,785		1,468	1,468	8,750	07/01/2027	1FE
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 2006		03/18/2008	PRAGER MCCARTHY & SEALY		1,523,284	1,550,000	1,507,003	1,508,748		132		132		1,508,880		14,404	14,404	40,994	01/15/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
520354-HM-6	LAWRENCE TWP IN SCH BLDG CORP 2003		03/07/2008	PRAGER MCCARTHY & SEALY		494,409	485,000	488,448	487,072		(61)		(61)		487,011		7,399	7,399	15,682	01/15/2023	1FE
590252-CU-4	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		01/01/2008	MATURED		3,745,000	3,745,000	1,290,227	3,745,000						3,745,000					01/01/2008	1FE
594381-EZ-4	MICHIGAN CITY IN SCH BLDG CORP 07		02/27/2008	PRAGER MCCARTHY & SEALY		107,537	100,000	104,003	103,841		(56)		(56)		103,784		3,753	3,753	3,403	07/15/2019	1FE
596232-CG-1	MIDDLEBURY IN SCH BLDG 1ST MTG 07		03/04/2008	PRAGER MCCARTHY & SEALY		1,626,189	1,625,000	1,612,065	1,612,416		58		58		1,612,474		13,715	13,715	43,628	07/15/2027	1FE
604829-BA-8	MISHAWAKA IN SCH CITY MULTI-SCH BLDG 98		01/15/2008	CALLED @ 102.00000000		2,550,000	2,500,000	2,597,952	2,550,000						2,550,000				70,313	01/15/2023	1FE
625854-EC-4	MUNCIE IN SCH BLDG CORP 2006		02/15/2008	PRAGER MCCARTHY & SEALY		102,250	100,000	96,105	96,347		23		23		96,370		5,880	5,880	2,700	01/15/2023	1FE
66042R-AY-7	NORTH LAWRENCE IN CMNTY SCH CORP 04		03/04/2008	PRAGER MCCARTHY & SEALY		106,333	100,000	107,238	105,034		(136)		(136)		104,898		1,435	1,435	3,222	07/15/2016	1FE
66042R-AZ-4	NORTH LAWRENCE IN CMNTY SCH CORP 04		03/07/2008	PRAGER MCCARTHY & SEALY		107,842	100,000	106,631	104,624		(134)		(134)		104,489		3,353	3,353	3,292	07/15/2017	1FE
667315-FA-8	NORTHWEST ALLEN IN INDPT SCH BLDG 08		03/27/2008	PRAGER MCCARTHY & SEALY		203,366	200,000	201,282	201,282		(25)		(25)		201,257		2,109	2,109	2,200	07/15/2022	1FE
917840-AS-9	UTICA IN SCH BLDG CORP CAP APPREC 99		01/15/2008	MATURED		1,585,000	1,585,000	1,026,969	1,581,824		3,176		3,176		1,585,000					01/15/2008	1FE
946363-BJ-6	WAYNE TWP IN MARION CNTY SCH BLDG 98		01/15/2008	CALLED @ 101.00000000		13,165,350	13,035,000	12,780,831	13,165,350						13,165,350				358,463	01/15/2022	1FE
96008E-EP-0	WESTFIELD IN HIGH SCH 1995 BLDG CORP 98		01/05/2008	CALLED @ 101.00000000		833,250	825,000	815,513	833,250						833,250				20,625	07/05/2015	1FE
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A		02/08/2008	PRAGER MCCARTHY & SEALY		389,573	355,000	380,844	372,868		(307)		(307)		372,562		17,012	17,012	10,256	07/15/2016	1FE
96023P-FH-3	WESTFIELD-WASHINGTON IN MULTI SCH 07		03/04/2008	PRAGER MCCARTHY & SEALY		101,427	100,000	104,129	104,072		(63)		(63)		104,009		(2,582)	(2,582)	1,750	01/15/2025	1FE
352802-FB-3	FRANKLIN CNTY KS USD 290 G O 05		03/28/2008	PRAGER MCCARTHY & SEALY		197,988	200,000	196,842	197,075		30		30		197,105		883	883	5,128	09/01/2024	1FE
478700-XD-4	JOHNSON CNTY KS USD NO 229 BLUE VLY 01A		03/04/2008	PRAGER MCCARTHY & SEALY		2,818,183	2,710,000	2,748,726	2,738,911		(1,313)		(1,313)		2,737,598		80,585	80,585	49,909	10/01/2012	1FE
478712-JK-9	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/17/2008	PRAGER MCCARTHY & SEALY		209,785	200,000	205,542	203,880		(101)		(101)		203,779		6,006	6,006	5,080	09/01/2018	1FE
478712-JL-7	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/07/2008	PRAGER MCCARTHY & SEALY		105,336	100,000	102,027	101,421		(36)		(36)		101,385		3,951	3,951	2,520	09/01/2019	1FE
478712-JQ-6	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/13/2008	PRAGER MCCARTHY & SEALY		204,835	200,000	197,500	197,809		18		18		197,826		7,009	7,009	4,948	09/01/2023	1FE
478712-LJ-9	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		02/29/2008	PRAGER MCCARTHY & SEALY		102,952	100,000	101,170	100,964		(19)		(19)		100,945		2,007	2,007	2,300	09/01/2018	1FE
478740-LS-0	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		03/27/2008	PRAGER MCCARTHY & SEALY		597,654	585,000	581,268	581,682		26		26		581,707		15,947	15,947	8,263	10/01/2024	1FE
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		02/29/2008	PRAGER MCCARTHY & SEALY		100,773	100,000	100,945	100,922		(13)		(13)		100,909		(136)	(136)	2,500	11/01/2027	1FE
815645-GX-8	SEDGWICK CNTY KS USD NO 261 GO 05		03/05/2008	PRAGER MCCARTHY & SEALY		196,929	200,000	197,078	197,302		19		19		197,321		(392)	(392)	3,002	11/01/2024	1FE
982671-JQ-3	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		02/19/2008	PRAGER MCCARTHY & SEALY		570,052	530,000	551,878	545,077		(284)		(284)		544,793		25,260	25,260	13,316	08/01/2016	1FE
982696-NH-5	WYANDOTTE CNTY KS USD 500 G O 2003		03/05/2008	PRAGER MCCARTHY & SEALY		196,846	185,000	190,487	189,057		(85)		(85)		188,973		7,873	7,873	4,856	09/01/2019	1FE
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		03/19/2008	PRAGER MCCARTHY & SEALY		101,296	100,000	98,578	98,732		17		17		98,749		2,547	2,547	2,054	10/01/2020	1FE
473020-LV-5	JEFFERSON CNTY KY LSE CAP PROJS 07A		03/28/2008	PRAGER MCCARTHY & SEALY		97,673	100,000	100,280	100,263		(6)		(6)		100,257		(2,584)	(2,584)	1,470	06/01/2025	1FE
473020-LX-1	JEFFERSON CNTY KY LSE CAP PROJS 07A		02/20/2008	PRAGER MCCARTHY & SEALY		702,331	700,000	699,489	699,501		2		2		699,503		2,828	2,828	5,967	06/01/2027	1FE
472904-VX-6	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		03/10/2008	Various		322,300	315,000	317,741	316,800		(49)		(49)		316,751		5,548	5,548	9,698	01/01/2021	1FE
472904-VZ-1	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		01/15/2008	PRAGER MCCARTHY & SEALY		309,228	300,000	298,098	298,370		4		4		298,373		10,855	10,855	7,388	01/01/2023	1FE
472904-WA-5	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		02/01/2008	PRAGER MCCARTHY & SEALY		326,587	320,000	315,434	316,034		15		15		316,049		10,538	10,538	8,463	01/01/2024	1FE
491089-JJ-8	KENTON CNTY KY SD SCH BLDG 2005		02/26/2008	PRAGER MCCARTHY & SEALY		304,111	300,000	293,782	294,433		44		44		294,477		9,634	9,634	6,848	02/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
491089-JK-5	KENTON CNTY KY SD SCH BLDG 2005		03/18/2008	PRAGER MCCARTHY & SEALY		214,331	215,000	209,135	209,708		64		64		209,772		4,559	4,559	5,681	02/01/2021	1FE
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		03/26/2008	PRAGER MCCARTHY & SEALY		99,209	100,000	97,433	97,644		28		28		97,672		1,537	1,537	2,867	02/01/2023	1FE
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07		02/27/2008	PRAGER MCCARTHY & SEALY		220,367	220,000	215,239	215,322		28		28		215,350		5,017	5,017	2,539	06/01/2026	1FE
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - COP 07		02/04/2008	PRAGER MCCARTHY & SEALY		204,410	200,000	196,986	197,010		10		10		197,021		7,389	7,389	3,900	09/01/2026	1FE
680454-RC-1	OLDHAM CNTY KY SCH DIST 2ND - COP 07		03/24/2008	Various		1,002,045	1,015,000	995,329	995,476		93		93		995,569		6,476	6,476	22,186	09/01/2027	1FE
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07		03/04/2008	STEPHENS, INC.		198,036	200,000	200,766	200,750		(12)		(12)		200,738		(2,702)	(2,702)	2,400	12/01/2022	1FE
546279-N7-1	LOUISIANA LOC GOVT EAST ASCENSION 07		03/20/2008	PRAGER MCCARTHY & SEALY		1,116,859	1,135,000	1,114,252	1,114,414		124		124		1,114,538		2,321	2,321	14,203	12/01/2027	1FE
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/06/2008	PRAGER MCCARTHY & SEALY		253,460	255,000	254,095	254,100		7		7		254,107		(647)	(647)	3,761	11/01/2024	1FE
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		02/20/2008	PRAGER MCCARTHY & SEALY		226,087	225,000	223,351	223,359		9		9		223,368		2,719	2,719	2,869	11/01/2025	1FE
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/06/2008	PRAGER MCCARTHY & SEALY		322,844	325,000	321,315	321,331		20		20		321,351		1,493	1,493	4,344	11/01/2026	1FE
546279-S9-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/24/2008	PRAGER MCCARTHY & SEALY		117,534	120,000	118,133	118,141		14		14		118,154		(620)	(620)	2,010	11/01/2027	1FE
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		03/03/2008	PRAGER MCCARTHY & SEALY		102,430	100,000	102,283	101,462		(40)		(40)		101,423		1,007	1,007	1,736	11/01/2021	1FE
546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07		03/28/2008	PRAGER MCCARTHY & SEALY		195,445	200,000	194,916	194,940		37		37		194,977		468	468	3,050	06/01/2027	1FE
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		01/29/2008	PRAGER MCCARTHY & SEALY		399,035	350,000	385,087	378,339		(265)		(265)		378,074		20,961	20,961	9,188	08/01/2016	1FE
64763F-FN-4	NEW ORLEANS LA G O PUB IMPT 2003		02/25/2008	PRAGER MCCARTHY & SEALY		161,791	155,000	157,709	156,733		(41)		(41)		156,692		5,098	5,098	1,873	12/01/2022	1FE
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		02/28/2008	PRAGER MCCARTHY & SEALY		107,603	100,000	107,308	104,488		(129)		(129)		104,360		3,243	3,243	3,375	07/01/2015	1FE
560425-VL-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A		01/16/2008	PRAGER MCCARTHY & SEALY		108,863	100,000	106,572	105,229		(35)		(35)		105,194		3,669	3,669	2,792	07/01/2022	1FE
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A		01/16/2008	PRAGER MCCARTHY & SEALY		109,821	100,000	106,602	105,492		(37)		(37)		105,455		4,366	4,366	2,792	07/01/2020	1FE
741701-TJ-5	PRINCE GEORGES CNTY MD G O PUB IMPT 05		01/15/2008	PRAGER MCCARTHY & SEALY		1,040,200	1,000,000	1,059,787	1,027,025		(708)		(708)		1,026,316		13,884	13,884	14,861	10/01/2009	1FE
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C		03/06/2008	PRAGER MCCARTHY & SEALY		335,077	300,000	338,775	322,225		(641)		(641)		321,584		13,493	13,493	5,867	11/01/2013	1FE
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07		02/04/2008	PRAGER MCCARTHY & SEALY		103,412	100,000	99,209	99,221		2		2		99,224		4,188	4,188	1,267	05/01/2028	1FE
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		03/18/2008	PRAGER MCCARTHY & SEALY		105,895	100,000	103,577	102,502		(79)		(79)		102,423		3,472	3,472	1,986	05/01/2020	1FE
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF		03/31/2008	PRAGER MCCARTHY & SEALY		120,296	110,000	119,200	115,303		(228)		(228)		115,075		5,221	5,221	2,438	05/01/2015	1FE
252255-JT-2	DEXTER MI CMNTY SCHS G O 2003		03/07/2008	PRAGER MCCARTHY & SEALY		214,613	200,000	214,068	208,150		(242)		(242)		207,908		6,705	6,705	3,431	05/01/2017	1FE
252255-JW-5	DEXTER MI CMNTY SCHS G O 2003		03/18/2008	PRAGER MCCARTHY & SEALY		158,213	150,000	158,268	154,808		(186)		(186)		154,622		3,591	3,591	2,979	05/01/2019	1FE
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF		03/03/2008	PRAGER MCCARTHY & SEALY		246,831	250,000	248,700	248,758		6		6		248,764		(1,933)	(1,933)	3,325	05/01/2026	1FE
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		03/12/2008	PRAGER MCCARTHY & SEALY		786,266	750,000	769,352	763,895		(301)		(301)		763,594		22,672	22,672	10,894	05/01/2018	1FE
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF		03/31/2008	PRAGER MCCARTHY & SEALY		942,166	900,000	923,800	917,020		(451)		(451)		916,569		25,597	25,597	14,488	05/01/2018	1FE
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF		03/28/2008	PRAGER MCCARTHY & SEALY		310,349	300,000	305,437	303,884		(92)		(92)		303,791		6,558	6,558	4,575	05/01/2019	1FE
227840-FH-3	CROW WING CNTY MN G O CAP IMPT 04A		03/04/2008	CRONIN & COMANY		1,771,368	1,725,000	1,748,978	1,742,368		(380)		(380)		1,741,988		29,380	29,380	51,750	02/01/2021	1FE
311315-QP-3	FARMINGTON MN INDPT SCH DIST 192 06A		03/27/2008	PRAGER MCCARTHY & SEALY		638,371	635,000	636,467	636,248		(28)		(28)		636,220		2,151	2,151	18,182	02/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
616157-PU-1	MOORHEAD MN ISD NO 152 G O 2005		02/25/2008	PRAGER MCCARTHY & SEALY		301,506	300,000	292,864	293,533		57		57		293,589		7,917	7,917	5,206	04/01/2021	1FE
616157-PV-9	MOORHEAD MN ISD NO 152 G O 2005		01/11/2008	PRAGER MCCARTHY & SEALY		102,105	100,000	96,824	97,098		6		6		97,104		5,001	5,001	1,240	04/01/2022	1FE
648176-FZ-3	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		02/08/2008	PRAGER MCCARTHY & SEALY		2,721,719	2,670,000	2,604,057	2,609,857		256		256		2,610,113		111,606	111,606	56,749	02/01/2022	1FE
648176-GA-7	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		03/26/2008	PRAGER MCCARTHY & SEALY		494,608	500,000	484,761	486,000		126		126		486,126		8,482	8,482	12,951	02/01/2023	1FE
648176-GB-5	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		03/31/2008	PRAGER MCCARTHY & SEALY		491,219	500,000	489,012	489,808		86		86		489,894		1,325	1,325	13,453	02/01/2024	1FE
648176-GC-3	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		03/25/2008	Various		497,473	500,000	485,448	486,442		96		96		486,538		10,935	10,935	13,089	02/01/2025	1FE
681181-MH-3	OLMSTED CNTY MN RESOURCE REC 2007A		03/20/2008	Various		1,493,671	1,500,000	1,497,045	1,497,122		13		13		1,497,134		(3,463)	(3,463)	57,130	02/01/2026	1FE
681181-MJ-9	OLMSTED CNTY MN RESOURCE REC 2007A		03/31/2008	Various		2,446,345	2,475,000	2,466,734	2,466,932		39		39		2,466,971		(20,626)	(20,626)	96,779	02/01/2027	1FE
849832-SN-1	SPRING LAKE PARK MN ISD NO 16 2006		01/04/2008	CITIGROUP GLOBAL MARKETS		696,238	690,000	679,478	679,856		7		7		679,863		16,374	16,374	13,249	02/01/2027	1FE
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007		02/27/2008	PRAGER MCCARTHY & SEALY		106,279	100,000	105,673	105,439		(78)		(78)		105,362		917	917	3,486	10/01/2021	1FE
60534Q-UD-1	MISSISSIPPI DEV BK HINDS 2007A		03/28/2008	PRAGER MCCARTHY & SEALY		493,657	520,000	521,721	521,613		(30)		(30)		521,583		(27,926)	(27,926)	4,415	10/01/2036	1FE
60534Q-QG-9	MISSISSIPPI DEV BK JACKSON 2006		03/19/2008	PRAGER MCCARTHY & SEALY		196,827	200,000	199,476	199,496		4		4		199,500		(2,673)	(2,673)	7,025	03/01/2026	1FE
605579-3D-1	MISSISSIPPI ST G O 2001 REF		03/11/2008	PRAGER MCCARTHY & SEALY		230,054	200,000	228,683	220,693		(470)		(470)		220,223		9,831	9,831	5,897	09/01/2015	1FE
105445-DM-9	BRANSON MO REORG SCH DIST NO R-4 05		03/03/2008	Various		467,553	450,000	469,719	466,987		(262)		(262)		466,725		828	828	16,674	03/01/2025	1FE
16645P-DA-6	CHESTERFIELD MO COP 2004		03/04/2008	PRAGER MCCARTHY & SEALY		107,497	100,000	106,462	105,191		(75)		(75)		105,116		2,381	2,381	2,806	02/15/2018	1FE
16645P-DB-4	CHESTERFIELD MO COP 2004		03/14/2008	PRAGER MCCARTHY & SEALY		109,650	100,000	105,926	104,872		(74)		(74)		104,798		4,852	4,852	2,972	02/15/2019	1FE
16645P-DC-2	CHESTERFIELD MO COP 2004		03/04/2008	PRAGER MCCARTHY & SEALY		105,875	100,000	105,181	104,345		(50)		(50)		104,295		1,580	1,580	2,806	02/15/2020	1FE
188177-AW-9	CLINTON MO SCH DIST COP 2007		02/28/2008	PRAGER MCCARTHY & SEALY		292,146	300,000	292,137	292,242		46		46		292,288		(142)	(142)	10,550	03/01/2028	1FE
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF		02/20/2008	PRAGER MCCARTHY & SEALY		114,076	100,000	109,895	108,719		(91)		(91)		108,628		5,448	5,448	5,163	03/01/2019	1FE
467578-BN-9	JACKSON CNTY MO SPL TRUMAN SPORTS 06		03/06/2008	PRAGER MCCARTHY & SEALY		328,059	300,000	318,795	315,031		(544)		(544)		314,487		13,572	13,572	4,167	12/01/2012	1FE
472538-GS-0	JEFFERSON CITY MO SCH DIST 2007		03/25/2008	PRAGER MCCARTHY & SEALY		103,811	100,000	103,563	103,411		(73)		(73)		103,338		473	473	3,931	03/01/2025	1FE
472538-GU-5	JEFFERSON CITY MO SCH DIST 2007		03/19/2008	PRAGER MCCARTHY & SEALY		203,734	200,000	206,810	206,520		(119)		(119)		206,401		(2,667)	(2,667)	7,514	03/01/2027	1FE
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1		03/05/2008	Various		223,896	400,000	179,016	209,091		1,587		1,587		210,678		13,218	13,218		04/15/2021	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		01/16/2008	PRAGER MCCARTHY & SEALY		57,098	100,000	42,258	49,439		142		142		49,582		7,516	7,516		04/15/2022	1FE
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		03/05/2008	STIFEL NICOLAUS & CO, INC.		248,813	250,000	250,788	250,711		(13)		(13)		250,698		(1,885)	(1,885)	4,969	10/01/2024	1FE
60636F-BG-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		03/06/2008	PRAGER MCCARTHY & SEALY		289,238	285,000	284,544	284,597		5		5		284,601		4,636	4,636	5,432	10/01/2019	1FE
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1		03/11/2008	STIFEL NICOLAUS & CO, INC.		736,513	675,000	744,750	722,404		(1,537)		(1,537)		720,866		15,646	15,646	20,573	08/15/2017	1FE
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B		03/03/2008	PRAGER MCCARTHY & SEALY		96,294	100,000	98,562	98,585		10		10		98,595		(2,301)	(2,301)	2,688	03/01/2025	1FE
68562P-CY-5	ORCHARD FARM R-V SCH DIST MO 2007B		03/03/2008	PRAGER MCCARTHY & SEALY		779,520	795,000	778,750	778,971		90		90		779,060		460	460	30,553	03/01/2027	1FE
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		03/06/2008	STIFEL NICOLAUS & CO, INC.		248,140	250,000	249,660	249,677		3		3		249,680		(1,540)	(1,540)	4,063	05/01/2026	1FE
787642-R4-1	ST CHARLES CNTY MO FRANCIS HOWELL 04A		03/05/2008	PRAGER MCCARTHY & SEALY		275,013	250,000	276,023	270,891		(302)		(302)		270,589		4,423	4,423	6,781	03/01/2018	1FE
791460-EY-0	ST LOUIS CNTY MO SCH DIST R 8 LINDBERGH		03/28/2008	Various		2,019,577	2,025,000	2,019,938	2,020,062		20		20		2,020,082		(505)	(505)	40,369	03/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
006078-AR-0	ADAMS CNTY NE SCH DIST NO 18 HASTING 06		03/28/2008	PRAGER MCCARTHY & SEALY		424,744	425,000	418,085	418,424		39		39		418,463		6,281	6,281	4,146	12/15/2026	1FE
256435-FY-9	DODGE CNTY NE SCH DIST NO 001 FREMONT 04		02/29/2008	PRAGER MCCARTHY & SEALY		539,143	500,000	534,202	526,300		(339)		(339)		525,961		13,182	13,182	3,681	12/15/2018	1FE
259291-DH-2	DOUGLAS CNTY NE SD NO 01 OMAHA 03 A		03/04/2008	Various		3,027,381	2,960,000	2,968,791	2,965,936		(159)		(159)		2,965,778		61,604	61,604	33,676	06/15/2022	1FE
259309-SX-1	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		01/28/2008	PRAGER MCCARTHY & SEALY		716,368	700,000	705,922	704,850		(87)		(87)		704,763		11,605	11,605	3,813	12/15/2022	1FE
259309-SZ-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		02/14/2008	PRAGER MCCARTHY & SEALY		761,193	750,000	755,003	754,098		(96)		(96)		754,002		7,191	7,191	4,875	12/15/2024	1FE
259309-TA-0	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		03/28/2008	Various		1,212,153	1,200,000	1,206,936	1,205,682		(151)		(151)		1,205,531		6,622	6,622	8,538	12/15/2025	1FE
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		02/12/2008	PRAGER MCCARTHY & SEALY		116,319	115,000	115,562	115,461		(13)		(13)		115,448		871	871	863	12/15/2026	1FE
259309-TC-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		03/03/2008	Various		1,304,957	1,300,000	1,305,187	1,304,250		(100)		(100)		1,304,150		807	807	8,513	12/15/2027	1FE
259309-TS-1	DOUGLAS CNTY NE SD NO 10 ELKHORN 08		03/04/2008	PRAGER MCCARTHY & SEALY		198,059	200,000	201,770			(37)		(37)		201,733		(3,674)	(3,674)	1,095	07/15/2028	1FE
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06		02/26/2008	PRAGER MCCARTHY & SEALY		151,356	150,000	148,419	148,509		11		11		148,520		2,836	2,836	1,388	06/15/2023	1FE
259327-D5-0	DOUGLAS CNTY NE SD NO 17 MILLARD 06		02/12/2008	PRAGER MCCARTHY & SEALY		103,615	100,000	99,807	99,816		1		1		99,817		3,798	3,798	771	06/15/2025	1FE
514014-GC-7	LANCASTER CNTY NE SD NO 1 G O 02 REF		03/13/2008	PRAGER MCCARTHY & SEALY		1,562,360	1,420,000	1,572,366	1,500,755		(2,143)		(2,143)		1,498,612		63,748	63,748	41,981	07/15/2012	1FE
533288-ET-9	LINCOLN CNTY NE SD NO 1 N PLATTE 05		03/06/2008	PRAGER MCCARTHY & SEALY		220,674	200,000	214,984	211,619		(262)		(262)		211,357		9,317	9,317	2,389	12/15/2015	1FE
533735-FC-5	LINCOLN-LANCASTER CNTY NE PUB BLDG 04		03/06/2008	PRAGER MCCARTHY & SEALY		456,934	450,000	454,230	452,992		(75)		(75)		452,917		4,017	4,017	6,097	12/01/2026	1FE
63967A-AK-2	NEBRASKA EDL TELECOM DTV LSG CORP 00		02/01/2008	CALLED @ 100.00000000		1,455,000	1,455,000	1,498,912	1,462,953		(475)		(475)		1,462,479		(7,479)	(7,479)	43,650	02/01/2010	1FE
681711-FP-7	OMAHA NE G O 2005		03/07/2008	PRAGER MCCARTHY & SEALY		310,001	300,000	301,191	300,983		(18)		(18)		300,964		9,037	9,037	4,063	11/15/2020	1FE
698856-QZ-7	PAPILLION NE VAR PURP 2007 D		03/05/2008	PRAGER MCCARTHY & SEALY		195,612	200,000	197,122	197,141		20		20		197,161		(1,549)	(1,549)	3,425	12/15/2027	1FE
93811R-AP-9	WASHINGTON CNTY NE SD NO 24 ARLNGTN 07		01/30/2008	Various		1,800,840	1,800,000	1,800,000	1,800,000						1,800,000		840	840	9,630	12/15/2032	1FE
180847-FA-8	CLARK CNTY NV G O TRANSN 1998 A		03/10/2008	PRAGER MCCARTHY & SEALY		101,031	100,000	100,000	100,000						100,000		1,031	1,031	1,275	12/01/2019	1FE
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2008	CALLED @ 100.00000000		140,000	140,000	139,300	139,949						139,949		51	51	4,813	01/01/2012	1
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		03/24/2008	PRAGER MCCARTHY & SEALY		652,845	590,000	639,512	627,782		(828)		(828)		626,955		25,890	25,890	12,690	10/01/2016	1FE
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		01/07/2008	SIMS, HERBERT J., & COMPANY, INC.		504,236	440,000	480,885	476,555		(85)		(85)		476,469		27,766	27,766	1,604	12/15/2016	1FE
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		03/19/2008	PRAGER MCCARTHY & SEALY		2,070,448	2,020,000	2,037,493	2,035,768		(246)		(246)		2,035,523		34,925	34,925	67,735	09/01/2022	1FE
646039-LA-3	NEW JERSEY ST G O REF 2005 N		03/06/2008	SOUTHWEST SECURITIES, INC.		1,063,560	1,000,000	1,074,850	1,043,295		(3,195)		(3,195)		1,040,100		23,460	23,460	34,417	07/15/2010	1FE
646133-GC-6	NEW JERSEY TRANSIT COP RAYMOND PLAZA 03		03/04/2008	PRAGER MCCARTHY & SEALY		224,250	200,000	224,320	218,913		(329)		(329)		218,584		5,666	5,666	4,767	10/01/2016	1FE
646135-QY-2	NEW JERSEY TRANSN TR FD AUTH 99A		01/16/2008	PRAGER MCCARTHY & SEALY		235,906	200,000	231,842	222,299		(130)		(130)		222,170		13,736	13,736	1,182	06/15/2016	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		03/15/2008	CALLED @ 100.00		210,220	210,220	210,220	210,220						210,220				2,969	03/15/2010	1
63165N-KQ-0	NASSAU CNTY NY G O GEN IMPT 1997 W		09/01/2007	PRE-REFUNDING		976,745	975,000	984,692	976,867		358		358		977,225		(481)	(481)		09/01/2011	1FE
64966G-UR-1	NEW YORK NY G O FISCAL 2008 SER C-1		03/07/2008	PRAGER MCCARTHY & SEALY		1,867,347	1,900,000	1,885,009	1,885,165		108		108		1,885,273		(17,926)	(17,926)	34,913	10/01/2023	1FE
649838-QD-4	NEW YORK ST DORM ST UNIV EDL FAC 98A		02/26/2008	PRAGER MCCARTHY & SEALY		350,096	350,000	350,000	350,000						350,000		96	96	4,763	05/15/2025	1FE
650034-GL-9	NEW YORK ST URBAN DEV CORR SVC 98 A		01/01/2008	CALLED @ 102.00000000		1,887,000	1,850,000	1,881,580	1,887,000						1,887,000				46,250	01/01/2014	1FE
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		03/12/2008	PRAGER MCCARTHY & SEALY		211,930	200,000	207,040	206,655		(161)		(161)		206,494		5,436	5,436	2,556	06/15/2021	1FE
653424-CK-5	NIAGARA FALLS NY CITY SD HS COP 2005		03/31/2008	PRAGER MCCARTHY & SEALY		793,712	750,000	773,640	772,534		(344)		(344)		772,190		21,522	21,522	6,688	06/15/2025	1FE
986082-AV-7	YONKERS NY G O 2004 E		03/06/2008	PRAGER MCCARTHY & SEALY		108,473	100,000	107,903	106,227		(153)		(153)		106,073		2,400	2,400	1,389	12/01/2016	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
120518-FQ-3	BUNCOMBE CNTY NC CTFS PARTN 2007		03/13/2008	PRAGER MCCARTHY & SEALY		99,945	100,000	100,147	100,142		(3)		(3)		100,140		(195)	(195)	2,903	04/01/2032	1FE
121352-BZ-0	BURKE CNTY NC COP 2006 B		01/04/2008	PRAGER MCCARTHY & SEALY		217,720	200,000	210,588	209,346		(21)		(21)		209,325		8,395	8,395	2,722	04/01/2020	1FE
12677P-CC-3	CABARRUS CNTY NC COP INSTALL PYMNT 03		03/05/2008	PRAGER MCCARTHY & SEALY		267,048	250,000	264,950	259,164		(279)		(279)		258,885		8,162	8,162	7,984	02/01/2019	1FE
147054-AR-1	CARY NC COP PUB IMPT PROJ 2002 A		03/07/2008	PRAGER MCCARTHY & SEALY		160,241	150,000	160,163	156,087		(222)		(222)		155,865		4,376	4,376	2,104	12/01/2018	1FE
161037-PH-3	CHARLOTTE NC COP TRANSIT PROJ 04A		01/16/2008	PRAGER MCCARTHY & SEALY		108,814	100,000	106,889	104,651		(45)		(45)		104,606		4,208	4,208	708	06/01/2017	1FE
161037-PM-2	CHARLOTTE NC COP TRANSIT PROJ 04A		03/06/2008	PRAGER MCCARTHY & SEALY		104,529	100,000	105,008	103,151		(101)		(101)		103,050		1,479	1,479	1,389	06/01/2020	1FE
161034-G3-1	CHARLOTTE NC G O WTR SWR 98		02/01/2008	CALLED @ 102.00000000		2,937,600	2,880,000	2,928,672	2,937,020		580		580		2,937,600				72,000	02/01/2016	1FE
206444-CH-2	CONCORD NC COPS 2005		03/07/2008	PRAGER MCCARTHY & SEALY		136,456	125,000	134,013	132,276		(167)		(167)		132,109		4,347	4,347	1,753	06/01/2017	1FE
224616-AW-2	CRAVEN CNTY NC COP 2007		02/26/2008	PRAGER MCCARTHY & SEALY		105,157	100,000	104,395	104,265		(59)		(59)		104,206		951	951	1,222	06/01/2023	1FE
405775-AT-4	HALIFAX CNTY NC COP 2006		02/26/2008	PRAGER MCCARTHY & SEALY		100,348	100,000	100,000	100,000						100,000		348	348	1,100	06/01/2024	1FE
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006		03/06/2008	PRAGER MCCARTHY & SEALY		106,446	100,000	104,828	104,248		(82)		(82)		104,166		2,280	2,280	1,389	06/01/2019	1FE
644802-CS-7	NEW HANOVER CNTY NC COP 2003		03/06/2008	PRAGER MCCARTHY & SEALY		211,234	200,000	213,188	209,295		(258)		(258)		209,038		2,196	2,196	5,278	03/01/2019	1FE
65820Q-AZ-6	NORTH CAROLINA INFRA COP CORR FAC 04A		03/27/2008	PRAGER MCCARTHY & SEALY		210,992	200,000	210,918	207,204		(261)		(261)		206,943		4,049	4,049	6,667	02/01/2020	1FE
65820Q-BA-0	NORTH CAROLINA INFRA COP CORR FAC 04A		03/07/2008	PRAGER MCCARTHY & SEALY		105,059	100,000	104,716	103,117		(89)		(89)		103,028		2,031	2,031	3,069	02/01/2021	1FE
658259-DM-5	NORTH CAROLINA INFRA COP REPAIR RENOV 04		03/05/2008	PRAGER MCCARTHY & SEALY		216,388	200,000	208,834	206,077		(158)		(158)		205,919		10,469	10,469	2,750	06/01/2015	1FE
65820Q-GV-9	NORTH CAROLINA INFRA COP REPAIR RENOV 07		03/03/2008	PRAGER MCCARTHY & SEALY		290,717	300,000	297,108	297,128		20		20		297,148		(6,431)	(6,431)	4,925	06/01/2025	1FE
65820Q-GX-5	NORTH CAROLINA INFRA COP REPAIR RENOV 07		03/25/2008	PRAGER MCCARTHY & SEALY		442,289	450,000	441,927	441,974		53		53		442,027		262	262	7,919	06/01/2027	1FE
65820R-BJ-9	NORTH CAROLINA INFRA LSE CORR FAC 03		03/03/2008	PRAGER MCCARTHY & SEALY		309,588	300,000	313,866	308,584		(237)		(237)		308,347		1,241	1,241	6,458	10/01/2020	1FE
658256-WZ-1	NORTH CAROLINA ST G O 2006 A		03/07/2008	PRAGER MCCARTHY & SEALY		2,904,002	2,870,000	2,892,903	2,889,963		(352)		(352)		2,889,611		14,391	14,391	33,759	06/01/2021	1FE
658256-XA-5	NORTH CAROLINA ST G O 2006 A		03/11/2008	PRAGER MCCARTHY & SEALY		1,556,019	1,525,000	1,527,394	1,527,088		(35)		(35)		1,527,053		28,967	28,967	17,503	06/01/2022	1FE
658256-GG-1	NORTH CAROLINA ST G O PUB IMPT 2001 A		03/04/2008	FIRST TRYON SECURITIES		527,265	500,000	516,310	510,918		(204)		(204)		510,714		16,551	16,551	12,271	03/01/2016	1FE
658256-ML-3	NORTH CAROLINA ST G O PUB IMPT 2003 B		03/05/2008	Various		668,580	660,000	651,974	653,497		65		65		653,562		15,018	15,018	12,843	04/01/2021	1FE
724500-GS-6	PITT CNTY NC COP SCH FACS 2007		03/13/2008	PRAGER MCCARTHY & SEALY		103,702	100,000	107,432	106,947		(132)		(132)		106,815		(3,113)	(3,113)	2,319	04/01/2025	1FE
971673-DH-8	WILMINGTON NC COP 2004		03/19/2008	PRAGER MCCARTHY & SEALY		345,702	340,000	337,579	337,757		16		16		337,773		7,929	7,929	9,633	09/01/2029	1FE
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		03/07/2008	PRAGER MCCARTHY & SEALY		100,161	100,000	99,066	99,146		7		7		99,153		1,008	1,008	1,227	12/01/2023	1FE
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		03/10/2008	Various		347,513	350,000	350,263	350,214		(4)		(4)		350,210		(2,697)	(2,697)	4,363	12/01/2024	1FE
102853-ET-1	BOWLING GREEN OH SCH DIST 2007		03/24/2008	PRAGER MCCARTHY & SEALY		448,112	430,000	464,555	462,393		(608)		(608)		461,785		(13,674)	(13,674)	6,372	12/01/2024	1FE
172252-YT-9	CINCINNATI OH CITY SCH DIST G O IMPT 05		01/04/2008	PRAGER MCCARTHY & SEALY		219,958	200,000	218,053	213,681		(46)		(46)		213,635		6,323	6,323	1,056	12/01/2013	1FE
186392-BK-1	CLEVELAND OH MUN SCH DIST G O 2004		03/04/2008	PRAGER MCCARTHY & SEALY		270,780	250,000	269,708	262,303		(419)		(419)		261,884		8,896	8,896	3,333	12/01/2012	1FE
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004		03/28/2008	PRAGER MCCARTHY & SEALY		110,657	100,000	107,359	104,950		(189)		(189)		104,762		5,895	5,895	1,681	12/01/2013	1FE
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004		03/04/2008	PRAGER MCCARTHY & SEALY		213,978	200,000	209,698	206,751		(168)		(168)		206,582		7,396	7,396	2,667	12/01/2016	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
245869-EU-2	DELAWARE CNTY OH G O 2004 REF		03/12/2008	PRAGER MCCARTHY & SEALY		232,090	225,000	226,980	226,362		(42)		(42)		226,319		5,771	5,771	3,313	12/01/2025	1FE
363838-AV-5	GALLIPOLIS CITY OH SCH DIST IMPT 06		02/20/2008	PRAGER MCCARTHY & SEALY		1,017,960	1,000,000	998,740	998,828		8		8		998,836		19,124	19,124	10,500	12/01/2023	1FE
363838-AY-9	GALLIPOLIS CITY OH SCH DIST IMPT 06		01/11/2008	PRAGER MCCARTHY & SEALY		102,600	100,000	98,671	98,741		2		2		98,742		3,858	3,858	563	12/01/2026	1FE
430416-FQ-5	HIGHLAND OH LOC SCH DIST SCH IMPT 06		02/22/2008	PRAGER MCCARTHY & SEALY		1,689,954	1,650,000	1,668,843	1,666,041		(240)		(240)		1,665,801		24,153	24,153	17,363	12/01/2022	1FE
522777-ET-4	LEBANON OH CITY SCH DIST 2007		03/31/2008	PRAGER MCCARTHY & SEALY		103,589	100,000	107,020	106,563		(147)		(147)		106,416		(2,827)	(2,827)	1,694	12/01/2025	1FE
537292-HV-9	LITTLE MIAMI OH LOC SCH DIST G O 2007		02/21/2008	PRAGER MCCARTHY & SEALY		1,262,693	1,255,000	1,273,449	1,272,251		(229)		(229)		1,272,022		(9,329)	(9,329)	13,334	12/01/2025	1FE
537292-HW-7	LITTLE MIAMI OH LOC SCH DIST G O 2007		01/07/2008	PRAGER MCCARTHY & SEALY		512,800	500,000	506,525	506,102		(13)		(13)		506,089		6,711	6,711	2,438	12/01/2026	1FE
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST G O 2007		03/31/2008	Various		399,614	400,000	404,560	404,265		(51)		(51)		404,214		(4,600)	(4,600)	3,988	12/01/2027	1FE
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST G O 2007		03/06/2008	PRAGER MCCARTHY & SEALY		298,339	300,000	303,171	302,966		(41)		(41)		302,925		(4,586)	(4,586)	3,263	12/01/2028	1FE
667689-QQ-9	NORTHWEST OH LOC SCH DIST G O 05 REF		01/02/2008	CABRERA CAPITAL MARKETS INC		1,085,343	1,050,000	1,048,761	1,048,881		1		1		1,048,882		36,461	36,461	4,725	12/01/2021	1FE
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF		03/19/2008	PRAGER MCCARTHY & SEALY		1,175,777	1,150,000	1,143,181	1,143,784		47		47		1,143,832		31,945	31,945	12,638	12/01/2022	1FE
67755C-GZ-6	OHIO ST BLDG AUTH ADMIN BLDG 03A		02/27/2008	Various		1,565,435	1,500,000	1,545,952	1,529,517		(245)		(245)		1,529,272		36,163	36,163	21,296	04/01/2021	1FE
67755C-HA-0	OHIO ST BLDG AUTH ADMIN BLDG 03A		01/09/2008	PRAGER MCCARTHY & SEALY		308,723	295,000	302,587	299,505		(28)		(28)		299,477		9,246	9,246	4,009	04/01/2022	1FE
67755C-PF-0	OHIO ST BLDG AUTH ADMIN BLDG 05B REF		01/22/2008	PRAGER MCCARTHY & SEALY		5,692,074	5,455,000	5,768,553	5,606,151		(5,595)		(5,595)		5,600,556		91,518	91,518	86,371	10/01/2009	1FE
677519-PC-8	OHIO ST G O COMMON SCHOOLS 2003 A		03/14/2008	Various		4,038,148	3,925,000	3,885,004	3,894,208		342		342		3,894,550		143,598	143,598	80,700	03/15/2019	1FE
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		02/26/2008	Various		819,008	800,000	784,000	785,027		65		65		785,091		33,917	33,917	32,200	09/15/2023	1FE
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		03/24/2008	PRAGER MCCARTHY & SEALY		1,757,507	1,725,000	1,757,672	1,754,136		(597)		(597)		1,753,539		3,969	3,969	54,194	09/15/2022	1FE
680616-PG-8	OLENTANGY OH LOC SCH DIST G O 2006		03/05/2008	Various		1,202,531	1,125,000	1,226,363	1,210,507		(1,642)		(1,642)		1,208,865		(6,334)	(6,334)	15,375	12/01/2018	1FE
70960U-AS-3	PENTA CAREER CTR OH COP 2004		01/22/2008	STONE & YOUNGBERG		524,095	500,000	505,960	504,166		(39)		(39)		504,127		19,968	19,968	7,125	04/01/2021	1FE
719780-KE-7	PICKERINGTON OH LOC SCH DIST 06		01/04/2008	PRAGER MCCARTHY & SEALY		103,345	100,000	100,844	100,725		(1)		(1)		100,724		2,621	2,621	475	12/01/2023	1FE
742327-BX-6	PRINCETON OH CITY SCH DIST 2006		02/20/2008	PRAGER MCCARTHY & SEALY		1,570,259	1,550,000	1,563,547	1,562,421		(172)		(172)		1,562,249		8,009	8,009	16,275	12/01/2024	1FE
742327-BY-4	PRINCETON OH CITY SCH DIST 2006		01/14/2008	PRAGER MCCARTHY & SEALY		516,310	500,000	503,570	503,274		(13)		(13)		503,260		13,050	13,050	2,875	12/01/2025	1FE
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006		03/31/2008	PRAGER MCCARTHY & SEALY		98,872	100,000	100,554	100,508		(12)		(12)		100,496		(1,624)	(1,624)	1,525	12/01/2026	1FE
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A		03/24/2008	PRAGER MCCARTHY & SEALY		191,801	185,000	186,280	185,899		(29)		(29)		185,870		5,930	5,930	2,981	12/01/2024	1FE
897659-LZ-9	TROY OH G O VAR PURP 2004		02/05/2008	UNION BANK OF SWITZERLAND		731,559	690,000	712,805	706,053		(225)		(225)		705,828		25,731	25,731	6,100	12/01/2020	1FE
897659-MB-1	TROY OH G O VAR PURP 2004		02/07/2008	PRAGER MCCARTHY & SEALY		316,278	300,000	305,370	303,791		(59)		(59)		303,732		12,546	12,546	2,810	12/01/2022	1FE
915506-KE-8	UPPER ARLINGTON OH CITY SCH DIST 05		03/03/2008	PRAGER MCCARTHY & SEALY		212,584	200,000	215,050	212,123		(255)		(255)		211,868		716	716	2,639	12/01/2017	1FE
915506-KF-5	UPPER ARLINGTON OH CITY SCH DIST 05		03/14/2008	CABRERA CAPITAL MARKETS INC		216,172	200,000	214,005	211,288		(284)		(284)		211,003		5,169	5,169	3,000	12/01/2018	1FE
67908N-LR-0	OKLAHOMA CAP IMPT HIGHER ED 2005 F		03/04/2008	PRAGER MCCARTHY & SEALY		236,713	230,000	237,903	236,807		(141)		(141)		236,666		46	46	7,844	07/01/2022	1FE
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		03/24/2008	PRAGER MCCARTHY & SEALY		74,070	110,000	54,908	67,567		757		757		68,324		5,746	5,746		06/15/2018	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		03/04/2008	PRAGER MCCARTHY & SEALY		241,254	400,000	177,809	220,046		750		750		220,796		20,458	20,458		06/15/2020	1FE
59163P-DX-8	METRO OR G O REF 2002		01/23/2008	PRAGER MCCARTHY & SEALY		412,949	395,000	418,954	405,247		(447)		(447)		404,799		8,150	8,150	8,065	09/01/2009	1FE
68607H-YN-0	OREGON ST DEPT OF ADMIN SVCS COP 05A		01/15/2008	Various		766,169	700,000	751,845	740,135		(215)		(215)		739,919		26,250	26,250	7,431	05/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68607L-YJ-0	OREGON ST G O BRD HIGHER ED 2004 A		03/17/2008	PRAGER MCCARTHY & SEALY		591,878	540,000	585,529	572,628		(959)		(959)		571,669		20,209	20,209	17,175	08/01/2016	1FE
68608K-BD-9	OREGON ST G O BRD HIGHER ED 2007 A		03/28/2008	Various		922,567	925,000	941,752	940,805		(249)		(249)		940,556		(17,989)	(17,989)	25,057	08/01/2025	1FE
68608K-BF-4	OREGON ST G O BRD HIGHER ED 2007 A		03/13/2008	Various		2,941,948	2,970,000	3,018,827	3,016,070		(793)		(793)		3,015,276		(73,328)	(73,328)	82,774	08/01/2027	1FE
68608K-BZ-0	OREGON ST G O BRD HIGHER ED 2007 B		03/28/2008	Various		478,625	475,000	485,194	484,616		(176)		(176)		484,441		(5,816)	(5,816)	13,484	08/01/2023	1FE
68608K-CB-2	OREGON ST G O BRD HIGHER ED 2007 B		02/29/2008	PRAGER MCCARTHY & SEALY		194,096	200,000	203,622	203,417		(52)		(52)		203,366		(9,270)	(9,270)	5,350	08/01/2025	1FE
68608K-CC-0	OREGON ST G O BRD HIGHER ED 2007 B		03/05/2008	PRAGER MCCARTHY & SEALY		1,152,776	1,175,000	1,195,304	1,194,157		(311)		(311)		1,193,846		(41,071)	(41,071)	32,128	08/01/2026	1FE
68608K-CE-6	OREGON ST G O BRD HIGHER ED 2007 B		03/06/2008	Various		412,140	420,000	426,905	426,515		(107)		(107)		426,408		(14,268)	(14,268)	11,538	08/01/2027	1FE
68608B-CG-1	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		03/18/2008	PRAGER MCCARTHY & SEALY		410,996	400,000	401,256	400,814		(28)		(28)		400,786		10,210	10,210	5,650	12/01/2020	1FE
68608B-CJ-5	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		02/28/2008	PRAGER MCCARTHY & SEALY		200,724	200,000	196,986	197,426		20		20		197,446		3,278	3,278	2,200	12/01/2022	1FE
68608B-CK-2	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		03/04/2008	PRAGER MCCARTHY & SEALY		298,637	300,000	292,662	293,648		46		46		293,694		4,943	4,943	3,400	12/01/2023	1FE
153300-QB-7	CENTRAL DAUPHIN PA SCH DIST NTS 2006		03/05/2008	PRAGER MCCARTHY & SEALY		848,481	835,000	842,198	841,460		(85)		(85)		841,375		7,106	7,106	20,803	02/01/2024	1FE
161398-GP-1	CHARTIERS VALLEY PA SCH DIST G O 04A		03/10/2008	PRAGER MCCARTHY & SEALY		294,435	270,000	285,914	281,177		(285)		(285)		280,892		13,543	13,543	5,550	10/15/2017	1FE
161398-GQ-9	CHARTIERS VALLEY PA SCH DIST G O 04A		03/19/2008	PRAGER MCCARTHY & SEALY		432,386	400,000	420,492	414,412		(273)		(273)		414,139		18,247	18,247	7,208	10/15/2018	1FE
353244-DA-1	FRANKLIN CNTY PA G O 2004		01/28/2008	PRAGER MCCARTHY & SEALY		372,510	350,000	360,913	357,900		(70)		(70)		357,830		14,680	14,680	5,317	04/01/2021	1FE
548246-DC-8	LOWER MERION PA SCH DIST 2006 A		03/19/2008	PRAGER MCCARTHY & SEALY		3,540,793	3,535,000	3,532,914	3,533,014		19		19		3,533,033		7,760	7,760	51,449	05/15/2023	1FE
691789-GW-5	OXFORD PA AREA SCH DIST G O 2005 A		02/13/2008	PRAGER MCCARTHY & SEALY		111,664	100,000	108,314	106,673		(108)		(108)		106,564		5,100	5,100	2,556	02/15/2016	1FE
708553-KS-0	PENNSBURY PA SCH DIST G O 2004		03/12/2008	PRAGER MCCARTHY & SEALY		266,433	250,000	260,343	257,336		(170)		(170)		257,166		9,267	9,267	7,410	08/01/2020	1FE
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07		03/04/2008	PRAGER MCCARTHY & SEALY		99,244	100,000	101,139	101,051		(17)		(17)		101,034		(1,790)	(1,790)	1,950	04/01/2022	1FE
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07		03/05/2008	PRAGER MCCARTHY & SEALY		99,522	100,000	100,810	100,747		(13)		(13)		100,735		(1,213)	(1,213)	1,988	04/01/2024	1FE
714145-RK-7	PERKIOMEN VALLEY PA SCH DIST 2006 A		02/25/2008	Various		1,016,296	1,000,000	999,930	999,933						999,933		16,363	16,363	20,832	03/01/2025	1FE
714145-RL-5	PERKIOMEN VALLEY PA SCH DIST 2006 A		01/28/2008	Various		2,639,110	2,580,000	2,573,240	2,573,496		16		16		2,573,512		65,598	65,598	46,762	03/01/2026	1FE
71781Q-AT-5	PHILADELPHIA PA INDL DEV LEASE 96A		02/15/2008	CALLED @ 101.00000000		5,125,750	5,075,000	4,905,194	4,997,593		128,157		128,157		5,125,750				136,391	02/15/2027	1FE
725209-HL-7	PITTSBURGH PA G O SER 2005 B		01/08/2008	PRAGER MCCARTHY & SEALY		170,739	165,000	171,773	168,644		(59)		(59)		168,586		2,153	2,153	7,104	09/01/2009	1FE
755638-SG-9	READING PA SCH DIST G O 2005		03/05/2008	PRAGER MCCARTHY & SEALY		1,449,009	1,425,000	1,412,774	1,413,702		64		64		1,413,765		35,244	35,244	38,006	01/15/2024	1FE
766811-AB-9	RINGGOLD PA SCH DIST SCH REF 78		01/15/2008	MATURED		745,000	745,000	745,000	745,000						745,000				24,958	01/15/2008	1
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007		03/05/2008	FAHNESTOCK & CO., INC.		195,730	200,000	201,236	201,072		(44)		(44)		201,028		(5,298)	(5,298)	3,975	04/01/2027	1FE
224561-7T-1	CRANSTON RI G O 2004		03/06/2008	Various		553,442	525,000	555,466	545,165		(559)		(559)		544,605		8,837	8,837	14,993	02/15/2019	1FE
224562-BB-3	CRANSTON RI G O 2006		02/20/2008	ROOSEVELT & CROSS, INC.		1,022,580	1,000,000	994,110	994,482		38		38		994,520		28,060	28,060	18,000	04/01/2023	1FE
534697-SZ-1	LINCOLN RI G O 2006		03/06/2008	PRAGER MCCARTHY & SEALY		831,311	825,000	827,954	827,615		(49)		(49)		827,566		3,745	3,745	22,688	08/01/2023	1FE
534697-TA-5	LINCOLN RI G O 2006		02/21/2008	ROOSEVELT & CROSS, INC.		1,019,120	1,000,000	1,001,980	1,001,753		(26)		(26)		1,001,728		17,392	17,392	25,625	08/01/2024	1FE
534697-TB-3	LINCOLN RI G O 2006		01/29/2008	ROOSEVELT & CROSS, INC.		1,307,844	1,275,000	1,275,485	1,275,429		(3)		(3)		1,275,426		32,418	32,418	28,688	08/01/2025	1FE
743787-Q3-0	PROVIDENCE RI G O 2004 A REF		03/04/2008	PRAGER MCCARTHY & SEALY		105,375	100,000	107,084	105,378		(133)		(133)		105,245		130	130	3,222	07/15/2018	1FE
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A		03/14/2008	Various		460,854	450,000	460,125	456,689		(192)		(192)		456,498		4,356	4,356	12,431	02/01/2019	1FE
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		02/28/2008	PRAGER MCCARTHY & SEALY		301,134	300,000	300,945	300,627		(15)		(15)		300,612		522	522	7,800	02/01/2022	1FE
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		02/27/2008	PRAGER MCCARTHY & SEALY		105,595	100,000	105,681	104,059		(89)		(89)		103,970		1,625	1,625	2,111	10/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
160069-QK-9	CHARLESTON CNTY SC G O 07		03/24/2008	PRAGER MCCARTHY & SEALY		100,559	100,000	100,550	100,548		(11)		(11)		100,537		22	22	1,300	11/01/2025	1FE
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04		03/31/2008	PRAGER MCCARTHY & SEALY		219,738	200,000	213,704	209,370		(187)		(187)		209,183		10,555	10,555	2,292	06/01/2015	1FE
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07		03/06/2008	PRAGER MCCARTHY & SEALY		149,624	150,000	150,825	150,822		(13)		(13)		150,809		(1,185)	(1,185)	1,650	11/01/2025	1FE
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		02/07/2008	PRAGER MCCARTHY & SEALY		309,765	300,000	300,675	300,660		(6)		(6)		300,654		9,111	9,111	4,813	03/01/2025	1FE
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		02/14/2008	PRAGER MCCARTHY & SEALY		255,058	250,000	249,680	249,683		2		2		249,684		5,373	5,373	4,469	03/01/2026	1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		03/25/2008	PRAGER MCCARTHY & SEALY		593,462	600,000	596,136	596,169		26		26		596,195		(2,733)	(2,733)	12,675	03/01/2027	1FE
396074-BE-5	GREENVILLE CNTY SC COP UNIV CTR 05		03/17/2008	PRAGER MCCARTHY & SEALY		561,032	530,000	564,268	557,226		(642)		(642)		556,584		4,447	4,447	11,903	04/01/2019	1FE
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		03/06/2008	PRAGER MCCARTHY & SEALY		146,525	150,000	147,758	147,895		16		16		147,911		(1,387)	(1,387)	1,875	12/01/2024	1FE
39715R-AR-5	GREENWOOD SC FIFTY SCH FAC SD 50 07		03/11/2008	PRAGER MCCARTHY & SEALY		117,347	110,000	115,918	115,522		(91)		(91)		115,431		1,916	1,916	1,574	12/01/2022	1FE
529063-LR-8	LEXINGTON CNTY SC SD NO 01 05A		01/31/2008	PRAGER MCCARTHY & SEALY		522,775	500,000	515,140	514,708		(142)		(142)		514,566		8,209	8,209	12,778	02/01/2029	1FE
529080-CH-4	LEXINGTON CNTY SC SD NO 02 BROOKLAND 03		03/07/2008	PRAGER MCCARTHY & SEALY		1,121,875	1,100,000	1,101,584	1,100,978		(21)		(21)		1,100,957		20,918	20,918	22,552	03/01/2022	1FE
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A		03/04/2008	PRAGER MCCARTHY & SEALY		507,135	500,000	496,315	496,889		21		21		496,909		10,226	10,226	13,240	03/01/2025	1FE
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A		03/05/2008	PRAGER MCCARTHY & SEALY		1,122,055	1,100,000	1,090,221	1,091,635		53		53		1,091,688		30,367	30,367	29,597	03/01/2026	1FE
763665-TA-4	RICHLAND CNTY SC SD NO 01 G O 2003		03/06/2008	PRAGER MCCARTHY & SEALY		412,504	400,000	401,944	401,262		(34)		(34)		401,228		11,276	11,276	10,001	03/01/2020	1FE
80585C-AK-4	SCAGO SC ED FAC SPARTANBURG SD 5 2005		02/28/2008	PRAGER MCCARTHY & SEALY		339,125	325,000	339,310	336,806		(224)		(224)		336,582		2,543	2,543	6,906	04/01/2021	1FE
986523-MR-6	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/17/2008	PRAGER MCCARTHY & SEALY		361,532	350,000	351,026	350,798		(17)		(17)		350,781		10,751	10,751	8,156	03/01/2020	1FE
986523-MT-2	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		02/26/2008	PRAGER MCCARTHY & SEALY		101,184	100,000	99,537	99,579		3		3		99,582		1,602	1,602	4,475	03/01/2022	1FE
986523-MV-7	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/14/2008	PRAGER MCCARTHY & SEALY		202,762	200,000	197,050	197,274		20		20		197,295		5,468	5,468	6,838	03/01/2024	1FE
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		01/01/2008	CALLED @ 100.00000000		530,000	530,000	534,150	530,890						530,890		(890)	(890)	13,250	01/01/2011	1FE
586145-PG-3	MEMPHIS TN G O GEN IMPT 2005 REF		01/02/2008	PRAGER MCCARTHY & SEALY		147,186	140,000	149,605	145,704		(33)		(33)		145,671		1,515	1,515	1,867	10/01/2010	1FE
586145-PK-4	MEMPHIS TN G O GEN IMPT 2005 REF		03/18/2008	PRAGER MCCARTHY & SEALY		229,217	210,000	227,240	222,515		(503)		(503)		222,012		7,204	7,204	4,810	10/01/2012	1FE
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF		03/12/2008	PRAGER MCCARTHY & SEALY		219,138	200,000	217,491	213,480		(370)		(370)		213,111		6,027	6,027	4,431	04/01/2014	1FE
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF		03/24/2008	PRAGER MCCARTHY & SEALY		189,756	170,000	185,087	182,067		(345)		(345)		181,722		8,034	8,034	4,156	04/01/2015	1FE
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF		03/12/2008	PRAGER MCCARTHY & SEALY		109,540	100,000	108,140	106,864		(129)		(129)		106,735		2,805	2,805	2,306	04/01/2018	1FE
011415-LT-1	ALAMO TX CMNTY COLLEGE DIST 2007A		03/18/2008	WELLS FARGO		520,660	500,000	517,480	516,974		(326)		(326)		516,648		4,012	4,012	17,292	08/15/2024	1FE
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A		03/18/2008	WELLS FARGO		517,165	500,000	516,670	516,188		(311)		(311)		515,877		1,288	1,288	17,292	08/15/2025	1FE
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		03/10/2008	PRAGER MCCARTHY & SEALY		592,680	600,000	593,946	594,218		38		38		594,256		(1,576)	(1,576)	16,025	08/01/2025	1FE
052396-BU-1	AUSTIN TX PUB IMPT 2002		03/19/2008	PRAGER MCCARTHY & SEALY		1,181,081	1,150,000	1,150,000	1,150,000						1,150,000		31,081	31,081	29,754	09/01/2019	1FE
052396-HF-8	AUSTIN TX PUB IMPT 2004 REF		02/05/2008	PRAGER MCCARTHY & SEALY		359,707	350,000	347,389	347,591		6		6		347,598		12,109	12,109	6,181	09/01/2023	1FE
104763-FW-2	BRADY TX ISD SCH BLDG 2007		03/04/2008	PRAGER MCCARTHY & SEALY		100,762	100,000	102,544	102,462		(43)		(43)		102,419		(1,657)	(1,657)	2,611	08/15/2028	1FE
106241-PW-6	BRAZOSPORT TX INDPT SCH DIST 2004		02/29/2008	PRAGER MCCARTHY & SEALY		779,040	750,000	775,853	767,848		(451)		(451)		767,397		11,643	11,643	20,833	02/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
116403-5B-8	BROWNSVILLE TX G O 2004 REF		03/26/2008	PRAGER MCCARTHY & SEALY		356,872	350,000	354,253	352,969		(90)		(90)		352,879		3,993	3,993	9,288	02/15/2020	1FE
117565-M6-5	BRYAN TX G O 2005 REF		02/21/2008	Various		568,260	550,000	543,642	544,172		26		26		544,198		24,061	24,061	19,519	08/15/2022	1FE
127253-NK-4	CADDO MILLS TX INDPT SCH DIST BLDG 07		03/14/2008	PRAGER MCCARTHY & SEALY		98,027	100,000	97,988	98,007		10		10		98,017		10	10	2,824	08/15/2032	1FE
138555-KF-3	CANTON TX ISD SCH BLDG 2007		03/04/2008	PRAGER MCCARTHY & SEALY		147,512	150,000	148,446	148,466		9		9		148,475		(964)	(964)	3,998	02/15/2028	1FE
139015-LG-4	CANYON TX ISD G O 2007		02/20/2008	PRAGER MCCARTHY & SEALY		150,690	150,000	149,264	149,285		4		4		149,289		1,401	1,401	3,563	02/15/2025	1FE
184540-XT-4	CLEAR CREEK TX INDPT SCH DIST 02 REF		01/08/2008	BAIRD (ROBERT W.) & CO. INC.		2,373,117	2,300,000	2,291,398	2,292,201		13		13		2,292,214		80,903	80,903	41,975	02/15/2020	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		02/29/2008	PRAGER MCCARTHY & SEALY		341,674	350,000	339,623	340,200		62		62		340,261		1,412	1,412	8,563	02/15/2025	1FE
194738-Q3-7	COLLIN CNTY TX G O ROAD 06		02/15/2008	PRAGER MCCARTHY & SEALY		152,414	150,000	149,445	149,480		3		3		149,483		2,930	2,930	3,488	02/15/2024	1FE
194738-Q4-5	COLLIN CNTY TX G O ROAD 06		02/20/2008	PRAGER MCCARTHY & SEALY		100,396	100,000	99,242	99,286		4		4		99,290		1,106	1,106	2,375	02/15/2025	1FE
194738-Q5-2	COLLIN CNTY TX G O ROAD 06		02/25/2008	Various		589,873	595,000	588,044	588,419		37		37		588,456		1,417	1,417	14,354	02/15/2026	1FE
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		03/18/2008	WELLS FARGO		508,685	500,000	500,000	500,000						500,000		8,685	8,685	14,600	02/15/2025	1FE
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		03/18/2008	Various		708,805	700,000	700,000	700,000						700,000		8,805	8,805	20,213	02/15/2026	1FE
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G O 06 REF		03/31/2008	Various		913,794	925,000	912,281	912,889		56		56		912,945		849	849	29,392	02/15/2028	1FE
235218-A9-5	DALLAS TX G O 2003		01/17/2008	PRAGER MCCARTHY & SEALY		333,811	325,000	325,786	325,389		(5)		(5)		325,384		8,427	8,427	6,419	02/15/2021	1FE
269695-2U-5	EAGLE MTN SAGINAW TX ISD G O 2002		02/26/2008	PRAGER MCCARTHY & SEALY		30,368	30,000	30,660	30,564		(20)		(20)		30,544		(176)	(176)	829	08/15/2033	1FE
280515-XV-4	EDGEWOOD TX ISD SCH BLDG 2004 A		03/03/2008	PRAGER MCCARTHY & SEALY		205,096	200,000	208,036	205,614		(144)		(144)		205,470		(374)	(374)	5,583	02/15/2021	1FE
280515-XY-8	EDGEWOOD TX ISD SCH BLDG 2004 A		03/18/2008	WELLS FARGO		1,058,507	1,025,000	1,045,705	1,039,518		(475)		(475)		1,039,044		19,463	19,463	31,177	02/15/2024	1FE
346838-8B-4	FORT BEND TX INDPT SCH DIST 2004 A		02/27/2008	PRAGER MCCARTHY & SEALY		101,095	100,000	99,249	99,302		7		7		99,309		1,786	1,786	2,420	08/15/2020	1FE
356865-BG-9	FREER TX INDPT SCH DIST SCH BLDG 2007		03/18/2008	WELLS FARGO		601,474	585,000	598,900	598,445		(257)		(257)		598,188		3,286	3,286	17,794	08/15/2026	1FE
364496-LQ-0	GALVESTON TX ISD SCH HSE 04		01/09/2008	BAIRD (ROBERT W.) & CO. INC.		3,495,999	3,315,000	3,426,720	3,392,854		(402)		(402)		3,392,452		103,547	103,547	71,296	02/01/2020	1FE
364496-LS-6	GALVESTON TX ISD SCH HSE 04		03/26/2008	PRAGER MCCARTHY & SEALY		259,038	250,000	256,273	254,432		(103)		(103)		254,329		4,709	4,709	6,868	02/01/2022	1FE
366155-MT-3	GARLAND TX ISD G O SCH BLDG 2003 CAP		03/24/2008	PRAGER MCCARTHY & SEALY		60,155	100,000	45,059	56,805		694		694		57,499		2,656	2,656		02/15/2019	1FE
366155-MU-0	GARLAND TX ISD G O SCH BLDG 2003 CAP		03/31/2008	PRAGER MCCARTHY & SEALY		224,211	400,000	169,088	213,922		2,329		2,329		216,251		7,960	7,960		02/15/2020	1FE
366155-MV-8	GARLAND TX ISD G O SCH BLDG 2003 CAP		03/14/2008	PRAGER MCCARTHY & SEALY		1,134,442	2,160,000	855,252	1,085,882		11,285		11,285		1,097,167		37,275	37,275		02/15/2021	1FE
402229-GA-0	GULF CST WST DISP TX CEDAR BAYOU SWR		03/01/2008	MATURED		30,000	30,000	30,000		30,000			30,000		30,000				1,125	03/01/2008	6*
412702-5X-6	HARLANDALE TX INDPT SCH DIST 2006		02/11/2008	Various		6,161,717	5,925,000	6,046,640	6,041,059		(1,244)		(1,244)		6,039,815		121,901	121,901	145,812	08/15/2031	1FE
429326-NB-3	HIDALGO CNTY TX CERT OF OBLIG 2004		01/04/2008	HUTCHINSON SHOCKEY ERLEY & CO.		1,577,533	1,430,000	1,519,418	1,493,810		(185)		(185)		1,493,625		83,908	83,908	28,600	08/15/2018	1FE
429326-ND-9	HIDALGO CNTY TX CERT OF OBLIG 2004		03/03/2008	PRAGER MCCARTHY & SEALY		1,088,680	1,000,000	1,047,680	1,034,112		(804)		(804)		1,033,308		55,372	55,372	27,917	08/15/2020	1FE
445042-4N-1	HUMBLE TX INDPT SCH DIST G O 07 A		03/25/2008	PRAGER MCCARTHY & SEALY		538,426	550,000	556,391	556,053		(122)		(122)		555,931		(17,505)	(17,505)	15,774	02/15/2033	1FE
448492-QP-6	HUTTO TX INDPT SCH DIST 2007		03/31/2008	PRAGER MCCARTHY & SEALY		100,331	100,000	100,000	100,000						100,000		331	331	2,111	08/01/2037	1FE
448492-QV-3	HUTTO TX INDPT SCH DIST 2007		01/02/2008	PRAGER MCCARTHY & SEALY		103,970	100,000	99,663	99,663						99,663		4,307	4,307	2,167	08/01/2043	1FE
463813-LD-5	IRVING TX ISD CAP APPREC 2006		01/16/2008	PRAGER MCCARTHY & SEALY		98,385	250,000	84,388	90,753		281		281		91,033		7,352	7,352		02/15/2027	1FE
463813-LE-3	IRVING TX ISD CAP APPREC 2006		03/03/2008	PRAGER MCCARTHY & SEALY		139,794	400,000	127,784	137,441		1,171		1,171		138,611		1,183	1,183		02/15/2028	1FE
489350-MT-2	KENNEDALE TX INDPT SCH DIST PSF 04		03/18/2008	WELLS FARGO		1,032,690	1,000,000	1,006,010	1,004,177		(136)		(136)		1,004,042		28,648	28,648	30,417	02/15/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
492440-KZ-4	KERRVILLE TX INDPT SCH DIST 04 REF		03/04/2008	PRAGER MCCARTHY & SEALY		1,193,398	1,100,000	1,174,421	1,156,291		(1,193)		(1,193)		1,155,098		38,300	38,300	29,639	08/15/2017	1FE
492440-LB-6	KERRVILLE TX INDPT SCH DIST 04 REF		03/18/2008	WELLS FARGO		1,067,410	1,000,000	1,038,290	1,032,369		(976)		(976)		1,031,393		36,017	36,017	30,417	08/15/2019	1FE
503462-MW-0	LA JOYA TX ISD SCH BLDG 2004		03/26/2008	Various		765,428	720,000	758,009	746,456		(869)		(869)		745,588		19,840	19,840	21,831	02/15/2019	1FE
503462-MX-8	LA JOYA TX ISD SCH BLDG 2004		01/04/2008	MORGAN STANLEY DEAN WITTER		2,696,675	2,525,000	2,640,418	2,605,441		(253)		(253)		2,605,187		91,488	91,488	50,500	02/15/2020	1FE
503462-MY-6	LA JOYA TX ISD SCH BLDG 2004		03/05/2008	PRAGER MCCARTHY & SEALY		673,732	650,000	674,642	667,198		(470)		(470)		666,729		7,003	7,003	18,507	02/15/2021	1FE
503462-MZ-3	LA JOYA TX ISD SCH BLDG 2004		03/04/2008	PRAGER MCCARTHY & SEALY		102,295	100,000	103,095	102,163		(56)		(56)		102,107		188	188	2,806	02/15/2022	1FE
516840-TL-9	LAREDO TX ISD SCH BLDG 2006		03/26/2008	PRAGER MCCARTHY & SEALY		271,642	265,000	263,283	263,388		17		17		263,405		8,237	8,237	7,269	08/01/2021	1FE
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		03/03/2008	PRAGER MCCARTHY & SEALY		196,824	200,000	197,756	197,881		19		19		197,900		(1,076)	(1,076)	5,375	08/01/2022	1FE
516840-TP-0	LAREDO TX ISD SCH BLDG 2006		03/27/2008	PRAGER MCCARTHY & SEALY		300,876	300,000	294,924	295,162		38		38		295,200		5,676	5,676	8,263	08/01/2024	1FE
527318-FA-2	LEVELLAND TX CONS INDPT SCH DIST 2004		03/04/2008	PRAGER MCCARTHY & SEALY		609,035	600,000	584,340	585,315		50		50		585,365		23,670	23,670	16,685	02/15/2034	1FE
528828-KP-0	LEWISVILLE TX ISD BLDG 05 REF		02/29/2008	PRAGER MCCARTHY & SEALY		1,634,039	1,610,000	1,587,319	1,589,014		44		44		1,589,058		44,981	44,981	31,190	08/15/2024	1FE
590759-P6-7	MESQUITE TX ISD SCH BLDG 2005 A CAP		03/31/2008	PRAGER MCCARTHY & SEALY		190,022	300,000	161,934	181,071		1,987		1,987		183,058		6,964	6,964		08/15/2018	1FE
590759-2C-9	MESQUITE TX ISD SCH BLDG 2007 REF		03/05/2008	PRAGER MCCARTHY & SEALY		473,923	1,100,000	467,797	476,231		4,426		4,426		480,657		(6,734)	(6,734)		08/15/2024	1FE
590759-2E-5	MESQUITE TX ISD SCH BLDG 2007 REF		03/12/2008	PRAGER MCCARTHY & SEALY		248,594	625,000	238,556	242,891		2,610		2,610		245,501		3,093	3,093		08/15/2026	1FE
590759-2G-0	MESQUITE TX ISD SCH BLDG 2007 REF		02/06/2008	GOLDMAN, SACHS & CO.		1,943,058	5,315,000	1,817,943	1,851,230		10,526		10,526		1,861,756		81,302	81,302		08/15/2028	1FE
642543-PH-9	NEW BRAUNFELS TX INDPT SCH DIST 2004		03/04/2008	PRAGER MCCARTHY & SEALY		201,371	200,000	200,860	200,534		(10)		(10)		200,524		847	847	4,688	02/01/2022	1FE
642543-PJ-5	NEW BRAUNFELS TX INDPT SCH DIST 2004		01/11/2008	PRAGER MCCARTHY & SEALY		1,022,270	1,000,000	998,680	998,863		2		2		998,865		23,405	23,405	20,625	02/01/2023	1FE
659414-MH-6	NORTH FOREST TX INDPT SCH DIST 06B		03/12/2008	PRAGER MCCARTHY & SEALY		101,315	100,000	101,789	101,550		(31)		(31)		101,519		(204)	(204)	2,797	08/15/2025	1FE
65956R-LW-5	NORTH HARRIS TX CMNTY CLG DIST 06 A		02/21/2008	PRAGER MCCARTHY & SEALY		24,291	25,000	23,085	23,232		14		14		23,245		1,045	1,045	531	02/15/2022	1FE
667825-LU-5	NORTHWEST TX INDPT SCH DIST BLDG 04		03/04/2008	PRAGER MCCARTHY & SEALY		130,181	125,000	127,205	126,504		(39)		(39)		126,465		3,716	3,716	3,507	02/15/2019	1FE
697685-CL-7	PAMPA TX INDPT SCH DIST 2007 CAP		03/18/2008	WELLS FARGO		517,165	500,000	536,390	534,230		(672)		(672)		533,557		(16,392)	(16,392)	15,208	08/15/2025	1FE
697685-CM-5	PAMPA TX INDPT SCH DIST 2007 CAP		03/18/2008	Various		1,727,736	1,700,000	1,820,751	1,813,590		(1,903)		(1,903)		1,811,686		(83,950)	(83,950)	48,875	08/15/2026	1FE
698482-BV-7	PANHANDLE TX ISD SCH BLDG 2007		03/26/2008	PRAGER MCCARTHY & SEALY		200,480	200,000	198,466	198,474		7		7		198,481		1,999	1,999	6,278	02/15/2037	1FE
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B		03/05/2008	PRAGER MCCARTHY & SEALY		97,670	100,000	99,377	99,406		4		4		99,410		(1,740)	(1,740)	2,738	02/01/2025	1FE
779698-3K-3	ROWLETT TX CTFS OBLIG G O 2005		01/18/2008	PRAGER MCCARTHY & SEALY		155,207	150,000	148,565	148,689		4		4		148,692		6,514	6,514	6,356	02/15/2023	1FE
796236-K7-1	SAN ANTONIO TX GEN IMPT 2004		03/26/2008	PRAGER MCCARTHY & SEALY		102,023	100,000	99,059	99,188		10		10		99,198		2,825	2,825	3,167	02/01/2022	1FE
806640-PR-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06		03/18/2008	Various		1,700,733	1,650,000	1,687,884	1,682,501		(833)		(833)		1,681,668		19,065	19,065	51,979	02/01/2023	1FE
806640-QV-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		03/04/2008	PRAGER MCCARTHY & SEALY		415,860	1,000,000	412,710	435,904		3,902		3,902		439,806		(23,946)	(23,946)		02/01/2025	1FE
806640-RY-6	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		03/12/2008	PRAGER MCCARTHY & SEALY		414,426	990,000	400,287	401,051		4,264		4,264		405,315		9,111	9,111		02/01/2025	1FE
806640-SA-7	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		03/19/2008	PRAGER MCCARTHY & SEALY		239,238	640,000	229,350	229,795		2,896		2,896		232,691		6,547	6,547		02/01/2027	1FE
839856-L3-3	SOUTH SAN ANTONIO TX ISD SCH BLDG 04A		02/05/2008	Various		1,050,102	960,000	1,025,987	1,010,907		(290)		(290)		1,010,617		39,485	39,485	6,169	12/01/2017	1FE
850000-D4-9	SPRING TX INDPT SCH DIST 2006		03/04/2008	PRAGER MCCARTHY & SEALY		142,929	150,000	149,475	149,507		3		3		149,510		(6,581)	(6,581)	3,788	08/15/2026	1FE
882721-NU-3	TEXAS ST G O TRANSN COMMN MOBILITY 06 A		03/11/2008	PRAGER MCCARTHY & SEALY		905,663	900,000	901,449	901,318		(14)		(14)		901,304		4,359	4,359	14,975	04/01/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
882721-P5-6	TEXAS ST PUB FIN AUTH G O 2008		03/06/2008	BEAL, M.R., & CO.		2,158,760	2,000,000	2,178,920			(2,757)		(2,757)		2,176,163		(17,403)	(17,403)	5,833	10/01/2011	1FE
882721-P6-4	TEXAS ST PUB FIN AUTH G O 2008		03/06/2008	BB&T CAPITAL MARKETS		14,663,835	13,500,000	14,899,680			(16,606)		(16,606)		14,883,074		(219,239)	(219,239)	39,375	10/01/2012	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		02/20/2008	PRAGER MCCARTHY & SEALY		200,798	200,000	199,738	199,754		1		1		199,755		1,043	1,043	8,850	03/01/2025	1FE
921254-FV-5	VAN TX INDPT SCH DIST G O 2006		03/26/2008	PRAGER MCCARTHY & SEALY		300,873	300,000	300,000	300,000						300,000		873	873	9,083	02/15/2036	1FE
947100-MB-6	WEATHERFORD TX 2007		02/05/2008	PRAGER MCCARTHY & SEALY		1,556,701	1,510,000	1,493,466	1,494,368		157		157		1,494,525		62,176	62,176	46,186	03/01/2016	1FE
950868-LZ-0	WESLACO TX COP WTR & SWR 2007		03/18/2008	WELLS FARGO		516,390	500,000	497,100	497,131		26		26		497,157		19,233	19,233	15,208	02/15/2025	1FE
950868-MB-2	WESLACO TX COP WTR & SWR 2007		03/18/2008	WELLS FARGO		511,245	500,000	495,075	495,120		37		37		495,157		16,088	16,088	15,208	02/15/2027	1FE
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		03/12/2008	PRAGER MCCARTHY & SEALY		316,744	320,000	317,440	317,544		18		18		317,562		(818)	(818)	8,108	02/15/2025	1FE
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		03/31/2008	PRAGER MCCARTHY & SEALY		285,375	290,000	290,879	290,852		(24)		(24)		290,828		(5,453)	(5,453)	7,886	02/15/2032	1FE
983064-NS-1	WYLIE TX G O 2006		03/06/2008	PRAGER MCCARTHY & SEALY		98,299	100,000	98,831	98,894		8		8		98,902		(603)	(603)	2,575	02/15/2026	1FE
95640E-FZ-3	WEST VALLEY CITY UT MUN BLDG LSE 06A		02/04/2008	PRAGER MCCARTHY & SEALY		207,154	200,000	200,462	200,413		(4)		(4)		200,409		6,745	6,745	4,650	08/01/2023	1FE
95640E-GA-7	WEST VALLEY CITY UT MUN BLDG LSE 06A		01/25/2008	PRAGER MCCARTHY & SEALY		103,220	100,000	100,073	100,065		(1)		(1)		100,065		3,155	3,155	4,488	08/01/2024	1FE
165321-7F-1	CHESAPEAKE VA G O WTR SWR 04 B REF		03/24/2008	PRAGER MCCARTHY & SEALY		388,779	350,000	386,801	377,688		(687)		(687)		377,001		11,778	11,778	5,361	12/01/2015	1FE
30383A-BN-0	FAIRFAX CNTY VA ECON TRANSN RT 28 07A		03/05/2008	PRAGER MCCARTHY & SEALY		1,040,038	1,050,000	1,063,535	1,062,660		(128)		(128)		1,062,532		(22,494)	(22,494)	17,231	04/01/2033	1FE
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		02/27/2008	PRAGER MCCARTHY & SEALY		609,352	600,000	594,120	594,338		12		12		594,350		15,002	15,002	24,388	02/01/2029	1FE
794556-VR-8	SALEM VA PUB IMPT 2007 A REF		01/15/2008	PRAGER MCCARTHY & SEALY		1,338,818	1,300,000	1,320,527	1,319,164		(83)		(83)		1,319,081		19,737	19,737	32,013	01/01/2027	1FE
927780-3S-3	VIRGINIA CLG BLDG AUTH EDL 21ST CENT 04A		03/04/2008	Various		704,764	700,000	689,143	690,649		79		79		690,727		14,036	14,036	18,338	02/01/2022	1FE
928172-JF-3	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		03/18/2008	Various		3,095,312	3,020,000	3,026,865	3,023,527		(77)		(77)		3,023,450		71,862	71,862	74,620	08/01/2018	1FE
92817S-BF-4	VIRGINIA PUB SCH AUTH SCH FING 05 D		03/18/2008	PRAGER MCCARTHY & SEALY		488,285	500,000	498,025	498,165		13		13		498,178		(9,893)	(9,893)	13,713	08/01/2025	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		03/25/2008	PRAGER MCCARTHY & SEALY		576,749	600,000	601,836	601,659		(30)		(30)		601,628		(24,879)	(24,879)	16,400	08/01/2026	1FE
928109-JN-8	VIRGINIA ST G O 2004 A		01/03/2008	PRAGER MCCARTHY & SEALY		1,009,341	980,000	1,008,400	997,531		(236)		(236)		997,295		12,046	12,046	5,036	06/01/2009	1FE
079545-QN-2	BELLINGHAM WA G O LTD TAX IMPT 04		03/04/2008	Various		353,258	350,000	353,964	352,967		(70)		(70)		352,897		361	361	4,038	12/01/2020	1FE
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF		03/04/2008	PRAGER MCCARTHY & SEALY		633,322	600,000	624,516	620,203		(211)		(211)		619,992		13,330	13,330	7,986	12/01/2020	1FE
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06		01/02/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,081,050	5,000,000	4,895,800	4,901,022		65		65		4,901,087		179,963	179,963	22,500	12/01/2024	1FE
764258-PZ-6	RICHLAND WA 07		03/31/2008	PRAGER MCCARTHY & SEALY		97,016	100,000	99,472	99,486		5		5		99,491		(2,475)	(2,475)	1,491	12/01/2026	1FE
812626-NX-3	SEATTLE WA G O LTD 2004 REF		03/20/2008	COMMERCE CAPITAL		212,579	205,000	202,731	203,202		34		34		203,236		9,343	9,343	6,791	01/01/2018	1FE
812626-NY-1	SEATTLE WA G O LTD 2004 REF		03/04/2008	Various		919,086	910,000	890,881	894,469		198		198		894,667		24,419	24,419	27,895	01/01/2019	1FE
572274-BM-9	MARSHALL CNTY WV SCH DIST PUB SCH 2007		02/26/2008	PRAGER MCCARTHY & SEALY		1,073,150	1,000,000	1,039,360	1,037,704		(527)		(527)		1,037,177		35,973	35,973	16,389	05/01/2020	1FE
572274-BP-2	MARSHALL CNTY WV SCH DIST PUB SCH 2007		03/05/2008	CREWS & ASSOC.		2,514,401	2,415,000	2,496,458	2,493,043		(1,293)		(1,293)		2,491,749		22,652	22,652	43,269	05/01/2022	1FE
956553-PC-9	WEST VIRGINIA ST G O INFRA 1999 A		02/20/2008	PRAGER MCCARTHY & SEALY		263,433	395,000	188,533	233,960		1,703		1,703		235,663		27,770	27,770		11/01/2018	1FE
956553-PE-5	WEST VIRGINIA ST G O INFRA 1999 A		02/26/2008	PRAGER MCCARTHY & SEALY		181,073	300,000	131,834	159,957		859		859		160,816		20,257	20,257		11/01/2020	1FE
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF		03/14/2008	PRAGER MCCARTHY & SEALY		104,312	100,000	103,582	102,890		(75)		(75)		102,815		1,497	1,497	2,613	03/01/2020	1FE
971838-CX-3	WILMOT WI UN HIGH SCH DIST G O 04B		03/05/2008	Various		1,388,919	1,325,000	1,364,382	1,357,208		(414)		(414)		1,356,794		32,125	32,125	28,438	03/01/2018	1FE
97705L-LW-5	WISCONSIN ST G O 2006 SER C		02/28/2008	PRAGER MCCARTHY & SEALY		961,515	1,000,000	980,000	980,052		59		59		980,111		(18,596)	(18,596)	16,717	05/01/2037	1FE
2499999. Bonds - Political Subdivisions						433,316,542	433,542,220	426,375,081	382,890,304	30,000	72,083		102,083		428,672,289		4,644,252	4,644,252	8,697,267	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		03/01/2008	SCHEDULED REDEMPTION		541,628	541,628	541,141	541,189		439		439		541,628				6,710	05/25/2014	1
3128JM-Q5-9	FED HOME LOAN MTG CORP #1B2375		03/01/2008	SCHEDULED REDEMPTION		883,866	883,866	878,998	879,556		4,310		4,310		883,866				10,524	10/01/2035	1
3128JN-NH-4	FED HOME LOAN MTG CORP #1B3191		03/01/2008	SCHEDULED REDEMPTION		1,785,250	1,785,250	1,794,037	1,792,186		(6,935)		(6,935)		1,785,250				24,101	12/01/2036	1
31280S-UW-4	FED HOME LOAN MTG CORP #1G2397		03/01/2008	SCHEDULED REDEMPTION		36,028	36,028	36,813			(785)		(785)		36,028				161	01/01/2038	1
3128JR-QF-6	FED HOME LOAN MTG CORP #847654		03/01/2008	SCHEDULED REDEMPTION		1,239,892	1,239,892	1,242,992	1,243,714		(3,822)		(3,822)		1,239,892				18,442	04/01/2034	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		03/01/2008	SCHEDULED REDEMPTION		929	929	885	890		39		39		929				10	10/01/2035	1
3128KW-6V-0	FED HOME LOAN MTG CORP #A66284		03/01/2008	Various		18,747,187	18,110,494	18,341,183	18,324,485		(12,320)		(12,320)		18,312,165		435,022	435,022	230,126	09/01/2037	1
31337O-KJ-2	FED HOME LOAN MTG CORP 1564 H		03/01/2008	SCHEDULED REDEMPTION		284,537	284,537	284,106	284,537						284,537				4,085	08/15/2008	1
31337S-VD-7	FED HOME LOAN MTG CORP 1666 H		03/01/2008	SCHEDULED REDEMPTION		139,407	139,407	142,057	139,641		(234)		(234)		139,407				1,962	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		03/01/2008	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2008	SCHEDULED REDEMPTION		1,376	1,376	1,423	1,421		(46)		(46)		1,376				15	08/01/2033	1
31296L-AQ-4	FED HOME LOAN MTG CORP GOLD #A11815		03/01/2008	SCHEDULED REDEMPTION		302,329	302,329	300,487	300,553		1,776		1,776		302,329				3,219	08/01/2033	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990		03/01/2008	SCHEDULED REDEMPTION		27,140	27,140	26,975	26,981		159		159		27,140				308	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		03/01/2008	SCHEDULED REDEMPTION		705	705	726	726		(21)		(21)		705				10	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2008	SCHEDULED REDEMPTION		404	404	408	408		(5)		(5)		404				5	06/01/2033	1
31296M-C6-4	FED HOME LOAN MTG CORP GOLD #A12793		03/01/2008	SCHEDULED REDEMPTION		1,396	1,396	1,354	1,357		38		38		1,396				17	08/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		03/01/2008	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				1	09/01/2033	1
31296M-UG-2	FED HOME LOAN MTG CORP GOLD #A13283		03/01/2008	SCHEDULED REDEMPTION		8,630	8,630	8,371	8,393		237		237		8,630				103	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		03/01/2008	SCHEDULED REDEMPTION		353	353	360	360		(7)		(7)		353				4	09/01/2033	1
31296N-P4-3	FED HOME LOAN MTG CORP GOLD #A14043		03/01/2008	SCHEDULED REDEMPTION		46,817	46,817	45,539	45,565		1,252		1,252		46,817				518	09/01/2033	1
31296N-V3-8	FED HOME LOAN MTG CORP GOLD #A14234		03/01/2008	SCHEDULED REDEMPTION		7,241	7,241	7,129	7,145		97		97		7,241				83	10/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		03/01/2008	SCHEDULED REDEMPTION		126,675	126,675	132,137	130,496		(3,821)		(3,821)		126,675				1,329	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		03/01/2008	SCHEDULED REDEMPTION		1,636	1,636	1,707	1,685		(49)		(49)		1,636				24	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		03/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					10/01/2033	1
31296P-BX-9	FED HOME LOAN MTG CORP GOLD #A14554		03/01/2008	SCHEDULED REDEMPTION		159,337	159,337	154,986	155,069		4,268		4,268		159,337				1,966	11/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		03/01/2008	SCHEDULED REDEMPTION		4,818	4,818	5,026	4,963		(145)		(145)		4,818				70	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		03/01/2008	SCHEDULED REDEMPTION		53,991	53,991	55,569	55,205		(1,213)		(1,213)		53,991				581	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		03/01/2008	SCHEDULED REDEMPTION		583	583	596	595		(12)		(12)		583				8	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		03/01/2008	SCHEDULED REDEMPTION		313	313	317	317		(4)		(4)		313				4	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		03/01/2008	SCHEDULED REDEMPTION		927	927	948	947		(19)		(19)		927				13	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		03/01/2008	SCHEDULED REDEMPTION		969	969	999	997		(28)		(28)		969				14	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		03/01/2008	SCHEDULED REDEMPTION		3,335	3,335	3,408	3,405		(70)		(70)		3,335				45	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		03/01/2008	SCHEDULED REDEMPTION		464	464	474	472		(8)		(8)		464				6	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2008	SCHEDULED REDEMPTION		364	364	373	373		(8)		(8)		364				5	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2008	SCHEDULED REDEMPTION		387	387	400	399		(13)		(13)		387				5	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		03/01/2008	SCHEDULED REDEMPTION		237	237	242	242		(5)		(5)		237				3	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		03/01/2008	SCHEDULED REDEMPTION		1,150	1,150	1,170	1,166		(16)		(16)		1,150				14	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		03/01/2008	SCHEDULED REDEMPTION		3,644	3,644	3,731	3,723		(79)		(79)		3,644				49	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		03/01/2008	SCHEDULED REDEMPTION		4,888	4,888	4,992	4,968		(80)		(80)		4,888				60	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		03/01/2008	SCHEDULED REDEMPTION		110	110	112	112		(2)		(2)		110				1	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		03/01/2008	SCHEDULED REDEMPTION		50	50	52	51		(2)		(2)		50				1	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2008	SCHEDULED REDEMPTION		33	33	35	34		(1)		(1)		33					04/01/2034	1
31296Y-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		03/01/2008	SCHEDULED REDEMPTION		15,086	15,086	14,633	14,690		396		396		15,086				161	05/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		03/01/2008	SCHEDULED REDEMPTION		135	135	138	137		(3)		(3)		135				2	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2008	SCHEDULED REDEMPTION		32	32	34	33		(1)		(1)		32					06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		03/01/2008	SCHEDULED REDEMPTION		418	418	422	422		(4)		(4)		418				6	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		03/01/2008	SCHEDULED REDEMPTION		1,091	1,091	1,103	1,102		(11)		(11)		1,091				15	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2008	SCHEDULED REDEMPTION		2,018	2,018	2,075	2,068		(50)		(50)		2,018				30	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		03/01/2008	SCHEDULED REDEMPTION		100	100	102	102		(2)		(2)		100				1	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		03/01/2008	SCHEDULED REDEMPTION		1,311	1,311	1,339	1,337		(26)		(26)		1,311				20	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		03/01/2008	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2008	SCHEDULED REDEMPTION		250	250	258	257		(8)		(8)		250				3	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		03/01/2008	SCHEDULED REDEMPTION		116	116	120	120		(4)		(4)		116				2	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2008	SCHEDULED REDEMPTION		1,834	1,834	1,899	1,883		(49)		(49)		1,834				24	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2008	SCHEDULED REDEMPTION		1,439	1,439	1,489	1,482		(43)		(43)		1,439				21	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2008	SCHEDULED REDEMPTION		845	845	875	871		(25)		(25)		845				14	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		03/01/2008	SCHEDULED REDEMPTION		135	135	137	137		(1)		(1)		135				2	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297Q-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		03/01/2008	SCHEDULED REDEMPTION		993	993	1,004	1,003		(10)		(10)		993				13	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2008	SCHEDULED REDEMPTION		135	135	139	139		(4)		(4)		135				2	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2008	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				1	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2008	SCHEDULED REDEMPTION		60	60	63	62		(2)		(2)		60				1	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2008	SCHEDULED REDEMPTION		72	72	74	74		(2)		(2)		72				1	10/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		03/01/2008	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				1	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		03/01/2008	SCHEDULED REDEMPTION		414	414	423	422		(8)		(8)		414				6	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		03/01/2008	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2008	SCHEDULED REDEMPTION		32	32	34	33		(1)		(1)		32					12/01/2034	1
31297K-WG-3	FED HOME LOAN MTG CORP GOLD #A30647		02/01/2008	Various		6,438,050	6,339,223	6,461,056	6,435,970		727		727		6,436,696		1,354	1,354	68,665	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2008	SCHEDULED REDEMPTION		168	168	174	172		(5)		(5)		168				2	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		03/01/2008	SCHEDULED REDEMPTION		4,937	4,937	4,650	4,667		270		270		4,937				54	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		03/01/2008	SCHEDULED REDEMPTION		153,733	153,733	152,525	152,610		1,123		1,123		153,733				1,862	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		03/01/2008	SCHEDULED REDEMPTION		576	576	542	544		31		31		576				6	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		03/01/2008	SCHEDULED REDEMPTION		243,406	243,406	243,558	243,535		(129)		(129)		243,406				2,933	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		03/01/2008	SCHEDULED REDEMPTION		192,826	192,826	194,634	194,337		(1,511)		(1,511)		192,826				2,644	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		03/01/2008	SCHEDULED REDEMPTION		25	25	25	25						25					05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		03/01/2008	SCHEDULED REDEMPTION		16,329	16,329	16,436	16,418		(90)		(90)		16,329				200	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		03/01/2008	SCHEDULED REDEMPTION		131,419	131,419	132,282	132,141		(721)		(721)		131,419				1,789	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		03/01/2008	SCHEDULED REDEMPTION		79,911	79,911	75,264	75,557		4,354		4,354		79,911				839	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		03/01/2008	SCHEDULED REDEMPTION		197	197	202	202		(5)		(5)		197				3	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13					04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		03/01/2008	SCHEDULED REDEMPTION		10,019	10,019	9,717	9,750		268		268		10,019				100	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		03/01/2008	SCHEDULED REDEMPTION		2,964	2,964	3,011	3,001		(37)		(37)		2,964				37	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19						18					05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2008	SCHEDULED REDEMPTION		12,183	12,183	12,319	12,315		(132)		(132)		12,183				153	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		03/01/2008	SCHEDULED REDEMPTION		129	129	133	132		(3)		(3)		129				2	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		03/01/2008	SCHEDULED REDEMPTION		4,575	4,575	4,396	4,417		158		158		4,575				53	11/01/2035	1
3128KC-M2-0	FED HOME LOAN MTG CORP GOLD #A50377		02/01/2008	Various		33,574	32,434	32,866	32,856		(16)		(16)		32,840		733	733	410	07/01/2036	1
3128KE-VU-4	FED HOME LOAN MTG CORP GOLD #A52427		02/01/2008	Various		39,883	38,501	38,997	38,986		(8)		(8)		38,978		906	906	490	09/01/2036	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		03/01/2008	SCHEDULED REDEMPTION		3,229	3,229	3,265	3,264		(35)		(35)		3,229				40	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		03/01/2008	SCHEDULED REDEMPTION		19,551	19,551	18,809	18,871		681		681		19,551				177	11/01/2036	1
3128KG-KP-2	FED HOME LOAN MTG CORP GOLD #A53902		02/01/2008	Various		937,380	905,796	917,272	916,561		(553)		(553)		916,008		21,373	21,373	11,393	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		03/01/2008	SCHEDULED REDEMPTION		12,822	12,822	11,935	11,971		851		851		12,822				128	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		03/01/2008	SCHEDULED REDEMPTION		3,604	3,604	3,355	3,365		239		239		3,604				36	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		03/01/2008	SCHEDULED REDEMPTION		3,722	3,722	3,464	3,475		247		247		3,722				37	06/01/2037	1
3128KV-5R-2	FED HOME LOAN MTG CORP GOLD #A65356		02/01/2008	Various		5,078,279	4,903,049	4,965,151	4,960,656		(2,419)		(2,419)		4,958,237		120,043	120,043	62,438	09/01/2037	1
3128KW-MF-7	FED HOME LOAN MTG CORP GOLD #A65758		02/01/2008	Various		3,781,977	3,651,251	3,697,498	3,694,151		(1,732)		(1,732)		3,692,419		89,558	89,558	46,664	09/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2008	Various		10,068,526	9,722,198	9,909,522	9,895,927		(7,859)		(7,859)		9,888,068		180,458	180,458	123,964	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		03/01/2008	SCHEDULED REDEMPTION		4,749	4,749	4,874	4,843		(93)		(93)		4,749				52	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		03/01/2008	SCHEDULED REDEMPTION		9,070	9,070	9,308	9,245		(175)		(175)		9,070				101	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		03/01/2008	SCHEDULED REDEMPTION		5,067	5,067	5,200	5,163		(96)		(96)		5,067				56	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		03/01/2008	SCHEDULED REDEMPTION		416	416	398	399		17		17		416				4	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		03/01/2008	SCHEDULED REDEMPTION		11,800	11,800	11,547	11,602		197		197		11,800				116	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		03/01/2008	SCHEDULED REDEMPTION		15,655	15,655	14,949	15,018		636		636		15,655				145	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		03/01/2008	SCHEDULED REDEMPTION		14,732	14,732	14,068	14,132		600		600		14,732				130	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		03/01/2008	SCHEDULED REDEMPTION		31,602	31,602	30,177	30,317		1,285		1,285		31,602				240	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		03/01/2008	SCHEDULED REDEMPTION		7,705	7,705	7,357	7,391		313		313		7,705				66	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		03/01/2008	SCHEDULED REDEMPTION		18,819	18,819	17,970	18,055		764		764		18,819				153	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		03/01/2008	SCHEDULED REDEMPTION		29,547	29,547	28,214	28,347		1,200		1,200		29,547				279	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		03/01/2008	SCHEDULED REDEMPTION		18,089	18,089	17,273	17,353		736		736		18,089				149	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		03/01/2008	SCHEDULED REDEMPTION		9,858	9,858	9,413	9,458		400		400		9,858				91	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		03/01/2008	SCHEDULED REDEMPTION		22,451	22,451	21,438	21,537		915		915		22,451				181	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		03/01/2008	SCHEDULED REDEMPTION		15,682	15,682	14,974	15,044		637		637		15,682				143	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		03/01/2008	SCHEDULED REDEMPTION		648	648	633	635		13		13		648				6	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		03/01/2008	SCHEDULED REDEMPTION		4,380	4,380	4,185	4,205		175		175		4,380				39	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		03/01/2008	SCHEDULED REDEMPTION		60,299	60,299	57,578	57,846		2,453		2,453		60,299				588	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		03/01/2008	SCHEDULED REDEMPTION		13,154	13,154	12,560	12,619		535		535		13,154				115	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		03/01/2008	SCHEDULED REDEMPTION		6,362	6,362	6,075	6,103		259		259		6,362				55	07/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		03/01/2008	SCHEDULED REDEMPTION		19,311	19,311	18,857	18,927		385		385		19,311				180	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		03/01/2008	SCHEDULED REDEMPTION		23,503	23,503	22,443	22,548		955		955		23,503				182	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		03/01/2008	SCHEDULED REDEMPTION		13,491	13,491	12,882	12,942		549		549		13,491				118	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		03/01/2008	SCHEDULED REDEMPTION		3,020	3,020	2,884	2,898		122		122		3,020				27	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		03/01/2008	SCHEDULED REDEMPTION		6,426	6,426	6,136	6,165		261		261		6,426				56	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		03/01/2008	SCHEDULED REDEMPTION		1,382	1,382	1,351	1,356		26		26		1,382				12	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		03/01/2008	SCHEDULED REDEMPTION		1,189	1,189	1,163	1,167		22		22		1,189				9	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		03/01/2008	SCHEDULED REDEMPTION		8,034	8,034	7,847	7,874		160		160		8,034				71	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		03/01/2008	SCHEDULED REDEMPTION		74,178	74,178	72,560	72,793		1,386		1,386		74,178				673	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		03/01/2008	SCHEDULED REDEMPTION		19,362	19,362	18,945	19,005		357		357		19,362				172	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		03/01/2008	SCHEDULED REDEMPTION		31,574	31,574	30,805	30,918		656		656		31,574				263	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		03/01/2008	SCHEDULED REDEMPTION		18,291	18,291	17,905	17,961		330		330		18,291				144	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		03/01/2008	SCHEDULED REDEMPTION		46,076	46,076	45,006	45,163		913		913		46,076				405	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		03/01/2008	SCHEDULED REDEMPTION		102,338	102,338	100,171	100,488		1,850		1,850		102,338				939	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		03/01/2008	SCHEDULED REDEMPTION		24,835	24,835	24,288	24,368		467		467		24,835				233	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		03/01/2008	SCHEDULED REDEMPTION		18,481	18,481	18,049	18,112		369		369		18,481				175	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		03/01/2008	SCHEDULED REDEMPTION		12,538	12,538	12,260	12,300		238		238		12,538				112	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		03/01/2008	SCHEDULED REDEMPTION		2,908	2,908	2,844	2,853		55		55		2,908				26	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		03/01/2008	SCHEDULED REDEMPTION		22,746	22,746	22,256	22,327		419		419		22,746				202	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		03/01/2008	SCHEDULED REDEMPTION		12,128	12,128	11,850	11,890		239		239		12,128				108	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		03/01/2008	SCHEDULED REDEMPTION		20,307	20,307	19,869	19,932		375		375		20,307				196	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		03/01/2008	SCHEDULED REDEMPTION		11,099	11,099	10,829	10,867		232		232		11,099				99	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		03/01/2008	SCHEDULED REDEMPTION		26,188	26,188	25,627	25,706		483		483		26,188				239	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		03/01/2008	SCHEDULED REDEMPTION		16,086	16,086	16,603	16,667		(582)		(582)		16,086				261	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2008	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				2	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2008	SCHEDULED REDEMPTION		4,593	4,593	4,693	4,724		(131)		(131)		4,593				74	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2008	SCHEDULED REDEMPTION		7,117	7,117	6,826	6,848		268		268		7,117				97	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2008	SCHEDULED REDEMPTION		9,123	9,123	9,316	9,285		(163)		(163)		9,123				136	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2008	SCHEDULED REDEMPTION		3,816	3,816	3,892	3,917		(102)		(102)		3,816				49	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2008	SCHEDULED REDEMPTION		1,654	1,654	1,695	1,691		(36)		(36)		1,654				23	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2008	SCHEDULED REDEMPTION		24	24	25	24		(1)		(1)		24					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2008	SCHEDULED REDEMPTION		6,463	6,463	6,620	6,611		(149)		(149)		6,463				102	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2008	SCHEDULED REDEMPTION		98	98	100	100		(2)		(2)		98				1	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2008	SCHEDULED REDEMPTION		3,776	3,776	3,870	3,866		(90)		(90)		3,776				51	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2008	SCHEDULED REDEMPTION		4,713	4,713	4,829	4,818		(105)		(105)		4,713				60	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		03/01/2008	SCHEDULED REDEMPTION		8,243	8,243	8,469	8,456		(213)		(213)		8,243				125	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		03/01/2008	SCHEDULED REDEMPTION		1,688	1,688	1,738	1,736		(49)		(49)		1,688				28	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2008	SCHEDULED REDEMPTION		68	68	71	72		(3)		(3)		68				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2008	SCHEDULED REDEMPTION		1,942	1,942	1,993	1,991		(49)		(49)		1,942				34	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2008	SCHEDULED REDEMPTION		299	299	306	306		(7)		(7)		299				5	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		03/01/2008	SCHEDULED REDEMPTION		136	136	141	141		(5)		(5)		136				2	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		03/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		03/01/2008	SCHEDULED REDEMPTION		8,266	8,266	8,571	8,558		(292)		(292)		8,266				148	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		03/01/2008	SCHEDULED REDEMPTION		2,925	2,925	3,009	3,006		(81)		(81)		2,925				54	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		03/01/2008	SCHEDULED REDEMPTION		286	286	295	294		(8)		(8)		286				5	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		03/01/2008	SCHEDULED REDEMPTION		265	265	273	272		(7)		(7)		265				4	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		03/01/2008	SCHEDULED REDEMPTION		34,518	34,518	35,659	35,912		(1,393)		(1,393)		34,518				641	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		03/01/2008	SCHEDULED REDEMPTION		166	166	171	170		(4)		(4)		166				3	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		03/01/2008	SCHEDULED REDEMPTION		1,640	1,640	1,689	1,684		(44)		(44)		1,640				26	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		03/01/2008	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				1	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		03/01/2008	SCHEDULED REDEMPTION		486	486	501	499		(13)		(13)		486				6	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2008	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11					06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		03/01/2008	SCHEDULED REDEMPTION		10,690	10,690	11,060	10,992		(302)		(302)		10,690				180	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2008	SCHEDULED REDEMPTION		337	337	351	348		(10)		(10)		337				6	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2008	SCHEDULED REDEMPTION		1,885	1,885	1,931	1,922		(37)		(37)		1,885				32	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		03/01/2008	SCHEDULED REDEMPTION		647	647	673	667		(20)		(20)		647				11	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		03/01/2008	SCHEDULED REDEMPTION		12,476	12,476	12,788	12,770		(294)		(294)		12,476				171	01/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		03/01/2008	SCHEDULED REDEMPTION		6,076	6,076	6,268	6,252		(176)		(176)		6,076				81	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		03/01/2008	SCHEDULED REDEMPTION		78	78	81	80		(2)		(2)		78				1	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2008	SCHEDULED REDEMPTION		802	802	829	824		(22)		(22)		802				12	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		03/01/2008	SCHEDULED REDEMPTION		203	203	209	208		(5)		(5)		203				3	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		03/01/2008	SCHEDULED REDEMPTION		14,988	14,988	15,353	15,256		(268)		(268)		14,988				214	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2008	SCHEDULED REDEMPTION		571	571	585	582		(11)		(11)		571				9	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2008	SCHEDULED REDEMPTION		332	332	343	343		(11)		(11)		332				5	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		03/01/2008	SCHEDULED REDEMPTION		40,962	40,962	41,594	41,563		(601)		(601)		40,962				552	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		03/01/2008	SCHEDULED REDEMPTION		18,686	18,686	19,339	19,228		(542)		(542)		18,686				298	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		03/01/2008	SCHEDULED REDEMPTION		4,696	4,696	4,834	4,791		(96)		(96)		4,696				86	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		03/01/2008	SCHEDULED REDEMPTION		9,288	9,288	9,671	9,542		(254)		(254)		9,288				146	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2008	SCHEDULED REDEMPTION		883	883	913	912		(30)		(30)		883				13	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		03/01/2008	SCHEDULED REDEMPTION		54,033	54,033	55,848	55,676		(1,644)		(1,644)		54,033				741	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		03/01/2008	SCHEDULED REDEMPTION		13,389	13,389	13,787	13,751		(362)		(362)		13,389				182	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		03/01/2008	SCHEDULED REDEMPTION		5,035	5,035	5,161	5,144		(109)		(109)		5,035				67	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		03/01/2008	SCHEDULED REDEMPTION		5,026	5,026	5,125	5,117		(91)		(91)		5,026				62	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		03/01/2008	SCHEDULED REDEMPTION		252,368	252,368	242,549	242,906		9,462		9,462		252,368				2,513	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		03/01/2008	SCHEDULED REDEMPTION		612	612	625	624		(12)		(12)		612				8	06/01/2034	1
31292J-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2008	SCHEDULED REDEMPTION		1,452	1,452	1,485	1,484		(32)		(32)		1,452				19	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		03/01/2008	SCHEDULED REDEMPTION		689	689	706	704		(15)		(15)		689				9	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		03/01/2008	SCHEDULED REDEMPTION		7,975	7,975	7,691	7,779		196		196		7,975				98	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2008	SCHEDULED REDEMPTION		3,091	3,091	2,981	2,999		92		92		3,091				38	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		03/01/2008	SCHEDULED REDEMPTION		1,043	1,043	1,006	1,013		29		29		1,043				13	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2008	SCHEDULED REDEMPTION		774	774	793	791		(17)		(17)		774				10	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		03/01/2008	SCHEDULED REDEMPTION		29,867	29,867	28,803	29,094		773		773		29,867				399	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2008	SCHEDULED REDEMPTION		827	827	846	845		(18)		(18)		827				11	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2008	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		03/01/2008	SCHEDULED REDEMPTION		497	497	509	507		(11)		(11)		497				7	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2008	SCHEDULED REDEMPTION		2,914	2,914	2,981	2,978		(64)		(64)		2,914				31	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2008	SCHEDULED REDEMPTION		399	399	408	408		(9)		(9)		399				5	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2008	SCHEDULED REDEMPTION		9	9	8	8						9					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2008	SCHEDULED REDEMPTION		118	118	114	115		3		3		118				2	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2008	SCHEDULED REDEMPTION		179	179	173	174		4		4		179				3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2008	SCHEDULED REDEMPTION		228	228	227	227		2		2		228				3	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		03/01/2008	SCHEDULED REDEMPTION		911	911	932	931		(20)		(20)		911				13	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2008	SCHEDULED REDEMPTION		1,109	1,109	1,103	1,103		6		6		1,109				16	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2008	SCHEDULED REDEMPTION		168	168	167	167		1		1		168				2	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		03/01/2008	SCHEDULED REDEMPTION		448	448	445	446		2		2		448				6	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		03/01/2008	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				2	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		03/01/2008	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		03/01/2008	SCHEDULED REDEMPTION		4,296	4,296	4,438	4,439		(144)		(144)		4,296				54	10/01/2029	1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553		03/01/2008	SCHEDULED REDEMPTION		12,882	12,882	13,262	13,264		(382)		(382)		12,882				241	11/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		03/01/2008	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		03/01/2008	SCHEDULED REDEMPTION		573	573	593	592		(19)		(19)		573				9	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		03/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		03/01/2008	SCHEDULED REDEMPTION		121	121	124	124		(3)		(3)		121				2	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		03/01/2008	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		03/01/2008	SCHEDULED REDEMPTION		40	40	42	42		(1)		(1)		40				1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		03/01/2008	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				1	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		03/01/2008	SCHEDULED REDEMPTION		9	9	10	10						9					01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		03/01/2008	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2008	SCHEDULED REDEMPTION		1,088	1,088	1,114	1,114		(26)		(26)		1,088				19	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		03/01/2008	SCHEDULED REDEMPTION		179	179	184	183		(5)		(5)		179				3	01/01/2030	1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628		03/01/2008	SCHEDULED REDEMPTION		252	252	259	259		(6)		(6)		252				4	01/01/2030	1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659		01/01/2008	SCHEDULED REDEMPTION		13,098	13,098	13,463	13,453		(355)		(355)		13,098				82	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2008	SCHEDULED REDEMPTION		167	167	171	171		(4)		(4)		167				3	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		03/01/2008	SCHEDULED REDEMPTION		3,846	3,846	3,973	4,001		(155)		(155)		3,846				49	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		03/01/2008	SCHEDULED REDEMPTION		229	229	236	236		(7)		(7)		229				4	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		03/01/2008	SCHEDULED REDEMPTION		14	14	15	15						14					03/01/2030	1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171		03/01/2008	SCHEDULED REDEMPTION		113	113	116	117		(3)		(3)		113				2	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		03/01/2008	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				2	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2008	SCHEDULED REDEMPTION		25	25	24	24		1		1		25					04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		03/01/2008	SCHEDULED REDEMPTION		3,060	3,060	3,145	3,145		(84)		(84)		3,060				57	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		03/01/2008	SCHEDULED REDEMPTION		6,327	6,327	6,493	6,499		(172)		(172)		6,327				79	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		03/01/2008	SCHEDULED REDEMPTION		1,413	1,413	1,452	1,453		(40)		(40)		1,413				18	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2008	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		03/01/2008	SCHEDULED REDEMPTION		586	586	601	601		(15)		(15)		586				7	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		03/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		03/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9					05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		03/01/2008	SCHEDULED REDEMPTION		195	195	202	202		(7)		(7)		195				3	06/01/2030	1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		03/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		03/01/2008	SCHEDULED REDEMPTION		1,806	1,806	1,855	1,852		(46)		(46)		1,806				33	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		03/01/2008	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		03/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13					09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		03/01/2008	SCHEDULED REDEMPTION		114	114	117	117		(3)		(3)		114				2	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11					09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		03/01/2008	SCHEDULED REDEMPTION		461	461	475	474		(13)		(13)		461				8	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		03/01/2008	SCHEDULED REDEMPTION		1,260	1,260	1,295	1,292		(31)		(31)		1,260				14	09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2030	1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539		02/01/2008	SCHEDULED REDEMPTION		1,392	1,392	1,433	1,429		(37)		(37)		1,392				17	09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		03/01/2008	SCHEDULED REDEMPTION		394	394	405	405		(11)		(11)		394				7	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		03/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		03/01/2008	SCHEDULED REDEMPTION		60	60	62	61		(2)		(2)		60				1	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		03/01/2008	SCHEDULED REDEMPTION		470	470	494	492		(22)		(22)		470				8	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		03/01/2008	SCHEDULED REDEMPTION		370	370	382	381		(11)		(11)		370				6	10/01/2030	1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722		03/01/2008	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29				1	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		03/01/2008	SCHEDULED REDEMPTION		182	182	187	187		(5)		(5)		182				3	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		03/01/2008	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		03/01/2008	SCHEDULED REDEMPTION		238	238	245	244		(6)		(6)		238				4	10/01/2030	1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006		01/01/2008	SCHEDULED REDEMPTION		20,904	20,904	20,773	20,708		196		196		20,904				131	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		03/01/2008	SCHEDULED REDEMPTION		69	69	71	71		(3)		(3)		69				1	11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		03/01/2008	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		03/01/2008	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				1	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		03/01/2008	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				1	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		03/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		03/01/2008	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		03/01/2008	SCHEDULED REDEMPTION		4,061	4,061	4,168	4,162		(101)		(101)		4,061				76	12/01/2030	1
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		03/01/2008	SCHEDULED REDEMPTION		157	157	157	157		1		1		157				2	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		03/01/2008	SCHEDULED REDEMPTION		109	109	112	111		(3)		(3)		109				2	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		03/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		03/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		03/01/2008	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83				1	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		03/01/2008	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				1	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		03/01/2008	SCHEDULED REDEMPTION		242	242	249	248		(5)		(5)		242				4	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		03/01/2008	SCHEDULED REDEMPTION		3,848	3,848	3,961	3,951		(103)		(103)		3,848				72	12/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		03/01/2008	SCHEDULED REDEMPTION		646	646	663	661		(15)		(15)		646				11	11/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		03/01/2008	SCHEDULED REDEMPTION		167	167	172	172		(5)		(5)		167				3	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		03/01/2008	SCHEDULED REDEMPTION		265	265	272	272		(7)		(7)		265				4	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2008	SCHEDULED REDEMPTION		5,972	5,972	6,109	6,103		(131)		(131)		5,972				86	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		03/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		03/01/2008	SCHEDULED REDEMPTION		48	48	50	50		(1)		(1)		48				1	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		03/01/2008	SCHEDULED REDEMPTION		130	130	134	134		(4)		(4)		130				2	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		03/01/2008	SCHEDULED REDEMPTION		148	148	154	154		(5)		(5)		148				2	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		03/01/2008	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				1	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		03/01/2008	SCHEDULED REDEMPTION		641	641	625	629		13		13		641				9	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		03/01/2008	SCHEDULED REDEMPTION		29	29	31	31		(1)		(1)		29					12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		03/01/2008	SCHEDULED REDEMPTION		138	138	142	141		(4)		(4)		138				2	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		03/01/2008	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		03/01/2008	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		03/01/2008	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		03/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		03/01/2008	SCHEDULED REDEMPTION		185	185	190	189		(5)		(5)		185				3	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		03/01/2008	SCHEDULED REDEMPTION		3	3	4	4						3					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		03/01/2008	SCHEDULED REDEMPTION		508	508	523	520		(12)		(12)		508				8	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		03/01/2008	SCHEDULED REDEMPTION		41	41	43	43		(1)		(1)		41				1	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		03/01/2008	SCHEDULED REDEMPTION		2	2	3	3						2					02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		03/01/2008	SCHEDULED REDEMPTION		218	218	223	223		(5)		(5)		218				4	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		03/01/2008	SCHEDULED REDEMPTION		30	30	29	29		1		1		30					02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		03/01/2008	SCHEDULED REDEMPTION		741	741	762	759		(18)		(18)		741				13	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		03/01/2008	SCHEDULED REDEMPTION		69	69	72	72		(2)		(2)		69				1	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2008	SCHEDULED REDEMPTION		66	66	64	64		2		2		66				1	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		03/01/2008	SCHEDULED REDEMPTION		108	108	112	112		(4)		(4)		108				2	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		03/01/2008	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				1	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		03/01/2008	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		03/01/2008	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		03/01/2008	SCHEDULED REDEMPTION		18	18	18	18						18					03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		03/01/2008	SCHEDULED REDEMPTION		321	321	330	330		(9)		(9)		321				6	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		03/01/2008	SCHEDULED REDEMPTION		166	166	171	170		(4)		(4)		166				3	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		03/01/2008	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				1	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		03/01/2008	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		03/01/2008	SCHEDULED REDEMPTION		201	201	207	206		(5)		(5)		201				3	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		03/01/2008	SCHEDULED REDEMPTION		77	77	80	79		(3)		(3)		77				1	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		03/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		03/01/2008	SCHEDULED REDEMPTION		1,898	1,898	1,950	1,943		(45)		(45)		1,898				33	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		03/01/2008	SCHEDULED REDEMPTION		99	99	102	102		(2)		(2)		99				2	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		03/01/2008	SCHEDULED REDEMPTION		546	546	562	559		(13)		(13)		546				9	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		03/01/2008	SCHEDULED REDEMPTION		18	18	18	18						18					05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		03/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2008	SCHEDULED REDEMPTION		2,094	2,094	2,145	2,138		(44)		(44)		2,094				25	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		03/01/2008	SCHEDULED REDEMPTION		496	496	515	512		(16)		(16)		496				8	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		03/01/2008	SCHEDULED REDEMPTION		261	261	268	267		(6)		(6)		261				4	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		03/01/2008	SCHEDULED REDEMPTION		205	205	211	210		(5)		(5)		205				3	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		03/01/2008	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				1	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		03/01/2008	SCHEDULED REDEMPTION		62,122	62,122	64,617	64,190		(2,067)		(2,067)		62,122				1,161	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		03/01/2008	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2008	SCHEDULED REDEMPTION		122	122	121	121		1		1		122				2	06/01/2031	1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686		03/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	07/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		03/01/2008	SCHEDULED REDEMPTION		238	238	245	244		(6)		(6)		238				4	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		03/01/2008	SCHEDULED REDEMPTION		80	80	82	81		(2)		(2)		80				1	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		03/01/2008	SCHEDULED REDEMPTION		235	235	242	241		(6)		(6)		235				4	07/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		03/01/2008	SCHEDULED REDEMPTION		52,227	52,227	53,658	53,548		(1,321)		(1,321)		52,227				807	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		03/01/2008	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				1	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		03/01/2008	SCHEDULED REDEMPTION		60	60	62	62		(1)		(1)		60				1	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		03/01/2008	SCHEDULED REDEMPTION		303	303	312	310		(6)		(6)		303				6	07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		03/01/2008	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				1	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		03/01/2008	SCHEDULED REDEMPTION		886	886	921	919		(33)		(33)		886				14	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2008	SCHEDULED REDEMPTION		38,646	38,646	39,588	39,468		(822)		(822)		38,646				452	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		03/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2008	SCHEDULED REDEMPTION		2,194	2,194	2,182	2,182		12		12		2,194				32	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		03/01/2008	SCHEDULED REDEMPTION		316	316	324	323		(7)		(7)		316				5	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		03/01/2008	SCHEDULED REDEMPTION		131	131	135	134		(3)		(3)		131				2	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		03/01/2008	SCHEDULED REDEMPTION		8,160	8,160	8,377	8,333		(172)		(172)		8,160				104	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		03/01/2008	SCHEDULED REDEMPTION		208	208	213	213		(5)		(5)		208				3	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		03/01/2008	SCHEDULED REDEMPTION		1,281	1,281	1,316	1,309		(29)		(29)		1,281				23	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		03/01/2008	SCHEDULED REDEMPTION		71	71	73	72		(2)		(2)		71				1	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		03/01/2008	SCHEDULED REDEMPTION		254	254	260	259		(5)		(5)		254				4	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		03/01/2008	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19						18					09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		03/01/2008	SCHEDULED REDEMPTION		40	40	42	41		(1)		(1)		40				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2008	SCHEDULED REDEMPTION		52	52	52	52						52				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		03/01/2008	SCHEDULED REDEMPTION		42	42	43	42		(1)		(1)		42				1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		03/01/2008	SCHEDULED REDEMPTION		102	102	105	104		(3)		(3)		102				2	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		03/01/2008	SCHEDULED REDEMPTION		346	346	355	353		(8)		(8)		346				6	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		03/01/2008	SCHEDULED REDEMPTION		2,097	2,097	2,157	2,142		(46)		(46)		2,097				27	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		03/01/2008	SCHEDULED REDEMPTION		150	150	154	153		(3)		(3)		150				3	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2008	SCHEDULED REDEMPTION		295	295	302	301		(6)		(6)		295				5	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		03/01/2008	SCHEDULED REDEMPTION		517	517	531	530		(13)		(13)		517				9	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2008	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				1	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		03/01/2008	SCHEDULED REDEMPTION		542	542	563	558		(16)		(16)		542				9	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		03/01/2008	SCHEDULED REDEMPTION		61,952	61,952	63,462	63,209		(1,257)		(1,257)		61,952				1,077	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2008	SCHEDULED REDEMPTION		76	76	78	78		(3)		(3)		76				1	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		03/01/2008	SCHEDULED REDEMPTION		2,011	2,011	2,037	2,034		(24)		(24)		2,011				27	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2008	SCHEDULED REDEMPTION		19,947	19,947	20,638	20,619		(672)		(672)		19,947				322	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		03/01/2008	SCHEDULED REDEMPTION		1,693	1,693	1,733	1,729		(36)		(36)		1,693				23	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		03/01/2008	SCHEDULED REDEMPTION		390	390	401	399		(8)		(8)		390				7	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		03/01/2008	SCHEDULED REDEMPTION		64	64	67	66		(2)		(2)		64				1	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		03/01/2008	SCHEDULED REDEMPTION		180	180	187	185		(5)		(5)		180				3	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		03/01/2008	SCHEDULED REDEMPTION		323	323	331	330		(7)		(7)		323				4	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2008	SCHEDULED REDEMPTION		1,004	1,004	1,038	1,037		(34)		(34)		1,004				16	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		03/01/2008	SCHEDULED REDEMPTION		82,135	82,135	83,431	83,208		(1,073)		(1,073)		82,135				1,308	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		03/01/2008	SCHEDULED REDEMPTION		255	255	258	258		(3)		(3)		255				3	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		03/01/2008	SCHEDULED REDEMPTION		132	132	136	135		(3)		(3)		132				2	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		03/01/2008	SCHEDULED REDEMPTION		650	650	676	670		(20)		(20)		650				11	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2008	SCHEDULED REDEMPTION		389	389	402	402		(13)		(13)		389				6	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		03/01/2008	SCHEDULED REDEMPTION		984	984	1,018	1,012		(28)		(28)		984				15	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2008	SCHEDULED REDEMPTION		4,623	4,623	4,783	4,751		(127)		(127)		4,623				69	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		03/01/2008	SCHEDULED REDEMPTION		1,340	1,340	1,394	1,379		(39)		(39)		1,340				22	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		03/01/2008	SCHEDULED REDEMPTION		284	284	287	287		(4)		(4)		284				4	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		03/01/2008	SCHEDULED REDEMPTION		232	232	237	237		(5)		(5)		232				3	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		03/01/2008	SCHEDULED REDEMPTION		131	131	136	135		(4)		(4)		131				2	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		03/01/2008	SCHEDULED REDEMPTION		158	158	164	163		(4)		(4)		158				2	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2008	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					05/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2008	SCHEDULED REDEMPTION		158	158	163	162		(4)		(4)		158				2	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2008	SCHEDULED REDEMPTION		1,205	1,205	1,248	1,235		(30)		(30)		1,205				19	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		03/01/2008	SCHEDULED REDEMPTION		5,980	5,980	6,226	6,139		(160)		(160)		5,980				98	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2008	SCHEDULED REDEMPTION		26,728	26,728	27,676	27,398		(670)		(670)		26,728				324	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		03/01/2008	SCHEDULED REDEMPTION		1,634	1,634	1,725	1,691		(57)		(57)		1,634				27	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		03/01/2008	SCHEDULED REDEMPTION		58,163	58,163	60,363	59,587		(1,424)		(1,424)		58,163				697	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		03/01/2008	SCHEDULED REDEMPTION		8,831	8,831	9,138	9,129		(298)		(298)		8,831				96	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		03/01/2008	SCHEDULED REDEMPTION		282	282	292	290		(8)		(8)		282				4	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2008	SCHEDULED REDEMPTION		122	122	126	126		(4)		(4)		122				2	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2008	SCHEDULED REDEMPTION		44,082	44,082	45,611	45,565		(1,484)		(1,484)		44,082				713	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2008	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2008	SCHEDULED REDEMPTION		899	899	930	929		(30)		(30)		899				13	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		03/01/2008	SCHEDULED REDEMPTION		828	828	846	845		(18)		(18)		828				12	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		03/01/2008	SCHEDULED REDEMPTION		36	36	38	38		(1)		(1)		36				1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2008	SCHEDULED REDEMPTION		77	77	76	76						77				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2008	SCHEDULED REDEMPTION		592	592	589	589		3		3		592				9	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		03/01/2008	SCHEDULED REDEMPTION		545	545	559	558		(12)		(12)		545				8	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2008	SCHEDULED REDEMPTION		1,190	1,190	1,184	1,185		5		5		1,190				17	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		03/01/2008	SCHEDULED REDEMPTION		4,720	4,720	4,779	4,779		(58)		(58)		4,720				63	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		03/01/2008	SCHEDULED REDEMPTION		59,058	59,058	60,347	60,312		(1,254)		(1,254)		59,058				857	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		03/01/2008	SCHEDULED REDEMPTION		11,524	11,524	11,813	11,777		(253)		(253)		11,524				146	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2008	SCHEDULED REDEMPTION		7,949	7,949	8,148	8,123		(174)		(174)		7,949				105	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		03/01/2008	SCHEDULED REDEMPTION		1,170	1,170	1,197	1,194		(24)		(24)		1,170				16	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2008	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		03/01/2008	SCHEDULED REDEMPTION		870	870	890	887		(17)		(17)		870				12	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		03/01/2008	SCHEDULED REDEMPTION		284,222	284,222	287,630	287,580		(3,358)		(3,358)		284,222				2,858	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		03/01/2008	SCHEDULED REDEMPTION		4,622	4,622	4,597	4,598		24		24		4,622				46	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		03/01/2008	SCHEDULED REDEMPTION		255	255	261	261		(5)		(5)		255				3	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		03/01/2008	SCHEDULED REDEMPTION		710	710	727	725		(15)		(15)		710				8	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		03/01/2008	SCHEDULED REDEMPTION		15,944	15,944	15,854	15,856		88		88		15,944				212	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		03/01/2008	SCHEDULED REDEMPTION		1,747	1,747	1,791	1,785		(37)		(37)		1,747				22	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		03/01/2008	SCHEDULED REDEMPTION		146	146	151	151		(5)		(5)		146				2	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2008	SCHEDULED REDEMPTION		296	296	306	306		(10)		(10)		296				4	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		03/01/2008	SCHEDULED REDEMPTION		33,754	33,754	34,159	34,153		(399)		(399)		33,754				342	06/01/2033	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2008	SCHEDULED REDEMPTION		2,236	2,236	2,284	2,306		(70)		(70)		2,236				35	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2008	SCHEDULED REDEMPTION		3,494	3,494	3,565	3,588		(94)		(94)		3,494				54	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2008	SCHEDULED REDEMPTION		1,641	1,641	1,672	1,682		(41)		(41)		1,641				25	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		03/01/2008	SCHEDULED REDEMPTION		3,396	3,396	3,460	3,479		(83)		(83)		3,396				54	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2008	SCHEDULED REDEMPTION		3,187	3,187	3,246	3,263		(76)		(76)		3,187				50	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		03/01/2008	SCHEDULED REDEMPTION		186	186	193	190		(4)		(4)		186				3	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2008	SCHEDULED REDEMPTION		673	673	696	695		(22)		(22)		673				10	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		03/01/2008	SCHEDULED REDEMPTION		6,595	6,595	6,522	6,544		51		51		6,595				100	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2008	SCHEDULED REDEMPTION		1,384	1,384	1,419	1,415		(30)		(30)		1,384				14	09/01/2022	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		03/01/2008	SCHEDULED REDEMPTION		9,574	9,574	9,466	9,564		10		10		9,574				138	01/01/2009	1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		03/01/2008	SCHEDULED REDEMPTION		16,531	16,531	16,402	16,519		12		12		16,531				239	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2008	SCHEDULED REDEMPTION		16,883	16,883	16,644	16,851		32		32		16,883				245	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		03/01/2008	SCHEDULED REDEMPTION		42,970	42,970	42,635	42,931		40		40		42,970				614	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		03/01/2008	SCHEDULED REDEMPTION		4,254	4,254	4,258	4,256		(2)		(2)		4,254				63	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		03/01/2008	SCHEDULED REDEMPTION		15,678	15,678	15,545	15,619		59		59		15,678				214	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		03/01/2008	SCHEDULED REDEMPTION		236	236	243	239		(3)		(3)		236				4	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		03/01/2008	SCHEDULED REDEMPTION		897	897	926	914		(18)		(18)		897				13	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2008	SCHEDULED REDEMPTION		27,177	27,177	27,143	27,177						27,177				364	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2008	SCHEDULED REDEMPTION		1,705	1,705	1,761	1,748		(43)		(43)		1,705				30	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2008	SCHEDULED REDEMPTION		3,923	3,923	4,051	4,033		(110)		(110)		3,923				60	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2008	SCHEDULED REDEMPTION		3,539	3,539	3,654	3,625		(86)		(86)		3,539				64	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2008	SCHEDULED REDEMPTION		9,134	9,134	9,451	9,391		(257)		(257)		9,134				174	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2008	SCHEDULED REDEMPTION		111,866	111,866	116,585	115,393		(3,527)		(3,527)		111,866				1,436	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		03/01/2008	SCHEDULED REDEMPTION		36,808	36,808	36,647	36,797		11		11		36,808				532	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		03/01/2008	SCHEDULED REDEMPTION		17,933	17,933	17,953	17,942		(9)		(9)		17,933				260	11/01/2010	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		03/01/2008	SCHEDULED REDEMPTION		4,968	4,968	4,952	4,960		9		9		4,968				78	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		03/01/2008	SCHEDULED REDEMPTION		306	306	316	311		(5)		(5)		306				6	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		03/01/2008	SCHEDULED REDEMPTION		93	93	96	94		(1)		(1)		93				2	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		03/01/2008	SCHEDULED REDEMPTION		1,838	1,838	1,874	1,854		(16)		(16)		1,838				29	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		03/01/2008	SCHEDULED REDEMPTION		1,467	1,467	1,495	1,482		(15)		(15)		1,467				23	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2008	SCHEDULED REDEMPTION		19,063	19,063	18,412	18,755		307		307		19,063				211	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2008	SCHEDULED REDEMPTION		3,252	3,252	3,358	3,340		(89)		(89)		3,252				61	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2008	SCHEDULED REDEMPTION		1,249	1,249	1,293	1,276		(27)		(27)		1,249				22	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		03/01/2008	SCHEDULED REDEMPTION		52,394	52,394	53,769	53,503		(1,110)		(1,110)		52,394				602	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		03/01/2008	SCHEDULED REDEMPTION		13,896	13,896	14,260	14,178		(282)		(282)		13,896				152	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		03/01/2008	SCHEDULED REDEMPTION		621	621	637	633		(12)		(12)		621				7	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2008	SCHEDULED REDEMPTION		437,422	437,422	443,915	442,248		(4,827)		(4,827)		437,422				4,792	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		03/01/2008	SCHEDULED REDEMPTION		4,882	4,882	5,010	4,977		(95)		(95)		4,882				54	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		03/01/2008	SCHEDULED REDEMPTION		5,483	5,483	5,627	5,590		(107)		(107)		5,483				52	10/01/2018	1
3128G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13					09/01/2027	1
3128G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2008	SCHEDULED REDEMPTION		1,167	1,167	1,183	1,183		(16)		(16)		1,167				18	11/01/2026	1
3128G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2008	SCHEDULED REDEMPTION		1,973	1,973	2,029	2,028		(56)		(56)		1,973				32	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		03/01/2008	SCHEDULED REDEMPTION		693	693	721	720		(27)		(27)		693				12	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		03/01/2008	SCHEDULED REDEMPTION		1,140	1,140	1,177	1,174		(34)		(34)		1,140				19	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		03/01/2008	SCHEDULED REDEMPTION		457	457	469	468		(12)		(12)		457				7	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		03/01/2008	SCHEDULED REDEMPTION		12,879	12,879	13,306	13,285		(406)		(406)		12,879				218	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		03/01/2008	SCHEDULED REDEMPTION		319	319	331	330		(11)		(11)		319				4	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		03/01/2008	SCHEDULED REDEMPTION		1,059	1,059	1,102	1,097		(38)		(38)		1,059				14	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		03/01/2008	SCHEDULED REDEMPTION		2,966	2,966	3,054	3,047		(81)		(81)		2,966				53	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2008	SCHEDULED REDEMPTION		199	199	206	205		(6)		(6)		199				3	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2008	SCHEDULED REDEMPTION		6,888	6,888	7,125	7,105		(217)		(217)		6,888				105	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2008	SCHEDULED REDEMPTION		1,995	1,995	2,064	2,058		(63)		(63)		1,995				30	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2008	SCHEDULED REDEMPTION		2,016	2,016	2,086	2,084		(68)		(68)		2,016				29	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2008	SCHEDULED REDEMPTION		30,085	30,085	31,721	31,665		(1,581)		(1,581)		30,085				457	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		03/01/2008	SCHEDULED REDEMPTION		5,244	5,244	5,372	5,360		(117)		(117)		5,244				74	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		03/01/2008	SCHEDULED REDEMPTION		7,737	7,737	7,910	7,909		(173)		(173)		7,737				103	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		03/01/2008	SCHEDULED REDEMPTION		22,427	22,427	22,925	22,904		(478)		(478)		22,427				303	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		03/01/2008	SCHEDULED REDEMPTION		65,451	65,451	67,683	67,595		(2,145)		(2,145)		65,451				888	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		03/01/2008	SCHEDULED REDEMPTION		4,687	4,687	4,794	4,786		(99)		(99)		4,687				64	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		03/01/2008	SCHEDULED REDEMPTION		116,475	116,475	120,429	120,166		(3,691)		(3,691)		116,475				1,579	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		03/01/2008	SCHEDULED REDEMPTION		3,635	3,635	3,726	3,722		(87)		(87)		3,635				48	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2008	SCHEDULED REDEMPTION		449	449	458	458		(9)		(9)		449				6	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2008	SCHEDULED REDEMPTION		640	640	662	661		(21)		(21)		640				9	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		03/01/2008	SCHEDULED REDEMPTION		3,440	3,440	3,519	3,514		(74)		(74)		3,440				47	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		03/01/2008	SCHEDULED REDEMPTION		18,762	18,762	18,050	18,086		676		676		18,762				206	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2008	Various		744,383	718,991	728,241	728,030		(297)		(297)		727,733		16,650	16,650	9,243	10/01/2036	1
3128M4-T2-9	FED HOME LOAN MTG CORP GOLD #G02969		02/01/2008	Various		24,614,946	24,044,628	23,946,947	23,953,245		2,782		2,782		23,956,027		658,919	658,919	282,314	05/01/2037	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2008	SCHEDULED REDEMPTION		49,130	49,130	47,264	47,349		1,780		1,780		49,130				557	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		03/01/2008	SCHEDULED REDEMPTION		845	845	787	789		56		56		845				8	02/01/2037	1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		03/01/2008	SCHEDULED REDEMPTION		92,020	92,020	89,662	91,888		131		131		92,020				1,223	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		03/01/2008	SCHEDULED REDEMPTION		85,115	85,115	82,348	84,104		1,011		1,011		85,115				1,120	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		03/01/2008	SCHEDULED REDEMPTION		13,013	13,013	13,056	13,033		(20)		(20)		13,013				185	11/01/2010	1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		03/01/2008	SCHEDULED REDEMPTION		10,054	10,054	10,270	10,054						10,054				155	12/01/2008	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		03/01/2008	SCHEDULED REDEMPTION		4,165	4,165	4,301	4,236		(71)		(71)		4,165				73	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		03/01/2008	SCHEDULED REDEMPTION		36,439	36,439	37,475	36,963		(524)		(524)		36,439				608	09/01/2012	1
31283K-SE-9	FED HOME LOAN MTG CORP GOLD #G11417		03/01/2008	SCHEDULED REDEMPTION		345,501	345,501	357,648	354,596		(9,095)		(9,095)		345,501				4,411	06/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		03/01/2008	SCHEDULED REDEMPTION		26,442	26,442	25,848	25,935		507		507		26,442				232	02/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		03/01/2008	SCHEDULED REDEMPTION		15,718	15,718	15,986	15,947		(230)		(230)		15,718				181	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		03/01/2008	SCHEDULED REDEMPTION		20,624	20,624	19,694	19,786		839		839		20,624				168	07/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		03/01/2008	SCHEDULED REDEMPTION		28,983	28,983	28,325	28,421		561		561		28,983				256	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		03/01/2008	SCHEDULED REDEMPTION		33,203	33,203	32,489	32,592		611		611		33,203				303	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		03/01/2008	SCHEDULED REDEMPTION		24,020	24,020	23,494	23,569		451		451		24,020				223	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		03/01/2008	SCHEDULED REDEMPTION		5,631	5,631	5,504	5,522		109		109		5,631				50	08/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		03/01/2008	SCHEDULED REDEMPTION		18,780	18,780	18,584	18,630		150		150		18,780				289	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2008	SCHEDULED REDEMPTION		18,929	18,929	18,732	18,759		170		170		18,929				306	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		03/01/2008	SCHEDULED REDEMPTION		301,015	301,015	298,005	298,247		2,768		2,768		301,015				4,138	10/01/2035	1
3128MS-CA-6	FED HOME LOAN MTG CORP GOLD #H00065		03/01/2008	SCHEDULED REDEMPTION		9,618	9,618	9,522	9,529		88		88		9,618				121	11/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		03/01/2008	SCHEDULED REDEMPTION		573,494	573,494	567,760	568,237		5,257		5,257		573,494				6,689	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		03/01/2008	SCHEDULED REDEMPTION		1,301	1,301	1,288	1,289		12		12		1,301				17	12/01/2035	1
3128UN-DC-3	FED HOME LOAN MTG CORP GOLD #H09099		03/01/2008	SCHEDULED REDEMPTION		209,408	209,408	210,193			(785)		(785)		209,408				960	08/01/2037	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		03/01/2008	SCHEDULED REDEMPTION		9,529	9,529	9,318	9,348		180		180		9,529				86	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		03/01/2008	SCHEDULED REDEMPTION		327	327	319	321		6		6		327				3	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		03/01/2008	SCHEDULED REDEMPTION		26,844	26,844	26,229	26,315		528		528		26,844				244	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		03/01/2008	SCHEDULED REDEMPTION		2,906	2,906	2,840	2,849		57		57		2,906				27	08/01/2020	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2008	SCHEDULED REDEMPTION		57,363	57,363	56,036	56,303		1,060		1,060		57,363				851	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		03/01/2008	SCHEDULED REDEMPTION		1,916	1,916	1,896	1,897		19		19		1,916				30	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2008	SCHEDULED REDEMPTION		2,192	2,192	2,141	2,153		39		39		2,192				29	08/01/2028	1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		03/01/2008	SCHEDULED REDEMPTION		145	145	143	144		1		1		145				2	10/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		03/01/2008	SCHEDULED REDEMPTION		298	298	294	296		2		2		298				5	11/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		03/01/2008	SCHEDULED REDEMPTION		2,131	2,131	2,105	2,110		20		20		2,131				33	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		03/01/2008	SCHEDULED REDEMPTION		3,425	3,425	3,426	3,426		(1)		(1)		3,425				58	08/01/2029	1
31360T-JS-5	FED NATL MTG ASSOC #015573		03/01/2008	SCHEDULED REDEMPTION		293	293	306	296		(2)		(2)		293				6	05/01/2009	1
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2008	SCHEDULED REDEMPTION		511	511	523	511						511				10	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2008	SCHEDULED REDEMPTION		178	178	185	186		(8)		(8)		178				4	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2008	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				1	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		03/01/2008	SCHEDULED REDEMPTION		19,691	19,691	19,617	19,653		38		38		19,691				310	06/01/2023	1
313615-M3-7	FED NATL MTG ASSOC #050778		03/01/2008	SCHEDULED REDEMPTION		5,872	5,872	5,999	5,872						5,872				92	08/01/2008	1
31362T-WD-1	FED NATL MTG ASSOC #070844		03/01/2008	SCHEDULED REDEMPTION		93	93	97	93						93				2	06/01/2017	1
313623-KG-4	FED NATL MTG ASSOC #076795		03/01/2008	SCHEDULED REDEMPTION		727	727	763	735		(7)		(7)		727				15	06/01/2016	1
313623-2C-3	FED NATL MTG ASSOC #077271		03/01/2008	SCHEDULED REDEMPTION		1,374	1,374	1,450	1,374						1,374				27	01/01/2010	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2008	SCHEDULED REDEMPTION		244	244	251	251		(6)		(6)		244				4	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2008	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				1	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		03/01/2008	SCHEDULED REDEMPTION		22,539	22,539	22,455	22,496		43		43		22,539				377	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		03/01/2008	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2008	SCHEDULED REDEMPTION		110	110	114	114		(4)		(4)		110				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2008	SCHEDULED REDEMPTION		1,971	1,971	2,063	2,062		(92)		(92)		1,971				36	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		03/01/2008	SCHEDULED REDEMPTION		486	486	481	482		4		4		486				7	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		03/01/2008	SCHEDULED REDEMPTION		414	414	435	434		(20)		(20)		414				6	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		03/01/2008	SCHEDULED REDEMPTION		450	450	451	451		(1)		(1)		450				7	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		03/01/2008	SCHEDULED REDEMPTION		1,172	1,172	1,225	1,212		(40)		(40)		1,172				19	04/01/2032	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		03/01/2008	SCHEDULED REDEMPTION		12,674	12,674	12,931	12,674						12,674				195	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		03/01/2008	SCHEDULED REDEMPTION		16,697	16,697	17,037	16,722		(25)		(25)		16,697				253	06/01/2009	1
31369B-U8-6	FED NATL MTG ASSOC #205907		03/01/2008	SCHEDULED REDEMPTION		133	133	135	135		(2)		(2)		133				2	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		03/01/2008	SCHEDULED REDEMPTION		389	389	402	401		(12)		(12)		389				6	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		03/01/2008	SCHEDULED REDEMPTION		8,314	8,314	8,592	8,569		(254)		(254)		8,314				127	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2008	SCHEDULED REDEMPTION		610	610	626	625		(16)		(16)		610				11	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		03/01/2008	SCHEDULED REDEMPTION		59	59	62	62		(2)		(2)		59				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		03/01/2008	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				1	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		03/01/2008	SCHEDULED REDEMPTION		2,177	2,177	2,204	2,187		(10)		(10)		2,177				32	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		03/01/2008	SCHEDULED REDEMPTION		872	872	869	872						872				12	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17						17					05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		03/01/2008	SCHEDULED REDEMPTION		418	418	398	399		19		19		418				6	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		03/01/2008	SCHEDULED REDEMPTION		11,084	11,084	10,532	10,628		456		456		11,084				132	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		03/01/2008	SCHEDULED REDEMPTION		70,065	70,065	66,463	67,115		2,950		2,950		70,065				826	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		03/01/2008	SCHEDULED REDEMPTION		284	284	298	298		(14)		(14)		284				4	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		03/01/2008	SCHEDULED REDEMPTION		856	856	858	858		(2)		(2)		856				12	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2008	SCHEDULED REDEMPTION		1,136	1,136	1,177	1,175		(39)		(39)		1,136				17	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		03/01/2008	SCHEDULED REDEMPTION		508	508	534	533		(25)		(25)		508				8	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		03/01/2008	SCHEDULED REDEMPTION		204	204	214	214		(10)		(10)		204				3	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		03/01/2008	SCHEDULED REDEMPTION		2,700	2,700	2,684	2,691		9		9		2,700				42	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		03/01/2008	SCHEDULED REDEMPTION		201	201	207	207		(6)		(6)		201				3	11/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371H-4H-8	FED NATL MTG ASSOC #252924		03/01/2008	SCHEDULED REDEMPTION		832	832	803	805		27		27		832				14	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		03/01/2008	SCHEDULED REDEMPTION		4,921	4,921	5,110	5,061		(140)		(140)		4,921				76	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		03/01/2008	SCHEDULED REDEMPTION		5,346	5,346	5,691	5,679		(332)		(332)		5,346				79	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		03/01/2008	SCHEDULED REDEMPTION		1,444	1,444	1,458	1,454		(10)		(10)		1,444				27	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		03/01/2008	SCHEDULED REDEMPTION		282	282	289	288		(6)		(6)		282				5	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2008	SCHEDULED REDEMPTION		5,310	5,310	5,513	5,510		(200)		(200)		5,310				90	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2008	SCHEDULED REDEMPTION		1,564	1,564	1,577	1,569		(5)		(5)		1,564				27	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2008	SCHEDULED REDEMPTION		346	346	349	348		(2)		(2)		346				6	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2008	SCHEDULED REDEMPTION		1,727	1,727	1,829	1,867		(140)		(140)		1,727				32	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2008	SCHEDULED REDEMPTION		5,202	5,202	5,401	5,394		(192)		(192)		5,202				96	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2008	SCHEDULED REDEMPTION		2,302	2,302	2,390	2,368		(67)		(67)		2,302				31	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2008	SCHEDULED REDEMPTION		2,874	2,874	2,977	2,953		(79)		(79)		2,874				46	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		03/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		03/01/2008	SCHEDULED REDEMPTION		1,771	1,771	1,791	1,769		2		2		1,771				31	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2008	SCHEDULED REDEMPTION		3,971	3,971	4,080	4,058		(87)		(87)		3,971				65	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		03/01/2008	SCHEDULED REDEMPTION		1,494	1,494	1,561	1,556		(63)		(63)		1,494				26	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2008	SCHEDULED REDEMPTION		3,789	3,789	3,934	3,929		(140)		(140)		3,789				69	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2008	SCHEDULED REDEMPTION		227	227	234	236		(9)		(9)		227				4	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2008	SCHEDULED REDEMPTION		6,729	6,729	6,868	6,829		(100)		(100)		6,729				97	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2008	SCHEDULED REDEMPTION		1,758	1,758	1,829	1,817		(59)		(59)		1,758				24	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2008	SCHEDULED REDEMPTION		4,226	4,226	4,386	4,345		(118)		(118)		4,226				63	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		03/01/2008	SCHEDULED REDEMPTION		1,854	1,854	1,900	1,896		(42)		(42)		1,854				25	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2008	SCHEDULED REDEMPTION		3,085	3,085	3,189	3,197		(112)		(112)		3,085				57	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		03/01/2008	SCHEDULED REDEMPTION		7,148	7,148	7,506	7,494		(346)		(346)		7,148				105	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		03/01/2008	SCHEDULED REDEMPTION		341	341	358	357		(17)		(17)		341				5	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2008	SCHEDULED REDEMPTION		43	43	46	45		(2)		(2)		43				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		03/01/2008	SCHEDULED REDEMPTION		5,809	5,809	5,845	5,841		(32)		(32)		5,809				87	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2008	SCHEDULED REDEMPTION		601	601	613	609		(8)		(8)		601				8	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2008	SCHEDULED REDEMPTION		10,838	10,838	11,174	11,133		(295)		(295)		10,838				150	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		03/01/2008	SCHEDULED REDEMPTION		5,385	5,385	5,524	5,472		(88)		(88)		5,385				66	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2008	SCHEDULED REDEMPTION		60,653	60,653	60,995	60,942		(289)		(289)		60,653				892	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2008	SCHEDULED REDEMPTION		6,073	6,073	6,261	6,230		(157)		(157)		6,073				81	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		03/01/2008	SCHEDULED REDEMPTION		7,190	7,190	7,368	7,354		(164)		(164)		7,190				97	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		03/01/2008	SCHEDULED REDEMPTION		18,171	18,171	18,250	18,236		(65)		(65)		18,171				268	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		03/01/2008	SCHEDULED REDEMPTION		18,214	18,214	18,994	18,761		(547)		(547)		18,214				284	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		03/01/2008	SCHEDULED REDEMPTION		251,013	251,013	263,568	258,231		(7,219)		(7,219)		251,013				4,038	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2008	SCHEDULED REDEMPTION		457	457	471	468		(11)		(11)		457				6	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2008	SCHEDULED REDEMPTION		4,899	4,899	5,051	5,017		(118)		(118)		4,899				63	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		03/01/2008	SCHEDULED REDEMPTION		20,605	20,605	21,764	21,263		(658)		(658)		20,605				380	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		03/01/2008	SCHEDULED REDEMPTION		14,019	14,019	14,306	14,265		(246)		(246)		14,019				173	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2008	SCHEDULED REDEMPTION		22,766	22,766	23,745	23,529		(763)		(763)		22,766				307	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		03/01/2008	SCHEDULED REDEMPTION		1,091	1,091	1,110	1,107		(16)		(16)		1,091				13	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2008	SCHEDULED REDEMPTION		35,963	35,963	37,508	37,141		(1,179)		(1,179)		35,963				432	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2008	SCHEDULED REDEMPTION		45,459	45,459	47,413	46,909		(1,450)		(1,450)		45,459				630	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		03/01/2008	SCHEDULED REDEMPTION		520	520	531	529		(8)		(8)		520				6	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		03/01/2008	SCHEDULED REDEMPTION		3,386	3,386	3,362	3,366		20		20		3,386				41	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		03/01/2008	SCHEDULED REDEMPTION		394,935	394,935	385,445	386,325		8,609		8,609		394,935				3,961	10/01/2018	1
31371L-EW-5	FED NATL MTG ASSOC #254949		03/01/2008	SCHEDULED REDEMPTION		100,349	100,349	98,788	98,884		1,466		1,466		100,349				1,139	11/01/2033	1
31371L-E2-1	FED NATL MTG ASSOC #254953		03/01/2008	SCHEDULED REDEMPTION		2,828	2,828	2,797	2,797		31		31		2,828				31	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		03/01/2008	SCHEDULED REDEMPTION		11,956	11,956	11,754	11,761		195		195		11,956				153	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		03/01/2008	SCHEDULED REDEMPTION		4,124	4,124	4,214	4,192		(68)		(68)		4,124				48	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		03/01/2008	SCHEDULED REDEMPTION		3,622	3,622	3,502	3,529		93		93		3,622				32	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		03/01/2008	SCHEDULED REDEMPTION		684	684	692			(8)		(8)		684				3	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		03/01/2008	SCHEDULED REDEMPTION		8,091	8,091	8,174	8,169		(78)		(78)		8,091				111	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		03/01/2008	SCHEDULED REDEMPTION		3,438	3,438	3,491	3,485		(47)		(47)		3,438				37	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		03/01/2008	SCHEDULED REDEMPTION		986	986	958	958		28		28		986				10	07/01/2020	1
31371M-EM-5	FED NATL MTG ASSOC #255840		03/01/2008	SCHEDULED REDEMPTION		6,202	6,202	6,023	6,025		177		177		6,202				63	09/01/2020	1
31371M-LD-7	FED NATL MTG ASSOC #256024		03/01/2008	SCHEDULED REDEMPTION		18,760	18,760	18,536	18,554		205		205		18,760				209	12/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371M-LH-8	FED NATL MTG ASSOC #256028		03/01/2008	SCHEDULED REDEMPTION		9,232	9,232	8,965	8,968		264		264		9,232				98	12/01/2020	1
31371M-N7-8	FED NATL MTG ASSOC #256114		03/01/2008	SCHEDULED REDEMPTION		8,115	8,115	7,881	7,884		232		232		8,115				88	01/01/2021	1
31371M-PA-9	FED NATL MTG ASSOC #256117		02/01/2008	Various		324,001	327,395	300,538	302,754		542		542		303,296		20,704	20,704	2,867	01/01/2036	1
31371M-PL-5	FED NATL MTG ASSOC #256127		03/01/2008	SCHEDULED REDEMPTION		17,953	17,953	17,628	17,656		297		297		17,953				244	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2008	SCHEDULED REDEMPTION		334,396	334,396	329,380	329,998		4,398		4,398		334,396				4,020	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2008	SCHEDULED REDEMPTION		1,130	1,130	1,037	1,045		84		84		1,130				11	03/01/2036	1
31371M-SY-4	FED NATL MTG ASSOC #256235		03/01/2008	SCHEDULED REDEMPTION		3,027	3,027	2,991	2,994		33		33		3,027				34	05/01/2021	1
31371M-V5-3	FED NATL MTG ASSOC #256336		03/01/2008	SCHEDULED REDEMPTION		16,380	16,380	15,906	15,912		468		468		16,380				177	06/01/2021	1
31371M-X3-6	FED NATL MTG ASSOC #256398		03/01/2008	SCHEDULED REDEMPTION		10,634	10,634	10,949	10,925		(291)		(291)		10,634				147	09/01/2021	1
31371M-ZD-2	FED NATL MTG ASSOC #256440		03/01/2008	SCHEDULED REDEMPTION		44,285	44,285	45,242	45,170		(885)		(885)		44,285				597	10/01/2021	1
31371M-ZS-9	FED NATL MTG ASSOC #256453		03/01/2008	SCHEDULED REDEMPTION		3,238	3,238	3,275			(38)		(38)		3,238				13	10/01/2021	1
31371M-7B-7	FED NATL MTG ASSOC #256590		03/01/2008	SCHEDULED REDEMPTION		11,403	11,403	11,266	11,279		124		124		11,403				134	01/01/2022	1
31371M-7F-8	FED NATL MTG ASSOC #256594		03/01/2008	SCHEDULED REDEMPTION		632	632	614	614		18		18		632				6	12/01/2021	1
31371N-D4-4	FED NATL MTG ASSOC #256723		02/01/2008	Various		507,063	489,872	498,188	497,850		(209)		(209)		497,642		9,422	9,422	6,247	05/01/2037	1
31371N-GE-9	FED NATL MTG ASSOC #256797		03/01/2008	SCHEDULED REDEMPTION		43,300	43,300	42,048	42,065		1,235		1,235		43,300				472	05/01/2022	1
31371N-GR-0	FED NATL MTG ASSOC #256808		03/01/2008	SCHEDULED REDEMPTION		54,955	54,955	55,152			(198)		(198)		54,955				252	07/01/2037	1
31371N-HM-0	FED NATL MTG ASSOC #256836		03/01/2008	SCHEDULED REDEMPTION		67,235	67,235	65,291	65,317		1,917		1,917		67,235				621	07/01/2022	1
31371N-HW-8	FED NATL MTG ASSOC #256845		03/01/2008	Various		1,611,851	1,558,124	1,584,383	1,582,497		(1,329)		(1,329)		1,581,168		30,683	30,683	20,003	08/01/2037	1
31371N-J5-5	FED NATL MTG ASSOC #256884		02/01/2008	Various		1,993,868	1,927,606	1,960,876	1,958,487		(1,774)		(1,774)		1,956,713		37,155	37,155	24,353	09/01/2037	1
31371N-MR-3	FED NATL MTG ASSOC #256968		03/01/2008	SCHEDULED REDEMPTION		27,322	27,322	26,532	26,542		780		780		27,322				274	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		03/01/2008	SCHEDULED REDEMPTION		12,629	12,629	12,264	12,269		360		360		12,629				127	11/01/2022	1
31371N-N6-8	FED NATL MTG ASSOC #257013		03/01/2008	SCHEDULED REDEMPTION		9,996	9,996	10,113			(116)		(116)		9,996				42	11/01/2022	1
31371N-PX-7	FED NATL MTG ASSOC #257038		03/01/2008	SCHEDULED REDEMPTION		30,706	30,706	29,818	29,831		875		875		30,706				309	11/01/2022	1
31371N-QN-8	FED NATL MTG ASSOC #257061		03/01/2008	SCHEDULED REDEMPTION		56,928	56,928	57,590			(663)		(663)		56,928				237	01/01/2023	1
31371N-SE-6	FED NATL MTG ASSOC #257117		03/01/2008	SCHEDULED REDEMPTION		10,876	10,876	11,003			(127)		(127)		10,876				45	02/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		03/01/2008	SCHEDULED REDEMPTION		395	395	402	401		(6)		(6)		395				6	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2008	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		03/01/2008	SCHEDULED REDEMPTION		1,902	1,902	1,889	1,902						1,902				28	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		03/01/2008	SCHEDULED REDEMPTION		30	30	32	32		(1)		(1)		30				1	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		03/01/2008	SCHEDULED REDEMPTION		90	90	93	92		(2)		(2)		90				2	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		03/01/2008	SCHEDULED REDEMPTION		2,788	2,788	2,790	2,788						2,788				43	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		03/01/2008	SCHEDULED REDEMPTION		37	37	39	38		(1)		(1)		37				1	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2008	SCHEDULED REDEMPTION		246	246	253	253		(7)		(7)		246				4	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2008	SCHEDULED REDEMPTION		630	630	662	668		(38)		(38)		630				13	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2008	SCHEDULED REDEMPTION		1	1	2	2						1					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2008	SCHEDULED REDEMPTION		1,758	1,758	1,807	1,788		(30)		(30)		1,758				31	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		03/01/2008	SCHEDULED REDEMPTION		105	105	109	110		(4)		(4)		105				2	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2008	SCHEDULED REDEMPTION		119	119	124	122		(3)		(3)		119				2	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		03/01/2008	SCHEDULED REDEMPTION		65	65	67	66		(1)		(1)		65				1	06/01/2025	1
31374Q-WD-3	FED NATL MTG ASSOC #321144		03/01/2008	SCHEDULED REDEMPTION		41	41	40	40		1		1		41				1	10/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2008	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		03/01/2008	SCHEDULED REDEMPTION		32,389	32,389	33,029	32,668		(278)		(278)		32,389				490	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		03/01/2008	SCHEDULED REDEMPTION		7,691	7,691	7,921	7,939		(248)		(248)		7,691				109	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		03/01/2008	SCHEDULED REDEMPTION		4,773	4,773	5,013	5,003		(230)		(230)		4,773				76	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		03/01/2008	SCHEDULED REDEMPTION		7,126	7,126	7,348	7,344		(218)		(218)		7,126				96	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		03/01/2008	SCHEDULED REDEMPTION		83	83	85	85		(2)		(2)		83				1	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		03/01/2008	SCHEDULED REDEMPTION		181	181	178	178		3		3		181				3	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		03/01/2008	SCHEDULED REDEMPTION		171	171	176	176		(5)		(5)		171				2	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		03/01/2008	SCHEDULED REDEMPTION		327	327	343	343		(16)		(16)		327				5	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		03/01/2008	SCHEDULED REDEMPTION		229	229	236	235		(6)		(6)		229				3	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		03/01/2008	SCHEDULED REDEMPTION		406	406	427	426		(20)		(20)		406				6	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		03/01/2008	SCHEDULED REDEMPTION		436	436	450	450		(13)		(13)		436				6	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		03/01/2008	SCHEDULED REDEMPTION		3,587	3,587	3,767	3,760		(173)		(173)		3,587				52	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		03/01/2008	SCHEDULED REDEMPTION		338	338	348	348		(11)		(11)		338				5	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		03/01/2008	SCHEDULED REDEMPTION		497	497	484	491		6		6		497				8	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		03/01/2008	SCHEDULED REDEMPTION		5,786	5,786	5,955	5,948		(163)		(163)		5,786				75	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		03/01/2008	SCHEDULED REDEMPTION		613	613	599	604		10		10		613				8	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		03/01/2008	SCHEDULED REDEMPTION		2,134	2,134	2,078	2,072		62		62		2,134				34	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		03/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14					11/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2008	SCHEDULED REDEMPTION		217	217	223	222		(6)		(6)		217				4	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		03/01/2008	SCHEDULED REDEMPTION		5,981	5,981	5,675	5,612		369		369		5,981				95	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		03/01/2008	SCHEDULED REDEMPTION		3,135	3,135	2,973	2,948		186		186		3,135				50	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		03/01/2008	SCHEDULED REDEMPTION		35,621	35,621	35,236	35,557		64		64		35,621				513	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2025	1
31375F-KV-9	FED NATL MTG ASSOC #333408		03/01/2008	SCHEDULED REDEMPTION		10,312	10,312	10,473	10,312						10,312				157	03/01/2010	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		03/01/2008	SCHEDULED REDEMPTION		17,155	17,155	17,481	17,155						17,155				302	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		03/01/2008	SCHEDULED REDEMPTION		6	6	7	7						6					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		03/01/2008	SCHEDULED REDEMPTION		1,294	1,294	1,209	1,215		78		78		1,294				16	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		03/01/2008	SCHEDULED REDEMPTION		156	156	154	154		2		2		156				2	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		03/01/2008	SCHEDULED REDEMPTION		66,109	66,109	62,417	63,200		2,909		2,909		66,109				971	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		03/01/2008	SCHEDULED REDEMPTION		3,551	3,551	3,591	3,548		3		3		3,551				63	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		03/01/2008	SCHEDULED REDEMPTION		370	370	350	337		33		33		370				5	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2008	SCHEDULED REDEMPTION		119	119	124	123		(4)		(4)		119				2	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		03/01/2008	SCHEDULED REDEMPTION		886	886	879	878		8		8		886				15	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2008	SCHEDULED REDEMPTION		5	5	6	6						5					10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		03/01/2008	SCHEDULED REDEMPTION		160	160	166	165		(5)		(5)		160				2	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		03/01/2008	SCHEDULED REDEMPTION		665	665	696	686		(21)		(21)		665				10	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		03/01/2008	SCHEDULED REDEMPTION		285	285	300	298		(13)		(13)		285				4	01/01/2033	1
31376K-AQ-9	FED NATL MTG ASSOC #357415		02/01/2008	Various		2,067,081	2,089,116	1,977,649	1,980,568		364		364		1,980,932		86,149	86,149	18,498	08/01/2033	1
31376K-BM-7	FED NATL MTG ASSOC #357444		03/01/2008	SCHEDULED REDEMPTION		760,740	760,740	756,401	756,565		4,175		4,175		760,740				8,767	10/01/2033	1
31376K-CG-9	FED NATL MTG ASSOC #357471		03/01/2008	SCHEDULED REDEMPTION		3,797	3,797	3,766	3,770		26		26		3,797				41	01/01/2034	1
31376K-DR-4	FED NATL MTG ASSOC #357512		03/01/2008	SCHEDULED REDEMPTION		8,692	8,692	8,545	8,550		142		142		8,692				101	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		03/01/2008	SCHEDULED REDEMPTION		444	444	449			(5)		(5)		444				2	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		03/01/2008	SCHEDULED REDEMPTION		933	933	946	944		(11)		(11)		933				10	08/01/2020	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		03/01/2008	SCHEDULED REDEMPTION		129	129	132	132		(4)		(4)		129				2	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		03/01/2008	SCHEDULED REDEMPTION		415	415	422	421		(6)		(6)		415				6	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		03/01/2008	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				1	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		03/01/2008	SCHEDULED REDEMPTION		66	66	66	66		1		1		66				1	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		03/01/2008	SCHEDULED REDEMPTION		990	990	976	984		6		6		990				13	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		03/01/2008	SCHEDULED REDEMPTION		5,838	5,838	5,982	5,967		(129)		(129)		5,838				78	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		03/01/2008	SCHEDULED REDEMPTION		346	346	350	348		(2)		(2)		346				5	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		03/01/2008	SCHEDULED REDEMPTION		4,835	4,835	4,854	4,856		(22)		(22)		4,835				69	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		03/01/2008	SCHEDULED REDEMPTION		211	211	217	216		(5)		(5)		211				4	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2008	SCHEDULED REDEMPTION		4,750	4,750	4,714	4,727		23		23		4,750				61	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		03/01/2008	SCHEDULED REDEMPTION		7,155	7,155	7,255	7,204		(49)		(49)		7,155				91	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		03/01/2008	SCHEDULED REDEMPTION		14,312	14,312	15,030	15,001		(689)		(689)		14,312				231	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		03/01/2008	SCHEDULED REDEMPTION		1,581	1,581	1,540	1,562		19		19		1,581				25	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		03/01/2008	SCHEDULED REDEMPTION		734	734	743	735		(1)		(1)		734				11	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		03/01/2008	SCHEDULED REDEMPTION		1,350	1,350	1,390	1,388		(38)		(38)		1,350				18	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		03/01/2008	SCHEDULED REDEMPTION		743	743	733	738		6		6		743				10	04/01/2013	1
31379B-YU-1	FED NATL MTG ASSOC #414823		01/01/2008	SCHEDULED REDEMPTION		14,481	14,481	13,813	13,829		652		652		14,481				78	12/01/2029	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		03/01/2008	SCHEDULED REDEMPTION		1,602	1,602	1,637	1,639		(37)		(37)		1,602				24	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		03/01/2008	SCHEDULED REDEMPTION		18,843	18,843	19,108	18,970		(128)		(128)		18,843				261	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		03/01/2008	SCHEDULED REDEMPTION		200	200	206	206		(6)		(6)		200				3	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		03/01/2008	SCHEDULED REDEMPTION		3,379	3,379	3,286	3,329		50		50		3,379				49	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		03/01/2008	SCHEDULED REDEMPTION		8,082	8,082	7,966	8,026		56		56		8,082				107	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		03/01/2008	SCHEDULED REDEMPTION		4,209	4,209	4,269	4,237		(28)		(28)		4,209				65	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		03/01/2008	SCHEDULED REDEMPTION		240	240	243	242		(1)		(1)		240				3	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		03/01/2008	SCHEDULED REDEMPTION		77,205	77,205	79,596	79,267		(2,062)		(2,062)		77,205				727	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		03/01/2008	SCHEDULED REDEMPTION		123	123	127	127		(4)		(4)		123				2	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		03/01/2008	SCHEDULED REDEMPTION		3,353	3,353	3,363	3,358		(4)		(4)		3,353				45	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2008	SCHEDULED REDEMPTION		822	822	851	847		(25)		(25)		822				14	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2008	SCHEDULED REDEMPTION		174	174	179	178		(4)		(4)		174				2	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		03/01/2008	SCHEDULED REDEMPTION		328	328	337	337		(9)		(9)		328				4	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		03/01/2008	SCHEDULED REDEMPTION		132	132	134	134		(2)		(2)		132				2	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2008	SCHEDULED REDEMPTION		52,645	52,645	48,919	50,607		2,038		2,038		52,645				643	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2008	SCHEDULED REDEMPTION		20,688	20,688	21,329	21,129		(440)		(440)		20,688				215	01/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31379R-WX-2	FED NATL MTG ASSOC #427362		03/01/2008	SCHEDULED REDEMPTION		5,337	5,337	5,368	5,354		(17)		(17)		5,337				77	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		03/01/2008	SCHEDULED REDEMPTION		105	105	106	105		(1)		(1)		105				2	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2008	SCHEDULED REDEMPTION		1,770	1,770	1,815	1,816		(46)		(46)		1,770				30	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		03/01/2008	SCHEDULED REDEMPTION		3,775	3,775	3,901	3,883		(108)		(108)		3,775				58	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		03/01/2008	SCHEDULED REDEMPTION		3,880	3,880	3,901	3,891		(11)		(11)		3,880				56	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		03/01/2008	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				1	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		03/01/2008	SCHEDULED REDEMPTION		633	633	629	630		3		3		633				8	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		03/01/2008	SCHEDULED REDEMPTION		647	647	648	647		(1)		(1)		647				9	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		03/01/2008	SCHEDULED REDEMPTION		1,957	1,957	1,962	1,959		(2)		(2)		1,957				26	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		03/01/2008	SCHEDULED REDEMPTION		719	719	709	710		9		9		719				12	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		03/01/2008	SCHEDULED REDEMPTION		1,561	1,561	1,568	1,567		(5)		(5)		1,561				23	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		03/01/2008	SCHEDULED REDEMPTION		647	647	643	644		3		3		647				9	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		03/01/2008	SCHEDULED REDEMPTION		2,464	2,464	2,445	2,453		11		11		2,464				33	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		03/01/2008	SCHEDULED REDEMPTION		1,571	1,571	1,559	1,563		8		8		1,571				21	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2008	SCHEDULED REDEMPTION		111	111	110	110						111				2	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		03/01/2008	SCHEDULED REDEMPTION		133	133	137	136		(4)		(4)		133				2	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		03/01/2008	SCHEDULED REDEMPTION		13,189	13,189	13,592	13,584		(396)		(396)		13,189				213	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		03/01/2008	SCHEDULED REDEMPTION		325	325	320	321		4		4		325				6	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		03/01/2008	SCHEDULED REDEMPTION		344	344	355	356		(12)		(12)		344				5	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2008	SCHEDULED REDEMPTION		471	471	483	481		(10)		(10)		471				8	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		03/01/2008	SCHEDULED REDEMPTION		90	90	89	89		1		1		90				1	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		03/01/2008	SCHEDULED REDEMPTION		190	190	195	196		(5)		(5)		190				3	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		03/01/2008	SCHEDULED REDEMPTION		1,409	1,409	1,355	1,368		41		41		1,409				17	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		03/01/2008	SCHEDULED REDEMPTION		518	518	534	534		(15)		(15)		518				8	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		03/01/2008	SCHEDULED REDEMPTION		281	281	290	290		(8)		(8)		281				4	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		03/01/2008	SCHEDULED REDEMPTION		343	343	344	344		(1)		(1)		343				5	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		03/01/2008	SCHEDULED REDEMPTION		494	494	509	508		(15)		(15)		494				7	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		03/01/2008	SCHEDULED REDEMPTION		117	117	121	121		(4)		(4)		117				2	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17		1		1		17					11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		03/01/2008	SCHEDULED REDEMPTION		2,207	2,207	2,281	2,278		(71)		(71)		2,207				34	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		03/01/2008	SCHEDULED REDEMPTION		147	147	151	152		(5)		(5)		147				2	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		03/01/2008	SCHEDULED REDEMPTION		12,076	12,076	12,207	12,139		(62)		(62)		12,076				183	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		03/01/2008	SCHEDULED REDEMPTION		9,086	9,086	9,105	9,104		(18)		(18)		9,086				147	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		03/01/2008	SCHEDULED REDEMPTION		176	176	181	181		(5)		(5)		176				2	01/01/2029	1
31380T-FW-6	FED NATL MTG ASSOC #449381		03/01/2008	SCHEDULED REDEMPTION		649	649	671	669		(20)		(20)		649				12	09/01/2027	1
31380U-PD-4	FED NATL MTG ASSOC #450520		03/01/2008	SCHEDULED REDEMPTION		584	584	562	565		19		19		584				7	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		03/01/2008	SCHEDULED REDEMPTION		613	613	628	627		(14)		(14)		613				7	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		03/01/2008	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				1	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		03/01/2008	SCHEDULED REDEMPTION		1,124	1,124	1,081	1,087		36		36		1,124				14	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		03/01/2008	SCHEDULED REDEMPTION		8,869	8,869	8,898	8,893		(25)		(25)		8,869				142	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		03/01/2008	SCHEDULED REDEMPTION		865	865	887	886		(21)		(21)		865				13	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		03/01/2008	SCHEDULED REDEMPTION		971	971	998	991		(20)		(20)		971				12	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		03/01/2008	SCHEDULED REDEMPTION		2,810	2,810	2,668	2,687		122		122		2,810				34	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		03/01/2008	SCHEDULED REDEMPTION		18	18	18	18						18					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		03/01/2008	SCHEDULED REDEMPTION		3,032	3,032	3,064	3,047		(16)		(16)		3,032				43	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		03/01/2008	SCHEDULED REDEMPTION		495	495	476	481		14		14		495				6	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		03/01/2008	SCHEDULED REDEMPTION		133	133	137	137		(4)		(4)		133				2	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		03/01/2008	SCHEDULED REDEMPTION		40,763	40,763	40,851	40,846		(83)		(83)		40,763				659	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		03/01/2008	SCHEDULED REDEMPTION		21,301	21,301	21,945	21,933		(633)		(633)		21,301				249	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		03/01/2008	SCHEDULED REDEMPTION		623	623	601	604		20		20		623				9	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		03/01/2008	SCHEDULED REDEMPTION		417	417	401	405		12		12		417				5	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		03/01/2008	SCHEDULED REDEMPTION		346	346	340	341		4		4		346				5	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		03/01/2008	SCHEDULED REDEMPTION		83	83	80	81		2		2		83				1	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		03/01/2008	SCHEDULED REDEMPTION		179	179	188	188		(9)		(9)		179				3	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		03/01/2008	SCHEDULED REDEMPTION		3,314	3,314	3,187	3,214		101		101		3,314				41	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		03/01/2008	SCHEDULED REDEMPTION		2,047	2,047	2,095	2,099		(53)		(53)		2,047				28	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		03/01/2008	SCHEDULED REDEMPTION		37	37	37	37		1		1		37				1	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		03/01/2008	SCHEDULED REDEMPTION		458	458	473	472		(14)		(14)		458				6	02/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382L-RN-8	FED NATL MTG ASSOC #485693		03/01/2008	SCHEDULED REDEMPTION		175	175	180	180		(5)		(5)		175				3	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		03/01/2008	SCHEDULED REDEMPTION		131	131	127	127		4		4		131				2	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		03/01/2008	SCHEDULED REDEMPTION		1,152	1,152	1,112	1,108		44		44		1,152				18	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		03/01/2008	SCHEDULED REDEMPTION		63	63	61	60		2		2		63				1	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		03/01/2008	SCHEDULED REDEMPTION		2,307	2,307	2,125	2,157		150		150		2,307				25	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		03/01/2008	SCHEDULED REDEMPTION		1,245	1,245	1,185	1,211		33		33		1,245				18	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		03/01/2008	SCHEDULED REDEMPTION		790	790	829	828		(38)		(38)		790				11	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		03/01/2008	SCHEDULED REDEMPTION		72	72	74	74		(2)		(2)		72				1	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13					03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		03/01/2008	SCHEDULED REDEMPTION		2,893	2,893	2,766	2,771		122		122		2,893				41	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		03/01/2008	SCHEDULED REDEMPTION		1,828	1,828	1,764	1,767		62		62		1,828				29	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		03/01/2008	SCHEDULED REDEMPTION		138	138	131	131		6		6		138				2	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		03/01/2008	SCHEDULED REDEMPTION		5,749	5,749	5,729	5,749						5,749				77	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32				1	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		03/01/2008	SCHEDULED REDEMPTION		13	13	12	12		1		1		13					04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		03/01/2008	SCHEDULED REDEMPTION		483	483	461	463		20		20		483				7	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2008	SCHEDULED REDEMPTION		136	136	141	142		(7)		(7)		136				2	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		03/01/2008	SCHEDULED REDEMPTION		114	114	119	118		(3)		(3)		114				2	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2008	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		03/01/2008	SCHEDULED REDEMPTION		93	93	98	98		(5)		(5)		93				1	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		03/01/2008	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		03/01/2008	SCHEDULED REDEMPTION		487	487	462	464		23		23		487				8	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		03/01/2008	SCHEDULED REDEMPTION		85	85	82	81		4		4		85				1	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		03/01/2008	SCHEDULED REDEMPTION		1,708	1,708	1,712	1,712		(3)		(3)		1,708				23	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		03/01/2008	SCHEDULED REDEMPTION		108	108	103	104		5		5		108				2	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		03/01/2008	SCHEDULED REDEMPTION		2,627	2,627	2,454	2,474		153		153		2,627				42	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		03/01/2008	SCHEDULED REDEMPTION		277	277	285	285		(8)		(8)		277				4	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		03/01/2008	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34					07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		03/01/2008	SCHEDULED REDEMPTION		748	748	724	726		22		22		748				12	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		03/01/2008	SCHEDULED REDEMPTION		5,638	5,638	5,690	5,687		(49)		(49)		5,638				81	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		03/01/2008	SCHEDULED REDEMPTION		221	221	223	221						221				4	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		03/01/2008	SCHEDULED REDEMPTION		2,874	2,874	2,800	2,841		33		33		2,874				45	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		03/01/2008	SCHEDULED REDEMPTION		299	299	295	295		4		4		299				5	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2008	SCHEDULED REDEMPTION		105	105	104	104		1		1		105				2	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		03/01/2008	SCHEDULED REDEMPTION		276	276	267	267		9		9		276				4	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2008	SCHEDULED REDEMPTION		307	307	318	323		(17)		(17)		307				5	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		03/01/2008	SCHEDULED REDEMPTION		60	60	58	59		2		2		60				1	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		03/01/2008	SCHEDULED REDEMPTION		1,053	1,053	1,018	1,023		30		30		1,053				16	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2008	SCHEDULED REDEMPTION		47	47	49	49		(3)		(3)		47				1	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2008	SCHEDULED REDEMPTION		413	413	429	425		(12)		(12)		413				6	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		03/01/2008	SCHEDULED REDEMPTION		69	69	69	69						69				1	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		03/01/2008	SCHEDULED REDEMPTION		506	506	490	489		17		17		506				8	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2008	SCHEDULED REDEMPTION		143	143	148	152		(9)		(9)		143				3	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		03/01/2008	SCHEDULED REDEMPTION		891	891	918	917		(26)		(26)		891				13	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		03/01/2008	SCHEDULED REDEMPTION		333	333	349	349		(16)		(16)		333				5	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		03/01/2008	SCHEDULED REDEMPTION		2,833	2,833	2,861	2,853		(20)		(20)		2,833				50	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		03/01/2008	SCHEDULED REDEMPTION		4,107	4,107	4,149	4,139		(31)		(31)		4,107				73	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		03/01/2008	SCHEDULED REDEMPTION		554	554	536	536		18		18		554				9	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14					09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		03/01/2008	SCHEDULED REDEMPTION		29	29	28	28		1		1		29					12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		03/01/2008	SCHEDULED REDEMPTION		779	779	786	783		(5)		(5)		779				14	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		03/01/2008	SCHEDULED REDEMPTION		1,793	1,793	1,810	1,807		(14)		(14)		1,793				32	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		03/01/2008	SCHEDULED REDEMPTION		983	983	1,032	1,030		(47)		(47)		983				14	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2008	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					02/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384A-X7-8	FED NATL MTG ASSOC #518302		03/01/2008	SCHEDULED REDEMPTION		65	65	66	66		(2)		(2)		65				1	10/01/2029	1
31384C-5Z-3	FED NATL MTG ASSOC #520264		03/01/2008	SCHEDULED REDEMPTION		172	172	179	179		(7)		(7)		172				3	11/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2008	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2008	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		03/01/2008	SCHEDULED REDEMPTION		40	40	42	42		(2)		(2)		40				1	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		03/01/2008	SCHEDULED REDEMPTION		292	292	282	281		11		11		292				5	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		03/01/2008	SCHEDULED REDEMPTION		43	43	40	40		2		2		43				1	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		03/01/2008	SCHEDULED REDEMPTION		9,552	9,552	9,831	9,818		(266)		(266)		9,552				141	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		03/01/2008	SCHEDULED REDEMPTION		41	41	41	41						41				1	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		03/01/2008	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		03/01/2008	SCHEDULED REDEMPTION		1,608	1,608	1,641	1,633		(25)		(25)		1,608				23	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		03/01/2008	SCHEDULED REDEMPTION		73	73	75	75		(1)		(1)		73				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		03/01/2008	SCHEDULED REDEMPTION		112	112	117	117		(5)		(5)		112				2	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11					11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2008	SCHEDULED REDEMPTION		49	49	51	51		(3)		(3)		49				1	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		03/01/2008	SCHEDULED REDEMPTION		14,637	14,637	13,955	13,941		695		695		14,637				177	12/01/2029	1
31384H-N3-3	FED NATL MTG ASSOC #524310		01/01/2008	SCHEDULED REDEMPTION		3,580	3,580	3,717	3,709		(130)		(130)		3,580				22	02/01/2030	1
31384H-4G-5	FED NATL MTG ASSOC #524723		01/01/2008	SCHEDULED REDEMPTION		24,486	24,486	24,716	24,682		(196)		(196)		24,486				163	05/01/2015	1
31384H-5D-1	FED NATL MTG ASSOC #524744		03/01/2008	SCHEDULED REDEMPTION		434	434	438	437		(3)		(3)		434				8	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		03/01/2008	SCHEDULED REDEMPTION		1,841	1,841	1,859	1,854		(13)		(13)		1,841				26	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		03/01/2008	SCHEDULED REDEMPTION		813	813	844	857		(44)		(44)		813				16	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		03/01/2008	SCHEDULED REDEMPTION		307	307	316	317		(10)		(10)		307				5	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2008	SCHEDULED REDEMPTION		147	147	153	156		(8)		(8)		147				2	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		03/01/2008	SCHEDULED REDEMPTION		4,490	4,490	4,662	4,619		(129)		(129)		4,490				54	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		03/01/2008	SCHEDULED REDEMPTION		40	40	41	42		(3)		(3)		40				1	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		03/01/2008	SCHEDULED REDEMPTION		502	502	522	516		(14)		(14)		502				8	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2008	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2008	SCHEDULED REDEMPTION		217	217	225	225		(8)		(8)		217				4	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		03/01/2008	SCHEDULED REDEMPTION		256	256	263	256						256				4	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		03/01/2008	SCHEDULED REDEMPTION		309	309	296	292		17		17		309				4	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		03/01/2008	SCHEDULED REDEMPTION		73	73	76	77		(4)		(4)		73				1	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2008	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2008	SCHEDULED REDEMPTION		6,190	6,190	6,415	6,458		(268)		(268)		6,190				124	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		03/01/2008	SCHEDULED REDEMPTION		492	492	496	492						492				8	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		03/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		03/01/2008	SCHEDULED REDEMPTION		1,251	1,251	1,263	1,263		(12)		(12)		1,251				22	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		03/01/2008	SCHEDULED REDEMPTION		92	92	96	97		(5)		(5)		92				2	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		03/01/2008	SCHEDULED REDEMPTION		366	366	370	369		(3)		(3)		366				7	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		03/01/2008	SCHEDULED REDEMPTION		16	16	16	16						16					05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		03/01/2008	SCHEDULED REDEMPTION		159	159	167	166		(7)		(7)		159				3	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		03/01/2008	SCHEDULED REDEMPTION		89	89	93	93		(3)		(3)		89				2	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		03/01/2008	SCHEDULED REDEMPTION		747	747	754	752		(5)		(5)		747				13	03/01/2015	1
31384R-WH-0	FED NATL MTG ASSOC #531748		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11					02/01/2030	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2008	SCHEDULED REDEMPTION		109	109	112	109						109				2	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13					02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		03/01/2008	SCHEDULED REDEMPTION		456	456	460	459		(3)		(3)		456				8	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		03/01/2008	SCHEDULED REDEMPTION		324	324	327	326		(2)		(2)		324				6	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2008	SCHEDULED REDEMPTION		384	384	399	395		(11)		(11)		384				6	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		03/01/2008	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2008	SCHEDULED REDEMPTION		159	159	165	166		(7)		(7)		159				3	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2008	SCHEDULED REDEMPTION		6,175	6,175	6,412	6,488		(313)		(313)		6,175				101	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		03/01/2008	SCHEDULED REDEMPTION		101	101	101	101						101				2	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2008	SCHEDULED REDEMPTION		1,026	1,026	1,036	1,033		(7)		(7)		1,026				18	04/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2008	SCHEDULED REDEMPTION		242	242	248	248		(6)		(6)		242				4	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2008	SCHEDULED REDEMPTION		332	332	335	334		(2)		(2)		332				6	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		03/01/2008	SCHEDULED REDEMPTION		213	213	212	212		1		1		213				4	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2008	SCHEDULED REDEMPTION		1,039	1,039	1,049	1,046		(7)		(7)		1,039				19	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2008	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		03/01/2008	SCHEDULED REDEMPTION		228	228	227	228						228				4	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		03/01/2008	SCHEDULED REDEMPTION		470	470	482	482		(12)		(12)		470				7	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2008	SCHEDULED REDEMPTION		36	36	37	39		(3)		(3)		36				1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		03/01/2008	SCHEDULED REDEMPTION		1,009	1,009	983	997		12		12		1,009				16	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		03/01/2008	SCHEDULED REDEMPTION		8,998	8,998	9,194	9,190		(192)		(192)		8,998				119	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		03/01/2008	SCHEDULED REDEMPTION		257	257	267	264		(7)		(7)		257				4	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		03/01/2008	SCHEDULED REDEMPTION		4,841	4,841	4,967	4,940		(100)		(100)		4,841				76	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		03/01/2008	SCHEDULED REDEMPTION		393	393	408	404		(11)		(11)		393				6	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		03/01/2008	SCHEDULED REDEMPTION		1,244	1,244	1,300	1,297		(54)		(54)		1,244				21	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		03/01/2008	SCHEDULED REDEMPTION		489	489	511	510		(21)		(21)		489				8	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2008	SCHEDULED REDEMPTION		370	370	383	384		(14)		(14)		370				7	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		03/01/2008	SCHEDULED REDEMPTION		4,477	4,477	4,491	4,490		(13)		(13)		4,477				66	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		03/01/2008	SCHEDULED REDEMPTION		152	152	159	158		(7)		(7)		152				2	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		03/01/2008	SCHEDULED REDEMPTION		78	78	81	81		(3)		(3)		78				1	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2008	SCHEDULED REDEMPTION		326	326	339	338		(12)		(12)		326				6	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		03/01/2008	SCHEDULED REDEMPTION		3,101	3,101	3,256	3,250		(150)		(150)		3,101				44	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2008	SCHEDULED REDEMPTION		8,533	8,533	8,861	8,781		(248)		(248)		8,533				136	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2008	SCHEDULED REDEMPTION		3,418	3,418	3,550	3,573		(155)		(155)		3,418				57	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		03/01/2008	SCHEDULED REDEMPTION		1,283	1,283	1,322	1,322		(39)		(39)		1,283				20	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		03/01/2008	SCHEDULED REDEMPTION		3,767	3,767	3,775	3,774		(8)		(8)		3,767				58	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2008	SCHEDULED REDEMPTION		1,125	1,125	1,150	1,145		(21)		(21)		1,125				17	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2008	SCHEDULED REDEMPTION		1,163	1,163	1,208	1,197		(34)		(34)		1,163				18	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2008	SCHEDULED REDEMPTION		6,286	6,286	6,527	6,471		(185)		(185)		6,286				97	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2008	SCHEDULED REDEMPTION		4,279	4,279	4,443	4,404		(125)		(125)		4,279				66	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		03/01/2008	SCHEDULED REDEMPTION		2,346	2,346	2,351	2,351		(5)		(5)		2,346				35	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2008	SCHEDULED REDEMPTION		1,013	1,013	1,034	1,029		(16)		(16)		1,013				14	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2008	SCHEDULED REDEMPTION		34,952	34,952	36,159	35,882		(930)		(930)		34,952				468	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2008	SCHEDULED REDEMPTION		10,623	10,623	11,031	10,936		(313)		(313)		10,623				165	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2008	SCHEDULED REDEMPTION		754	754	783	794		(40)		(40)		754				15	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2008	SCHEDULED REDEMPTION		3,325	3,325	3,453	3,420		(95)		(95)		3,325				51	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		03/01/2008	SCHEDULED REDEMPTION		222	222	233	232		(11)		(11)		222				3	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2008	SCHEDULED REDEMPTION		3,208	3,208	3,275	3,258		(50)		(50)		3,208				45	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2008	SCHEDULED REDEMPTION		2,715	2,715	2,771	2,755		(40)		(40)		2,715				38	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2008	SCHEDULED REDEMPTION		58	58	60	60		(2)		(2)		58				1	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		03/01/2008	SCHEDULED REDEMPTION		283	283	297	297		(14)		(14)		283				4	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2008	SCHEDULED REDEMPTION		602	602	625	627		(25)		(25)		602				10	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2008	SCHEDULED REDEMPTION		109	109	113	113		(4)		(4)		109				2	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2008	SCHEDULED REDEMPTION		372	372	380	378		(6)		(6)		372				5	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		03/01/2008	SCHEDULED REDEMPTION		2,877	2,877	2,988	2,958		(81)		(81)		2,877				48	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2008	SCHEDULED REDEMPTION		524	524	536	532		(8)		(8)		524				8	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2008	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2008	SCHEDULED REDEMPTION		65	65	69	70		(5)		(5)		65				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2008	SCHEDULED REDEMPTION		78	78	81	82		(5)		(5)		78				1	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2008	SCHEDULED REDEMPTION		1,473	1,473	1,487	1,483		(10)		(10)		1,473				26	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2008	SCHEDULED REDEMPTION		1,151	1,151	1,162	1,158		(7)		(7)		1,151				20	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		03/01/2008	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2008	SCHEDULED REDEMPTION		1,213	1,213	1,259	1,248		(35)		(35)		1,213				19	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2008	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				1	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		03/01/2008	SCHEDULED REDEMPTION		5,425	5,425	5,633	5,645		(220)		(220)		5,425				68	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2008	SCHEDULED REDEMPTION		1,061	1,061	1,071	1,069		(8)		(8)		1,061				19	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27					06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		03/01/2008	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				1	05/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384Y-LM-6	FED NATL MTG ASSOC #537732		03/01/2008	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2008	SCHEDULED REDEMPTION		142	142	146	150		(8)		(8)		142				2	04/01/2030	1
31384Y-QP-4	FED NATL MTG ASSOC #537862		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2008	SCHEDULED REDEMPTION		633	633	638	637		(5)		(5)		633				11	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		03/01/2008	SCHEDULED REDEMPTION		483	483	502	497		(13)		(13)		483				8	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		03/01/2008	SCHEDULED REDEMPTION		508	508	512	508						508				9	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2008	SCHEDULED REDEMPTION		238	238	240	239		(2)		(2)		238				4	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		03/01/2008	SCHEDULED REDEMPTION		8,338	8,338	8,235	8,322		15		15		8,338				121	11/01/2010	1
31385A-K9-7	FED NATL MTG ASSOC #538620		03/01/2008	SCHEDULED REDEMPTION		269	269	272	271		(2)		(2)		269				5	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2008	SCHEDULED REDEMPTION		59	59	61	63		(5)		(5)		59				1	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2008	SCHEDULED REDEMPTION		742	742	749	747		(5)		(5)		742				13	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2008	SCHEDULED REDEMPTION		46	46	46	46						46				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2008	SCHEDULED REDEMPTION		184	184	186	186		(1)		(1)		184				3	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		03/01/2008	SCHEDULED REDEMPTION		319	319	331	339		(20)		(20)		319				4	05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2008	SCHEDULED REDEMPTION		29	29	30	31		(1)		(1)		29				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2008	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2008	SCHEDULED REDEMPTION		263	263	273	283		(20)		(20)		263				5	07/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2008	SCHEDULED REDEMPTION		808	808	829	828		(20)		(20)		808				13	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		03/01/2008	SCHEDULED REDEMPTION		129	129	130	130		(1)		(1)		129				2	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2008	SCHEDULED REDEMPTION		1,129	1,129	1,172	1,192		(63)		(63)		1,129				15	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		03/01/2008	SCHEDULED REDEMPTION		725	725	743	741		(16)		(16)		725				11	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		03/01/2008	SCHEDULED REDEMPTION		10,843	10,843	10,950	10,920		(77)		(77)		10,843				134	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		03/01/2008	SCHEDULED REDEMPTION		885	885	893	892		(7)		(7)		885				16	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		03/01/2008	SCHEDULED REDEMPTION		1,523	1,523	1,537	1,534		(11)		(11)		1,523				29	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		03/01/2008	SCHEDULED REDEMPTION		4,601	4,601	4,778	4,735		(134)		(134)		4,601				77	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2008	SCHEDULED REDEMPTION		459	459	464	463		(3)		(3)		459				8	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2008	SCHEDULED REDEMPTION		12,024	12,024	12,485	12,458		(434)		(434)		12,024				225	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2008	SCHEDULED REDEMPTION		69	69	72	73		(4)		(4)		69				1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		03/01/2008	SCHEDULED REDEMPTION		801	801	808	801						801				13	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2008	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2008	SCHEDULED REDEMPTION		5,504	5,504	5,715	5,824		(321)		(321)		5,504				110	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2008	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29					06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(2)		(2)		30				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		03/01/2008	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2008	SCHEDULED REDEMPTION		4,693	4,693	4,872	4,915		(222)		(222)		4,693				63	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		03/01/2008	SCHEDULED REDEMPTION		361	361	383	383		(22)		(22)		361				7	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		03/01/2008	SCHEDULED REDEMPTION		355	355	358	358		(3)		(3)		355				6	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		03/01/2008	SCHEDULED REDEMPTION		763	763	792	785		(22)		(22)		763				12	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11					06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2008	SCHEDULED REDEMPTION		3,390	3,390	3,461	3,440		(50)		(50)		3,390				50	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		03/01/2008	SCHEDULED REDEMPTION		99	99	101	101		(2)		(2)		99				1	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		03/01/2008	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		03/01/2008	SCHEDULED REDEMPTION		350	350	368	367		(17)		(17)		350				5	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2008	SCHEDULED REDEMPTION		4,081	4,081	4,196	4,238		(157)		(157)		4,081				70	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2008	SCHEDULED REDEMPTION		38,640	38,640	41,175	41,090		(2,450)		(2,450)		38,640				650	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2008	SCHEDULED REDEMPTION		5,736	5,736	5,976	5,940		(204)		(204)		5,736				78	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2008	SCHEDULED REDEMPTION		989	989	1,027	1,018		(29)		(29)		989				15	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		03/01/2008	SCHEDULED REDEMPTION		70	70	73	73		(3)		(3)		70				1	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2008	SCHEDULED REDEMPTION		190	190	197	196		(6)		(6)		190				3	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		03/01/2008	SCHEDULED REDEMPTION		310	310	324	323		(13)		(13)		310				5	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2008	SCHEDULED REDEMPTION		1,406	1,406	1,462	1,453		(47)		(47)		1,406				19	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2008	SCHEDULED REDEMPTION		1,128	1,128	1,171	1,161		(33)		(33)		1,128				18	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		03/01/2008	SCHEDULED REDEMPTION		16,322	16,322	17,125	17,094		(773)		(773)		16,322				240	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2008	SCHEDULED REDEMPTION		1,380	1,380	1,435	1,426		(46)		(46)		1,380				18	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		03/01/2008	SCHEDULED REDEMPTION		546	546	573	571		(26)		(26)		546				8	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		03/01/2008	SCHEDULED REDEMPTION		24,087	24,087	24,463	24,381		(293)		(293)		24,087				298	05/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385J-JC-3	FED NATL MTG ASSOC #545759		03/01/2008	SCHEDULED REDEMPTION		4,980	4,980	4,994	4,991		(12)		(12)		4,980				72	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		03/01/2008	SCHEDULED REDEMPTION		1,037	1,037	1,042	1,041		(5)		(5)		1,037				15	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2008	SCHEDULED REDEMPTION		13,440	13,440	13,980	13,873		(433)		(433)		13,440				179	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		03/01/2008	SCHEDULED REDEMPTION		5,665	5,665	5,677	5,675		(10)		(10)		5,665				82	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		03/01/2008	SCHEDULED REDEMPTION		1,258	1,258	1,316	1,308		(51)		(51)		1,258				20	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		03/01/2008	SCHEDULED REDEMPTION		14,146	14,146	14,525	14,444		(298)		(298)		14,146				173	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		03/01/2008	SCHEDULED REDEMPTION		236	236	248	246		(11)		(11)		236				4	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		03/01/2008	SCHEDULED REDEMPTION		532	532	537	536		(4)		(4)		532				9	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2008	SCHEDULED REDEMPTION		2,245	2,245	2,266	2,262		(18)		(18)		2,245				31	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		03/01/2008	SCHEDULED REDEMPTION		850	850	882	873		(24)		(24)		850				13	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		03/01/2008	SCHEDULED REDEMPTION		109	109	113	115		(7)		(7)		109				2	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385K-XE-0	FED NATL MTG ASSOC #547077		03/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		03/01/2008	SCHEDULED REDEMPTION		647	647	654	652		(5)		(5)		647				11	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2008	SCHEDULED REDEMPTION		573	573	586	586		(12)		(12)		573				9	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2008	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26					07/01/2030	1
31385K-5H-4	FED NATL MTG ASSOC #547248		03/01/2008	SCHEDULED REDEMPTION		6	6	7	7						6					07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2008	SCHEDULED REDEMPTION		5	5	6	6						5					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2008	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				1	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2008	SCHEDULED REDEMPTION		645	645	660	659		(14)		(14)		645				10	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2008	SCHEDULED REDEMPTION		196	196	201	201		(5)		(5)		196				3	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2008	SCHEDULED REDEMPTION		8,810	8,810	9,036	8,979		(169)		(169)		8,810				151	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2008	SCHEDULED REDEMPTION		19,946	19,946	20,946	20,907		(961)		(961)		19,946				218	11/01/2029	1
31385Q-6E-7	FED NATL MTG ASSOC #549969		03/01/2008	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					10/01/2015	1
31385R-N6-3	FED NATL MTG ASSOC #550413		03/01/2008	SCHEDULED REDEMPTION		361	361	375	372		(10)		(10)		361				6	11/01/2015	1
31385R-UV-0	FED NATL MTG ASSOC #550596		03/01/2008	SCHEDULED REDEMPTION		67	67	68	67						67				1	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		03/01/2008	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		03/01/2008	SCHEDULED REDEMPTION		406	406	421	418		(12)		(12)		406				6	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		03/01/2008	SCHEDULED REDEMPTION		5,157	5,157	5,290	5,349		(192)		(192)		5,157				59	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2008	SCHEDULED REDEMPTION		5,694	5,694	5,912	5,910		(217)		(217)		5,694				106	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2008	SCHEDULED REDEMPTION		402	402	411	412		(10)		(10)		402				6	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2008	SCHEDULED REDEMPTION		2,069	2,069	2,093	2,067		3		3		2,069				39	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2008	SCHEDULED REDEMPTION		70,892	70,892	73,639	73,398		(2,505)		(2,505)		70,892				876	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		03/01/2008	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		03/01/2008	SCHEDULED REDEMPTION		2,819	2,819	2,894	2,819						2,819				47	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2008	SCHEDULED REDEMPTION		185	185	189	189		(4)		(4)		185				2	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		03/01/2008	SCHEDULED REDEMPTION		4,872	4,872	5,117	5,090		(218)		(218)		4,872				71	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		03/01/2008	SCHEDULED REDEMPTION		292	292	307	306		(14)		(14)		292				4	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2008	SCHEDULED REDEMPTION		45,983	45,983	47,904	47,561		(1,579)		(1,579)		45,983				595	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		03/01/2008	SCHEDULED REDEMPTION		32,276	32,276	34,112	34,049		(1,773)		(1,773)		32,276				463	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		03/01/2008	SCHEDULED REDEMPTION		11,315	11,315	11,511	11,506		(191)		(191)		11,315				166	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		03/01/2008	SCHEDULED REDEMPTION		1,979	1,979	2,010	2,006		(26)		(26)		1,979				24	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		03/01/2008	SCHEDULED REDEMPTION		324,378	324,378	321,573	321,846		2,532		2,532		324,378				3,379	05/01/2018	1
31385X-M8-7	FED NATL MTG ASSOC #555783		02/01/2008	Various		13,742,648	13,888,754	13,275,696	13,321,191		3,272		3,272		13,324,462		418,185	418,185	122,819	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2008	SCHEDULED REDEMPTION		601	601	605	604		(3)		(3)		601				9	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2008	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				1	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2008	SCHEDULED REDEMPTION		100	100	104	106		(6)		(6)		100				2	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		03/01/2008	SCHEDULED REDEMPTION		1,374	1,374	1,409	1,398		(24)		(24)		1,374				22	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2008	SCHEDULED REDEMPTION		15	15	16	16						15					01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2008	SCHEDULED REDEMPTION		383	383	391	391		(9)		(9)		383				7	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2008	SCHEDULED REDEMPTION		217	217	225	224		(7)		(7)		217				4	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2008	SCHEDULED REDEMPTION		4,665	4,665	4,702	4,665						4,665				81	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2008	SCHEDULED REDEMPTION		1,861	1,861	1,933	1,914		(54)		(54)		1,861				29	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2008	SCHEDULED REDEMPTION		156	156	156	156						156				3	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2008	SCHEDULED REDEMPTION		3,383	3,383	3,425	3,383						3,383				58	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2008	SCHEDULED REDEMPTION		565	565	587	582		(16)		(16)		565				9	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2008	SCHEDULED REDEMPTION		236	236	236	236						236				4	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2008	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2008	SCHEDULED REDEMPTION		124	124	128	128		(5)		(5)		124				2	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		03/01/2008	SCHEDULED REDEMPTION		113	113	117	117		(4)		(4)		113				2	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2008	SCHEDULED REDEMPTION		263	263	279	276		(13)		(13)		263				5	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		03/01/2008	SCHEDULED REDEMPTION		2,737	2,737	2,799	2,796		(58)		(58)		2,737				40	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		03/01/2008	SCHEDULED REDEMPTION		97	97	97	97						97				2	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2008	SCHEDULED REDEMPTION		5,706	5,706	5,925	5,924		(218)		(218)		5,706				107	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		03/01/2008	SCHEDULED REDEMPTION		72	72	75	75		(3)		(3)		72				1	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2008	SCHEDULED REDEMPTION		2,861	2,861	2,971	2,943		(81)		(81)		2,861				47	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		03/01/2008	SCHEDULED REDEMPTION		15,168	15,168	15,929	15,902		(734)		(734)		15,168				245	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		03/01/2008	SCHEDULED REDEMPTION		348	348	350	350		(2)		(2)		348				5	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2008	SCHEDULED REDEMPTION		239	239	241	241		(2)		(2)		239				4	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2008	SCHEDULED REDEMPTION		1,036	1,036	1,059	1,055		(19)		(19)		1,036				16	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2008	SCHEDULED REDEMPTION		870	870	893	891		(21)		(21)		870				14	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2008	SCHEDULED REDEMPTION		507	507	526	528		(22)		(22)		507				9	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2008	SCHEDULED REDEMPTION		245	245	259	259		(14)		(14)		245				5	11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		03/01/2008	SCHEDULED REDEMPTION		95	95	99	98		(4)		(4)		95				1	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2008	SCHEDULED REDEMPTION		115	115	119	119		(4)		(4)		115				2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2008	SCHEDULED REDEMPTION		351	351	365	362		(10)		(10)		351				5	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2008	SCHEDULED REDEMPTION		76	76	77	77		(1)		(1)		76				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2008	SCHEDULED REDEMPTION		419	419	435	434		(15)		(15)		419				7	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2008	SCHEDULED REDEMPTION		365	365	379	375		(10)		(10)		365				6	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		03/01/2008	SCHEDULED REDEMPTION		1,359	1,359	1,420	1,417		(58)		(58)		1,359				24	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2008	SCHEDULED REDEMPTION		330	330	343	339		(9)		(9)		330				5	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		03/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		03/01/2008	SCHEDULED REDEMPTION		407	407	416	421		(14)		(14)		407				6	05/01/2016	1
31386N-C2-2	FED NATL MTG ASSOC #568089		03/01/2008	SCHEDULED REDEMPTION		255	255	265	267		(12)		(12)		255				5	01/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		03/01/2008	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19					01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2008	SCHEDULED REDEMPTION		126	126	131	131		(5)		(5)		126				2	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2008	SCHEDULED REDEMPTION		606	606	620	619		(12)		(12)		606				9	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		03/01/2008	SCHEDULED REDEMPTION		1,132	1,132	1,175	1,164		(32)		(32)		1,132				19	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2008	SCHEDULED REDEMPTION		277	277	284	283		(6)		(6)		277				4	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2008	SCHEDULED REDEMPTION		241	241	251	251		(10)		(10)		241				4	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2008	SCHEDULED REDEMPTION		2,733	2,733	2,838	2,845		(113)		(113)		2,733				49	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2008	SCHEDULED REDEMPTION		954	954	992	985		(32)		(32)		954				13	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2008	SCHEDULED REDEMPTION		2,336	2,336	2,397	2,405		(69)		(69)		2,336				36	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2008	SCHEDULED REDEMPTION		196	196	204	204		(8)		(8)		196				3	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2008	SCHEDULED REDEMPTION		426	426	437	438		(11)		(11)		426				6	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2008	SCHEDULED REDEMPTION		178	178	185	184		(5)		(5)		178				3	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2008	SCHEDULED REDEMPTION		736	736	762	756		(20)		(20)		736				12	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2008	SCHEDULED REDEMPTION		2,005	2,005	2,082	2,063		(58)		(58)		2,005				31	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2008	SCHEDULED REDEMPTION		28	28	29	28		(1)		(1)		28					01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2008	SCHEDULED REDEMPTION		576	576	588	585		(9)		(9)		576				8	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2008	SCHEDULED REDEMPTION		6,897	6,897	7,076	7,028		(130)		(130)		6,897				85	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2008	SCHEDULED REDEMPTION		732	732	754	752		(20)		(20)		732				10	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2008	SCHEDULED REDEMPTION		504	504	514	512		(8)		(8)		504				7	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		03/01/2008	SCHEDULED REDEMPTION		121	121	127	126		(5)		(5)		121				2	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2008	SCHEDULED REDEMPTION		818	818	835	831		(13)		(13)		818				12	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		03/01/2008	SCHEDULED REDEMPTION		697	697	731	730		(34)		(34)		697				10	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		03/01/2008	SCHEDULED REDEMPTION		65,907	65,907	69,151	69,042		(3,135)		(3,135)		65,907				717	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2008	SCHEDULED REDEMPTION		11,369	11,369	11,806	11,695		(326)		(326)		11,369				142	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2008	SCHEDULED REDEMPTION		2,003	2,003	2,087	2,074		(71)		(71)		2,003				27	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2008	SCHEDULED REDEMPTION		257	257	267	264		(7)		(7)		257				4	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2008	SCHEDULED REDEMPTION		5,025	5,025	5,235	5,201		(176)		(176)		5,025				71	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2008	SCHEDULED REDEMPTION		10	10	11	11						10					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2008	SCHEDULED REDEMPTION		202	202	206	205		(3)		(3)		202				3	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2008	SCHEDULED REDEMPTION		610	610	623	620		(10)		(10)		610				9	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2008	SCHEDULED REDEMPTION		600	600	623	620		(21)		(21)		600				11	02/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386X-Z6-6	FED NATL MTG ASSOC #576865		03/01/2008	SCHEDULED REDEMPTION		775	775	814	812		(37)		(37)		775				12	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2008	SCHEDULED REDEMPTION		129	129	135	136		(8)		(8)		129				2	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		03/01/2008	SCHEDULED REDEMPTION		4,250	4,250	4,364	4,343		(93)		(93)		4,250				52	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		03/01/2008	SCHEDULED REDEMPTION		633	633	643	641		(8)		(8)		633				8	04/01/2016	1
31387B-SD-6	FED NATL MTG ASSOC #579316		01/01/2008	SCHEDULED REDEMPTION		2,902	2,902	2,962	2,949		(48)		(48)		2,902				16	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2008	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35					04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2008	SCHEDULED REDEMPTION		1,955	1,955	1,999	1,985		(29)		(29)		1,955				33	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2008	SCHEDULED REDEMPTION		199	199	207	205		(6)		(6)		199				3	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2008	SCHEDULED REDEMPTION		510	510	530	527		(17)		(17)		510				6	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2008	SCHEDULED REDEMPTION		487	487	498	495		(8)		(8)		487				8	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2008	SCHEDULED REDEMPTION		191	191	195	194		(3)		(3)		191				3	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2008	SCHEDULED REDEMPTION		952	952	990	984		(32)		(32)		952				13	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		03/01/2008	SCHEDULED REDEMPTION		4,325	4,325	4,542	4,535		(209)		(209)		4,325				68	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		03/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2008	SCHEDULED REDEMPTION		51,468	51,468	53,430	54,571		(3,103)		(3,103)		51,468				1,027	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2008	SCHEDULED REDEMPTION		1,641	1,641	1,704	1,687		(46)		(46)		1,641				25	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2008	SCHEDULED REDEMPTION		71	71	72	72		(1)		(1)		71				1	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		03/01/2008	SCHEDULED REDEMPTION		3,654	3,654	3,673	3,672		(18)		(18)		3,654				53	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2008	SCHEDULED REDEMPTION		16,008	16,008	16,623	16,455		(447)		(447)		16,008				201	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		03/01/2008	SCHEDULED REDEMPTION		294	294	309	308		(14)		(14)		294				4	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		03/01/2008	SCHEDULED REDEMPTION		419	419	440	439		(20)		(20)		419				5	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		03/01/2008	SCHEDULED REDEMPTION		9,423	9,423	9,887	9,871		(448)		(448)		9,423				151	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		03/01/2008	SCHEDULED REDEMPTION		737	737	774	773		(35)		(35)		737				11	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		03/01/2008	SCHEDULED REDEMPTION		1,318	1,318	1,384	1,382		(64)		(64)		1,318				21	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2008	SCHEDULED REDEMPTION		1,800	1,800	1,838	1,825		(25)		(25)		1,800				26	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2008	SCHEDULED REDEMPTION		2,708	2,708	2,769	2,751		(43)		(43)		2,708				46	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		03/01/2008	SCHEDULED REDEMPTION		2,555	2,555	2,671	2,660		(104)		(104)		2,555				30	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2008	SCHEDULED REDEMPTION		39	39	42	41		(2)		(2)		39				1	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		03/01/2008	SCHEDULED REDEMPTION		551	551	572	567		(15)		(15)		551				9	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2008	SCHEDULED REDEMPTION		176	176	179	178		(3)		(3)		176				3	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		03/01/2008	SCHEDULED REDEMPTION		313	313	322	320		(7)		(7)		313				4	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		03/01/2008	SCHEDULED REDEMPTION		10,692	10,692	10,454	10,540		151		151		10,692				136	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		03/01/2008	SCHEDULED REDEMPTION		25,223	25,223	25,875	25,642		(419)		(419)		25,223				309	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2008	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				1	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2008	SCHEDULED REDEMPTION		5,688	5,688	5,907	5,843		(155)		(155)		5,688				80	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		03/01/2008	SCHEDULED REDEMPTION		180	180	184	183		(3)		(3)		180				3	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2008	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2008	SCHEDULED REDEMPTION		1,186	1,186	1,213	1,207		(20)		(20)		1,186				19	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2008	SCHEDULED REDEMPTION		4,602	4,602	4,655	4,636		(34)		(34)		4,602				66	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2008	SCHEDULED REDEMPTION		2,285	2,285	2,333	2,317		(32)		(32)		2,285				33	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2008	SCHEDULED REDEMPTION		327	327	334	331		(5)		(5)		327				5	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2008	SCHEDULED REDEMPTION		437	437	448	447		(10)		(10)		437				7	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2008	SCHEDULED REDEMPTION		2,000	2,000	2,084	2,072		(71)		(71)		2,000				25	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		03/01/2008	SCHEDULED REDEMPTION		37	37	39	39		(1)		(1)		37				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2008	SCHEDULED REDEMPTION		6,179	6,179	6,307	6,265		(86)		(86)		6,179				88	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2008	SCHEDULED REDEMPTION		225	225	230	229		(3)		(3)		225				3	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2008	SCHEDULED REDEMPTION		91	91	95	94		(3)		(3)		91				2	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		03/01/2008	SCHEDULED REDEMPTION		60	60	62	61		(1)		(1)		60				1	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		03/01/2008	SCHEDULED REDEMPTION		514	514	538	534		(19)		(19)		514				8	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		03/01/2008	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				1	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		03/01/2008	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2008	SCHEDULED REDEMPTION		5,091	5,091	5,197	5,167		(75)		(75)		5,091				61	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2008	SCHEDULED REDEMPTION		1,233	1,233	1,265	1,256		(22)		(22)		1,233				19	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		03/01/2008	SCHEDULED REDEMPTION		166	166	175	174		(8)		(8)		166				2	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		03/01/2008	SCHEDULED REDEMPTION		107	107	112	111		(4)		(4)		107				2	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		03/01/2008	SCHEDULED REDEMPTION		87	87	91	91		(3)		(3)		87				1	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		03/01/2008	SCHEDULED REDEMPTION		189	189	198	197		(8)		(8)		189				3	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2008	SCHEDULED REDEMPTION		4,102	4,102	4,187	4,161		(60)		(60)		4,102				60	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2008	SCHEDULED REDEMPTION		9,166	9,166	9,707	9,570		(404)		(404)		9,166				194	06/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387U-5Z-0	FED NATL MTG ASSOC #594964		03/01/2008	SCHEDULED REDEMPTION		75	75	76	76		(1)		(1)		75				1	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		03/01/2008	SCHEDULED REDEMPTION		186	186	193	191		(5)		(5)		186				3	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2008	SCHEDULED REDEMPTION		1,449	1,449	1,479	1,471		(22)		(22)		1,449				21	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		03/01/2008	SCHEDULED REDEMPTION		610	610	637	632		(22)		(22)		610				10	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		03/01/2008	SCHEDULED REDEMPTION		599	599	615	609		(10)		(10)		599				9	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		03/01/2008	SCHEDULED REDEMPTION		77	77	81	81		(4)		(4)		77				1	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2008	SCHEDULED REDEMPTION		7,833	7,833	7,996	7,949		(116)		(116)		7,833				123	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2008	SCHEDULED REDEMPTION		9,343	9,343	9,538	9,478		(134)		(134)		9,343				142	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		03/01/2008	SCHEDULED REDEMPTION		221	221	232	232		(11)		(11)		221				4	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2008	SCHEDULED REDEMPTION		1,351	1,351	1,379	1,374		(23)		(23)		1,351				20	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2008	SCHEDULED REDEMPTION		714	714	729	724		(10)		(10)		714				10	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		03/01/2008	SCHEDULED REDEMPTION		5,985	5,985	6,255	6,207		(222)		(222)		5,985				104	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2008	SCHEDULED REDEMPTION		76	76	78	77		(1)		(1)		76				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2008	SCHEDULED REDEMPTION		53	53	54	54		(2)		(2)		53				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2008	SCHEDULED REDEMPTION		82	82	84	83		(1)		(1)		82				1	07/01/2016	1
31387Y-5Z-2	FED NATL MTG ASSOC #598564		03/01/2008	SCHEDULED REDEMPTION		123,493	123,493	123,759	123,733		(240)		(240)		123,493				2,004	08/01/2031	1
31388A-KR-4	FED NATL MTG ASSOC #598904		03/01/2008	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				1	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		03/01/2008	SCHEDULED REDEMPTION		1,466	1,466	1,496	1,487		(21)		(21)		1,466				21	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		03/01/2008	SCHEDULED REDEMPTION		148	148	154	153		(5)		(5)		148				2	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2008	SCHEDULED REDEMPTION		9,397	9,397	9,593	9,528		(131)		(131)		9,397				151	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		03/01/2008	SCHEDULED REDEMPTION		79	79	83	82		(3)		(3)		79				1	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2008	SCHEDULED REDEMPTION		2,216	2,216	2,262	2,247		(30)		(30)		2,216				32	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2008	SCHEDULED REDEMPTION		42	42	44	43		(2)		(2)		42				1	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2008	SCHEDULED REDEMPTION		3,797	3,797	3,956	3,932		(135)		(135)		3,797				51	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2008	SCHEDULED REDEMPTION		8,815	8,815	8,998	8,951		(136)		(136)		8,815				103	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2008	SCHEDULED REDEMPTION		66	66	67	68		(3)		(3)		66				1	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2008	SCHEDULED REDEMPTION		201	201	205	203		(3)		(3)		201				3	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		03/01/2008	SCHEDULED REDEMPTION		352	352	367	364		(13)		(13)		352				6	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		03/01/2008	SCHEDULED REDEMPTION		51	51	53	53		(1)		(1)		51				1	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		03/01/2008	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				1	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		03/01/2008	SCHEDULED REDEMPTION		454	454	463	461		(7)		(7)		454				6	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2008	SCHEDULED REDEMPTION		1,735	1,735	1,774	1,760		(25)		(25)		1,735				27	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2008	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2008	SCHEDULED REDEMPTION		4,042	4,042	4,126	4,098		(57)		(57)		4,042				55	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2008	SCHEDULED REDEMPTION		8,604	8,604	8,783	8,730		(126)		(126)		8,604				128	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		03/01/2008	SCHEDULED REDEMPTION		278	278	288	286		(8)		(8)		278				4	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		03/01/2008	SCHEDULED REDEMPTION		494	494	504	500		(7)		(7)		494				7	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		03/01/2008	SCHEDULED REDEMPTION		2,715	2,715	2,838	2,816		(101)		(101)		2,715				47	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		03/01/2008	SCHEDULED REDEMPTION		1,334	1,334	1,372	1,371		(37)		(37)		1,334				19	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		03/01/2008	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2008	SCHEDULED REDEMPTION		79	79	84	83		(3)		(3)		79				2	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		03/01/2008	SCHEDULED REDEMPTION		9,399	9,399	9,955	9,805		(406)		(406)		9,399				199	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2008	SCHEDULED REDEMPTION		35	35	36	36						35					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		03/01/2008	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2008	SCHEDULED REDEMPTION		298	298	304	302		(4)		(4)		298				4	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		03/01/2008	SCHEDULED REDEMPTION		16,794	16,794	16,846	16,838		(45)		(45)		16,794				270	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		03/01/2008	SCHEDULED REDEMPTION		23,113	23,113	24,157	23,914		(801)		(801)		23,113				313	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		03/01/2008	SCHEDULED REDEMPTION		506	506	507	507		(1)		(1)		506				7	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		03/01/2008	SCHEDULED REDEMPTION		7,590	7,590	7,606	7,604		(15)		(15)		7,590				117	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2008	SCHEDULED REDEMPTION		61	61	63	62		(1)		(1)		61				1	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		03/01/2008	SCHEDULED REDEMPTION		1,116	1,116	1,119	1,118		(2)		(2)		1,116				17	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		03/01/2008	SCHEDULED REDEMPTION		768	768	776	774		(7)		(7)		768				11	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2008	SCHEDULED REDEMPTION		13,859	13,859	14,080	13,969		(110)		(110)		13,859				215	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		03/01/2008	SCHEDULED REDEMPTION		11,336	11,336	11,516	11,424		(88)		(88)		11,336				168	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2008	SCHEDULED REDEMPTION		2,197	2,197	2,242	2,228		(31)		(31)		2,197				34	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2008	SCHEDULED REDEMPTION		228	228	233	231		(3)		(3)		228				3	09/01/2016	1
31388N-5X-2	FED NATL MTG ASSOC #609362		03/01/2008	SCHEDULED REDEMPTION		693	693	707	703		(10)		(10)		693				10	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2008	SCHEDULED REDEMPTION		168	168	178	175		(7)		(7)		168				3	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		03/01/2008	SCHEDULED REDEMPTION		1,669	1,669	1,744	1,731		(62)		(62)		1,669				29	10/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2008	SCHEDULED REDEMPTION		1,684	1,684	1,719	1,707		(23)		(23)		1,684				24	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2008	SCHEDULED REDEMPTION		2,220	2,220	2,266	2,252		(32)		(32)		2,220				33	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		03/01/2008	SCHEDULED REDEMPTION		156	156	163	161		(6)		(6)		156				2	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2008	SCHEDULED REDEMPTION		542	542	553	549		(7)		(7)		542				8	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		03/01/2008	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2008	SCHEDULED REDEMPTION		1,783	1,783	1,855	1,843		(59)		(59)		1,783				26	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		03/01/2008	SCHEDULED REDEMPTION		406	406	426	425		(19)		(19)		406				6	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2008	SCHEDULED REDEMPTION		23,219	23,219	24,591	24,174		(954)		(954)		23,219				493	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		03/01/2008	SCHEDULED REDEMPTION		5,812	5,812	5,967	5,941		(129)		(129)		5,812				76	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2008	SCHEDULED REDEMPTION		189	189	193	192		(3)		(3)		189				2	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		03/01/2008	SCHEDULED REDEMPTION		29,372	29,372	29,831	29,757		(384)		(384)		29,372				349	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2008	SCHEDULED REDEMPTION		14,579	14,579	14,882	14,780		(202)		(202)		14,579				223	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		03/01/2008	SCHEDULED REDEMPTION		1,152	1,152	1,204	1,191		(39)		(39)		1,152				18	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		03/01/2008	SCHEDULED REDEMPTION		1,630	1,630	1,647	1,644		(14)		(14)		1,630				26	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2008	SCHEDULED REDEMPTION		821	821	854	848		(27)		(27)		821				11	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		03/01/2008	SCHEDULED REDEMPTION		10,278	10,278	10,385	10,367		(89)		(89)		10,278				164	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2008	SCHEDULED REDEMPTION		9,713	9,713	9,914	9,854		(141)		(141)		9,713				154	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		03/01/2008	SCHEDULED REDEMPTION		177	177	182	182		(5)		(5)		177				3	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		03/01/2008	SCHEDULED REDEMPTION		4,227	4,227	4,422	4,387		(160)		(160)		4,227				74	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		03/01/2008	SCHEDULED REDEMPTION		16,228	16,228	16,397	16,370		(142)		(142)		16,228				177	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		03/01/2008	SCHEDULED REDEMPTION		125	125	127	127		(3)		(3)		125				2	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		03/01/2008	SCHEDULED REDEMPTION		192	192	201	201		(9)		(9)		192				3	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		03/01/2008	SCHEDULED REDEMPTION		184	184	186	185		(2)		(2)		184				3	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		03/01/2008	SCHEDULED REDEMPTION		280	280	280	280		(1)		(1)		280				4	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2008	SCHEDULED REDEMPTION		2,753	2,753	2,753	2,753						2,753				37	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		03/01/2008	SCHEDULED REDEMPTION		274	274	285	282		(8)		(8)		274				4	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2008	SCHEDULED REDEMPTION		2,590	2,590	2,670	2,660		(70)		(70)		2,590				35	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		03/01/2008	SCHEDULED REDEMPTION		15,343	15,343	16,036	15,862		(519)		(519)		15,343				268	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		03/01/2008	SCHEDULED REDEMPTION		8,892	8,892	9,130	9,076		(184)		(184)		8,892				105	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2008	SCHEDULED REDEMPTION		1,643	1,643	1,706	1,701		(58)		(58)		1,643				30	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		03/01/2008	SCHEDULED REDEMPTION		1,660	1,660	1,665	1,665		(5)		(5)		1,660				24	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2008	SCHEDULED REDEMPTION		1,129	1,129	1,162	1,158		(30)		(30)		1,129				16	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2008	SCHEDULED REDEMPTION		674	674	690	685		(11)		(11)		674				10	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		03/01/2008	SCHEDULED REDEMPTION		16,967	16,967	17,421	17,317		(351)		(351)		16,967				209	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		03/01/2008	SCHEDULED REDEMPTION		6,793	6,793	6,874	6,861		(68)		(68)		6,793				109	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		03/01/2008	SCHEDULED REDEMPTION		3,740	3,740	3,924	3,916		(176)		(176)		3,740				60	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		03/01/2008	SCHEDULED REDEMPTION		6,167	6,167	6,471	6,456		(289)		(289)		6,167				69	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		03/01/2008	SCHEDULED REDEMPTION		5,301	5,301	5,540	5,467		(166)		(166)		5,301				93	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		03/01/2008	SCHEDULED REDEMPTION		208	208	218	217		(10)		(10)		208				3	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2008	SCHEDULED REDEMPTION		1,225	1,225	1,274	1,265		(40)		(40)		1,225				15	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		03/01/2008	SCHEDULED REDEMPTION		1,910	1,910	2,004	2,000		(90)		(90)		1,910				30	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		03/01/2008	SCHEDULED REDEMPTION		3,380	3,380	3,549	3,524		(144)		(144)		3,380				54	09/01/2032	1
31389M-Y3-5	FED NATL MTG ASSOC #629930		02/01/2008	Various		333,575	337,145	328,924	329,534		44		44		329,578		3,997	3,997	2,988	08/01/2033	1
31389N-AH-8	FED NATL MTG ASSOC #630108		03/01/2008	SCHEDULED REDEMPTION		67	67	69	71		(5)		(5)		67				1	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		03/01/2008	SCHEDULED REDEMPTION		128	128	134	132		(4)		(4)		128				2	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		03/01/2008	SCHEDULED REDEMPTION		1,826	1,826	1,867	1,858		(32)		(32)		1,826				29	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		03/01/2008	SCHEDULED REDEMPTION		183	183	192	189		(5)		(5)		183				3	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		03/01/2008	SCHEDULED REDEMPTION		2,659	2,659	2,690	2,686		(28)		(28)		2,659				42	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2008	SCHEDULED REDEMPTION		989	989	1,028	1,021		(32)		(32)		989				13	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		03/01/2008	SCHEDULED REDEMPTION		54	54	57	57		(3)		(3)		54				1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		03/01/2008	SCHEDULED REDEMPTION		12,114	12,114	12,304	12,277		(162)		(162)		12,114				147	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2008	SCHEDULED REDEMPTION		6,070	6,070	6,070	6,070						6,070				81	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		03/01/2008	SCHEDULED REDEMPTION		430	430	451	451		(21)		(21)		430				6	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		03/01/2008	SCHEDULED REDEMPTION		5,390	5,390	5,530	5,508		(118)		(118)		5,390				65	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		03/01/2008	SCHEDULED REDEMPTION		13,599	13,599	13,810	13,763		(164)		(164)		13,599				178	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		03/01/2008	SCHEDULED REDEMPTION		232	232	242	239		(7)		(7)		232				4	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		03/01/2008	SCHEDULED REDEMPTION		5,699	5,699	5,984	5,963		(264)		(264)		5,699				92	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389U-7A-1	FED NATL MTG ASSOC #636389		03/01/2008	SCHEDULED REDEMPTION		7,573	7,573	7,953	7,925		(351)		(351)		7,573				122	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		03/01/2008	SCHEDULED REDEMPTION		450	450	460	458		(8)		(8)		450				7	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2008	SCHEDULED REDEMPTION		387	387	402	396		(9)		(9)		387				6	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		03/01/2008	SCHEDULED REDEMPTION		18,676	18,676	19,393	19,142		(466)		(466)		18,676				350	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		03/01/2008	SCHEDULED REDEMPTION		6,398	6,398	6,412	6,410		(12)		(12)		6,398				94	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		03/01/2008	SCHEDULED REDEMPTION		175	175	182	180		(4)		(4)		175				3	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2008	SCHEDULED REDEMPTION		255	255	265	261		(6)		(6)		255				4	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		03/01/2008	SCHEDULED REDEMPTION		294	294	309	307		(13)		(13)		294				4	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		03/01/2008	SCHEDULED REDEMPTION		9,803	9,803	10,067	10,044		(241)		(241)		9,803				158	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		03/01/2008	SCHEDULED REDEMPTION		689	689	705	702		(12)		(12)		689				11	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2008	SCHEDULED REDEMPTION		366	366	380	375		(9)		(9)		366				6	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		03/01/2008	SCHEDULED REDEMPTION		1,371	1,371	1,378	1,377		(6)		(6)		1,371				20	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		03/01/2008	SCHEDULED REDEMPTION		275	275	276	276		(1)		(1)		275				4	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		03/01/2008	SCHEDULED REDEMPTION		593	593	609	609		(16)		(16)		593				9	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		03/01/2008	SCHEDULED REDEMPTION		836	836	874	861		(25)		(25)		836				14	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		03/01/2008	SCHEDULED REDEMPTION		1,788	1,788	1,793	1,792		(5)		(5)		1,788				24	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		03/01/2008	SCHEDULED REDEMPTION		78	78	78	78						78				1	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		03/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		03/01/2008	SCHEDULED REDEMPTION		84	84	85	85						84				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2008	SCHEDULED REDEMPTION		672	672	699	692		(20)		(20)		672				9	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		03/01/2008	SCHEDULED REDEMPTION		15,791	15,791	15,825	15,820		(29)		(29)		15,791				255	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		03/01/2008	SCHEDULED REDEMPTION		229	229	239	236		(7)		(7)		229				3	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		03/01/2008	SCHEDULED REDEMPTION		509	509	534	533		(24)		(24)		509				7	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		03/01/2008	SCHEDULED REDEMPTION		118	118	122	121		(3)		(3)		118				2	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		03/01/2008	SCHEDULED REDEMPTION		2,202	2,202	2,266	2,261		(60)		(60)		2,202				33	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		03/01/2008	SCHEDULED REDEMPTION		1,665	1,665	1,737	1,715		(50)		(50)		1,665				28	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		03/01/2008	SCHEDULED REDEMPTION		204	204	214	213		(9)		(9)		204				3	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2008	SCHEDULED REDEMPTION		94	94	98	97		(3)		(3)		94				2	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		03/01/2008	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		03/01/2008	SCHEDULED REDEMPTION		651	651	653	653		(2)		(2)		651				9	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		03/01/2008	SCHEDULED REDEMPTION		23,320	23,320	24,475	24,436		(1,116)		(1,116)		23,320				371	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		03/01/2008	SCHEDULED REDEMPTION		182	182	190	189		(7)		(7)		182				3	06/01/2032	1
31390D-ZF-4	FED NATL MTG ASSOC #643442		03/01/2008	SCHEDULED REDEMPTION		5,308	5,308	5,529	5,488		(180)		(180)		5,308				69	06/01/2017	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2008	SCHEDULED REDEMPTION		6,826	6,826	7,111	7,061		(236)		(236)		6,826				99	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		03/01/2008	SCHEDULED REDEMPTION		863	863	865	864		(2)		(2)		863				14	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		03/01/2008	SCHEDULED REDEMPTION		354	354	364	364		(10)		(10)		354				6	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		03/01/2008	SCHEDULED REDEMPTION		518	518	542	537		(18)		(18)		518				8	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		03/01/2008	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		03/01/2008	SCHEDULED REDEMPTION		5,792	5,792	6,053	5,958		(167)		(167)		5,792				100	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		03/01/2008	SCHEDULED REDEMPTION		1,815	1,815	1,906	1,895		(80)		(80)		1,815				29	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		03/01/2008	SCHEDULED REDEMPTION		275	275	289	287		(12)		(12)		275				4	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		03/01/2008	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		03/01/2008	SCHEDULED REDEMPTION		180	180	188	188		(8)		(8)		180				3	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		03/01/2008	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				1	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		03/01/2008	SCHEDULED REDEMPTION		641	641	644	644		(3)		(3)		641				9	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		03/01/2008	SCHEDULED REDEMPTION		12,350	12,350	12,419	12,406		(56)		(56)		12,350				176	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		03/01/2008	SCHEDULED REDEMPTION		11,907	11,907	12,109	12,105		(198)		(198)		11,907				191	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		03/01/2008	SCHEDULED REDEMPTION		309	309	323	320		(10)		(10)		309				5	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		03/01/2008	SCHEDULED REDEMPTION		909	909	914	913		(4)		(4)		909				11	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2008	SCHEDULED REDEMPTION		694	694	733	716		(22)		(22)		694				12	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		03/01/2008	SCHEDULED REDEMPTION		35	35	36	36						35				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		03/01/2008	SCHEDULED REDEMPTION		433	433	453	451		(18)		(18)		433				6	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		03/01/2008	SCHEDULED REDEMPTION		298	298	311	310		(13)		(13)		298				4	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		03/01/2008	SCHEDULED REDEMPTION		1,000	1,000	1,005	1,004		(5)		(5)		1,000				11	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		03/01/2008	SCHEDULED REDEMPTION		365	365	383	380		(15)		(15)		365				5	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		03/01/2008	SCHEDULED REDEMPTION		22	22	22	22						22					07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		03/01/2008	SCHEDULED REDEMPTION		1,684	1,684	1,767	1,760		(76)		(76)		1,684				27	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		03/01/2008	SCHEDULED REDEMPTION		2,815	2,815	2,973	2,907		(93)		(93)		2,815				47	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		03/01/2008	SCHEDULED REDEMPTION		87	87	87	87						87				1	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31390N-2T-8	FED NATL MTG ASSOC #651586		03/01/2008	SCHEDULED REDEMPTION		783	783	788	787		(4)		(4)		783				10	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		03/01/2008	SCHEDULED REDEMPTION		93,907	93,907	94,422	94,321		(414)		(414)		93,907				1,391	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		03/01/2008	SCHEDULED REDEMPTION		289	289	303	302		(13)		(13)		289				4	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		03/01/2008	SCHEDULED REDEMPTION		785	785	824	820		(35)		(35)		785				11	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		03/01/2008	SCHEDULED REDEMPTION		2,405	2,405	2,420	2,418		(12)		(12)		2,405				36	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		03/01/2008	SCHEDULED REDEMPTION		1,127	1,127	1,182	1,175		(49)		(49)		1,127				13	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		03/01/2008	SCHEDULED REDEMPTION		124	124	129	128		(5)		(5)		124				2	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		03/01/2008	SCHEDULED REDEMPTION		584	584	613	609		(25)		(25)		584				8	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		03/01/2008	SCHEDULED REDEMPTION		476	476	499	497		(21)		(21)		476				7	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2008	SCHEDULED REDEMPTION		1,757	1,757	1,797	1,796		(39)		(39)		1,757				27	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		03/01/2008	SCHEDULED REDEMPTION		130	130	136	134		(3)		(3)		130				2	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		03/01/2008	SCHEDULED REDEMPTION		209	209	220	218		(9)		(9)		209				3	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2008	SCHEDULED REDEMPTION		3,045	3,045	3,072	3,070		(25)		(25)		3,045				49	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		03/01/2008	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		03/01/2008	SCHEDULED REDEMPTION		12,378	12,378	12,999	12,916		(538)		(538)		12,378				201	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		03/01/2008	SCHEDULED REDEMPTION		11,363	11,363	11,933	11,857		(493)		(493)		11,363				155	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		03/01/2008	SCHEDULED REDEMPTION		1,044	1,044	1,050	1,049		(5)		(5)		1,044				15	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		03/01/2008	SCHEDULED REDEMPTION		373	373	375	375		(2)		(2)		373				5	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		03/01/2008	SCHEDULED REDEMPTION		694	694	729	724		(30)		(30)		694				10	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		03/01/2008	SCHEDULED REDEMPTION		2,895	2,895	2,976	2,964		(68)		(68)		2,895				38	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2008	SCHEDULED REDEMPTION		76	76	77	76						76				1	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		03/01/2008	SCHEDULED REDEMPTION		655	655	687	683		(28)		(28)		655				9	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		03/01/2008	SCHEDULED REDEMPTION		132,377	132,377	136,727	135,810		(3,434)		(3,434)		132,377				1,559	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		03/01/2008	SCHEDULED REDEMPTION		49	49	52	52		(2)		(2)		49				1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		03/01/2008	SCHEDULED REDEMPTION		25,387	25,387	25,657	25,648		(261)		(261)		25,387				317	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		03/01/2008	SCHEDULED REDEMPTION		8,170	8,170	8,580	8,525		(355)		(355)		8,170				132	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		03/01/2008	SCHEDULED REDEMPTION		5,231	5,231	5,494	5,465		(234)		(234)		5,231				70	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		03/01/2008	SCHEDULED REDEMPTION		4,876	4,876	4,999	4,990		(113)		(113)		4,876				54	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		03/01/2008	SCHEDULED REDEMPTION		6,893	6,893	7,087	7,084		(192)		(192)		6,893				106	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		03/01/2008	SCHEDULED REDEMPTION		7,878	7,878	8,266	8,224		(346)		(346)		7,878				114	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		03/01/2008	SCHEDULED REDEMPTION		32,534	32,534	33,283	33,129		(595)		(595)		32,534				409	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		03/01/2008	SCHEDULED REDEMPTION		510	510	535	531		(22)		(22)		510				7	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		03/01/2008	SCHEDULED REDEMPTION		12,312	12,312	12,619	12,596		(284)		(284)		12,312				164	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		03/01/2008	SCHEDULED REDEMPTION		36,941	36,941	38,186	37,923		(982)		(982)		36,941				483	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		03/01/2008	SCHEDULED REDEMPTION		280	280	286	286		(6)		(6)		280				4	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		03/01/2008	SCHEDULED REDEMPTION		1,143	1,143	1,171	1,166		(23)		(23)		1,143				13	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		03/01/2008	SCHEDULED REDEMPTION		34,815	34,815	35,779	35,580		(765)		(765)		34,815				457	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		03/01/2008	SCHEDULED REDEMPTION		15,328	15,328	16,097	15,983		(655)		(655)		15,328				248	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		03/01/2008	SCHEDULED REDEMPTION		329	329	338	338		(9)		(9)		329				4	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2008	SCHEDULED REDEMPTION		5,816	5,816	6,108	6,061		(245)		(245)		5,816				64	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		03/01/2008	SCHEDULED REDEMPTION		6,708	6,708	6,888	6,862		(154)		(154)		6,708				84	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2008	SCHEDULED REDEMPTION		125,060	125,060	127,859	127,323		(2,263)		(2,263)		125,060				1,547	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		03/01/2008	SCHEDULED REDEMPTION		4,051	4,051	4,251	4,227		(175)		(175)		4,051				65	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2008	SCHEDULED REDEMPTION		549,113	549,113	558,444	555,787		(6,674)		(6,674)		549,113				7,470	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		03/01/2008	SCHEDULED REDEMPTION		148	148	154	152		(5)		(5)		148				2	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		03/01/2008	SCHEDULED REDEMPTION		1,732	1,732	1,759	1,753		(22)		(22)		1,732				21	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		03/01/2008	SCHEDULED REDEMPTION		2,583	2,583	2,603	2,601		(18)		(18)		2,583				32	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2008	SCHEDULED REDEMPTION		65,036	65,036	67,830	67,190		(2,154)		(2,154)		65,036				917	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		03/01/2008	SCHEDULED REDEMPTION		1,397	1,397	1,408	1,407		(10)		(10)		1,397				18	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		03/01/2008	SCHEDULED REDEMPTION		6,736	6,736	7,047	7,012		(276)		(276)		6,736				117	01/01/2032	1
31391S-U5-7	FED NATL MTG ASSOC #675704		02/01/2008	Various		177,939	179,841	170,282	170,566		7		7		170,573		7,365	7,365	1,594	02/01/2033	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		03/01/2008	SCHEDULED REDEMPTION		3,170	3,170	3,317	3,310		(139)		(139)		3,170				55	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		03/01/2008	SCHEDULED REDEMPTION		3,405	3,405	3,490	3,484		(79)		(79)		3,405				46	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		03/01/2008	SCHEDULED REDEMPTION		31	31	33	32		(1)		(1)		31					01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		03/01/2008	SCHEDULED REDEMPTION		3,596	3,596	3,641	3,636		(40)		(40)		3,596				44	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		03/01/2008	SCHEDULED REDEMPTION		1,404,322	1,404,322	1,439,869	1,432,393		(28,071)		(28,071)		1,404,322				17,690	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2008	SCHEDULED REDEMPTION		1,185	1,185	1,233	1,224		(39)		(39)		1,185				16	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		03/01/2008	SCHEDULED REDEMPTION		163,929	163,929	165,389	165,351		(1,421)		(1,421)		163,929				2,049	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		03/01/2008	SCHEDULED REDEMPTION		4,046	4,046	4,076	4,074		(28)		(28)		4,046				55	01/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31391Y-VS-3	FED NATL MTG ASSOC #681125		03/01/2008	SCHEDULED REDEMPTION		20,253	20,253	20,754	20,741		(488)		(488)		20,253				302	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		03/01/2008	SCHEDULED REDEMPTION		422	422	443	439		(17)		(17)		422				6	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		03/01/2008	SCHEDULED REDEMPTION		2,874	2,874	2,895	2,893		(20)		(20)		2,874				36	02/01/2018	1
31400B-ZG-4	FED NATL MTG ASSOC #683043		02/01/2008	Various		150,500	145,331	152,484	151,218		145		145		151,362		(862)	(862)	1,860	02/01/2033	1
31400B-5Z-5	FED NATL MTG ASSOC #683164		02/01/2008	Various		95,483	92,199	96,823	95,874		94		94		95,968		(485)	(485)	1,181	02/01/2033	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		03/01/2008	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		03/01/2008	SCHEDULED REDEMPTION		1,043	1,043	1,066	1,060		(17)		(17)		1,043				12	02/01/2018	1
31400E-BY-5	FED NATL MTG ASSOC #685055		03/01/2008	SCHEDULED REDEMPTION		83	83	80	80		2		2		83				1	05/01/2034	1
31400E-V9-8	FED NATL MTG ASSOC #685640		03/01/2008	SCHEDULED REDEMPTION		462,094	462,094	476,245	473,282		(11,188)		(11,188)		462,094				4,958	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		03/01/2008	SCHEDULED REDEMPTION		471	471	482	481		(10)		(10)		471				6	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		03/01/2008	SCHEDULED REDEMPTION		539	539	551	548		(9)		(9)		539				5	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		03/01/2008	SCHEDULED REDEMPTION		73,983	73,983	74,769	74,745		(762)		(762)		73,983				889	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		03/01/2008	SCHEDULED REDEMPTION		50	50	53	52		(2)		(2)		50				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		03/01/2008	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35					03/01/2033	1
31400L-4C-5	FED NATL MTG ASSOC #691219		02/01/2008	Various		935,552	903,356	918,906	917,891		(195)		(195)		917,696		17,856	17,856	11,573	01/01/2037	1
31400P-KV-6	FED NATL MTG ASSOC #693408		03/01/2008	SCHEDULED REDEMPTION		549	549	543	543		6		6		549				6	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		03/01/2008	SCHEDULED REDEMPTION		1,543	1,543	1,559	1,559		(16)		(16)		1,543				19	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		03/01/2008	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37					03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		03/01/2008	SCHEDULED REDEMPTION		39,676	39,676	40,608	40,583		(907)		(907)		39,676				592	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		03/01/2008	SCHEDULED REDEMPTION		3,284	3,284	3,387	3,384		(100)		(100)		3,284				48	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		03/01/2008	SCHEDULED REDEMPTION		17,164	17,164	17,346	17,340		(176)		(176)		17,164				208	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		03/01/2008	SCHEDULED REDEMPTION		638,361	638,361	646,042	645,796		(7,435)		(7,435)		638,361				7,602	04/01/2033	1
31400W-L7-3	FED NATL MTG ASSOC #699750		03/01/2008	SCHEDULED REDEMPTION		178,839	178,839	176,413	176,639		2,199		2,199		178,839				1,861	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		03/01/2008	SCHEDULED REDEMPTION		112	112	117	117		(5)		(5)		112				2	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		03/01/2008	SCHEDULED REDEMPTION		7,440	7,440	7,533	7,524		(83)		(83)		7,440				91	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		03/01/2008	SCHEDULED REDEMPTION		22,753	22,753	22,924	22,912		(160)		(160)		22,753				307	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		03/01/2008	SCHEDULED REDEMPTION		2,441	2,441	2,414	2,415		26		26		2,441				24	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2008	SCHEDULED REDEMPTION		2,340	2,340	2,390	2,378		(38)		(38)		2,340				25	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		03/01/2008	SCHEDULED REDEMPTION		18,227	18,227	18,421	18,414		(186)		(186)		18,227				236	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		03/01/2008	SCHEDULED REDEMPTION		1,515	1,515	1,562	1,560		(45)		(45)		1,515				20	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		03/01/2008	SCHEDULED REDEMPTION		272	272	278	278		(6)		(6)		272				3	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		03/01/2008	SCHEDULED REDEMPTION		2,096	2,096	2,142	2,130		(34)		(34)		2,096				22	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		03/01/2008	SCHEDULED REDEMPTION		695	695	712	708		(13)		(13)		695				8	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		03/01/2008	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		03/01/2008	SCHEDULED REDEMPTION		452	452	463	461		(10)		(10)		452				6	03/01/2018	1
31401P-GD-0	FED NATL MTG ASSOC #713996		03/01/2008	SCHEDULED REDEMPTION		7,541	7,541	7,545	7,545		(4)		(4)		7,541				81	07/01/2033	1
31401V-3P-4	FED NATL MTG ASSOC #720006		03/01/2008	SCHEDULED REDEMPTION		19,977	19,977	20,189	20,181		(204)		(204)		19,977				206	07/01/2033	1
31401X-CV-7	FED NATL MTG ASSOC #721084		03/01/2008	SCHEDULED REDEMPTION		1,281	1,281	1,248	1,249		31		31		1,281				15	10/01/2033	1
31401X-HB-3	FED NATL MTG ASSOC #721255		03/01/2008	SCHEDULED REDEMPTION		224,993	224,993	227,384	227,289		(2,296)		(2,296)		224,993				2,830	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		03/01/2008	SCHEDULED REDEMPTION		14,680	14,680	14,836	14,831		(151)		(151)		14,680				173	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		03/01/2008	SCHEDULED REDEMPTION		13,238	13,238	13,566	13,555		(317)		(317)		13,238				195	06/01/2033	1
31401Y-DT-9	FED NATL MTG ASSOC #722014		02/01/2008	Various		100,729	97,265	102,143	100,920		93		93		101,013		(284)	(284)	1,246	06/01/2033	1
31401Y-JP-1	FED NATL MTG ASSOC #722170		03/01/2008	SCHEDULED REDEMPTION		6,720	6,720	6,724	6,723		(4)		(4)		6,720				76	07/01/2033	1
31402A-JW-7	FED NATL MTG ASSOC #723077		02/01/2008	Various		396,501	400,741	383,772	384,814		(1)		(1)		384,813		11,688	11,688	3,551	04/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		03/01/2008	SCHEDULED REDEMPTION		5,346	5,346	5,490	5,468		(121)		(121)		5,346				66	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		03/01/2008	SCHEDULED REDEMPTION		49,790	49,790	50,319	50,288		(498)		(498)		49,790				620	06/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		03/01/2008	SCHEDULED REDEMPTION		36,474	36,474	36,343	36,351		123		123		36,474				431	07/01/2033	1
31402C-PL-0	FED NATL MTG ASSOC #725027		03/01/2008	SCHEDULED REDEMPTION		8,183	8,183	8,188	8,188		(5)		(5)		8,183				92	11/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		03/01/2008	SCHEDULED REDEMPTION		54,598	54,598	55,696	55,535		(936)		(936)		54,598				672	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		03/01/2008	SCHEDULED REDEMPTION		52,684	52,684	53,790	53,634		(950)		(950)		52,684				660	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2008	SCHEDULED REDEMPTION		1,063	1,063	1,086	1,084		(21)		(21)		1,063				15	02/01/2034	1
31402C-VZ-2	FED NATL MTG ASSOC #725232		03/01/2008	SCHEDULED REDEMPTION		420,345	420,345	413,056	413,235		7,111		7,111		420,345				4,723	03/01/2034	1
31402C-YK-2	FED NATL MTG ASSOC #725314		03/01/2008	SCHEDULED REDEMPTION		8,979	8,979	8,953	8,955		23		23		8,979				101	04/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		03/01/2008	SCHEDULED REDEMPTION		8,446	8,446	8,398	8,407		38		38		8,446				84	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		03/01/2008	SCHEDULED REDEMPTION		14,568	14,568	14,936	14,912		(344)		(344)		14,568				198	08/01/2034	1
31402E-J4-1	FED NATL MTG ASSOC #726683		03/01/2008	SCHEDULED REDEMPTION		95,267	95,267	95,327	95,323		(56)		(56)		95,267				1,173	10/01/2033	1
31402E-KE-7	FED NATL MTG ASSOC #726693		03/01/2008	SCHEDULED REDEMPTION		118,002	118,002	119,473	119,327		(1,325)		(1,325)		118,002				1,226	10/01/2033	1
31402E-KJ-6	FED NATL MTG ASSOC #726697		03/01/2008	SCHEDULED REDEMPTION		4,029	4,029	4,032	4,032		(2)		(2)		4,029				43	11/01/2033	1
31402E-WA-2	FED NATL MTG ASSOC #727041		03/01/2008	SCHEDULED REDEMPTION		763	763	743	743		20		20		763				8	08/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31402E-WR-5	FED NATL MTG ASSOC #727056		03/01/2008	SCHEDULED REDEMPTION		51,661	51,661	51,113	51,158		503		503		51,661				536	09/01/2033	1
31402E-XX-1	FED NATL MTG ASSOC #727094		02/01/2008	Various		809,825	818,486	774,815	775,972		3		3		775,975		33,850	33,850	7,253	08/01/2033	1
31402E-2V-9	FED NATL MTG ASSOC #727188		03/01/2008	SCHEDULED REDEMPTION		4,973	4,973	4,844	4,850		122		122		4,973				53	08/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		03/01/2008	SCHEDULED REDEMPTION		2,306	2,306	2,280	2,281		25		25		2,306				27	07/01/2018	1
31402H-J6-9	FED NATL MTG ASSOC #729385		02/01/2008	Various		4,269,756	4,315,058	4,125,600	4,132,883		1,338		1,338		4,134,221		135,535	135,535	38,071	08/01/2033	1
31402H-PE-5	FED NATL MTG ASSOC #729521		03/01/2008	SCHEDULED REDEMPTION		1,825	1,825	1,826	1,826		(1)		(1)		1,825				20	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		03/01/2008	SCHEDULED REDEMPTION		89,375	89,375	86,974	87,029		2,346		2,346		89,375				908	07/01/2033	1
31402H-YP-0	FED NATL MTG ASSOC #729818		03/01/2008	SCHEDULED REDEMPTION		289	289	295	293		(5)		(5)		289				3	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		03/01/2008	SCHEDULED REDEMPTION		1,632	1,632	1,650	1,650		(18)		(18)		1,632				22	08/01/2034	1
31402J-2E-6	FED NATL MTG ASSOC #730773		02/01/2008	Various		22,982	23,228	21,989	22,021						22,021		961	961	206	08/01/2033	1
31402J-2F-3	FED NATL MTG ASSOC #730774		03/01/2008	SCHEDULED REDEMPTION		154,689	154,689	153,045	153,175		1,514		1,514		154,689				1,889	08/01/2033	1
31402K-GP-3	FED NATL MTG ASSOC #731106		02/01/2008	Various		1,191,943	1,204,693	1,140,415	1,142,139		(6)		(6)		1,142,133		49,809	49,809	10,676	07/01/2033	1
31402K-QL-1	FED NATL MTG ASSOC #731359		03/01/2008	SCHEDULED REDEMPTION		121,994	121,994	121,098	121,170		824		824		121,994				1,365	08/01/2033	1
31402K-VV-3	FED NATL MTG ASSOC #731528		03/01/2008	SCHEDULED REDEMPTION		146	146	147			(2)		(2)		146				1	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		03/01/2008	SCHEDULED REDEMPTION		853	853	871	867		(14)		(14)		853				9	02/01/2019	1
31402N-GL-6	FED NATL MTG ASSOC #733803		03/01/2008	SCHEDULED REDEMPTION		26,172	26,172	27,223	26,301		(129)		(129)		26,172				312	09/01/2008	1
31402N-J7-4	FED NATL MTG ASSOC #733886		03/01/2008	SCHEDULED REDEMPTION		10,406	10,406	10,569	10,545		(139)		(139)		10,406				127	12/01/2017	1
31402N-4B-1	FED NATL MTG ASSOC #734418		02/01/2008	Various		13,324,025	13,465,486	12,905,826	12,948,221		3,720		3,720		12,951,941		372,084	372,084	118,827	08/01/2033	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		03/01/2008	SCHEDULED REDEMPTION		41,726	41,726	43,819	43,450		(1,724)		(1,724)		41,726				534	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		03/01/2008	SCHEDULED REDEMPTION		1,661	1,661	1,693	1,686		(24)		(24)		1,661				19	09/01/2018	1
31402Q-N9-8	FED NATL MTG ASSOC #734916		03/01/2008	SCHEDULED REDEMPTION		552	552	537	538		15		15		552				6	08/01/2033	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		03/01/2008	SCHEDULED REDEMPTION		20,291	20,291	20,271	20,274		17		17		20,291				204	11/01/2019	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		03/01/2008	SCHEDULED REDEMPTION		703,471	703,471	706,219			(2,748)		(2,748)		703,471				2,931	04/01/2035	1
31402Q-7H-8	FED NATL MTG ASSOC #735396		02/01/2008	Various		42,690	43,143	41,970	42,098		7		7		42,105		585	585	381	04/01/2035	1
31402R-DA-4	FED NATL MTG ASSOC #735497		02/01/2008	Various		204,704	206,865	201,241	201,857		62		62		201,919		2,785	2,785	1,823	05/01/2035	1
31402S-QG-5	FED NATL MTG ASSOC #736755		03/01/2008	SCHEDULED REDEMPTION		104,274	104,274	109,439	108,201		(3,926)		(3,926)		104,274				1,692	08/01/2034	1
31402S-RW-9	FED NATL MTG ASSOC #736801		03/01/2008	SCHEDULED REDEMPTION		26,236	26,236	25,559	25,594		642		642		26,236				320	09/01/2033	1
31402T-M7-7	FED NATL MTG ASSOC #737582		03/01/2008	SCHEDULED REDEMPTION		32,697	32,697	33,563	33,552		(855)		(855)		32,697				492	09/01/2033	1
31402T-V4-4	FED NATL MTG ASSOC #737835		02/01/2008	Various		1,085,698	1,097,314	1,052,393	1,055,587		(10)		(10)		1,055,576		30,122	30,122	9,726	09/01/2033	1
31402U-MC-3	FED NATL MTG ASSOC #738455		03/01/2008	SCHEDULED REDEMPTION		18,170	18,170	17,701	17,725		444		444		18,170				218	09/01/2033	1
31402U-ME-9	FED NATL MTG ASSOC #738457		02/01/2008	Various		403,386	407,680	385,928	386,497		102		102		386,599		16,787	16,787	3,608	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		03/01/2008	SCHEDULED REDEMPTION		150	150	152			(2)		(2)		150				1	11/01/2018	1
31402U-X9-8	FED NATL MTG ASSOC #738804		03/01/2008	SCHEDULED REDEMPTION		111,018	111,018	115,077	113,856		(2,837)		(2,837)		111,018				1,460	10/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		03/01/2008	SCHEDULED REDEMPTION		438	438	460	453		(15)		(15)		438				7	09/01/2033	1
31402V-QX-1	FED NATL MTG ASSOC #739470		03/01/2008	SCHEDULED REDEMPTION		44,987	44,987	46,407	45,995		(1,008)		(1,008)		44,987				552	10/01/2018	1
31402W-F4-5	FED NATL MTG ASSOC #740087		03/01/2008	SCHEDULED REDEMPTION		449	449	460	458		(8)		(8)		449				5	09/01/2018	1
31402W-LA-4	FED NATL MTG ASSOC #740221		02/01/2008	Various		388,309	392,436	371,497	372,048		131		131		372,180		16,130	16,130	3,470	09/01/2033	1
31402W-LE-6	FED NATL MTG ASSOC #740225		02/01/2008	Various		429,445	433,975	412,276	414,424		259		259		414,683		14,762	14,762	3,829	09/01/2033	1
31402W-NL-8	FED NATL MTG ASSOC #740295		02/01/2008	Various		79,224	80,069	75,797	75,898		7		7		75,905		3,318	3,318	709	10/01/2033	1
31402W-QE-1	FED NATL MTG ASSOC #740353		03/01/2008	SCHEDULED REDEMPTION		6,265	6,265	6,343	6,335		(70)		(70)		6,265				76	10/01/2033	1
31402W-SP-4	FED NATL MTG ASSOC #740426		02/01/2008	Various		673,151	654,848	675,670	669,735		222		222		669,957		3,194	3,194	7,738	09/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		03/01/2008	SCHEDULED REDEMPTION		1,524	1,524	1,507	1,507		17		17		1,524				17	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		03/01/2008	SCHEDULED REDEMPTION		159	159	163	163		(4)		(4)		159				2	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		03/01/2008	SCHEDULED REDEMPTION		112,162	112,162	114,445	114,216		(2,054)		(2,054)		112,162				1,409	09/01/2033	1
31402Y-GR-9	FED NATL MTG ASSOC #741908		03/01/2008	SCHEDULED REDEMPTION		50,862	50,862	49,496	49,528		1,334		1,334		50,862				558	11/01/2033	1
31402Y-GS-7	FED NATL MTG ASSOC #741909		03/01/2008	SCHEDULED REDEMPTION		240,386	240,386	235,578	235,839		4,547		4,547		240,386				2,806	10/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		03/01/2008	SCHEDULED REDEMPTION		16,184	16,184	16,286	16,268		(84)		(84)		16,184				198	09/01/2033	1
31402Y-QH-0	FED NATL MTG ASSOC #742156		02/01/2008	Various		644,508	626,984	645,304	640,499		201		201		640,700		3,808	3,808	7,410	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		03/01/2008	SCHEDULED REDEMPTION		70,059	70,059	72,248	72,111		(2,052)		(2,052)		70,059				1,013	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		03/01/2008	SCHEDULED REDEMPTION		54,103	54,103	55,537	55,516		(1,413)		(1,413)		54,103				603	11/01/2033	1
31403C-HP-9	FED NATL MTG ASSOC #744638		03/01/2008	SCHEDULED REDEMPTION		17,449	17,449	17,460	17,459		(10)		(10)		17,449				171	10/01/2033	1
31403C-RJ-2	FED NATL MTG ASSOC #744889		03/01/2008	SCHEDULED REDEMPTION		2,063	2,063	2,065	2,065		(1)		(1)		2,063				23	11/01/2033	1
31403D-T8-2	FED NATL MTG ASSOC #745875		02/01/2008	Various		1,987,162	1,920,921	1,953,871	1,952,899		(1,057)		(1,057)		1,951,842		35,320	35,320	24,334	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		02/01/2008	Various		1,980,361	1,914,316	1,947,990	1,946,128		(1,072)		(1,072)		1,945,056		35,305	35,305	24,247	11/01/2036	1
31403D-WF-2	FED NATL MTG ASSOC #745946		03/01/2008	SCHEDULED REDEMPTION		37,960	37,960	37,699	37,723		237		237		37,960				484	11/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		02/01/2008	Various		405,648	392,143	398,879	398,657		(243)		(243)		398,414		7,234	7,234	4,961	10/01/2036	1
31403E-M4-6	FED NATL MTG ASSOC #746579		03/01/2008	SCHEDULED REDEMPTION		2,833	2,833	2,835	2,835		(2)		(2)		2,833				32	10/01/2033	1
31403F-PV-0	FED NATL MTG ASSOC #747536		03/01/2008	SCHEDULED REDEMPTION		86,586	86,586	85,030	85,114		1,472		1,472		86,586				1,026	11/01/2033	1
31403G-JT-0	FED NATL MTG ASSOC #748274		03/01/2008	SCHEDULED REDEMPTION		15,823	15,823	15,833	15,832		(9)		(9)		15,823				178	10/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403G-RW-4	FED NATL MTG ASSOC #748501		03/01/2008	SCHEDULED REDEMPTION		20,294	20,294	19,798	19,798		495		495		20,294				200	11/01/2033	1
31403G-XF-4	FED NATL MTG ASSOC #748678		03/01/2008	SCHEDULED REDEMPTION		6,381	6,381	6,216	6,225		156		156		6,381				76	10/01/2033	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2008	SCHEDULED REDEMPTION		33,215	33,215	34,580	34,132		(917)		(917)		33,215				532	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		03/01/2008	SCHEDULED REDEMPTION		10,950	10,950	11,320	11,248		(298)		(298)		10,950				134	11/01/2018	1
31403H-E5-5	FED NATL MTG ASSOC #749056		03/01/2008	SCHEDULED REDEMPTION		4,852	4,852	4,771	4,773		79		79		4,852				64	11/01/2033	1
31403H-JY-7	FED NATL MTG ASSOC #749179		03/01/2008	SCHEDULED REDEMPTION		4,030	4,030	3,922	3,924		106		106		4,030				44	10/01/2033	1
31403J-RX-6	FED NATL MTG ASSOC #750302		02/01/2008	Various		140,739	142,244	134,654	134,836		(3)		(3)		134,833		5,907	5,907	1,260	09/01/2033	1
31403J-SR-8	FED NATL MTG ASSOC #750328		03/01/2008	SCHEDULED REDEMPTION		1,350	1,350	1,314	1,314		35		35		1,350				15	11/01/2033	1
31403J-ZG-4	FED NATL MTG ASSOC #750543		03/01/2008	SCHEDULED REDEMPTION		8,318	8,318	8,378	8,374		(56)		(56)		8,318				102	01/01/2019	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		03/01/2008	SCHEDULED REDEMPTION		15,207	15,207	14,950	14,961		246		246		15,207				192	02/01/2034	1
31403K-JW-4	FED NATL MTG ASSOC #750977		02/01/2008	Various		1,805,793	1,824,998	1,742,303	1,751,769		389		389		1,752,158		53,635	53,635	16,139	11/01/2033	1
31403K-JX-2	FED NATL MTG ASSOC #750978		03/01/2008	SCHEDULED REDEMPTION		5,679	5,679	5,533	5,540		139		139		5,679				64	11/01/2033	1
31403K-R4-7	FED NATL MTG ASSOC #751207		03/01/2008	SCHEDULED REDEMPTION		17,223	17,223	17,648	17,619		(396)		(396)		17,223				255	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		03/01/2008	SCHEDULED REDEMPTION		292,758	292,758	298,222	297,022		(4,264)		(4,264)		292,758				3,612	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		03/01/2008	SCHEDULED REDEMPTION		208,266	208,266	212,562	211,510		(3,243)		(3,243)		208,266				2,368	12/01/2033	1
31403N-CF-2	FED NATL MTG ASSOC #753470		03/01/2008	SCHEDULED REDEMPTION		1,715	1,715	1,669	1,670		45		45		1,715				21	11/01/2033	1
31403N-KJ-5	FED NATL MTG ASSOC #753697		02/01/2008	Various		22,018	22,233	21,046	21,075		99		99		21,174		844	844	190	09/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		03/01/2008	SCHEDULED REDEMPTION		1,844	1,844	1,901	1,885		(42)		(42)		1,844				25	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		03/01/2008	SCHEDULED REDEMPTION		159	159	160	160		(2)		(2)		159				2	11/01/2033	1
31403R-DC-9	FED NATL MTG ASSOC #755299		02/01/2008	Various		727,367	735,146	695,922	696,861		(32)		(32)		696,830		30,538	30,538	6,515	12/01/2033	1
31403S-DL-7	FED NATL MTG ASSOC #756207		03/01/2008	SCHEDULED REDEMPTION		3,833	3,833	3,734	3,740		93		93		3,833				40	12/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		03/01/2008	SCHEDULED REDEMPTION		7,072	7,072	6,953	6,957		115		115		7,072				69	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		03/01/2008	SCHEDULED REDEMPTION		2,285	2,285	2,391	2,384		(99)		(99)		2,285				33	08/01/2034	1
31403T-QF-4	FED NATL MTG ASSOC #757454		03/01/2008	SCHEDULED REDEMPTION		23,844	23,844	24,018	24,007		(163)		(163)		23,844				317	11/01/2018	1
31403T-R9-7	FED NATL MTG ASSOC #757512		03/01/2008	SCHEDULED REDEMPTION		95,568	95,568	97,607	97,183		(1,614)		(1,614)		95,568				1,286	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		03/01/2008	SCHEDULED REDEMPTION		2,418	2,418	2,348	2,349		69		69		2,418				24	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		03/01/2008	SCHEDULED REDEMPTION		1,271	1,271	1,284	1,280		(9)		(9)		1,271				13	12/01/2018	1
31403U-HE-4	FED NATL MTG ASSOC #758129		02/01/2008	Various		749,748	757,770	717,339	718,325		(52)		(52)		718,273		31,475	31,475	6,717	12/01/2033	1
31403V-YT-0	FED NATL MTG ASSOC #759522		03/01/2008	SCHEDULED REDEMPTION		4,479	4,479	4,403	4,406		73		73		4,479				52	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		03/01/2008	SCHEDULED REDEMPTION		17,184	17,184	16,894	16,904		280		280		17,184				192	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		03/01/2008	SCHEDULED REDEMPTION		196	196	198	198		(1)		(1)		196				2	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		03/01/2008	SCHEDULED REDEMPTION		1,248	1,248	1,262	1,262		(14)		(14)		1,248				16	12/01/2033	1
31403X-5P-6	FED NATL MTG ASSOC #761454		03/01/2008	SCHEDULED REDEMPTION		2,252	2,252	2,269	2,267		(15)		(15)		2,252				28	03/01/2019	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		03/01/2008	SCHEDULED REDEMPTION		1,501	1,501	1,476	1,477		24		24		1,501				18	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		03/01/2008	SCHEDULED REDEMPTION		668	668	682	678		(11)		(11)		668				8	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		03/01/2008	SCHEDULED REDEMPTION		42,850	42,850	43,172	43,148		(298)		(298)		42,850				433	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		03/01/2008	SCHEDULED REDEMPTION		3,862	3,862	3,947	3,931		(69)		(69)		3,862				44	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		03/01/2008	SCHEDULED REDEMPTION		27,028	27,028	28,100	27,746		(718)		(718)		27,028				364	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		03/01/2008	SCHEDULED REDEMPTION		10,859	10,859	10,676	10,682		177		177		10,859				132	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		03/01/2008	SCHEDULED REDEMPTION		52,372	52,372	51,489	51,517		855		855		52,372				577	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		03/01/2008	SCHEDULED REDEMPTION		3,600	3,600	3,539	3,542		59		59		3,600				45	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		03/01/2008	SCHEDULED REDEMPTION		1,547	1,547	1,585	1,582		(35)		(35)		1,547				22	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		03/01/2008	SCHEDULED REDEMPTION		19,934	19,934	19,598	19,609		325		325		19,934				270	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		03/01/2008	SCHEDULED REDEMPTION		25,846	25,846	26,407	26,290		(445)		(445)		25,846				285	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		03/01/2008	SCHEDULED REDEMPTION		17,575	17,575	17,278	17,290		285		285		17,575				219	03/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		03/01/2008	SCHEDULED REDEMPTION		30,519	30,519	30,740	30,725		(206)		(206)		30,519				382	03/01/2019	1
31404E-RD-0	FED NATL MTG ASSOC #766484		03/01/2008	SCHEDULED REDEMPTION		2,462	2,462	2,421	2,422		40		40		2,462				29	03/01/2034	1
31404F-CH-4	FED NATL MTG ASSOC #766972		03/01/2008	SCHEDULED REDEMPTION		11,054	11,054	10,769	10,785		269		269		11,054				110	01/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		03/01/2008	SCHEDULED REDEMPTION		1,333	1,333	1,382	1,367		(34)		(34)		1,333				18	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		03/01/2008	SCHEDULED REDEMPTION		8,558	8,558	8,748	8,703		(146)		(146)		8,558				105	02/01/2034	1
31404F-3M-3	FED NATL MTG ASSOC #767704		03/01/2008	SCHEDULED REDEMPTION		49,139	49,139	47,743	47,781		1,358		1,358		49,139				611	03/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		03/01/2008	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		03/01/2008	SCHEDULED REDEMPTION		2,698	2,698	2,796	2,778		(80)		(80)		2,698				40	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		03/01/2008	SCHEDULED REDEMPTION		28,225	28,225	27,753	27,774		451		451		28,225				323	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		03/01/2008	SCHEDULED REDEMPTION		20,706	20,706	20,356	20,369		336		336		20,706				242	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		03/01/2008	SCHEDULED REDEMPTION		15,240	15,240	14,983	14,993		248		248		15,240				208	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		03/01/2008	SCHEDULED REDEMPTION		1,306	1,306	1,284	1,285		21		21		1,306				14	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		03/01/2008	SCHEDULED REDEMPTION		1,228	1,228	1,207	1,208		20		20		1,228				15	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		03/01/2008	SCHEDULED REDEMPTION		4,027	4,027	3,959	3,961		65		65		4,027				49	03/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31404P-KD-2	FED NATL MTG ASSOC #774392		03/01/2008	SCHEDULED REDEMPTION		5,932	5,932	5,833	5,837		95		95		5,932				80	04/01/2034	1
31404P-QL-8	FED NATL MTG ASSOC #774559		02/01/2008	Various		103,194	104,298	99,083	99,771		(4)		(4)		99,767		3,427	3,427	924	04/01/2034	1
31404Q-EC-9	FED NATL MTG ASSOC #775131		03/01/2008	SCHEDULED REDEMPTION		5,509	5,509	5,353	5,357		152		152		5,509				60	05/01/2034	1
31404R-X2-8	FED NATL MTG ASSOC #776597		02/01/2008	Various		568,231	574,305	545,590	549,621		9		9		549,630		18,601	18,601	5,089	04/01/2029	1
31404S-J7-1	FED NATL MTG ASSOC #777086		03/01/2008	SCHEDULED REDEMPTION		1,286	1,286	1,249	1,250		36		36		1,286				16	05/01/2034	1
31404S-5F-8	FED NATL MTG ASSOC #777646		03/01/2008	SCHEDULED REDEMPTION		5,415	5,415	5,269	5,272		142		142		5,415				61	04/01/2034	1
31404T-GF-4	FED NATL MTG ASSOC #777898		03/01/2008	SCHEDULED REDEMPTION		2,545	2,545	2,472	2,474		70		70		2,545				28	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		03/01/2008	SCHEDULED REDEMPTION		10,031	10,031	10,063	10,062		(30)		(30)		10,031				123	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		03/01/2008	SCHEDULED REDEMPTION		21,042	21,042	20,754	20,797		245		245		21,042				285	06/01/2034	1
31405A-T5-2	FED NATL MTG ASSOC #783672		02/01/2008	Various		7,275,726	7,353,575	7,072,072	7,096,310		47		47		7,096,358		179,368	179,368	65,177	06/01/2034	1
31405D-FF-9	FED NATL MTG ASSOC #785966		03/01/2008	SCHEDULED REDEMPTION		138,460	138,460	139,463	139,372		(912)		(912)		138,460				1,819	07/01/2019	1
31405D-SM-0	FED NATL MTG ASSOC #786324		03/01/2008	SCHEDULED REDEMPTION		5,602	5,602	5,750	5,740		(138)		(138)		5,602				81	07/01/2034	1
31405H-E3-8	FED NATL MTG ASSOC #789554		03/01/2008	SCHEDULED REDEMPTION		3,466	3,466	3,491	3,490		(24)		(24)		3,466				42	04/01/2019	1
31405H-H7-6	FED NATL MTG ASSOC #789654		03/01/2008	SCHEDULED REDEMPTION		30,900	30,900	31,124	31,099		(199)		(199)		30,900				398	11/01/2019	1
31405J-J9-6	FED NATL MTG ASSOC #790588		03/01/2008	SCHEDULED REDEMPTION		34,091	34,091	34,671	34,636		(545)		(545)		34,091				552	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		03/01/2008	SCHEDULED REDEMPTION		766	766	775			(9)		(9)		766				3	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		03/01/2008	SCHEDULED REDEMPTION		1,821	1,821	1,869	1,865		(44)		(44)		1,821				26	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		03/01/2008	SCHEDULED REDEMPTION		7,455	7,455	7,824	7,720		(265)		(265)		7,455				108	10/01/2034	1
31405R-MC-7	FED NATL MTG ASSOC #796955		02/01/2008	Various		3,783,632	3,726,196	3,789,658	3,778,451		460		460		3,778,910		4,722	4,722	40,365	10/01/2034	1
31405R-5W-2	FED NATL MTG ASSOC #797461		02/01/2008	Various		172,890	174,741	159,904	160,878		71		71		160,949		11,941	11,941	1,549	01/01/2035	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		03/01/2008	SCHEDULED REDEMPTION		158,206	158,206	163,150	162,060		(3,853)		(3,853)		158,206				1,969	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		02/01/2008	Various		610,461	616,854	566,252	569,542		941		941		570,483		39,978	39,978	5,400	08/01/2035	1
31405S-FS-8	FED NATL MTG ASSOC #797677		02/01/2008	Various		245,638	248,238	227,875	229,414		207		207		229,622		16,017	16,017	2,192	10/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		03/01/2008	SCHEDULED REDEMPTION		3,969	3,969	4,031	4,023		(54)		(54)		3,969				47	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		03/01/2008	SCHEDULED REDEMPTION		107,925	107,925	113,271	111,768		(3,843)		(3,843)		107,925				1,742	11/01/2034	1
31405W-W9-2	FED NATL MTG ASSOC #801772		02/01/2008	Various		585,274	565,818	575,461	574,855		(409)		(409)		574,446		10,828	10,828	7,209	11/01/2036	1
31405X-NJ-8	FED NATL MTG ASSOC #802393		02/01/2008	Various		1,510,346	1,469,234	1,502,866	1,497,600		368		368		1,497,968		12,378	12,378	17,371	01/01/2035	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		03/01/2008	SCHEDULED REDEMPTION		75,099	75,099	77,446	77,061		(1,963)		(1,963)		75,099				1,120	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		03/01/2008	SCHEDULED REDEMPTION		3,932	3,932	3,898	3,901		31		31		3,932				47	03/01/2035	1
31406C-F4-5	FED NATL MTG ASSOC #805787		02/01/2008	Various		1,027,403	1,013,207	1,030,463	1,027,236		(1,165)		(1,165)		1,026,071		1,332	1,332	10,404	11/01/2034	1
31406D-BP-0	FED NATL MTG ASSOC #806546		03/01/2008	SCHEDULED REDEMPTION		3,072	3,072	3,120	3,110		(38)		(38)		3,072				38	12/01/2019	1
31406D-XX-9	FED NATL MTG ASSOC #807194		03/01/2008	SCHEDULED REDEMPTION		4,886	4,886	4,941	4,932		(46)		(46)		4,886				59	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		03/01/2008	SCHEDULED REDEMPTION		28,651	28,651	29,071	29,018		(366)		(366)		28,651				346	01/01/2020	1
31406E-DC-5	FED NATL MTG ASSOC #807499		02/01/2008	Various		3,142,970	3,057,443	3,127,430	3,116,489		748		748		3,117,238		25,733	25,733	36,144	01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		02/01/2008	Various		7,413,625	7,302,387	7,450,717	7,423,240		(384)		(384)		7,422,856		(9,232)	(9,232)	78,796	01/01/2035	1
31406E-ZB-3	FED NATL MTG ASSOC #808138		02/01/2008	Various		60,751	61,401	59,562	59,781		(1)		(1)		59,780		971	971	544	03/01/2035	1
31406F-A9-2	FED NATL MTG ASSOC #808332		03/01/2008	SCHEDULED REDEMPTION		1,181	1,181	1,234	1,231		(50)		(50)		1,181				17	02/01/2035	1
31406F-TY-7	FED NATL MTG ASSOC #808867		02/01/2008	Various		2,851,968	2,774,352	2,837,859	2,827,241		676		676		2,827,917		24,051	24,051	32,799	01/01/2035	1
31406F-UT-6	FED NATL MTG ASSOC #808894		02/01/2008	Various		545,889	531,031	543,187	541,155		130		130		541,285		4,603	4,603	6,278	01/01/2035	1
31406G-SX-8	FED NATL MTG ASSOC #809734		02/01/2008	Various		1,175,293	1,143,316	1,169,487	1,164,826		269		269		1,165,094		10,199	10,199	13,514	02/01/2035	1
31406G-VA-4	FED NATL MTG ASSOC #809809		02/01/2008	Various		1,706,729	1,660,265	1,698,269	1,691,504		409		409		1,691,913		14,816	14,816	19,631	02/01/2035	1
31406H-5W-3	FED NATL MTG ASSOC #810961		03/01/2008	SCHEDULED REDEMPTION		15,699	15,699	15,657	15,654		44		44		15,699				185	04/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		03/01/2008	SCHEDULED REDEMPTION		5,190	5,190	5,250	5,243		(53)		(53)		5,190				59	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		03/01/2008	SCHEDULED REDEMPTION		2,817	2,817	2,855	2,851		(34)		(34)		2,817				33	07/01/2020	1
31406J-W7-4	FED NATL MTG ASSOC #811670		03/01/2008	SCHEDULED REDEMPTION		621	621	633	631		(10)		(10)		621				8	03/01/2020	1
31406J-W8-2	FED NATL MTG ASSOC #811671		02/01/2008	Various		23,667	23,920	23,270	23,335		(1)		(1)		23,334		333	333	212	03/01/2035	1
31406J-4T-7	FED NATL MTG ASSOC #811834		03/01/2008	SCHEDULED REDEMPTION		2,793	2,793	2,881	2,860		(67)		(67)		2,793				37	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		03/01/2008	SCHEDULED REDEMPTION		86,023	86,023	88,711	88,086		(2,064)		(2,064)		86,023				890	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		03/01/2008	SCHEDULED REDEMPTION		12,113	12,113	12,010	12,017		95		95		12,113				149	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		03/01/2008	SCHEDULED REDEMPTION		3,940	3,940	3,907	3,909		31		31		3,940				48	03/01/2035	1
31406K-ZC-7	FED NATL MTG ASSOC #812639		02/01/2008	Various		840,120	827,359	837,830	836,024		65		65		836,089		4,031	4,031	8,965	04/01/2035	1
31406K-5D-8	FED NATL MTG ASSOC #812744		02/01/2008	Various		1,622,544	1,578,393	1,614,524	1,608,872		384		384		1,609,257		13,287	13,287	18,659	02/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		03/01/2008	SCHEDULED REDEMPTION		9,014	9,014	9,158	9,133		(119)		(119)		9,014				109	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		03/01/2008	SCHEDULED REDEMPTION		56,452	56,452	55,973	56,007		445		445		56,452				772	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		03/01/2008	SCHEDULED REDEMPTION		37,135	37,135	36,820	36,844		291		291		37,135				499	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		03/01/2008	SCHEDULED REDEMPTION		3,477	3,477	3,585	3,560		(83)		(83)		3,477				47	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		03/01/2008	SCHEDULED REDEMPTION		141,014	141,014	145,421	144,450		(3,435)		(3,435)		141,014				1,782	02/01/2035	1
31406M-GU-4	FED NATL MTG ASSOC #813911		03/01/2008	SCHEDULED REDEMPTION		1,079	1,079	1,048	1,048		31		31		1,079				11	11/01/2020	1
31406M-GV-2	FED NATL MTG ASSOC #813912		03/01/2008	SCHEDULED REDEMPTION		4,057	4,057	4,008	4,012		45		45		4,057				45	11/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31406M-HD-1	FED NATL MTG ASSOC #813928		03/01/2008	SCHEDULED REDEMPTION		5,729	5,729	5,608	5,624		105		105		5,729				52	11/01/2020	1
31406M-H7-4	FED NATL MTG ASSOC #813954		03/01/2008	SCHEDULED REDEMPTION		14,451	14,451	14,034	14,039		413		413		14,451				149	12/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		03/01/2008	SCHEDULED REDEMPTION		20,511	20,511	20,337	20,350		161		161		20,511				254	03/01/2035	1
31406M-WP-7	FED NATL MTG ASSOC #814354		02/01/2008	Various		2,516,134	2,447,677	2,503,706	2,493,729		574		574		2,494,303		21,831	21,831	28,933	03/01/2035	1
31406N-AK-0	FED NATL MTG ASSOC #814610		03/01/2008	SCHEDULED REDEMPTION		367,032	367,032	363,920	364,139		2,893		2,893		367,032				4,256	04/01/2035	1
31406N-KL-7	FED NATL MTG ASSOC #814899		02/01/2008	Various		146,819	142,152	144,543	144,491		(140)		(140)		144,351		2,468	2,468	1,798	04/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		03/01/2008	SCHEDULED REDEMPTION		40,055	40,055	40,375	40,322		(267)		(267)		40,055				489	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		02/01/2008	Various		396,666	400,839	389,941	390,984		155		155		391,138		5,528	5,528	3,544	02/01/2035	1
31406N-4F-8	FED NATL MTG ASSOC #815422		02/01/2008	Various		582,975	589,206	569,688	571,034		128		128		571,162		11,814	11,814	5,222	02/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		03/01/2008	SCHEDULED REDEMPTION		138,081	138,081	139,634	139,396		(1,316)		(1,316)		138,081				1,879	03/01/2035	1
31406P-E8-8	FED NATL MTG ASSOC #815659		02/01/2008	Various		2,876,820	2,833,150	2,826,953	2,827,845		(19)		(19)		2,827,827		48,993	48,993	30,692	02/01/2035	1
31406P-U6-4	FED NATL MTG ASSOC #816105		02/01/2008	Various		763,439	751,836	761,117	759,345		60		60		759,405		4,034	4,034	8,148	05/01/2035	1
31406P-VR-7	FED NATL MTG ASSOC #816124		02/01/2008	Various		29,011	29,322	26,917	27,097		(1)		(1)		27,096		1,915	1,915	260	09/01/2035	1
31406Q-AL-1	FED NATL MTG ASSOC #816411		03/01/2008	SCHEDULED REDEMPTION		4,718	4,718	4,582	4,583		135		135		4,718				50	07/01/2020	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		03/01/2008	SCHEDULED REDEMPTION		220,810	220,810	218,938	219,070		1,741		1,741		220,810				3,013	03/01/2035	1
31406Q-GW-1	FED NATL MTG ASSOC #816613		02/01/2008	Various		749,797	729,388	746,084	743,294		180		180		743,474		6,323	6,323	8,624	03/01/2035	1
31406Q-VK-0	FED NATL MTG ASSOC #817018		02/01/2008	Various		84,659	85,327	82,819	83,101		581		581		83,681		978	978	726	02/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		03/01/2008	SCHEDULED REDEMPTION		625	625	607	607		18		18		625				6	07/01/2020	1
31406R-DX-0	FED NATL MTG ASSOC #817418		03/01/2008	SCHEDULED REDEMPTION		12,041	12,041	11,693	11,697		344		344		12,041				120	08/01/2020	1
31406R-D9-3	FED NATL MTG ASSOC #817428		02/01/2008	Various		313,660	317,017	291,012	292,876		(13)		(13)		292,863		20,797	20,797	2,810	08/01/2035	1
31406R-KM-6	FED NATL MTG ASSOC #817600		03/01/2008	SCHEDULED REDEMPTION		1,183	1,183	1,201	1,199		(16)		(16)		1,183				12	11/01/2020	1
31406R-KN-4	FED NATL MTG ASSOC #817601		02/01/2008	Various		62,032	62,695	57,552	57,958		5		5		57,963		4,069	4,069	556	10/01/2035	1
31406R-SR-7	FED NATL MTG ASSOC #817828		03/01/2008	Various		2,036,501	1,968,473	2,002,270	2,000,190		(1,233)		(1,233)		1,998,957		37,544	37,544	25,178	10/01/2036	1
31406R-T2-1	FED NATL MTG ASSOC #817869		03/01/2008	SCHEDULED REDEMPTION		10,662	10,662	10,543	10,548		114		114		10,662				119	03/01/2022	1
31406R-ZJ-7	FED NATL MTG ASSOC #818045		03/01/2008	SCHEDULED REDEMPTION		14,862	14,862	14,695	14,701		161		161		14,862				164	04/01/2022	1
31406S-4L-4	FED NATL MTG ASSOC #819027		03/01/2008	SCHEDULED REDEMPTION		90,322	90,322	89,556	89,614		708		708		90,322				860	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		03/01/2008	SCHEDULED REDEMPTION		300,396	300,396	303,473	303,372		(2,976)		(2,976)		300,396				3,389	04/01/2035	1
31406T-DE-8	FED NATL MTG ASSOC #819201		02/01/2008	Various		3,624,072	3,570,498	3,562,687	3,563,868		153		153		3,564,021		60,051	60,051	38,526	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2008	SCHEDULED REDEMPTION		21,658	21,658	21,658	21,658						21,658				240	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		03/01/2008	SCHEDULED REDEMPTION		2,991	2,991	3,025	3,020		(28)		(28)		2,991				37	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		03/01/2008	SCHEDULED REDEMPTION		27,321	27,321	26,531	26,540		781		781		27,321				249	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		03/01/2008	SCHEDULED REDEMPTION		8,571	8,571	8,767	8,732		(161)		(161)		8,571				114	04/01/2035	1
31406V-EB-8	FED NATL MTG ASSOC #821030		02/01/2008	Various		50,200	50,737	49,357	49,524		(2)		(2)		49,522		678	678	450	05/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		03/01/2008	SCHEDULED REDEMPTION		1,858	1,858	1,887	1,883		(25)		(25)		1,858				22	05/01/2020	1
31406V-R4-0	FED NATL MTG ASSOC #821407		02/01/2008	Various		2,828,382	2,785,407	2,821,095	2,814,281		225		225		2,814,506		13,876	13,876	30,185	06/01/2035	1
31406V-VZ-6	FED NATL MTG ASSOC #821532		02/01/2008	Various		4,800,274	4,727,416	4,787,986	4,776,419		328		328		4,776,747		23,526	23,526	51,214	06/01/2035	1
31406V-2F-2	FED NATL MTG ASSOC #821674		02/01/2008	Various		6,357,275	6,262,079	6,342,312	6,326,992		(456)		(456)		6,326,536		30,739	30,739	67,288	06/01/2035	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		03/01/2008	SCHEDULED REDEMPTION		1,530	1,530	1,486	1,486		44		44		1,530				16	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		03/01/2008	SCHEDULED REDEMPTION		555	555	539	540		16		16		555				6	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		03/01/2008	SCHEDULED REDEMPTION		3,281	3,281	3,323	2,409		(38)		(38)		3,281				31	04/01/2020	1
31406X-DC-3	FED NATL MTG ASSOC #822799		02/01/2008	Various		21,282	21,508	19,786	19,895		24		24		19,919		1,363	1,363	190	04/01/2035	1
31406X-HS-4	FED NATL MTG ASSOC #822941		02/01/2008	Various		499,140	485,554	496,668	494,438		115		115		494,554		4,587	4,587	5,741	04/01/2035	1
31406X-P5-5	FED NATL MTG ASSOC #823144		02/01/2008	Various		1,138,619	1,107,625	1,137,133	1,128,302		430		430		1,128,733		9,886	9,886	13,096	04/01/2035	1
31406Y-R7-7	FED NATL MTG ASSOC #824110		02/01/2008	Various		693,112	674,428	692,395	687,018		134		134		687,152		5,960	5,960	7,943	04/01/2035	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2008	SCHEDULED REDEMPTION		7,859	7,859	7,859	7,859						7,859				86	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		03/01/2008	SCHEDULED REDEMPTION		1,660	1,660	1,681	1,678		(18)		(18)		1,660				17	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		03/01/2008	SCHEDULED REDEMPTION		275	275	279			(3)		(3)		275				1	05/01/2020	1
31407B-Q3-6	FED NATL MTG ASSOC #825874		02/01/2008	Various		209,812	212,058	194,663	195,845		(15)		(15)		195,830		13,982	13,982	1,880	08/01/2035	1
31407B-RH-4	FED NATL MTG ASSOC #825888		03/01/2008	SCHEDULED REDEMPTION		12,546	12,546	12,183	12,187		359		359		12,546				126	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		03/01/2008	SCHEDULED REDEMPTION		1,275	1,275	1,292	1,290		(15)		(15)		1,275				13	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		03/01/2008	SCHEDULED REDEMPTION		1,380	1,380	1,416	1,405		(25)		(25)		1,380				18	07/01/2035	1
31407C-U3-9	FED NATL MTG ASSOC #826902		03/01/2008	SCHEDULED REDEMPTION		59,302	59,302	57,587	57,606		1,695		1,695		59,302				594	08/01/2020	1
31407C-5Y-9	FED NATL MTG ASSOC #827163		02/01/2008	Various		5,185,910	5,044,957	5,160,439	5,135,929		1,041		1,041		5,136,970		48,940	48,940	59,603	05/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		03/01/2008	SCHEDULED REDEMPTION		5,464	5,464	5,349	5,364		100		100		5,464				49	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		03/01/2008	SCHEDULED REDEMPTION		2,375	2,375	2,439	2,418		(43)		(43)		2,375				32	06/01/2035	1
31407E-TK-9	FED NATL MTG ASSOC #828654		03/01/2008	SCHEDULED REDEMPTION		5,587	5,587	5,425	5,427		160		160		5,587				57	09/01/2020	1
31407E-4F-7	FED NATL MTG ASSOC #828922		02/01/2008	Various		758,009	766,125	703,279	707,782		(45)		(45)		707,737		50,273	50,273	6,792	08/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		03/01/2008	SCHEDULED REDEMPTION		1,092	1,092	1,061	1,061		31		31		1,092				11	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		03/01/2008	SCHEDULED REDEMPTION		874	874	886	884		(11)		(11)		874				10	08/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31407F-B3-3	FED NATL MTG ASSOC #829058		03/01/2008	SCHEDULED REDEMPTION		32,181	32,181	31,251	31,261		920		920		32,181				313	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		03/01/2008	SCHEDULED REDEMPTION		2,021	2,021	2,053	2,049		(29)		(29)		2,021				22	09/01/2020	1
31407F-CL-2	FED NATL MTG ASSOC #829075		03/01/2008	SCHEDULED REDEMPTION		17,471	17,471	17,679	17,654		(183)		(183)		17,471				198	09/01/2020	1
31407F-DJ-6	FED NATL MTG ASSOC #829105		03/01/2008	SCHEDULED REDEMPTION		16,522	16,522	16,489	16,494		28		28		16,522				175	10/01/2020	1
31407F-HQ-6	FED NATL MTG ASSOC #829239		02/01/2008	Various		680,194	687,476	631,081	635,142		(31)		(31)		635,111		45,083	45,083	6,094	08/01/2035	1
31407F-KK-5	FED NATL MTG ASSOC #829298		02/01/2008	Various		785,814	794,210	729,060	733,735		86		86		733,820		51,994	51,994	7,038	09/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2008	SCHEDULED REDEMPTION		105,798	105,798	105,798	105,798						105,798				1,310	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		03/01/2008	SCHEDULED REDEMPTION		38,593	38,593	37,478	37,490		1,103		1,103		38,593				386	08/01/2020	1
31407G-ZR-2	FED NATL MTG ASSOC #830652		03/01/2008	SCHEDULED REDEMPTION		62,881	62,881	61,063	61,084		1,797		1,797		62,881				691	09/01/2020	1
31407H-H8-2	FED NATL MTG ASSOC #831055		03/01/2008	SCHEDULED REDEMPTION		2,079	2,079	2,054	2,056		23		23		2,079				23	09/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		03/01/2008	SCHEDULED REDEMPTION		572	572	568	568		4		4		572				7	11/01/2035	1
31407J-HX-3	FED NATL MTG ASSOC #831946		02/01/2008	Various		628,169	606,912	617,354	616,697		(269)		(269)		616,429		11,740	11,740	7,715	12/01/2036	1
31407J-VY-5	FED NATL MTG ASSOC #832331		03/01/2008	SCHEDULED REDEMPTION		751	751	760	759		(8)		(8)		751				9	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		03/01/2008	SCHEDULED REDEMPTION		1,052	1,052	1,068	1,066		(15)		(15)		1,052				11	08/01/2020	1
31407K-HQ-5	FED NATL MTG ASSOC #832839		03/01/2008	SCHEDULED REDEMPTION		3,509	3,509	3,550			(41)		(41)		3,509				15	09/01/2020	1
31407K-Z9-3	FED NATL MTG ASSOC #833368		03/01/2008	SCHEDULED REDEMPTION		751	751	729	730		21		21		751				7	08/01/2020	1
31407K-4M-8	FED NATL MTG ASSOC #833428		02/01/2008	Various		361,721	365,592	335,602	337,758		(5)		(5)		337,753		23,968	23,968	3,240	09/01/2035	1
31407L-E4-5	FED NATL MTG ASSOC #833655		02/01/2008	Various		232,250	224,671	228,892	228,253		(211)		(211)		228,043		4,207	4,207	2,854	08/01/2036	1
31407L-HF-7	FED NATL MTG ASSOC #833730		03/01/2008	SCHEDULED REDEMPTION		6,001	6,001	5,828	5,830		172		172		6,001				61	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		03/01/2008	SCHEDULED REDEMPTION		898	898	911	909		(11)		(11)		898				10	08/01/2020	1
31407M-4K-8	FED NATL MTG ASSOC #835226		03/01/2008	SCHEDULED REDEMPTION		13,209	13,209	13,051	13,063		146		146		13,209				150	08/01/2020	1
31407N-FE-8	FED NATL MTG ASSOC #835465		03/01/2008	SCHEDULED REDEMPTION		17,663	17,663	17,153	17,158		505		505		17,663				179	09/01/2020	1
31407N-FH-1	FED NATL MTG ASSOC #835468		03/01/2008	SCHEDULED REDEMPTION		632	632	639	639		(7)		(7)		632				7	10/01/2020	1
31407N-QM-8	FED NATL MTG ASSOC #835760		02/01/2008	Various		9,267,800	9,366,112	8,880,245	8,897,904		3,588		3,588		8,901,492		366,308	366,308	82,714	09/01/2035	1
31407N-X9-9	FED NATL MTG ASSOC #836004		03/01/2008	SCHEDULED REDEMPTION		3,575	3,575	3,616	3,611		(37)		(37)		3,575				32	09/01/2020	1
31407N-5G-4	FED NATL MTG ASSOC #836147		03/01/2008	SCHEDULED REDEMPTION		12,698	12,698	12,331	12,336		363		363		12,698				139	09/01/2020	1
31407P-KG-2	FED NATL MTG ASSOC #836495		03/01/2008	SCHEDULED REDEMPTION		4,201	4,201	4,150	4,154		46		46		4,201				46	10/01/2020	1
31407P-KZ-0	FED NATL MTG ASSOC #836512		03/01/2008	SCHEDULED REDEMPTION		1,874	1,874	1,819	1,820		54		54		1,874				20	10/01/2020	1
31407Q-CA-2	FED NATL MTG ASSOC #837165		03/01/2008	SCHEDULED REDEMPTION		1,114	1,114	1,082	1,083		32		32		1,114				10	11/01/2020	1
31407Q-CX-2	FED NATL MTG ASSOC #837186		03/01/2008	SCHEDULED REDEMPTION		22,555	22,555	21,903	21,911		644		644		22,555				225	12/01/2020	1
31407Q-DZ-6	FED NATL MTG ASSOC #837220		03/01/2008	SCHEDULED REDEMPTION		17,309	17,309	16,850	16,855		453		453		17,309				176	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		03/01/2008	SCHEDULED REDEMPTION		1,534	1,534	1,489	1,490		44		44		1,534				15	08/01/2020	1
31407Q-TZ-9	FED NATL MTG ASSOC #837668		02/01/2008	Various		350,141	353,890	324,860	326,941		(25)		(25)		326,916		23,225	23,225	3,138	08/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2008	SCHEDULED REDEMPTION		82,380	82,380	82,380	82,380						82,380				708	07/01/2035	1
31407Q-6Y-7	FED NATL MTG ASSOC #837987		02/01/2008	Various		855,057	864,159	793,271	798,368		322		322		798,689		56,367	56,367	7,641	09/01/2035	1
31407R-HT-4	FED NATL MTG ASSOC #838242		02/01/2008	Various		36,530	36,911	33,883	34,101		69		69		34,169		2,361	2,361	326	08/01/2035	1
31407R-U6-9	FED NATL MTG ASSOC #838605		02/01/2008	Various		35,623	36,002	33,049	33,260		15		15		33,275		2,348	2,348	318	09/01/2035	1
31407R-VD-3	FED NATL MTG ASSOC #838612		02/01/2008	Various		212,457	214,730	197,116	198,380						198,379		14,078	14,078	1,903	09/01/2035	1
31407S-ND-0	FED NATL MTG ASSOC #839288		03/01/2008	SCHEDULED REDEMPTION		5,539	5,539	5,379	5,381		158		158		5,539				52	09/01/2020	1
31407S-TX-0	FED NATL MTG ASSOC #839466		02/01/2008	Various		449,570	454,343	417,073	419,747		260		260		420,008		29,562	29,562	4,015	09/01/2035	1
31407S-2E-1	FED NATL MTG ASSOC #839673		03/01/2008	SCHEDULED REDEMPTION		12,927	12,927	12,554	12,558		369		369		12,927				136	09/01/2020	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2008	SCHEDULED REDEMPTION		17,085	17,085	17,085	17,085						17,085				190	07/01/2035	1
31407T-XJ-4	FED NATL MTG ASSOC #840481		03/01/2008	SCHEDULED REDEMPTION		4,195	4,195	4,244			(49)		(49)		4,195				17	11/01/2021	1
31407T-XP-0	FED NATL MTG ASSOC #840486		03/01/2008	SCHEDULED REDEMPTION		1,124	1,124	1,112	1,112		12		12		1,124				13	01/01/2022	1
31407T-2F-6	FED NATL MTG ASSOC #840574		03/01/2008	SCHEDULED REDEMPTION		43,612	43,612	42,351	42,366		1,246		1,246		43,612				451	10/01/2020	1
31407T-2J-8	FED NATL MTG ASSOC #840577		03/01/2008	SCHEDULED REDEMPTION		749	749	757			(9)		(9)		749				3	10/01/2020	1
31407T-2L-3	FED NATL MTG ASSOC #840579		03/01/2008	SCHEDULED REDEMPTION		1,695	1,695	1,675	1,676		19		19		1,695				18	10/01/2020	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2008	SCHEDULED REDEMPTION		4,538	4,538	4,538	4,538						4,538				50	08/01/2035	1
31407U-MT-1	FED NATL MTG ASSOC #841070		03/01/2008	SCHEDULED REDEMPTION		983	983	955	955		28		28		983				10	09/01/2020	1
31407U-2B-2	FED NATL MTG ASSOC #841470		02/01/2008	Various		61,611	62,263	57,155	57,540		57		57		57,597		4,014	4,014	548	09/01/2035	1
31407W-R7-0	FED NATL MTG ASSOC #843010		03/01/2008	SCHEDULED REDEMPTION		3,119,309	3,119,309	3,123,208	3,122,668		(3,359)		(3,359)		3,119,309				36,173	03/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2008	SCHEDULED REDEMPTION		45,628	45,628	44,500	44,645		983		983		45,628				495	11/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		03/01/2008	SCHEDULED REDEMPTION		2,453	2,453	2,445	2,446		7		7		2,453				24	11/01/2020	1
31407X-DR-9	FED NATL MTG ASSOC #843512		03/01/2008	SCHEDULED REDEMPTION		883	883	893			(10)		(10)		883				4	11/01/2020	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		03/01/2008	SCHEDULED REDEMPTION		57,869	57,869	56,302	56,371		1,498		1,498		57,869				618	11/01/2035	1
31407Y-RR-2	FED NATL MTG ASSOC #844796		02/01/2008	Various		31,120	31,453	28,873	29,069		1		1		29,070		2,051	2,051	279	09/01/2035	1
31407Y-RS-0	FED NATL MTG ASSOC #844797		02/01/2008	Various		664,975	672,060	645,335	648,498		94		94		648,591		16,384	16,384	5,948	10/01/2035	1
31407Y-RU-5	FED NATL MTG ASSOC #844799		02/01/2008	Various		324,759	328,213	301,289	303,318		163		163		303,481		21,279	21,279	2,901	10/01/2035	1
31407Y-4L-0	FED NATL MTG ASSOC #845127		03/01/2008	SCHEDULED REDEMPTION		13,458	13,458	13,069	13,074		384		384		13,458				130	12/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31407Y-4M-8	FED NATL MTG ASSOC #845128		03/01/2008	SCHEDULED REDEMPTION		4,114	4,114	4,065	4,069		45		45		4,114				46	12/01/2020	1
31407Y-5E-5	FED NATL MTG ASSOC #845145		03/01/2008	SCHEDULED REDEMPTION		3,614	3,614	3,509	3,510		103		103		3,614				36	01/01/2021	1
31408A-HC-7	FED NATL MTG ASSOC #845427		03/01/2008	SCHEDULED REDEMPTION		885	885	859	859		25		25		885				9	01/01/2021	1
31408A-JN-1	FED NATL MTG ASSOC #845469		03/01/2008	SCHEDULED REDEMPTION		1,871	1,871	1,849	1,851		20		20		1,871				20	04/01/2021	1
31408A-KG-4	FED NATL MTG ASSOC #845495		03/01/2008	SCHEDULED REDEMPTION		402	402	397	397		4		4		402				4	06/01/2021	1
31408A-K4-1	FED NATL MTG ASSOC #845515		03/01/2008	SCHEDULED REDEMPTION		712	712	691	692		20		20		712				7	07/01/2021	1
31408A-K5-8	FED NATL MTG ASSOC #845516		03/01/2008	SCHEDULED REDEMPTION		307,064	307,064	310,639			(3,574)		(3,574)		307,064				1,279	07/01/2021	1
31408A-K7-4	FED NATL MTG ASSOC #845518		03/01/2008	SCHEDULED REDEMPTION		12,381	12,381	12,748	12,719		(338)		(338)		12,381				169	07/01/2021	1
31408A-NL-0	FED NATL MTG ASSOC #845595		03/01/2008	SCHEDULED REDEMPTION		672	672	669	670		2		2		672				7	10/01/2020	1
31408B-LV-8	FED NATL MTG ASSOC #846440		03/01/2008	SCHEDULED REDEMPTION		10,973	10,973	10,842	10,853		120		120		10,973				129	12/01/2020	1
31408C-BG-0	FED NATL MTG ASSOC #847039		03/01/2008	SCHEDULED REDEMPTION		1,293	1,293	1,277	1,279		14		14		1,293				15	11/01/2020	1
31408C-CE-4	FED NATL MTG ASSOC #847069		03/01/2008	SCHEDULED REDEMPTION		4,820	4,820	4,680	4,682		138		138		4,820				41	08/01/2020	1
31408D-A3-8	FED NATL MTG ASSOC #847926		03/01/2008	SCHEDULED REDEMPTION		49,931	49,931	48,487	48,504		1,426		1,426		49,931				479	12/01/2020	1
31408D-A8-7	FED NATL MTG ASSOC #847931		03/01/2008	SCHEDULED REDEMPTION		592	592	599			(7)		(7)		592				2	12/01/2020	1
31408D-SJ-4	FED NATL MTG ASSOC #848421		02/01/2008	Various		42,083	40,635	41,398	41,310		6		6		41,316		766	766	521	12/01/2035	1
31408D-U2-8	FED NATL MTG ASSOC #848501		02/01/2008	Various		444,641	449,376	412,513	415,421		195		195		415,616		29,025	29,025	3,980	12/01/2035	1
31408E-AR-3	FED NATL MTG ASSOC #848816		03/01/2008	SCHEDULED REDEMPTION		80,307	80,307	79,347	79,427		881		881		80,307				985	01/01/2021	1
31408E-RL-8	FED NATL MTG ASSOC #849291		03/01/2008	SCHEDULED REDEMPTION		50,598	50,598	50,387	50,422		177		177		50,598				552	01/01/2021	1
31408E-VL-3	FED NATL MTG ASSOC #849419		03/01/2008	SCHEDULED REDEMPTION		4,694	4,694	4,558	4,560		134		134		4,694				47	11/01/2020	1
31408F-CD-9	FED NATL MTG ASSOC #849768		02/01/2008	Various		95,651	96,675	88,745	89,342		(3)		(3)		89,339		6,312	6,312	857	11/01/2035	1
31408F-KJ-7	FED NATL MTG ASSOC #849997		03/01/2008	SCHEDULED REDEMPTION		8,386	8,386	8,144	8,147		239		239		8,386				84	06/01/2021	1
31408F-UR-8	FED NATL MTG ASSOC #850292		03/01/2008	SCHEDULED REDEMPTION		2,199	2,199	2,135	2,136		63		63		2,199				22	12/01/2020	1
31408F-US-6	FED NATL MTG ASSOC #850293		03/01/2008	SCHEDULED REDEMPTION		33,368	33,368	32,969	33,002		366		366		33,368				351	12/01/2020	1
31408G-FS-1	FED NATL MTG ASSOC #850777		03/01/2008	SCHEDULED REDEMPTION		1,024	1,024	1,012	1,013		11		11		1,024				11	01/01/2021	1
31408H-DY-8	FED NATL MTG ASSOC #851619		02/01/2008	Various		38,175	37,085	37,782	37,690		(105)		(105)		37,585		590	590	462	04/01/2036	1
31408H-NK-7	FED NATL MTG ASSOC #851894		02/01/2008	Various		569,408	575,496	528,288	531,840		47		47		531,887		37,521	37,521	5,099	10/01/2035	1
31408J-D8-1	FED NATL MTG ASSOC #852527		03/01/2008	SCHEDULED REDEMPTION		3,463	3,463	3,440	3,442		22		22		3,463				44	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		03/01/2008	SCHEDULED REDEMPTION		1,150	1,150	1,143	1,143		7		7		1,150				16	03/01/2036	1
31408J-LF-6	FED NATL MTG ASSOC #852726		03/01/2008	SCHEDULED REDEMPTION		807	807	784	784		23		23		807				8	01/01/2021	1
31408J-LN-9	FED NATL MTG ASSOC #852733		03/01/2008	SCHEDULED REDEMPTION		32,982	32,982	32,028	32,040		942		942		32,982				367	01/01/2021	1
31408J-LQ-2	FED NATL MTG ASSOC #852735		03/01/2008	SCHEDULED REDEMPTION		1,269	1,269	1,269	1,269						1,269				13	01/01/2021	1
31408X-3R-9	FED NATL MTG ASSOC #864008		03/01/2008	SCHEDULED REDEMPTION		657	657	656	657		1		1		657				7	12/01/2020	1
31409A-NV-7	FED NATL MTG ASSOC #865404		03/01/2008	SCHEDULED REDEMPTION		1,140	1,140	1,153			(13)		(13)		1,140				5	02/01/2021	1
31409B-F4-4	FED NATL MTG ASSOC #866087		03/01/2008	SCHEDULED REDEMPTION		20,477	20,477	20,337	20,349		128		128		20,477				254	03/01/2036	1
31409C-M7-7	FED NATL MTG ASSOC #867182		03/01/2008	SCHEDULED REDEMPTION		979	979	967	968		11		11		979				11	02/01/2021	1
31409C-UW-3	FED NATL MTG ASSOC #867397		03/01/2008	SCHEDULED REDEMPTION		486	486	480	480		5		5		486				5	05/01/2021	1
31409C-WF-8	FED NATL MTG ASSOC #867446		03/01/2008	SCHEDULED REDEMPTION		1,532	1,532	1,550			(18)		(18)		1,532				6	05/01/2021	1
31409E-KL-4	FED NATL MTG ASSOC #868899		03/01/2008	SCHEDULED REDEMPTION		4,496	4,496	4,366	4,368		128		128		4,496				44	04/01/2021	1
31409E-U5-8	FED NATL MTG ASSOC #869204		03/01/2008	SCHEDULED REDEMPTION		7,325	7,325	7,113	7,116		209		209		7,325				75	05/01/2021	1
31409E-WE-7	FED NATL MTG ASSOC #869245		03/01/2008	SCHEDULED REDEMPTION		138,872	138,872	134,858	134,907		3,965		3,965		138,872				1,199	03/01/2021	1
31409F-SV-1	FED NATL MTG ASSOC #870032		03/01/2008	SCHEDULED REDEMPTION		591	591	584	585		6		6		591				7	05/01/2021	1
31409F-V2-1	FED NATL MTG ASSOC #870133		03/01/2008	SCHEDULED REDEMPTION		731	731	710	710		21		21		731				7	03/01/2021	1
31409G-HN-9	FED NATL MTG ASSOC #870637		03/01/2008	SCHEDULED REDEMPTION		7,571	7,571	7,483	7,490		82		82		7,571				90	10/01/2021	1
31409G-JB-3	FED NATL MTG ASSOC #870658		03/01/2008	SCHEDULED REDEMPTION		13,773	13,773	13,374	13,380		393		393		13,773				122	11/01/2021	1
31409G-JK-3	FED NATL MTG ASSOC #870666		03/01/2008	SCHEDULED REDEMPTION		7,840	7,840	7,613	7,616		224		224		7,840				86	11/01/2021	1
31409G-J4-9	FED NATL MTG ASSOC #870683		03/01/2008	SCHEDULED REDEMPTION		7,429	7,429	7,214	7,217		212		212		7,429				74	12/01/2021	1
31409G-XE-1	FED NATL MTG ASSOC #871077		02/01/2008	Various		950,591	917,885	933,328	932,303		(218)		(218)		932,085		18,507	18,507	11,758	01/01/2037	1
31409G-YQ-3	FED NATL MTG ASSOC #871119		03/01/2008	SCHEDULED REDEMPTION		18,637	18,637	18,509	18,524		113		113		18,637				242	12/01/2036	1
31409H-DV-3	FED NATL MTG ASSOC #871416		02/01/2008	Various		427,141	413,177	420,264	419,899		(334)		(334)		419,566		7,576	7,576	5,211	05/01/2036	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		03/01/2008	SCHEDULED REDEMPTION		4,724	4,724	4,692	4,695		30		30		4,724				57	04/01/2036	1
31409H-SP-0	FED NATL MTG ASSOC #871826		03/01/2008	SCHEDULED REDEMPTION		6,125	6,125	5,948	5,950		175		175		6,125				59	04/01/2021	1
31409H-Y8-1	FED NATL MTG ASSOC #872035		03/01/2008	SCHEDULED REDEMPTION		489	489	483	484		5		5		489				5	04/01/2021	1
31409J-CK-4	FED NATL MTG ASSOC #872274		03/01/2008	SCHEDULED REDEMPTION		471	471	465	466		5		5		471				5	05/01/2021	1
31409U-VC-6	FED NATL MTG ASSOC #879111		03/01/2008	SCHEDULED REDEMPTION		18,855	18,855	18,310	18,317		538		538		18,855				186	05/01/2021	1
31409V-AH-6	FED NATL MTG ASSOC #879408		03/01/2008	SCHEDULED REDEMPTION		5,418	5,418	5,353	5,359		59		59		5,418				58	02/01/2021	1
31409V-C3-5	FED NATL MTG ASSOC #879490		02/01/2008	Various		180,800	174,696	177,626	177,481		(43)		(43)		177,439		3,361	3,361	2,231	03/01/2036	1
31409V-HT-3	FED NATL MTG ASSOC #879642		03/01/2008	SCHEDULED REDEMPTION		15,608	15,608	16,066	16,031		(423)		(423)		15,608				223	07/01/2021	1
31409W-VS-7	FED NATL MTG ASSOC #880925		03/01/2008	Various		1,913,615	1,850,797	1,881,987	1,880,319		(1,402)		(1,402)		1,878,917		34,698	34,698	23,540	05/01/2036	1
31409W-WW-7	FED NATL MTG ASSOC #880961		03/01/2008	SCHEDULED REDEMPTION		15,486	15,486	15,898	15,867		(380)		(380)		15,486				215	09/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31409W-2J-9	FED NATL MTG ASSOC #881077		03/01/2008	SCHEDULED REDEMPTION		18,265	18,265	18,139	18,151		114		114		18,265				248	04/01/2036	1
31409X-AZ-2	FED NATL MTG ASSOC #881224		03/01/2008	SCHEDULED REDEMPTION		3,239	3,239	3,145	3,146		92		92		3,239				32	05/01/2021	1
31409X-PH-6	FED NATL MTG ASSOC #881624		03/01/2008	SCHEDULED REDEMPTION		439	439	427	427		13		13		439				4	01/01/2021	1
31409X-YF-0	FED NATL MTG ASSOC #881910		03/01/2008	SCHEDULED REDEMPTION		2,733	2,733	2,765			(32)		(32)		2,733				11	06/01/2021	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		03/01/2008	SCHEDULED REDEMPTION		7,390	7,390	7,339	7,344		46		46		7,390				101	05/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2008	SCHEDULED REDEMPTION		18,413	18,413	18,413	18,413						18,413				205	02/01/2036	1
31410B-F7-4	FED NATL MTG ASSOC #884090		03/01/2008	SCHEDULED REDEMPTION		745	745	736	737		8		8		745				8	05/01/2021	1
31410B-SK-1	FED NATL MTG ASSOC #884422		03/01/2008	SCHEDULED REDEMPTION		3,440	3,440	3,401	3,402		37		37		3,440				41	05/01/2021	1
31410B-6H-2	FED NATL MTG ASSOC #884772		03/01/2008	SCHEDULED REDEMPTION		1,960,992	1,960,992	1,981,674	1,977,599		(16,607)		(16,607)		1,960,992				24,024	10/01/2036	1
31410C-D3-3	FED NATL MTG ASSOC #884922		03/01/2008	SCHEDULED REDEMPTION		672	672	664	665		7		7		672				7	04/01/2021	1
31410C-JP-8	FED NATL MTG ASSOC #885070		03/01/2008	SCHEDULED REDEMPTION		1,480	1,480	1,462	1,464		16		16		1,480				16	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2008	SCHEDULED REDEMPTION		11,303	11,303	11,635	11,609		(306)		(306)		11,303				157	06/01/2021	1
31410C-SJ-2	FED NATL MTG ASSOC #885321		03/01/2008	SCHEDULED REDEMPTION		2,827	2,827	2,910	2,904		(77)		(77)		2,827				38	06/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		03/01/2008	SCHEDULED REDEMPTION		1,594	1,594	1,612			(19)		(19)		1,594				7	06/01/2021	1
31410C-X3-1	FED NATL MTG ASSOC #885498		03/01/2008	SCHEDULED REDEMPTION		7,338	7,338	7,256	7,259		79		79		7,338				88	06/01/2021	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		03/01/2008	SCHEDULED REDEMPTION		2,833	2,833	2,880	2,877		(45)		(45)		2,833				46	08/01/2036	1
31410D-V4-9	FED NATL MTG ASSOC #886335		02/01/2008	Various		239,158	231,227	235,152	235,029		(156)		(156)		234,873		4,285	4,285	2,919	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		03/01/2008	Various		549,337	531,053	540,041	539,514		(332)		(332)		539,182		10,155	10,155	6,760	08/01/2036	1
31410D-2U-3	FED NATL MTG ASSOC #886487		03/01/2008	SCHEDULED REDEMPTION		8,870	8,870	8,614	8,617		253		253		8,870				95	08/01/2021	1
31410E-C9-7	FED NATL MTG ASSOC #886696		03/01/2008	SCHEDULED REDEMPTION		54,776	54,776	53,192	53,212		1,564		1,564		54,776				540	08/01/2021	1
31410E-TY-4	FED NATL MTG ASSOC #887167		03/01/2008	SCHEDULED REDEMPTION		16,804	16,804	17,298	17,261		(456)		(456)		16,804				245	09/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		03/01/2008	SCHEDULED REDEMPTION		5,239	5,239	5,327	5,321		(83)		(83)		5,239				85	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		03/01/2008	SCHEDULED REDEMPTION		7,934	7,934	8,083	8,060		(126)		(126)		7,934				119	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		03/01/2008	SCHEDULED REDEMPTION		118	118	120	120		(2)		(2)		118				2	05/01/2036	1
31410G-GK-3	FED NATL MTG ASSOC #888602		02/01/2008	Various		1,948,305	1,883,986	1,915,918	1,913,800		(1,681)		(1,681)		1,912,118		36,187	36,187	23,749	08/01/2037	1
31410G-N8-2	FED NATL MTG ASSOC #888815		03/01/2008	SCHEDULED REDEMPTION		40,191	40,191	39,029	39,043		1,148		1,148		40,191				396	11/01/2022	1
31410N-2P-2	FED NATL MTG ASSOC #892782		03/01/2008	SCHEDULED REDEMPTION		1,248	1,248	1,270	1,269		(20)		(20)		1,248				17	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		03/01/2008	SCHEDULED REDEMPTION		2,818	2,818	2,866	2,863		(45)		(45)		2,818				42	09/01/2036	1
31410P-V3-4	FED NATL MTG ASSOC #893534		03/01/2008	SCHEDULED REDEMPTION		18,485	18,485	18,700			(215)		(215)		18,485					09/01/2021	1
31410P-YZ-0	FED NATL MTG ASSOC #893628		02/01/2008	Various		948,430	916,327	931,839	930,885		(374)		(374)		930,511		17,919	17,919	11,693	09/01/2036	1
31410Q-AY-7	FED NATL MTG ASSOC #893823		03/01/2008	SCHEDULED REDEMPTION		3,116	3,116	3,026	3,027		89		89		3,116				34	09/01/2021	1
31410Q-A5-0	FED NATL MTG ASSOC #893828		03/01/2008	SCHEDULED REDEMPTION		48,205	48,205	49,247	49,168		(963)		(963)		48,205				696	10/01/2021	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		03/01/2008	Various		890,267	860,285	874,927	874,027		(423)		(423)		873,603		16,663	16,663	11,117	10/01/2036	1
31410Q-5H-0	FED NATL MTG ASSOC #894648		03/01/2008	SCHEDULED REDEMPTION		3,499	3,499	3,457	3,462		37		37		3,499				35	11/01/2021	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		03/01/2008	SCHEDULED REDEMPTION		1,328	1,328	1,353	1,349		(21)		(21)		1,328				19	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		03/01/2008	SCHEDULED REDEMPTION		11,077	11,077	11,001	11,009		68		68		11,077				142	11/01/2036	1
31410R-EY-1	FED NATL MTG ASSOC #894851		03/01/2008	SCHEDULED REDEMPTION		104,700	104,700	107,794	107,559		(2,860)		(2,860)		104,700				1,077	09/01/2021	1
31410R-U4-9	FED NATL MTG ASSOC #895303		03/01/2008	Various		707,233	683,308	694,863	694,152		(284)		(284)		693,868		13,365	13,365	8,674	09/01/2036	1
31410R-3B-3	FED NATL MTG ASSOC #895494		03/01/2008	SCHEDULED REDEMPTION		43,421	43,421	44,697	44,600		(1,178)		(1,178)		43,421				604	08/01/2021	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2008	SCHEDULED REDEMPTION		130,127	130,127	130,127	130,127						130,127				1,617	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2008	SCHEDULED REDEMPTION		129,328	129,328	129,328	129,328						129,328				1,610	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		03/01/2008	Various		962,812	930,915	946,710	945,809		(627)		(627)		945,183		17,630	17,630	12,021	08/01/2036	1
31410T-BH-7	FED NATL MTG ASSOC #896540		02/01/2008	Various		369,015	356,846	362,944	362,577		(286)		(286)		362,291		6,725	6,725	4,519	09/01/2036	1
31410T-CA-1	FED NATL MTG ASSOC #896565		03/01/2008	SCHEDULED REDEMPTION		8,788	8,788	9,047	9,027		(238)		(238)		8,788				126	07/01/2021	1
31410T-DZ-5	FED NATL MTG ASSOC #896620		03/01/2008	SCHEDULED REDEMPTION		2,578	2,578	2,547	2,550		28		28		2,578				32	09/01/2021	1
31410T-SD-8	FED NATL MTG ASSOC #897016		03/01/2008	SCHEDULED REDEMPTION		248	248	253	252		(4)		(4)		248				4	06/01/2036	1
31410T-2W-4	FED NATL MTG ASSOC #897289		03/01/2008	SCHEDULED REDEMPTION		72,803	72,803	74,801	74,648		(1,845)		(1,845)		72,803				1,073	08/01/2021	1
31410T-2Y-0	FED NATL MTG ASSOC #897291		03/01/2008	SCHEDULED REDEMPTION		77,026	77,026	79,308	79,134		(2,108)		(2,108)		77,026				1,103	09/01/2021	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2008	SCHEDULED REDEMPTION		4,963	4,963	4,963	4,963						4,963				54	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2008	SCHEDULED REDEMPTION		100,431	100,431	100,431	100,431						100,431				889	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		03/01/2008	SCHEDULED REDEMPTION		3,471	3,471	3,536	3,526		(55)		(55)		3,471				49	12/01/2036	1
31410U-JV-5	FED NATL MTG ASSOC #897676		03/01/2008	SCHEDULED REDEMPTION		34,442	34,442	34,056	34,070		371		371		34,442				320	05/01/2022	1
31410U-ZD-7	FED NATL MTG ASSOC #898140		03/01/2008	SCHEDULED REDEMPTION		489	489	483	484		5		5		489				5	08/01/2021	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2008	SCHEDULED REDEMPTION		1,761	1,761	1,714	1,718		44		44		1,761				19	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		03/01/2008	SCHEDULED REDEMPTION		17,987	17,987	17,863	17,877		110		110		17,987				230	11/01/2036	1
31410V-SZ-4	FED NATL MTG ASSOC #898836		03/01/2008	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				1	11/01/2036	1
31410V-U8-1	FED NATL MTG ASSOC #898907		03/01/2008	SCHEDULED REDEMPTION		344	344	340	341		4		4		344				4	12/01/2021	1
31410V-VC-1	FED NATL MTG ASSOC #898911		03/01/2008	SCHEDULED REDEMPTION		58,513	58,513	57,852	57,884		629		629		58,513				705	11/01/2021	1
31410V-V6-4	FED NATL MTG ASSOC #898937		03/01/2008	SCHEDULED REDEMPTION		938	938	956	953		(15)		(15)		938				12	08/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31410V-ZG-8	FED NATL MTG ASSOC #899043		03/01/2008	SCHEDULED REDEMPTION		9,259	9,259	8,992	8,995		264		264		9,259				93	02/01/2022	1
31410W-BU-1	FED NATL MTG ASSOC #899251		03/01/2008	SCHEDULED REDEMPTION		3,968	3,968	3,853	3,855		113		113		3,968				40	03/01/2022	1
31410W-C7-1	FED NATL MTG ASSOC #899294		03/01/2008	SCHEDULED REDEMPTION		4,092	4,092	3,974	3,975		117		117		4,092				41	02/01/2022	1
31410W-DL-9	FED NATL MTG ASSOC #899307		03/01/2008	SCHEDULED REDEMPTION		680	680	660	660		19		19		680				7	04/01/2022	1
31410W-ED-6	FED NATL MTG ASSOC #899332		03/01/2008	SCHEDULED REDEMPTION		10,024	10,024	9,911	9,915		109		109		10,024				111	05/01/2022	1
31410W-GM-4	FED NATL MTG ASSOC #899404		03/01/2008	SCHEDULED REDEMPTION		12,830	12,830	12,459	12,464		366		366		12,830				129	05/01/2022	1
31410W-HN-1	FED NATL MTG ASSOC #899437		03/01/2008	SCHEDULED REDEMPTION		12,774	12,774	12,405	12,410		364		364		12,774				126	05/01/2022	1
31410W-HR-2	FED NATL MTG ASSOC #899440		03/01/2008	SCHEDULED REDEMPTION		11,260	11,260	10,935	10,939		321		321		11,260				113	05/01/2022	1
31410W-HX-9	FED NATL MTG ASSOC #899446		03/01/2008	SCHEDULED REDEMPTION		93,213	93,213	90,519	90,556		2,658		2,658		93,213				1,040	06/01/2022	1
31410W-JL-3	FED NATL MTG ASSOC #899467		03/01/2008	SCHEDULED REDEMPTION		9,255	9,255	8,987	8,991		264		264		9,255				91	06/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		03/01/2008	SCHEDULED REDEMPTION		4,496	4,496	4,549			(52)		(52)		4,496				19	06/01/2022	1
31410W-J3-3	FED NATL MTG ASSOC #899482		03/01/2008	SCHEDULED REDEMPTION		7,849	7,849	7,623	7,626		224		224		7,849				79	06/01/2022	1
31410W-LK-2	FED NATL MTG ASSOC #899530		03/01/2008	SCHEDULED REDEMPTION		1,764	1,764	1,794	1,792		(28)		(28)		1,764				20	05/01/2037	1
31410W-MR-6	FED NATL MTG ASSOC #899568		03/01/2008	SCHEDULED REDEMPTION		2,540	2,540	2,434	2,447		94		94		2,540				28	06/01/2037	1
31410W-TT-5	FED NATL MTG ASSOC #899762		03/01/2008	SCHEDULED REDEMPTION		764	764	742	742		22		22		764				8	07/01/2022	1
31410W-UK-2	FED NATL MTG ASSOC #899786		03/01/2008	SCHEDULED REDEMPTION		9,982	9,982	9,694	9,698		285		285		9,982				100	06/01/2022	1
31410W-X3-7	FED NATL MTG ASSOC #899898		02/01/2008	Various		2,200,733	2,126,616	2,162,971	2,160,785		(994)		(994)		2,159,791		40,943	40,943	26,899	09/01/2036	1
31410W-2T-4	FED NATL MTG ASSOC #899986		03/01/2008	SCHEDULED REDEMPTION		38,039	38,039	36,940	36,955		1,084		1,084		38,039				393	09/01/2022	1
31410X-BH-8	FED NATL MTG ASSOC #900140		02/01/2008	Various		214,109	206,743	210,232	210,022		(25)		(25)		209,997		4,112	4,112	2,648	08/01/2036	1
31410X-HH-2	FED NATL MTG ASSOC #900332		03/01/2008	SCHEDULED REDEMPTION		5,319	5,319	5,282	5,286		33		33		5,319				68	09/01/2036	1
31410X-YF-7	FED NATL MTG ASSOC #900810		03/01/2008	SCHEDULED REDEMPTION		168,371	168,371	166,493	166,559		1,812		1,812		168,371				1,452	11/01/2021	1
31410X-5E-2	FED NATL MTG ASSOC #900945		03/01/2008	SCHEDULED REDEMPTION		49,033	49,033	47,615	47,634		1,398		1,398		49,033				540	02/01/2022	1
31411A-DH-5	FED NATL MTG ASSOC #902004		03/01/2008	SCHEDULED REDEMPTION		2,419	2,419	2,460	2,457		(38)		(38)		2,419				32	11/01/2036	1
31411A-P8-2	FED NATL MTG ASSOC #902347		03/01/2008	SCHEDULED REDEMPTION		3,613	3,613	3,570	3,574		39		39		3,613				44	11/01/2021	1
31411A-WN-1	FED NATL MTG ASSOC #902553		03/01/2008	SCHEDULED REDEMPTION		695	695	688	688		8		8		695				8	11/01/2021	1
31411A-YE-9	FED NATL MTG ASSOC #902609		03/01/2008	SCHEDULED REDEMPTION		1,973	1,973	1,949	1,952		21		21		1,973				20	11/01/2021	1
31411A-5M-3	FED NATL MTG ASSOC #902752		03/01/2008	SCHEDULED REDEMPTION		1,924	1,924	1,911	1,912		12		12		1,924				25	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		03/01/2008	SCHEDULED REDEMPTION		3,113	3,113	3,167	3,164		(51)		(51)		3,113				50	12/01/2036	1
31411B-JX-2	FED NATL MTG ASSOC #903078		03/01/2008	SCHEDULED REDEMPTION		35,700	35,700	36,064	2,135		(367)		(367)		35,700				164	12/01/2021	1
31411B-MD-2	FED NATL MTG ASSOC #903156		03/01/2008	SCHEDULED REDEMPTION		1,516	1,516	1,542	1,540		(25)		(25)		1,516				24	10/01/2036	1
31411B-YT-4	FED NATL MTG ASSOC #903522		03/01/2008	SCHEDULED REDEMPTION		330,572	330,572	326,891	326,979		3,593		3,593		330,572				2,777	10/01/2021	1
31411B-7J-6	FED NATL MTG ASSOC #903697		03/01/2008	SCHEDULED REDEMPTION		15,355	15,355	14,911	14,916		438		438		15,355				152	10/01/2021	1
31411B-7K-3	FED NATL MTG ASSOC #903698		03/01/2008	SCHEDULED REDEMPTION		1,394	1,394	1,377	1,379		15		15		1,394				16	10/01/2021	1
31411C-BK-6	FED NATL MTG ASSOC #903742		03/01/2008	Various		449,813	434,836	442,218	441,754		(302)		(302)		441,452		8,361	8,361	5,737	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		03/01/2008	SCHEDULED REDEMPTION		3,263	3,263	3,318	3,315		(51)		(51)		3,263				53	11/01/2036	1
31411C-NZ-0	FED NATL MTG ASSOC #904108		02/01/2008	Various		71,668	69,297	70,512	70,439		(54)		(54)		70,386		1,282	1,282	873	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		03/01/2008	SCHEDULED REDEMPTION		86	86	87	87		(1)		(1)		86				1	01/01/2037	1
31411D-B4-0	FED NATL MTG ASSOC #904659		03/01/2008	SCHEDULED REDEMPTION		1,972	1,972	1,948	1,951		21		21		1,972				22	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		03/01/2008	Various		1,817,553	1,759,485	1,789,186	1,787,284		(2,368)		(2,368)		1,784,916		32,637	32,637	21,591	11/01/2036	1
31411D-FS-3	FED NATL MTG ASSOC #904777		03/01/2008	SCHEDULED REDEMPTION		11,654	11,654	11,574	11,583		71		71		11,654				112	12/01/2036	1
31411D-NZ-8	FED NATL MTG ASSOC #905008		03/01/2008	SCHEDULED REDEMPTION		1,072	1,072	1,041	1,042		31		31		1,072				11	05/01/2022	1
31411D-PH-6	FED NATL MTG ASSOC #905024		03/01/2008	SCHEDULED REDEMPTION		11,287	11,287	11,161	11,166		121		121		11,287				125	06/01/2022	1
31411D-4L-0	FED NATL MTG ASSOC #905427		03/01/2008	SCHEDULED REDEMPTION		2,222	2,222	2,196	2,198		24		24		2,222				26	11/01/2021	1
31411E-FF-9	FED NATL MTG ASSOC #905666		03/01/2008	SCHEDULED REDEMPTION		58,435	58,435	57,774	57,798		637		637		58,435				713	12/01/2021	1
31411E-QB-6	FED NATL MTG ASSOC #905950		03/01/2008	SCHEDULED REDEMPTION		998	998	986	987		11		11		998				11	01/01/2022	1
31411E-S5-7	FED NATL MTG ASSOC #906040		03/01/2008	SCHEDULED REDEMPTION		3,175	3,175	3,137	3,141		34		34		3,175				35	01/01/2022	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		03/01/2008	SCHEDULED REDEMPTION		31,190	31,190	30,289	30,301		890		890		31,190				333	01/01/2022	1
31411F-EZ-3	FED NATL MTG ASSOC #906552		03/01/2008	SCHEDULED REDEMPTION		14,339	14,339	13,925	13,930		409		409		14,339				142	01/01/2022	1
31411F-KV-5	FED NATL MTG ASSOC #906708		03/01/2008	SCHEDULED REDEMPTION		1,544	1,544	1,526	1,528		16		16		1,544				17	12/01/2021	1
31411F-W9-1	FED NATL MTG ASSOC #907072		03/01/2008	SCHEDULED REDEMPTION		11,541	11,541	11,208	11,212		329		329		11,541				117	09/01/2022	1
31411G-EE-8	FED NATL MTG ASSOC #907433		03/01/2008	SCHEDULED REDEMPTION		214	214	216			(2)		(2)		214				1	02/01/2022	1
31411G-Q7-0	FED NATL MTG ASSOC #907778		03/01/2008	SCHEDULED REDEMPTION		10,476	10,476	10,404	10,412		65		65		10,476				137	01/01/2037	1
31411G-3M-2	FED NATL MTG ASSOC #908104		03/01/2008	SCHEDULED REDEMPTION		103	103	105	105		(2)		(2)		103				2	09/01/2036	1
31411H-MW-7	FED NATL MTG ASSOC #908573		03/01/2008	SCHEDULED REDEMPTION		12,772	12,772	12,402	12,407		364		364		12,772				127	01/01/2022	1
31411H-MX-5	FED NATL MTG ASSOC #908574		03/01/2008	SCHEDULED REDEMPTION		21,021	21,021	21,266			(245)		(245)		21,021				88	01/01/2022	1
31411H-SN-1	FED NATL MTG ASSOC #908725		03/01/2008	SCHEDULED REDEMPTION		3,653	3,653	3,612	3,613		39		39		3,653				42	01/01/2022	1
31411H-T9-1	FED NATL MTG ASSOC #908776		02/01/2008	Various		425,350	411,119	418,843	417,560		(262)		(262)		417,297		8,053	8,053	5,243	01/01/2037	1
31411H-VA-5	FED NATL MTG ASSOC #908809		02/01/2008	Various		33,750	32,688	33,243	33,207		(52)		(52)		33,155		595	595	402	03/01/2037	1
31411H-Y3-8	FED NATL MTG ASSOC #908930		03/01/2008	SCHEDULED REDEMPTION		16,000	16,000	15,389	15,411		589		589		16,000				195	03/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31411J-AA-4	FED NATL MTG ASSOC #909101		03/01/2008	SCHEDULED REDEMPTION		3,652	3,652	3,547	3,548		104		104		3,652				37	10/01/2022	1
31411J-GN-0	FED NATL MTG ASSOC #909305		03/01/2008	SCHEDULED REDEMPTION		1,751	1,751	1,780	1,778		(28)		(28)		1,751				19	01/01/2037	1
31411J-JL-1	FED NATL MTG ASSOC #909367		03/01/2008	SCHEDULED REDEMPTION		12,484	12,484	12,343	12,348		136		136		12,484				139	11/01/2021	1
31411J-K7-0	FED NATL MTG ASSOC #909418		03/01/2008	SCHEDULED REDEMPTION		1,446	1,446	1,473	1,469		(22)		(22)		1,446				16	02/01/2037	1
31411J-MB-9	FED NATL MTG ASSOC #909454		03/01/2008	SCHEDULED REDEMPTION		83,565	83,565	81,149	81,182		2,383		2,383		83,565				909	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2008	SCHEDULED REDEMPTION		1,520	1,520	1,548	1,543		(24)		(24)		1,520				21	02/01/2037	1
31411K-CD-3	FED NATL MTG ASSOC #910068		03/01/2008	SCHEDULED REDEMPTION		9,645	9,645	9,366	9,370		275		275		9,645				100	02/01/2022	1
31411K-LK-7	FED NATL MTG ASSOC #910330		03/01/2008	SCHEDULED REDEMPTION		476	476	481			(6)		(6)		476				2	03/01/2022	1
31411K-WZ-2	FED NATL MTG ASSOC #910664		03/01/2008	SCHEDULED REDEMPTION		12,412	12,412	12,557			(144)		(144)		12,412				52	02/01/2022	1
31411L-CW-9	FED NATL MTG ASSOC #910985		02/01/2008	Various		42,412	40,953	41,722	41,592		(9)		(9)		41,583		829	829	525	12/01/2036	1
31411L-C8-2	FED NATL MTG ASSOC #910995		03/01/2008	SCHEDULED REDEMPTION		55,044	55,044	54,431	54,453		591		591		55,044				633	01/01/2022	1
31411L-F2-2	FED NATL MTG ASSOC #911085		03/01/2008	SCHEDULED REDEMPTION		43,721	43,721	44,230			(509)		(509)		43,721				182	01/01/2023	1
31411L-RF-0	FED NATL MTG ASSOC #911386		03/01/2008	SCHEDULED REDEMPTION		8,052	8,052	7,820	7,823		230		230		8,052				78	02/01/2022	1
31411L-RJ-2	FED NATL MTG ASSOC #911389		03/01/2008	SCHEDULED REDEMPTION		4,903	4,903	4,848	4,850		53		53		4,903				55	03/01/2022	1
31411L-V9-9	FED NATL MTG ASSOC #911540		03/01/2008	SCHEDULED REDEMPTION		8,565	8,565	8,469	8,473		92		92		8,565				95	02/01/2022	1
31411L-3W-9	FED NATL MTG ASSOC #911713		02/01/2008	Various		832,815	804,158	817,687	816,837		(134)		(134)		816,703		16,112	16,112	10,302	12/01/2036	1
31411N-TX-5	FED NATL MTG ASSOC #912366		03/01/2008	SCHEDULED REDEMPTION		8,770	8,770	8,812	2,607		(43)		(43)		8,770				57	02/01/2022	1
31411N-XP-7	FED NATL MTG ASSOC #912486		03/01/2008	SCHEDULED REDEMPTION		40,794	40,794	39,615	39,630		1,163		1,163		40,794				453	02/01/2022	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		03/01/2008	SCHEDULED REDEMPTION		22,419	22,419	22,680			(261)		(261)		22,419				93	02/01/2022	1
31411N-ZW-0	FED NATL MTG ASSOC #912557		03/01/2008	SCHEDULED REDEMPTION		27,897	27,897	27,091	27,101		796		796		27,897				295	02/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		03/01/2008	SCHEDULED REDEMPTION		2,792	2,792	2,839	2,836		(44)		(44)		2,792				31	03/01/2037	1
31411R-FA-1	FED NATL MTG ASSOC #912861		03/01/2008	SCHEDULED REDEMPTION		11,768	11,768	11,635	11,640		128		128		11,768				131	02/01/2022	1
31411R-U5-5	FED NATL MTG ASSOC #913304		02/01/2008	Various		7,607,433	7,500,448	7,213,907	7,224,599		4,399		4,399		7,228,998		378,435	378,435	81,114	04/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		03/01/2008	SCHEDULED REDEMPTION		87,786	87,786	86,812	86,848		938		938		87,786				1,013	03/01/2022	1
31411U-E7-2	FED NATL MTG ASSOC #914658		03/01/2008	SCHEDULED REDEMPTION		36,344	36,344	35,293	35,308		1,036		1,036		36,344				393	04/01/2022	1
31411U-QY-0	FED NATL MTG ASSOC #914971		03/01/2008	SCHEDULED REDEMPTION		44,575	44,575	43,286	43,304		1,271		1,271		44,575				491	04/01/2022	1
31411V-SZ-3	FED NATL MTG ASSOC #915936		03/01/2008	SCHEDULED REDEMPTION		9,612	9,612	9,334	9,338		274		274		9,612				97	03/01/2022	1
31411V-S2-6	FED NATL MTG ASSOC #915937		03/01/2008	SCHEDULED REDEMPTION		39,851	39,851	40,315			(464)		(464)		39,851				166	03/01/2022	1
31411V-UX-5	FED NATL MTG ASSOC #915998		03/01/2008	SCHEDULED REDEMPTION		665	665	657	657		7		7		665				7	03/01/2022	1
31411V-VS-5	FED NATL MTG ASSOC #916025		03/01/2008	SCHEDULED REDEMPTION		27,524	27,524	26,729	26,739		785		785		27,524				307	03/01/2022	1
31411W-AL-1	FED NATL MTG ASSOC #916311		03/01/2008	SCHEDULED REDEMPTION		1,630	1,630	1,649			(19)		(19)		1,630				7	04/01/2022	1
31411W-DF-1	FED NATL MTG ASSOC #916402		02/01/2008	Various		7,611,388	7,503,993	7,217,318	7,228,000		3,496		3,496		7,231,496		379,892	379,892	81,167	05/01/2037	1
31411W-FM-4	FED NATL MTG ASSOC #916472		03/01/2008	SCHEDULED REDEMPTION		1,576	1,576	1,602	1,600		(25)		(25)		1,576				23	05/01/2037	1
31411W-YP-6	FED NATL MTG ASSOC #917018		03/01/2008	SCHEDULED REDEMPTION		973	973	963	963		11		11		973				11	03/01/2022	1
31411W-2R-7	FED NATL MTG ASSOC #917084		03/01/2008	SCHEDULED REDEMPTION		61,855	61,855	60,067	60,091		1,764		1,764		61,855				684	05/01/2022	1
31411W-5X-1	FED NATL MTG ASSOC #917162		03/01/2008	SCHEDULED REDEMPTION		13,713	13,713	13,317	13,322		391		391		13,713				137	06/01/2022	1
31411W-6R-3	FED NATL MTG ASSOC #917180		02/01/2008	Various		919,954	888,294	903,226	902,205		(245)		(245)		901,960		17,994	17,994	11,380	03/01/2037	1
31411X-YC-3	FED NATL MTG ASSOC #917907		02/01/2008	Various		6,710,165	6,615,276	6,362,552	6,371,972		2,545		2,545		6,374,517		335,648	335,648	71,591	05/01/2037	1
31411X-ZY-4	FED NATL MTG ASSOC #917959		03/01/2008	SCHEDULED REDEMPTION		3,325	3,325	3,229	3,230		95		95		3,325				37	05/01/2022	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		03/01/2008	SCHEDULED REDEMPTION		1,855	1,855	1,886	1,884		(29)		(29)		1,855				30	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		03/01/2008	SCHEDULED REDEMPTION		742	742	755	754		(12)		(12)		742				10	05/01/2037	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		03/01/2008	Various		564,334	546,234	555,416	554,771		(762)		(762)		554,010		10,324	10,324	6,949	05/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		03/01/2008	SCHEDULED REDEMPTION		24,793	24,793	24,076	24,086		707		707		24,793				270	04/01/2022	1
31412A-JH-8	FED NATL MTG ASSOC #919264		03/01/2008	SCHEDULED REDEMPTION		315	315	319			(4)		(4)		315				1	04/01/2022	1
31412A-JT-2	FED NATL MTG ASSOC #919274		03/01/2008	SCHEDULED REDEMPTION		284,757	284,757	281,567	281,688		3,070		3,070		284,757				3,548	05/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		03/01/2008	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				1	05/01/2037	1
31412A-KT-0	FED NATL MTG ASSOC #919306		03/01/2008	SCHEDULED REDEMPTION		593	593	586	586		6		6		593				7	05/01/2022	1
31412A-L5-1	FED NATL MTG ASSOC #919348		03/01/2008	SCHEDULED REDEMPTION		1,680	1,680	1,661	1,662		18		18		1,680				19	05/01/2022	1
31412A-TY-0	FED NATL MTG ASSOC #919567		03/01/2008	SCHEDULED REDEMPTION		11,133	11,133	10,811	10,816		317		317		11,133				111	05/01/2022	1
31412A-UR-3	FED NATL MTG ASSOC #919592		02/01/2008	Various		1,995,325	1,967,137	1,891,986	1,894,911		891		891		1,895,802		99,523	99,523	21,277	06/01/2037	1
31412B-FT-4	FED NATL MTG ASSOC #920078		03/01/2008	SCHEDULED REDEMPTION		46,766	46,766	46,444	46,481		285		285		46,766				581	12/01/2036	1
31412B-FX-5	FED NATL MTG ASSOC #920082		02/01/2008	Various		34,050,810	33,616,548	33,385,434	33,411,306		4,673		4,673		33,415,979		634,830	634,830	362,492	12/01/2036	1
31412B-KG-6	FED NATL MTG ASSOC #920195		03/01/2008	SCHEDULED REDEMPTION		742	742	733	734		8		8		742				9	12/01/2021	1
31412B-MA-7	FED NATL MTG ASSOC #920253		03/01/2008	SCHEDULED REDEMPTION		1,365	1,365	1,388	1,387		(22)		(22)		1,365				22	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2008	SCHEDULED REDEMPTION		106,080	106,080	106,080	106,080						106,080				1,313	10/01/2036	1
31412D-XE-3	FED NATL MTG ASSOC #922377		03/01/2008	SCHEDULED REDEMPTION		14,003	14,003	13,847	13,851		152		152		14,003				157	02/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		03/01/2008	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				1	08/01/2037	1
31412F-SK-0	FED NATL MTG ASSOC #924022		03/01/2008	SCHEDULED REDEMPTION		10,123	10,123	9,830	9,834		289		289		10,123				99	05/01/2022	1
31412F-UU-5	FED NATL MTG ASSOC #924095		02/01/2008	Various		1,100,343	1,062,481	1,080,356	1,079,151		(274)		(274)		1,078,877		21,465	21,465	13,611	05/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412G-L6-6	FED NATL MTG ASSOC #924749		02/01/2008	Various		2,022,421	1,952,814	1,985,786	1,983,532		(541)		(541)		1,982,991		39,429	39,429	25,019	06/01/2037	1
31412G-WM-9	FED NATL MTG ASSOC #925052		03/01/2008	SCHEDULED REDEMPTION		2,143	2,143	2,081	2,082		61		61		2,143				21	07/01/2022	1
31412G-2N-0	FED NATL MTG ASSOC #925181		03/01/2008	SCHEDULED REDEMPTION		113,280	113,280	110,006	110,051		3,230		3,230		113,280				1,259	07/01/2022	1
31412L-L8-1	FED NATL MTG ASSOC #928351		03/01/2008	SCHEDULED REDEMPTION		223	223	226			(3)		(3)		223				1	05/01/2022	1
31412L-QM-5	FED NATL MTG ASSOC #928460		03/01/2008	SCHEDULED REDEMPTION		10,116	10,116	10,234			(118)		(118)		10,116				42	06/01/2022	1
31412M-EW-4	FED NATL MTG ASSOC #929049		03/01/2008	SCHEDULED REDEMPTION		15,049	15,049	15,225			(175)		(175)		15,049				63	01/01/2023	1
31412M-HQ-4	FED NATL MTG ASSOC #929139		03/01/2008	SCHEDULED REDEMPTION		313,074	313,074	316,719			(3,644)		(3,644)		313,074				1,304	02/01/2023	1
31412M-HU-5	FED NATL MTG ASSOC #929143		03/01/2008	SCHEDULED REDEMPTION		10,275	10,275	10,394			(120)		(120)		10,275				43	02/01/2023	1
31412S-CB-9	FED NATL MTG ASSOC #933066		03/01/2008	SCHEDULED REDEMPTION		14,662	14,662	14,239	14,245		418		418		14,662				146	10/01/2022	1
31412S-CY-9	FED NATL MTG ASSOC #933087		03/01/2008	SCHEDULED REDEMPTION		66,553	66,553	64,629	64,656		1,897		1,897		66,553				668	11/01/2022	1
31412S-DS-1	FED NATL MTG ASSOC #933113		03/01/2008	SCHEDULED REDEMPTION		167	167	169			(2)		(2)		167				1	12/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		03/01/2008	SCHEDULED REDEMPTION		10,362	10,362	10,062	10,066		295		295		10,362				104	05/01/2022	1
31412W-DP-8	FED NATL MTG ASSOC #936710		03/01/2008	SCHEDULED REDEMPTION		11,210	11,210	11,085	11,089		121		121		11,210				125	05/01/2022	1
31412X-FP-4	FED NATL MTG ASSOC #937674		02/01/2008	Various		1,358,601	1,315,686	1,338,440	1,336,843		(2,188)		(2,188)		1,334,656		23,945	23,945	16,119	06/01/2037	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		03/01/2008	SCHEDULED REDEMPTION		12,599	12,599	12,235	12,240		359		359		12,599				128	07/01/2022	1
31412X-7D-0	FED NATL MTG ASSOC #938392		03/01/2008	SCHEDULED REDEMPTION		42,987	42,987	41,744	41,761		1,226		1,226		42,987				476	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		03/01/2008	SCHEDULED REDEMPTION		10,718	10,718	10,408	10,413		306		306		10,718				106	05/01/2022	1
31412Y-LS-9	FED NATL MTG ASSOC #938737		03/01/2008	SCHEDULED REDEMPTION		515	515	500	500		15		15		515				5	05/01/2022	1
31412Y-S6-0	FED NATL MTG ASSOC #938941		03/01/2008	SCHEDULED REDEMPTION		448	448	443	443		5		5		448				5	05/01/2022	1
31413A-UD-3	FED NATL MTG ASSOC #939880		03/01/2008	SCHEDULED REDEMPTION		47,427	47,427	46,056	46,075		1,352		1,352		47,427				525	06/01/2022	1
31413A-UE-1	FED NATL MTG ASSOC #939881		03/01/2008	SCHEDULED REDEMPTION		10,582	10,582	10,464	10,469		114		114		10,582				117	06/01/2022	1
31413B-KX-8	FED NATL MTG ASSOC #940510		03/01/2008	SCHEDULED REDEMPTION		18,404	18,404	17,872	17,880		525		525		18,404				192	07/01/2022	1
31413B-N5-6	FED NATL MTG ASSOC #940612		03/01/2008	SCHEDULED REDEMPTION		4,796	4,796	4,657	4,659		137		137		4,796				53	08/01/2022	1
31413B-YZ-8	FED NATL MTG ASSOC #940928		02/01/2008	Various		383,361	370,476	376,853	376,395		(274)		(274)		376,120		7,241	7,241	4,680	08/01/2037	1
31413B-5C-1	FED NATL MTG ASSOC #941043		03/01/2008	SCHEDULED REDEMPTION		4,932	4,932	4,789	4,791		141		141		4,932				49	07/01/2022	1
31413B-6P-1	FED NATL MTG ASSOC #941078		02/01/2008	Various		1,021,828	987,388	1,004,480	1,003,253		(692)		(692)		1,002,561		19,267	19,267	12,536	08/01/2037	1
31413C-C4-9	FED NATL MTG ASSOC #941191		03/01/2008	SCHEDULED REDEMPTION		555	555	562			(6)		(6)		555				2	11/01/2022	1
31413C-PF-0	FED NATL MTG ASSOC #941522		03/01/2008	SCHEDULED REDEMPTION		51,431	51,431	49,944	49,965		1,466		1,466		51,431				482	06/01/2022	1
31413C-YS-2	FED NATL MTG ASSOC #941821		03/01/2008	SCHEDULED REDEMPTION		14,344	14,344	14,511			(167)		(167)		14,344				60	02/01/2023	1
31413C-ZS-1	FED NATL MTG ASSOC #941853		02/01/2008	Various		264,033	255,098	259,415	259,108		(154)		(154)		258,954		5,079	5,079	3,248	08/01/2037	1
31413D-FF-9	FED NATL MTG ASSOC #942166		02/01/2008	Various		478,719	463,099	471,138	470,561		(561)		(561)		470,000		8,719	8,719	5,808	07/01/2037	1
31413D-KD-8	FED NATL MTG ASSOC #942292		02/01/2008	Various		423,826	409,867	416,864	416,362		(430)		(430)		415,932		7,894	7,894	5,190	08/01/2037	1
31413D-W5-2	FED NATL MTG ASSOC #942668		03/01/2008	SCHEDULED REDEMPTION		25,116	25,116	24,390	24,400		716		716		25,116				264	08/01/2022	1
31413E-B2-0	FED NATL MTG ASSOC #942957		02/01/2008	Various		555,078	536,568	545,677	545,016		(467)		(467)		544,549		10,529	10,529	6,799	08/01/2037	1
31413E-YX-7	FED NATL MTG ASSOC #943626		02/01/2008	Various		404,754	393,483	400,185	399,698		(1,340)		(1,340)		398,358		6,395	6,395	4,786	08/01/2037	1
31413F-LA-8	FED NATL MTG ASSOC #944121		03/01/2008	SCHEDULED REDEMPTION		121,362	121,362	120,010	120,062		1,300		1,300		121,362				1,434	07/01/2022	1
31413F-U2-6	FED NATL MTG ASSOC #944401		03/01/2008	SCHEDULED REDEMPTION		6,225	6,225	6,045	6,048		177		177		6,225				62	08/01/2022	1
31413F-2M-3	FED NATL MTG ASSOC #944580		03/01/2008	SCHEDULED REDEMPTION		17,487	17,487	16,981	16,988		499		499		17,487				174	07/01/2022	1
31413G-GE-4	FED NATL MTG ASSOC #944897		03/01/2008	SCHEDULED REDEMPTION		7,956	7,956	7,726	7,729		227		227		7,956				80	07/01/2022	1
31413G-GF-1	FED NATL MTG ASSOC #944898		03/01/2008	SCHEDULED REDEMPTION		51,716	51,716	50,221	50,241		1,474		1,474		51,716				564	07/01/2022	1
31413G-HZ-6	FED NATL MTG ASSOC #944948		03/01/2008	SCHEDULED REDEMPTION		3,586	3,586	3,546	3,548		38		38		3,586				35	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		03/01/2008	SCHEDULED REDEMPTION		5,076	5,076	4,930	4,932		145		145		5,076				53	07/01/2022	1
31413G-JC-5	FED NATL MTG ASSOC #944959		03/01/2008	SCHEDULED REDEMPTION		66,665	66,665	64,738	64,764		1,901		1,901		66,665				524	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		03/01/2008	Various		877,498	848,542	862,948	861,937		(831)		(831)		861,106		16,391	16,391	11,054	07/01/2037	1
31413G-MT-4	FED NATL MTG ASSOC #945070		02/01/2008	Various		2,851,605	2,763,973	2,811,129	2,807,706		(5,760)		(5,760)		2,801,946		49,659	49,659	33,956	08/01/2037	1
31413H-CX-4	FED NATL MTG ASSOC #945686		03/01/2008	SCHEDULED REDEMPTION		8,930	8,930	8,672	8,675		255		255		8,930				89	06/01/2022	1
31413H-JD-1	FED NATL MTG ASSOC #945860		02/01/2008	Various		569,752	550,143	559,482	558,804		(207)		(207)		558,598		11,154	11,154	7,048	08/01/2037	1
31413H-PL-6	FED NATL MTG ASSOC #946027		03/01/2008	SCHEDULED REDEMPTION		426,701	426,701	440,502	439,705		(13,005)		(13,005)		426,701				7,370	09/01/2037	1
31413H-QF-8	FED NATL MTG ASSOC #946054		03/01/2008	SCHEDULED REDEMPTION		1,169,668	1,169,668	1,207,500	1,205,248		(35,579)		(35,579)		1,169,668				20,038	09/01/2037	1
31413H-V6-2	FED NATL MTG ASSOC #946237		03/01/2008	SCHEDULED REDEMPTION		202,923	202,923	200,734	200,820		2,104		2,104		202,923				2,472	09/01/2022	1
31413H-YY-8	FED NATL MTG ASSOC #946327		03/01/2008	SCHEDULED REDEMPTION		21,012	21,012	20,404	20,413		599		599		21,012				210	09/01/2022	1
31413J-RN-6	FED NATL MTG ASSOC #946993		03/01/2008	SCHEDULED REDEMPTION		17,805	17,805	17,290	17,297		508		508		17,805				178	09/01/2022	1
31413K-JY-8	FED NATL MTG ASSOC #947679		03/01/2008	SCHEDULED REDEMPTION		8,128	8,128	7,893	7,897		232		232		8,128				81	11/01/2022	1
31413K-UC-3	FED NATL MTG ASSOC #947979		03/01/2008	SCHEDULED REDEMPTION		46,498	46,498	47,039			(541)		(541)		46,498				194	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		03/01/2008	Various		2,935,349	2,841,195	2,889,686	2,886,203		(4,108)		(4,108)		2,882,095		53,254	53,254	36,863	08/01/2037	1
31413M-KD-8	FED NATL MTG ASSOC #949492		03/01/2008	SCHEDULED REDEMPTION		104,062	104,062	107,379	107,182		(3,121)		(3,121)		104,062				1,813	09/01/2037	1
31413N-HE-8	FED NATL MTG ASSOC #950329		03/01/2008	SCHEDULED REDEMPTION		127,076	127,076	131,127	130,887		(3,811)		(3,811)		127,076				2,216	09/01/2037	1
31413N-JB-2	FED NATL MTG ASSOC #950358		03/01/2008	SCHEDULED REDEMPTION		6,261	6,261	6,080	6,082		179		179		6,261				61	08/01/2022	1
31413N-QK-4	FED NATL MTG ASSOC #950558		03/01/2008	SCHEDULED REDEMPTION		13,398	13,398	13,011	13,016		382		382		13,398				134	09/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31413N-S5-5	FED NATL MTG ASSOC #950640		03/01/2008	SCHEDULED REDEMPTION		16,002	16,002	15,539	15,545		456		456		16,002				158	08/01/2022	1
31413N-5C-5	FED NATL MTG ASSOC #950943		03/01/2008	SCHEDULED REDEMPTION		2,583	2,583	2,613			(30)		(30)		2,583				11	11/01/2022	1
31413Q-DR-6	FED NATL MTG ASSOC #952012		03/01/2008	SCHEDULED REDEMPTION		10,040	10,040	10,157			(117)		(117)		10,040				42	12/01/2022	1
31413Q-D8-8	FED NATL MTG ASSOC #952027		03/01/2008	SCHEDULED REDEMPTION		126	126	127			(1)		(1)		126				1	12/01/2022	1
31413Q-SM-1	FED NATL MTG ASSOC #952424		03/01/2008	SCHEDULED REDEMPTION		195,299	195,299	201,524	201,159		(5,861)		(5,861)		195,299				3,406	09/01/2037	1
31413S-PW-8	FED NATL MTG ASSOC #954137		03/01/2008	SCHEDULED REDEMPTION		46,517	46,517	47,058			(541)		(541)		46,517				194	01/01/2023	1
31413T-G9-7	FED NATL MTG ASSOC #954824		03/01/2008	SCHEDULED REDEMPTION		6,152	6,152	6,224			(72)		(72)		6,152				26	01/01/2023	1
31413T-L4-2	FED NATL MTG ASSOC #954947		03/01/2008	SCHEDULED REDEMPTION		53,466	53,466	51,921	51,942		1,524		1,524		53,466				427	10/01/2022	1
31413T-Y7-1	FED NATL MTG ASSOC #955334		03/01/2008	SCHEDULED REDEMPTION		5,813	5,813	5,881			(68)		(68)		5,813				24	02/01/2023	1
31413U-BD-0	FED NATL MTG ASSOC #955536		03/01/2008	SCHEDULED REDEMPTION		10,602	10,602	10,296	10,300		302		302		10,602				107	10/01/2022	1
31413Y-V2-4	FED NATL MTG ASSOC #959733		03/01/2008	SCHEDULED REDEMPTION		123,586	123,586	120,013	120,063		3,523		3,523		123,586				1,328	11/01/2022	1
31414A-BE-1	FED NATL MTG ASSOC #960037		03/01/2008	SCHEDULED REDEMPTION		303	303	306			(4)		(4)		303				1	12/01/2022	1
31414A-BU-5	FED NATL MTG ASSOC #960051		03/01/2008	SCHEDULED REDEMPTION		3,458	3,458	3,499			(40)		(40)		3,458				14	02/01/2023	1
31414A-MZ-2	FED NATL MTG ASSOC #960376		03/01/2008	Various		24,279,377	23,939,372	23,822,481	23,823,380		3,162		3,162		23,826,542		452,835	452,835	259,218	12/01/2037	1
31414A-NS-7	FED NATL MTG ASSOC #960401		03/01/2008	SCHEDULED REDEMPTION		8,235	8,235	8,331			(96)		(96)		8,235				34	12/01/2022	1
31414A-RA-2	FED NATL MTG ASSOC #960481		03/01/2008	SCHEDULED REDEMPTION		21,226	21,226	21,473			(247)		(247)		21,226				88	12/01/2022	1
31414A-TA-0	FED NATL MTG ASSOC #960545		03/01/2008	SCHEDULED REDEMPTION		2,059	2,059	2,083			(24)		(24)		2,059				9	01/01/2023	1
31414A-VW-9	FED NATL MTG ASSOC #960629		03/01/2008	SCHEDULED REDEMPTION		4,816	4,816	4,872			(56)		(56)		4,816				20	01/01/2023	1
31414A-YM-8	FED NATL MTG ASSOC #960716		03/01/2008	SCHEDULED REDEMPTION		11,151	11,151	11,281			(130)		(130)		11,151				46	01/01/2023	1
31414B-LW-8	FED NATL MTG ASSOC #961241		03/01/2008	SCHEDULED REDEMPTION		55,523	55,523	56,963			(1,440)		(1,440)		55,523				505	01/01/2038	1
31414B-ML-1	FED NATL MTG ASSOC #961263		03/01/2008	SCHEDULED REDEMPTION		328,594	328,594	335,885			(7,291)		(7,291)		328,594				2,885	01/01/2038	1
31414B-PZ-7	FED NATL MTG ASSOC #961340		03/01/2008	SCHEDULED REDEMPTION		593	593	600			(7)		(7)		593				2	01/01/2023	1
31414B-VT-4	FED NATL MTG ASSOC #961526		03/01/2008	SCHEDULED REDEMPTION		828	828	837			(10)		(10)		828				3	02/01/2023	1
31414C-AU-2	FED NATL MTG ASSOC #961819		03/01/2008	SCHEDULED REDEMPTION		5,295	5,295	5,357			(62)		(62)		5,295				22	03/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		03/01/2008	SCHEDULED REDEMPTION		38,562	38,562	37,447	37,462		1,100		1,100		38,562				361	09/01/2022	1
31414G-ES-4	FED NATL MTG ASSOC #965545		03/01/2008	SCHEDULED REDEMPTION		7,348	7,348	7,434			(86)		(86)		7,348				31	01/01/2023	1
31414G-TC-3	FED NATL MTG ASSOC #965947		03/01/2008	SCHEDULED REDEMPTION		556	556	562			(6)		(6)		556				2	12/01/2022	1
31414G-WP-0	FED NATL MTG ASSOC #966054		03/01/2008	SCHEDULED REDEMPTION		4,533	4,533	4,586			(53)		(53)		4,533				19	02/01/2023	1
31414H-HQ-3	FED NATL MTG ASSOC #966539		03/01/2008	SCHEDULED REDEMPTION		1,081	1,081	1,094			(13)		(13)		1,081				5	10/01/2022	1
31414H-PJ-0	FED NATL MTG ASSOC #966725		03/01/2008	SCHEDULED REDEMPTION		2,794	2,794	2,827			(33)		(33)		2,794				12	01/01/2023	1
31414H-RL-3	FED NATL MTG ASSOC #966791		03/01/2008	SCHEDULED REDEMPTION		2,285	2,285	2,312			(27)		(27)		2,285				10	02/01/2023	1
31414H-U7-0	FED NATL MTG ASSOC #966906		03/01/2008	SCHEDULED REDEMPTION		25,309	25,309	26,001			(692)		(692)		25,309				234	12/01/2047	1
31414J-CW-1	FED NATL MTG ASSOC #967285		03/01/2008	SCHEDULED REDEMPTION		1,758	1,758	1,779			(20)		(20)		1,758				7	12/01/2022	1
31414J-NV-1	FED NATL MTG ASSOC #967604		03/01/2008	SCHEDULED REDEMPTION		1,877	1,877	1,899			(22)		(22)		1,877					12/01/2022	1
31414J-R5-4	FED NATL MTG ASSOC #967708		03/01/2008	SCHEDULED REDEMPTION		157,423	157,423	159,255			(1,833)		(1,833)		157,423				656	01/01/2023	1
31414K-G9-5	FED NATL MTG ASSOC #968324		03/01/2008	SCHEDULED REDEMPTION		483	483	488			(6)		(6)		483				2	03/01/2023	1
31414K-TE-0	FED NATL MTG ASSOC #968649		03/01/2008	SCHEDULED REDEMPTION		10,848	10,848	10,974			(126)		(126)		10,848				45	01/01/2023	1
31414L-3T-3	FED NATL MTG ASSOC #969810		03/01/2008	SCHEDULED REDEMPTION		9,467	9,467	9,578			(110)		(110)		9,467				39	02/01/2023	1
31414L-4G-0	FED NATL MTG ASSOC #969823		03/01/2008	SCHEDULED REDEMPTION		4,326	4,326	4,376			(50)		(50)		4,326				18	12/01/2022	1
31414P-CZ-0	FED NATL MTG ASSOC #971788		03/01/2008	SCHEDULED REDEMPTION		1,499	1,499	1,517			(17)		(17)		1,499				6	02/01/2023	1
31414Q-EV-5	FED NATL MTG ASSOC #972748		03/01/2008	SCHEDULED REDEMPTION		219	219	221			(3)		(3)		219				1	02/01/2023	1
31414Q-LZ-8	FED NATL MTG ASSOC #972944		03/01/2008	SCHEDULED REDEMPTION		2,715	2,715	2,747			(32)		(32)		2,715				11	02/01/2023	1
31414Q-L6-2	FED NATL MTG ASSOC #972949		03/01/2008	SCHEDULED REDEMPTION		1,827	1,827	1,849			(21)		(21)		1,827				8	03/01/2023	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		03/01/2008	SCHEDULED REDEMPTION		187,662	187,662	189,920	189,418		(1,756)		(1,756)		187,662				2,043	11/01/2033	1
3133T9-NW-1	FHR 1948 PJ		03/01/2008	SCHEDULED REDEMPTION		131,759	131,759	133,901	132,644		(885)		(885)		131,759				1,912	03/15/2027	1
31393K-XW-0	FHR 2574 FT		03/07/2008	Various		13,123,758	13,295,496	13,365,609	13,343,112		(4,687)		(4,687)		13,338,425		(214,667)	(214,667)	141,936	11/15/2016	1
31393V-P9-6	FHR 2628 LE		03/01/2008	SCHEDULED REDEMPTION		107,445	107,445	100,713	102,356		5,089		5,089		107,445				768	06/15/2033	1
31394T-TV-7	FHR 2764 JA		03/01/2008	SCHEDULED REDEMPTION		103,083	103,083	97,736	98,245		4,838		4,838		103,083				774	03/15/2019	1
31395E-4R-5	FHR 2837 ED		03/01/2008	SCHEDULED REDEMPTION		77,622	77,622	75,730	75,888		1,734		1,734		77,622				969	08/15/2019	1
31395M-VJ-5	FHR 2922 GA		03/01/2008	SCHEDULED REDEMPTION		354,441	354,441	347,090	347,665		6,776		6,776		354,441				4,358	05/15/2034	1
31396F-4J-9	FHR 3067 FA		03/07/2008	Various		9,205,769	9,835,215	9,787,576	9,787,785		1,089		1,089		9,788,874		(583,105)	(583,105)	147,903	11/15/2035	1
31396G-T2-7	FHR 3098 ZH		03/01/2008	SCHEDULED REDEMPTION		1,204,590	1,204,590	1,188,475	1,188,042		5,581		5,581		1,204,590				16,563	01/15/2036	1
31396H-Z9-3	FHR 3116 ZB		03/01/2008	SCHEDULED REDEMPTION		150,840	150,840	147,164	148,759		2,081		2,081		150,840				1,886	02/15/2036	1
31397B-B8-3	FHR 3211 ZE		02/01/2008	SCHEDULED REDEMPTION		1,529,129	1,529,129	1,524,590	1,529,129						1,529,129				8,138	09/15/2036	1
31397F-HC-9	FHR 3271 SE		03/01/2008	SCHEDULED REDEMPTION		1,604,641	1,604,641	1,606,897	1,606,551		(1,910)		(1,910)		1,604,641				21,273	02/15/2037	1
31397F-HR-6	FHR 3271 TZ		01/01/2008	SCHEDULED REDEMPTION		51,165	51,165	51,070	51,118		47		47		51,165				256	02/15/2037	1
31397F-A4-4	FHR 3272 DF		03/15/2008	SCHEDULED REDEMPTION		1,528,461	1,528,461	1,528,461	1,528,461						1,528,461				18,395	02/15/2037	1
31397G-UZ-1	FHR 3305 Z		03/01/2008	SCHEDULED REDEMPTION		1,043,309	1,043,309	1,037,115	1,041,622		1,688		1,688		1,043,309				8,305	04/15/2027	1
31397H-BB-3	FHR 3312 HZ		03/01/2008	SCHEDULED REDEMPTION		2,302,369	2,302,369	2,233,298	2,236,824		65,546		65,546		2,302,369				18,445	05/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31397H-CG-1	FHR 3312 TZ		03/01/2008	SCHEDULED REDEMPTION		1,417,426	1,417,426	1,390,849	1,401,595		15,831		15,831		1,417,426				17,511	05/15/2037	1
31397J-WL-4	FHR 3349 TZ		03/01/2008	Various		1,650,476	1,650,476	1,617,944			32,532		32,532		1,650,476				51,089	07/15/2037	1
31397J-WQ-3	FHR 3349 ZL		03/01/2008	SCHEDULED REDEMPTION		712,600	712,600	681,009	677,461		28,066		28,066		712,600				10,689	07/15/2037	1
31392B-CN-4	FNR 2001-70 LK		03/01/2008	SCHEDULED REDEMPTION		1,087,407	1,087,407	1,108,815	1,088,882		(1,476)		(1,476)		1,087,407				10,708	06/25/2030	1
31392F-ES-2	FNR 2002-71 AP		03/01/2008	SCHEDULED REDEMPTION		212,195	212,195	215,842	216,401		(4,206)		(4,206)		212,195				2,526	11/25/2032	1
31393U-QZ-9	FNR 2003-117 KF		03/07/2008	Various		20,029,407	21,059,590	21,191,212	21,184,699		(4,161)		(4,161)		21,180,538		(1,151,131)	(1,151,131)	284,243	08/25/2033	1
31393U-K3-6	FNR 2003-129 JB		03/01/2008	SCHEDULED REDEMPTION		77	77	72	73		4		4		77				1	09/25/2018	1
31394U-NA-6	FNR 2005-97 LB		03/01/2008	SCHEDULED REDEMPTION		211,202	211,202	191,138	191,803		19,398		19,398		211,202				2,638	11/25/2035	1
31396P-L9-0	FNR 2007-12 BA		03/25/2008	SCHEDULED REDEMPTION		1,321	1,321	1,306	1,307		13		13		1,321				18	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		03/25/2008	SCHEDULED REDEMPTION		2,433	2,433	2,400	2,402		31		31		2,433				32	02/25/2036	1
38374B-BR-3	GNR 2003-63 UF		03/20/2008	SCHEDULED REDEMPTION		340,603	340,603	340,497	340,541		62		62		340,603				3,427	07/20/2030	1
38374K-VQ-3	GNR 2005-18 FA		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		11,960,000	13,000,000	12,967,500	12,975,055		623		623		12,975,678		(1,015,678)	(1,015,678)	127,197	10/20/2032	1
010608-YR-2	ALABAMA PUB SCH & CLG CAP IMPT 03		01/10/2008	PRAGER MCCARTHY & SEALY		208,426	200,000	201,266	200,820		(5)		(5)		200,815		7,611	7,611	1,100	12/01/2020	1FE
091156-KX-6	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		03/11/2008	PRAGER MCCARTHY & SEALY		120,078	120,000	119,617	119,657		4		4		119,661		417	417	3,795	07/01/2020	1FE
21685L-BA-8	COOPERATIVE DIST SPANISH FT AL HWY 04		02/01/2008	CALLED @ 100.00000000		135,000	135,000	135,000	129,411	5,589			5,589		135,000				8,100	02/01/2029	3
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A		03/06/2008	PRAGER MCCARTHY & SEALY		98,536	100,000	101,034	100,948		(17)		(17)		100,931		(2,395)	(2,395)	1,250	12/01/2025	1FE
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C		01/01/2008	CALLED @ 100.00000000		80,000	80,000	75,782	76,336						76,336		3,664	3,664	2,400	01/01/2032	1FE
627371-CH-8	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2008	MATURED		100,000	100,000	101,773	100,003		(3)		(3)		100,000				3,375	03/01/2008	1
178860-AR-3	CIVICVENTURE AK ANCHORAGE CONV CTR 06		01/02/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,272,519	2,190,000	2,245,867	2,236,491		(85)		(85)		2,236,407		36,113	36,113	36,409	09/01/2023	1FE
178860-AS-1	CIVICVENTURE AK ANCHORAGE CONV CTR 06		01/02/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,431,884	3,320,000	3,394,268	3,381,825		(113)		(113)		3,381,712		50,172	50,172	55,195	09/01/2024	1FE
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18		03/06/2008	PRAGER MCCARTHY & SEALY		106,319	100,000	103,264	102,306		(59)		(59)		102,247		4,072	4,072	3,056	08/01/2018	1FE
040654-LP-8	ARIZONA TRANSN BRD HWY 2003 A SUB		02/21/2008	PRAGER MCCARTHY & SEALY		512,938	480,000	500,880	493,925		(286)		(286)		493,640		19,298	19,298	15,667	07/01/2020	1FE
12022B-CT-9	BULLHEAD CITY AZ MUN PPTY EXCISE TAX 06		01/16/2008	PRAGER MCCARTHY & SEALY		214,484	200,000	210,756	208,889		(59)		(59)		208,830		5,654	5,654	5,583	07/01/2026	1FE
375306-AL-1	GILBERT AZ WTR RES MUN PPTY SUB LIEN 07		03/10/2008	PRAGER MCCARTHY & SEALY		110,336	100,000	105,074	104,870		(80)		(80)		104,790		5,546	5,546	2,250	10/01/2018	1FE
375306-AM-9	GILBERT AZ WTR RES MUN PPTY SUB LIEN 07		03/18/2008	PRAGER MCCARTHY & SEALY		649,272	600,000	626,406	625,349		(436)		(436)		624,913		24,359	24,359	13,785	10/01/2019	1FE
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		02/29/2008	PRAGER MCCARTHY & SEALY		97,607	100,000	100,389	100,328		(6)		(6)		100,322		(2,715)	(2,715)	3,050	07/01/2024	1FE
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		02/27/2008	PRAGER MCCARTHY & SEALY		99,382	100,000	100,073	100,062		(1)		(1)		100,061		(679)	(679)	3,025	07/01/2025	1FE
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		02/01/2008	PRAGER MCCARTHY & SEALY		261,160	255,000	253,975	254,034		3		3		254,037		7,124	7,124	6,601	07/01/2026	1FE
382512-BP-5	GOODYEAR AZ PUB IMPT CORP MUN FACS 07A		02/22/2008	PRAGER MCCARTHY & SEALY		349,969	350,000	341,093	341,115		33		33		341,148		8,821	8,821	2,669	07/01/2027	1FE
391577-KU-6	GREATER AZ DEV INFRA PINAL CNTY 06-1		01/17/2008	PRAGER MCCARTHY & SEALY		266,410	255,000	251,968	252,170		6		6		252,176		14,234	14,234	11,120	08/01/2023	1FE
391577-KV-4	GREATER AZ DEV INFRA PINAL CNTY 06-1		01/22/2008	PRAGER MCCARTHY & SEALY		104,704	100,000	98,524	98,614		4		4		98,618		6,086	6,086	4,425	08/01/2024	1FE
79575E-AL-2	SALT VERDE FIN CORP AZ GAS SR 2007		01/17/2008	PRAGER MCCARTHY & SEALY		176,361	155,000	161,264	161,224		(13)		(13)		161,210		15,150	15,150	1,175	12/01/2025	1FE
86888V-BG-1	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03		01/16/2008	PRAGER MCCARTHY & SEALY		220,920	200,000	216,422	211,651		(93)		(93)		211,558		9,362	9,362	5,583	07/01/2016	1FE
04108H-BD-6	ARKANSAS DEV DRIVER LIC ST POLICE 04		02/19/2008	PRAGER MCCARTHY & SEALY		100,039	100,000	99,438	99,571		6		6		99,578		461	461	900	06/01/2016	1FE
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D		01/01/2008	Various		70,000	70,000	70,000	70,000						70,000				1,680	07/01/2026	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2008	Various		45,000	45,000	45,000	45,000						45,000				1,041	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2008	Various		120,000	120,000	120,000	120,000						120,000				2,820	07/01/2027	1FE
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		03/24/2008	PRAGER MCCARTHY & SEALY		614,565	630,000	630,000	630,000						630,000		(15,435)	(15,435)	13,192	07/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
041083-RP-3	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		02/27/2008	PRAGER MCCARTHY & SEALY		2,121,628	2,150,000	2,150,000	2,150,000						2,150,000		(28,372)	(28,372)	42,985	07/01/2032	1FE
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANCER RES 06		03/26/2008	PRAGER MCCARTHY & SEALY		38,513	100,000	35,735	38,538		474		474		39,012		(499)	(499)		07/01/2027	1FE
041081-5W-6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		01/01/2008	CALLED @ 100.00		105,000	105,000	105,000	105,000						105,000				3,281	01/01/2032	1FE
041081-5T-3	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		01/01/2008	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				3,438	07/01/2031	1FE
082766-JX-5	BENTON AR PUB UTILS 2006		03/13/2008	PRAGER MCCARTHY & SEALY		151,847	150,000	154,494	154,436		(84)		(84)		154,352		(2,506)	(2,506)	4,104	09/01/2036	1FE
15239M-BL-5	CENTRAL AR WTR 2004		01/14/2008	PRAGER MCCARTHY & SEALY		105,801	100,000	102,134	101,642		(9)		(9)		101,632		4,169	4,169	1,325	10/01/2019	1FE
537445-JK-5	LITTLE ROCK AR SWR 2007		03/28/2008	Various		1,201,772	1,200,000	1,216,092	1,215,851		(284)		(284)		1,215,567		(13,795)	(13,795)	7,772	10/01/2029	1FE
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK		02/01/2008	CALLED @ 100.00		248,935	248,935	225,685	219,386	6,299			6,299		225,685		23,250	23,250	8,713	02/01/2034	5
850260-DQ-0	SPRINGDALE AR INDL DEV AERT INC 03 TE		02/21/2008	CALLED @ 100.00		11,200,000	11,200,000	11,200,000	11,200,000						11,200,000				304,889	10/01/2017	4
007947-A*-5	SPRINGDALE AR INDL DEV AERT INC 03 TXBL		02/21/2008	CALLED @ 100.00		800,000	800,000	800,000	800,000						800,000				61,444	10/01/2017	4
914084-U3-0	UNIVERSITY OF AR FORT SMITH STUD FEE 06		02/01/2008	PRAGER MCCARTHY & SEALY		901,440	900,000	893,313	893,494		17		17		893,511		7,929	7,929	7,313	12/01/2031	1FE
914084-RC-4	UNIVERSITY OF AR UALR CAP IMPT 04B		03/04/2008	PRAGER MCCARTHY & SEALY		250,368	250,000	251,815	251,317		(30)		(30)		251,287		(920)	(920)	3,000	12/01/2021	1FE
914084-XN-3	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		03/05/2008	PRAGER MCCARTHY & SEALY		139,578	135,000	138,349	137,739		(57)		(57)		137,682		1,896	1,896	2,177	11/01/2018	1FE
914115-VB-3	UNIVERSITY OF CENTRAL AR 07		03/04/2008	PRAGER MCCARTHY & SEALY		192,860	200,000	200,318	200,313		(5)		(5)		200,309		(7,449)	(7,449)	3,900	11/01/2025	1FE
914115-VE-7	UNIVERSITY OF CENTRAL AR 07		02/21/2008	PRAGER MCCARTHY & SEALY		1,045,294	1,045,000	1,032,042	1,032,108		43		43		1,032,151		13,143	13,143	17,441	11/01/2029	1FE
914115-SU-5	UNIVERSITY OF CENTRAL AR STUD FEE 06 E		03/06/2008	PRAGER MCCARTHY & SEALY		98,643	100,000	97,804	97,940		16		16		97,956		687	687	1,625	05/01/2026	1FE
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A		02/20/2008	PRAGER MCCARTHY & SEALY		105,563	100,000	103,378	102,050		(47)		(47)		102,003		3,560	3,560	2,000	10/01/2022	1FE
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		03/31/2008	PRAGER MCCARTHY & SEALY		222,889	225,000	225,000	225,000						225,000		(2,111)	(2,111)	3,416	12/01/2023	1FE
130658-KV-8	CALIFORNIA DEPT VET AFF HOME 07B		03/07/2008	PRAGER MCCARTHY & SEALY		150,638	150,000	150,000	150,000						150,000		638	638	1,760	12/01/2027	1FE
142653-AV-6	CARLSBAD CA MUN GOLF COURSE 06A		03/18/2008	PRAGER MCCARTHY & SEALY		95,901	100,000	100,541	100,494		(11)		(11)		100,483		(4,582)	(4,582)	2,538	09/01/2030	1FE
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF		01/08/2008	PRAGER MCCARTHY & SEALY		263,220	250,000	254,045	253,228		(10)		(10)		253,218		10,002	10,002	9,688	09/01/2020	1FE
189330-AV-8	CLOVIS CA PUB FIN AUTH WTR REV 03		03/27/2008	PRAGER MCCARTHY & SEALY		103,337	100,000	103,553	102,094		(90)		(90)		102,003		1,334	1,334	2,917	03/01/2023	1FE
20056Y-AP-1	COMMERCE CA CMNTY DEV REDEV PROJ NO1-97A		03/05/2008	PRAGER MCCARTHY & SEALY		250,900	500,000	165,400	224,076		2,377		2,377		226,453		24,447	24,447		08/01/2022	1FE
20056Y-AQ-9	COMMERCE CA CMNTY DEV REDEV PROJ NO1-97A		03/04/2008	PRAGER MCCARTHY & SEALY		626,094	1,350,000	419,688	570,013		5,740		5,740		575,753		50,341	50,341		08/01/2023	1FE
296344-CR-3	ESCONDIDO CA COP WSTWTR PROJ 05A		01/29/2008	PRAGER MCCARTHY & SEALY		258,070	250,000	248,313	248,456		4		4		248,460		9,610	9,610	4,948	09/01/2026	1FE
35981R-AT-6	FULLERTON CA PUB FING TAX ALLOC 05		03/12/2008	PRAGER MCCARTHY & SEALY		104,297	100,000	104,120	103,402		(79)		(79)		103,324		973	973	2,722	09/01/2023	1FE
35981R-AU-3	FULLERTON CA PUB FING TAX ALLOC 05		01/10/2008	PRAGER MCCARTHY & SEALY		108,055	100,000	103,802	103,141		(13)		(13)		103,128		4,927	4,927	4,361	09/01/2024	1FE
44667S-AR-1	HUNTINGTON PARK CA PUB FIN 04 A REF		03/03/2008	PRAGER MCCARTHY & SEALY		102,365	100,000	99,637	99,689		3		3		99,691		2,674	2,674	2,569	09/01/2022	1FE
456567-UX-2	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B		03/18/2008	PRAGER MCCARTHY & SEALY		101,148	100,000	98,683	99,004		20		20		99,024		2,124	2,124	1,639	05/01/2017	1FE
504194-FP-1	LA QUINTA CA REDEV PROJ NO 1 TIF 01		03/13/2008	PRAGER MCCARTHY & SEALY		102,056	100,000	98,786	98,955		7		7		98,962		3,094	3,094	2,791	09/01/2031	1FE
509634-AR-2	LAKE ELSINORE CA UNI SCH DIST NO 90-2 07		03/04/2008	PRAGER MCCARTHY & SEALY		243,100	250,000	253,980	253,744		(57)		(57)		253,687		(10,587)	(10,587)	4,875	10/01/2024	1FE
513799-QV-1	LANCASTER CA REDEV HSG SUB TAX 03		01/31/2008	PRAGER MCCARTHY & SEALY		496,207	470,000	478,856	475,642		(44)		(44)		475,598		20,609	20,609	11,411	08/01/2023	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		03/06/2008	PRAGER MCCARTHY & SEALY		106,318	100,000	103,985	102,822		(68)		(68)		102,754		3,564	3,564	1,389	12/01/2019	1FE
544552-PE-6	LOS ANGELES CA HARBOR DEPT 2005 B REF		02/29/2008	PRAGER MCCARTHY & SEALY		108,931	100,000	109,130	107,725		(118)		(118)		107,607		1,324	1,324	2,972	08/01/2017	1FE
544712-D8-2	LOS ANGELES CNTY CA MET TRANS A1SR 03B		01/07/2008	UNION BANK OF SWITZERLAND		3,737,151	3,615,000	3,582,156	3,583,899		42		42		3,583,941		153,210	153,210	85,404	07/01/2021	1FE
655534-DM-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX O		01/16/2008	PRAGER MCCARTHY & SEALY		157,707	150,000	148,832	148,897		2		2		148,900		8,807	8,807	6,353	09/01/2026	1FE
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF		03/10/2008	PRAGER MCCARTHY & SEALY		515,630	500,000	505,125	503,204		(99)		(99)		503,104		12,526	12,526	12,400	09/01/2020	1FE
684105-EB-1	ORANGE CA REDEV AGY TAX ALLOC 03A REF		02/20/2008	PRAGER MCCARTHY & SEALY		257,350	250,000	250,000	250,000						250,000		7,350	7,350	5,800	09/01/2023	1FE
691879-DV-9	OXNARD CA FING AUTH WTR 06		03/07/2008	PRAGER MCCARTHY & SEALY		205,474	200,000	202,872	202,484		(48)		(48)		202,436		3,038	3,038	2,665	06/01/2023	1FE
691879-DW-7	OXNARD CA FING AUTH WTR 06		02/20/2008	CITIGROUP GLOBAL MARKETS		257,428	250,000	253,188	252,758		(41)		(41)		252,717		4,711	4,711	2,771	06/01/2024	1FE
696617-NC-9	PALM DESERT CA FING TIF PROJ AREA 1 04A		03/03/2008	PRAGER MCCARTHY & SEALY		101,756	100,000	100,000	100,000						100,000		1,756	1,756	2,153	04/01/2022	1FE
715895-GQ-5	PETALUMA CA CMNTY DEV TAX ALLOC 05 A		03/11/2008	PRAGER MCCARTHY & SEALY		101,729	100,000	102,493	102,026		(47)		(47)		101,979		(250)	(250)	1,847	05/01/2030	1FE
769044-DA-3	RIVERSIDE CA FIN AUTH SYCAMORE 07C		03/13/2008	PRAGER MCCARTHY & SEALY		95,640	100,000	99,564	99,573		3		3		99,576		(3,936)	(3,936)	2,838	08/01/2030	1FE
797300-XK-1	SAN DIEGO CA REDEV CENTRE CITY SUB 01A		03/03/2008	PRAGER MCCARTHY & SEALY		37,488	100,000	25,820	35,991		358		358		36,348		1,140	1,140		09/01/2026	1FE
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		03/12/2008	PRAGER MCCARTHY & SEALY		615,601	600,000	600,000	600,000						600,000		15,601	15,601	5,825	06/01/2022	1FE
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A		03/31/2008	PRAGER MCCARTHY & SEALY		501,062	490,000	488,207	488,360		10		10		488,370		12,692	12,692	4,760	06/01/2023	1FE
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA VASONA 96		01/01/2008	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,753	01/01/2024	1FE
83557K-AU-2	SONOMA CNTY CA SALES TAX 07A		03/24/2008	PRAGER MCCARTHY & SEALY		95,911	100,000	98,729	98,734		8		8		98,741		(2,830)	(2,830)	1,738	09/01/2030	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		01/29/2008	PRAGER MCCARTHY & SEALY		260,060	250,000	248,840	248,948		5		5		248,952		11,108	11,108	3,750	04/01/2022	1FE
901073-DB-9	TUSTIN CA USD CMNTY FAC 97-1 2002A SR		03/03/2008	PRAGER MCCARTHY & SEALY		99,254	100,000	100,380	100,203		(7)		(7)		100,196		(942)	(942)	2,569	09/01/2038	1FE
91412F-UK-1	UNIVERSITY OF CA GEN REV 2005 G		03/11/2008	PRAGER MCCARTHY & SEALY		197,478	200,000	197,494	197,584		8		8		197,592		(114)	(114)	2,916	05/15/2035	1FE
91412F-PJ-0	UNIVERSITY OF CA LTD PROJ 2004 A		03/14/2008	Various		354,492	350,000	353,182	352,133		(60)		(60)		352,074		2,418	2,418	4,935	05/15/2025	1FE
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A		03/03/2008	PRAGER MCCARTHY & SEALY		97,650	100,000	100,000	100,000						100,000		(2,350)	(2,350)	1,465	05/15/2027	1FE
960557-CL-8	WESTLANDS CA WTR DIST REV COP 2005 A		01/08/2008	PRAGER MCCARTHY & SEALY		541,715	500,000	526,068	520,916		(69)		(69)		520,847		20,868	20,868	9,028	09/01/2021	1FE
26822L-GQ-1	COLORADO E-470 PUB HWY SR 06 A		01/17/2008	PRAGER MCCARTHY & SEALY		112,827	100,000	106,916	106,879		(40)		(40)		106,839		5,988	5,988	1,972	09/01/2017	1FE
19648A-FP-5	COLORADO HLTH FAC PARKVIEW 07B		03/03/2008	PRAGER MCCARTHY & SEALY		381,252	400,000	402,748	402,716		(40)		(40)		402,676		(21,424)	(21,424)	6,556	09/01/2029	1FE
196630-2Y-2	COLORADO SPRINGS CO UTIL SYS 02B SUB		03/05/2008	PRAGER MCCARTHY & SEALY		317,278	315,000	312,663	312,865		10		10		312,875		4,403	4,403	4,948	11/15/2030	1FE
196630-4W-4	COLORADO SPRINGS CO UTIL SYS 03A SUB		03/11/2008	Various		1,513,990	1,500,000	1,495,680	1,496,161		12		12		1,496,173		17,817	17,817	15,741	11/15/2027	1FE
196630-4Y-0	COLORADO SPRINGS CO UTIL SYS 03B SUB		02/13/2008	PRAGER MCCARTHY & SEALY		359,842	350,000	346,042	346,476		14		14		346,490		13,352	13,352	3,998	11/15/2027	1FE
249181-Y8-5	DENVER CO ARPT SYS REV SER 2005 A		02/20/2008	PRAGER MCCARTHY & SEALY		107,074	100,000	105,649	104,559		(73)		(73)		104,486		2,588	2,588	1,389	11/15/2021	1FE
24919H-FY-3	DENVER CO EXCISE TAX 2005 A		03/19/2008	PRAGER MCCARTHY & SEALY		543,085	500,000	542,048	528,883		(1,146)		(1,146)		527,737		15,348	15,348	13,375	09/01/2012	1FE
24919H-GB-2	DENVER CO EXCISE TAX 2005 A		03/12/2008	PRAGER MCCARTHY & SEALY		604,622	550,000	601,389	590,828		(887)		(887)		589,941		14,681	14,681	14,493	09/01/2015	1FE
295017-BH-9	ERIE CO WTR ENTERPRISE 2007A		03/05/2008	PRAGER MCCARTHY & SEALY		262,790	255,000	265,626	265,299		(160)		(160)		265,139		(2,349)	(2,349)	3,506	12/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		01/02/2008	PRAGER MCCARTHY & SEALY		104,480	100,000	104,754	102,908		(13)		(13)		102,895		1,585	1,585	450	06/01/2011	1FE
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A		03/05/2008	PRAGER MCCARTHY & SEALY		105,740	100,000	104,944	103,340		(134)		(134)		103,206		2,534	2,534	1,238	06/01/2012	1FE
75913T-EF-7	REGIONAL TRANSN DIST CO COP 05A		03/03/2008	PRAGER MCCARTHY & SEALY		425,671	400,000	419,854	413,960		(382)		(382)		413,578		12,093	12,093	4,438	06/01/2013	1FE
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		03/27/2008	Various		908,720	805,000	880,964	867,562		(872)		(872)		866,690		42,030	42,030	11,813	11/01/2015	1FE
20774L-Z7-3	CONNECTICUT HLTH & EDL GRIFFIN HOSP 05B		03/11/2008	PRAGER MCCARTHY & SEALY		105,163	100,000	102,791	102,255		(52)		(52)		102,203		2,960	2,960	3,514	07/01/2020	1FE
20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I		03/04/2008	PRAGER MCCARTHY & SEALY		506,730	500,000	523,935	523,874		(376)		(376)		523,497		(16,767)	(16,767)	5,347	07/01/2027	1FE
20774U-SU-0	CONNECTICUT HLTH & EDL QUINNIPIAC 07I		03/11/2008	PRAGER MCCARTHY & SEALY		723,019	735,000	715,074	715,092		101		101		715,193		7,826	7,826	6,423	07/01/2028	1FE
20774U-RX-5	CONNECTICUT HLTH & EDL WESTMINSTER 07E		03/11/2008	PRAGER MCCARTHY & SEALY		131,648	130,000	135,550	135,483		(95)		(95)		135,388		(3,740)	(3,740)	2,257	07/01/2032	1FE
207757-4C-6	CONNECTICUT SPL TAX OBLIG TRANSN 02 B		01/04/2008	PRAGER MCCARTHY & SEALY		292,629	270,000	297,188	285,718		(65)		(65)		285,653		6,976	6,976	1,425	12/01/2013	1FE
207758-DF-7	CONNECTICUT SPL TAX OBLIG TRANSN 05 A		01/14/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		51,752	50,000	49,871	49,879						49,880		1,872	1,872	1,225	07/01/2025	1FE
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		03/17/2008	Various		779,583	750,000	802,410	797,618		(1,026)		(1,026)		796,593		(17,010)	(17,010)	11,174	06/01/2024	1FE
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		01/01/2008	CALLED @ 100.00000000		200,000	200,000	200,000	188,662	11,338			11,338		200,000				6,625	01/01/2031	4
131197-BW-4	CALLAWAY-BAY CNTY FL WSTWTR SYS 04		01/14/2008	PRAGER MCCARTHY & SEALY		1,091,630	1,000,000	1,068,250	1,049,602		(287)		(287)		1,049,315		42,315	42,315	29,514	09/01/2018	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		03/01/2008	Various		73,216	250,000	45,038	72,941		270		270		73,211		5	5		07/01/2030	1FE
431022-JZ-6	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G		03/31/2008	WACHOVIA SECURITIES		4,742,150	5,000,000	5,027,100	5,026,166		(603)		(603)		5,025,563		(283,413)	(283,413)	98,229	11/15/2032	1FE
469485-GL-4	JACKSONVILLE FL BETTER SALES TAX 04		01/29/2008	PRAGER MCCARTHY & SEALY		207,273	205,000	200,652	201,250		26		26		201,276		5,998	5,998	2,733	10/01/2017	1FE
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04		01/17/2008	PRAGER MCCARTHY & SEALY		1,510,332	1,500,000	1,492,159	1,492,839		14		14		1,492,854		17,478	17,478	20,250	10/01/2024	1FE
469485-GU-4	JACKSONVILLE FL BETTER SALES TAX 04		02/11/2008	PRAGER MCCARTHY & SEALY		553,645	550,000	548,119	548,332		6		6		548,339		5,306	5,306	8,980	10/01/2025	1FE
46613C-EV-3	JEA FL ELEC SYS SUBORDINATE 2004 A		03/04/2008	PRAGER MCCARTHY & SEALY		351,211	350,000	344,726	345,565		46		46		345,611		5,600	5,600	7,128	10/01/2020	1FE
46613Q-AK-0	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		01/17/2008	PRAGER MCCARTHY & SEALY		587,871	540,000	587,927	571,113		(474)		(474)		570,639		17,232	17,232	8,820	10/01/2011	1FE
481367-BB-5	JULINGTON CREEK FL PLANTATION CDD 06		01/17/2008	PRAGER MCCARTHY & SEALY		305,346	300,000	299,013	299,053		2		2		299,056		6,290	6,290	2,990	05/01/2026	1FE
59333T-BW-9	MIAMI-DADE CNTY FL PUB JACKSON HLTH 05B		03/20/2008	PRAGER MCCARTHY & SEALY		106,497	100,000	106,404	105,240		(144)		(144)		105,096		1,401	1,401	1,597	06/01/2019	1FE
68803R-AS-5	OSCEOLA CNTY FL SCH DIST SLS TX 07A		01/07/2008	PRAGER MCCARTHY & SEALY		108,043	100,000	104,848	104,736		(10)		(10)		104,726		3,318	3,318	542	06/01/2024	1FE
696560-FN-6	PALM BEACH CNTY FL SOLID WASTE 97 A		01/11/2008	PRAGER MCCARTHY & SEALY		1,055,650	1,000,000	1,086,623	1,041,578		(961)		(961)		1,040,617		15,033	15,033	17,500	10/01/2009	1FE
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		03/01/2008	CALLED @ 100.00000000		475,000	475,000	475,000	475,000						475,000				14,250	01/01/2016	1FE
746027-BF-7	PUNTA GORDA FL UTIL REV IMPT SER 1978		01/01/2008	MATURED		275,000	275,000	275,000	275,000						275,000				8,594	01/01/2008	1
793323-JY-3	ST PETERSBURG FL PUB UTILS 06		03/14/2008	PRAGER MCCARTHY & SEALY		194,751	200,000	200,300	200,277		(5)		(5)		200,273		(5,522)	(5,522)	3,925	10/01/2028	1FE
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF		01/31/2008	PRAGER MCCARTHY & SEALY		102,446	100,000	98,370	98,482		6		6		98,488		3,958	3,958	800	12/01/2024	1FE
051470-BC-5	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		02/01/2008	MATURED		200,000	200,000	200,000	200,000						200,000				6,100	02/01/2008	1
146501-PT-2	CARTERSVILLE GA WTR & SWR REF 2000		01/01/2008	CALLED @ 100.00000000		45,000	45,000	45,698	45,050						45,050		(50)	(50)	1,181	07/01/2008	1FE
307125-CT-9	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		03/01/2008	MATURED		245,000	245,000	245,000	245,000						245,000				8,881	03/01/2008	3
373541-VC-2	GEORGIA MUN ELEC AUTH PWR GEN 02A SR		02/07/2008	PRAGER MCCARTHY & SEALY		221,096	200,000	224,092	213,825		(173)		(173)		213,652		7,444	7,444	5,965	01/01/2013	1FE
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		02/01/2008	CALLED @ 100.00000000		225,000	225,000	225,000	225,000						225,000				9,000	02/01/2011	1
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		03/10/2008	Various		653,021	650,000	631,014	631,139		51		51		631,189		21,832	21,832	10,888	07/01/2030	1FE
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B		02/27/2008	PRAGER MCCARTHY & SEALY		94,549	100,000	100,000	100,000						100,000		(5,451)	(5,451)	1,559	05/01/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		03/04/2008	PRAGER MCCARTHY & SEALY		204,461	200,000	199,096	199,155		6		6		199,162		5,299	5,299	5,875	07/01/2022	1FE
438689-EW-7	HONOLULU HI CITY & CNTY WTR SYS 06A		03/06/2008	PRAGER MCCARTHY & SEALY		255,096	250,000	247,945	248,068		14		14		248,083		7,013	7,013	7,463	07/01/2023	1FE
91428L-AU-0	UNIVERSITY OF HAWAII 2006 A REF		03/06/2008	Various		204,353	200,000	202,662	202,394		(25)		(25)		202,369		1,984	1,984	7,375	07/15/2023	1FE
91428L-AW-6	UNIVERSITY OF HAWAII 2006 A REF		03/03/2008	PRAGER MCCARTHY & SEALY		96,238	100,000	100,935	100,841		(15)		(15)		100,826		(4,588)	(4,588)	2,888	07/15/2025	1FE
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF		03/12/2008	PRAGER MCCARTHY & SEALY		809,219	800,000	806,224	805,600		(62)		(62)		805,538		3,681	3,681	20,713	07/15/2026	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2008	CALLED @ 100.00000000		85,000	85,000	85,000	85,000						85,000				2,391	01/01/2014	1FE
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		01/01/2008	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				375	07/01/2010	1FE
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		03/04/2008	PRAGER MCCARTHY & SEALY		104,739	100,000	104,611	104,011		(72)		(72)		103,939		800	800	3,222	07/15/2020	1FE
167592-NA-8	CHICAGO IL OHARE INTL ARPT PFC 1ST 96 A		03/06/2008	CALLED @ 100.00		3,150,000	3,150,000	3,134,943	3,147,356		148		148		3,147,504		2,496	2,496	120,050	01/01/2011	1FE
16768T-AQ-7	CHICAGO IL SALES TAX REV BDS 1997		01/01/2008	CALLED @ 102.00000000		5,100,000	5,000,000	5,008,200	5,100,000						5,100,000				134,375	01/01/2027	1FE
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A		03/01/2008	CALLED @ 100.00000000		15,000	15,000	16,335	15,551		(17)		(17)		15,534		(534)	(534)	544	09/01/2028	1FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2008	SCHEDULED REDEMPTION		187,658	187,658	166,189	157,807	7,309	22,541		29,851		187,658				13,209	12/31/2024	3
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2008	SCHEDULED REDEMPTION		139,272	139,272	123,347	117,118	5,433	16,721		22,154		139,272				9,804	12/31/2024	3
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90		03/01/2008	CALLED @ 100.00		20,000	20,000	20,000		20,000			20,000		20,000				875	03/01/2010	6*
45200L-4S-2	ILLINOIS HLTH FAC ALEXIAN BROS 99		01/01/2008	MATURED		2,250,000	2,250,000	2,476,350	2,250,000						2,250,000				56,250	01/01/2008	1FE
45201L-UM-5	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		03/25/2008	SOUTHWEST SECURITIES, INC.		973,650	1,000,000	985,090	985,099		65		65		985,164		(11,514)	(11,514)	14,722	07/01/2038	1FE
479790-FV-4	JOLIET IL WTRWKS & SEW SER 1989		01/01/2008	CALLED @ 100.00000000		1,900,000	1,900,000	1,993,081	1,910,484						1,910,484		(10,484)	(10,484)	67,688	01/01/2010	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		03/01/2008	CALLED @ 100.00000000		200,000	200,000	198,000	198,548		36		36		198,584		1,416	1,416	5,250	03/01/2015	5*
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05		01/01/2008	CALLED @ 100.00000000		5,000	5,000	5,000	4,465	535			535		5,000				175	01/01/2037	3
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		03/01/2008	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				2,400	09/01/2026	3
455280-3V-7	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		01/01/2008	CALLED @ 100.00000000		350,000	350,000	369,446	350,844						350,844		(844)	(844)	8,750	07/01/2008	1FE
569027-GJ-8	MARION CNTY IN CONV REC EXC TAX 03A SR		01/02/2008	UNION BANK OF SWITZERLAND		440,651	415,000	437,725	428,496		(37)		(37)		428,459		12,192	12,192	2,075	06/01/2018	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2008	CALLED @ 100.00000000		235,000	235,000	235,000	234,053	947			947		235,000				6,463	01/15/2021	3
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWTR 07		02/06/2008	PRAGER MCCARTHY & SEALY		100,947	100,000	100,000	100,000						100,000		947	947	4,250	09/01/2032	1FE
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003		03/07/2008	PRAGER MCCARTHY & SEALY		105,027	100,000	102,727	101,753		(52)		(52)		101,701		3,326	3,326	1,333	12/01/2019	1FE
890630-EM-4	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		03/28/2008	PRAGER MCCARTHY & SEALY		104,132	100,000	107,031	106,976		(109)		(109)		106,868		(2,736)	(2,736)	1,903	06/01/2025	1FE
890644-AK-3	TOPEKA KS SALES TAX 2006		03/05/2008	PRAGER MCCARTHY & SEALY		101,927	100,000	100,000	100,000						100,000		1,927	1,927	1,003	12/15/2016	1FE
967338-MG-6	WICHITA KS WTR & SWR UTIL 2005 B		03/05/2008	PRAGER MCCARTHY & SEALY		212,214	200,000	214,312	207,961		(529)		(529)		207,432		4,782	4,782	4,417	10/01/2010	1FE
49130P-8V-9	KENTUCKY HSG CORP SER 2007 N		03/18/2008	PRAGER MCCARTHY & SEALY		294,031	300,000	301,119	301,111		(19)		(19)		301,092		(7,061)	(7,061)	4,403	07/01/2027	1FE
49140M-JL-4	KENTUCKY RURAL WTR FIN FLEX TERM 04 B		02/26/2008	PRAGER MCCARTHY & SEALY		224,757	225,000	220,565	221,191		41		41		221,232		3,525	3,525	5,363	02/01/2020	1FE
491552-RV-9	KENTUCKY TURNPIKE AUTH ECON DEV 06B		02/26/2008	PRAGER MCCARTHY & SEALY		201,520	200,000	199,760	199,775		2		2		199,777		1,743	1,743	5,950	07/01/2023	1FE
914387-YY-5	UNIVERSITY OF KY UNIV CONS EDL BLDGS 04		01/28/2008	PRAGER MCCARTHY & SEALY		465,814	450,000	437,111	438,585		69		69		438,653		27,160	27,160	4,400	05/01/2018	1FE
015086-KU-4	ALEXANDRIA LA UTILS REV 2004		03/04/2008	PRAGER MCCARTHY & SEALY		108,288	100,000	108,398	106,189		(134)		(134)		106,056		2,232	2,232	1,750	05/01/2015	1FE
015086-KV-2	ALEXANDRIA LA UTILS REV 2004		03/31/2008	PRAGER MCCARTHY & SEALY		247,939	225,000	244,929	239,570		(341)		(341)		239,229		8,710	8,710	4,472	05/01/2016	1FE
071268-BB-1	BATON ROUGE LA PUB IMPT SALES TAX 08A-2		02/28/2008	PRAGER MCCARTHY & SEALY		188,722	200,000	197,308			6		6		197,314		(8,592)	(8,592)	1,000	08/01/2033	1FE
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1		03/01/2008	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				155	12/01/2021	1FE
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		03/25/2008	PRAGER MCCARTHY & SEALY		132,546	125,000	131,470	130,717		(136)		(136)		130,581		1,966	1,966	4,635	07/01/2020	1FE
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002		01/17/2008	PRAGER MCCARTHY & SEALY		215,674	200,000	210,102	206,141		(62)		(62)		206,079		9,595	9,595	1,444	06/01/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
647719-JR-5	NEW ORLEANS LA SEWERAGE SVC 2002		03/19/2008	PRAGER MCCARTHY & SEALY		105,274	100,000	104,286	102,633		(101)		(101)		102,532		2,742	2,742	1,583	06/01/2018	1FE
787503-HE-4	ST BERNARD PARISH LA SALES TAX 04		03/07/2008	PRAGER MCCARTHY & SEALY		209,354	200,000	200,866	200,661		(13)		(13)		200,648		8,706	8,706	5,306	03/01/2023	1FE
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2		03/10/2008	PRAGER MCCARTHY & SEALY		100,437	100,000	100,000							100,000		437	437	636	11/15/2032	1FE
560459-LV-9	MAINE MUN BOND BANK 2004 B		03/03/2008	PRAGER MCCARTHY & SEALY		133,218	130,000	133,073	132,177		(49)		(49)		132,128		1,089	1,089	2,257	11/01/2022	1FE
560459-MN-6	MAINE MUN BOND BANK 2004 C REF		02/22/2008	DAIN RAUSCHER INCORPORATED		2,120,781	1,950,000	2,103,227	2,067,687		(2,342)		(2,342)		2,065,344		55,437	55,437	31,417	11/01/2017	1FE
560459-RC-5	MAINE MUN BOND BANK 2005 A REF		01/09/2008	Various		2,398,743	2,285,000	2,312,747	2,280,790		10		10		2,280,800		117,943	117,943	19,397	11/01/2018	1FE
560459-RD-3	MAINE MUN BOND BANK 2005 A REF		03/10/2008	PRAGER MCCARTHY & SEALY		206,474	200,000	202,895	202,363		(49)		(49)		202,314		4,160	4,160	3,225	11/01/2019	1FE
560459-ZG-7	MAINE MUN BOND BANK 2007 C		03/07/2008	PRAGER MCCARTHY & SEALY		420,692	400,000	427,500	426,213		(428)		(428)		425,785		(5,093)	(5,093)	7,278	11/01/2024	1FE
736564-AK-1	PORTLAND ME GEN ARPT 2003 A		03/24/2008	PRAGER MCCARTHY & SEALY		202,487	200,000	201,706	201,061		(39)		(39)		201,022		1,465	1,465	7,292	07/01/2032	1FE
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007		02/27/2008	PRAGER MCCARTHY & SEALY		200,890	200,000	195,294	195,376		22		22		195,397		5,493	5,493	4,213	03/01/2026	1FE
914399-JC-5	UNIVERSITY OF MAINE SYS REV 2007		02/27/2008	PRAGER MCCARTHY & SEALY		200,306	200,000	194,888	194,970		25		25		194,995		5,311	5,311	4,375	03/01/2027	1FE
914399-JD-3	UNIVERSITY OF MAINE SYS REV 2007		02/01/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,122,610	1,110,000	1,079,342	1,079,795		87		87		1,079,883		42,727	42,727	21,506	03/01/2028	1FE
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2007		03/04/2008	PRAGER MCCARTHY & SEALY		242,435	250,000	246,358	246,404		17		17		246,421		(3,986)	(3,986)	5,974	03/01/2030	1FE
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2007		03/17/2008	PRAGER MCCARTHY & SEALY		297,384	300,000	300,441	300,422		(7)		(7)		300,415		(3,031)	(3,031)	7,613	03/01/2032	1FE
059231-SB-7	BALTIMORE MD WTR REF SER 2007B		03/28/2008	Various		398,003	415,000	415,000	415,000						415,000		(16,997)	(16,997)	14,278	07/01/2032	1FE
574217-P3-3	MARYLAND HLTH ED LIFEBRIDGE 07		03/04/2008	PRAGER MCCARTHY & SEALY		292,805	300,000	298,080			4		4		298,084		(5,279)	(5,279)	1,821	07/01/2038	1FE
574217-S9-7	MARYLAND HLTH ED WASHINGTON 08		02/07/2008	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	1,947,000							1,947,000		53,000	53,000		01/01/2038	2Z
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		03/24/2008	PRAGER MCCARTHY & SEALY		1,031,912	1,000,000	1,006,950	1,006,278		(124)		(124)		1,006,154		25,758	25,758	31,513	01/01/2021	1FE
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A		03/11/2008	PRAGER MCCARTHY & SEALY		1,172,101	1,150,000	1,155,302	1,154,789		(94)		(94)		1,154,696		17,405	17,405	36,175	01/01/2022	1FE
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D		02/28/2008	PRAGER MCCARTHY & SEALY		97,925	100,000	100,000	100,000						100,000		(2,075)	(2,075)	1,708	07/01/2027	1FE
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE F		03/01/2008	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				543	02/01/2032	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		01/01/2008	CALLED @ 100.00000000		35,000	35,000	36,873	35,474						35,474		(474)	(474)	1,286	01/01/2028	1FE
59455T-RX-2	MICHIGAN MUN BD AUTH LOC GOVT LN 07B		03/18/2008	PRAGER MCCARTHY & SEALY		206,265	200,000	205,776	205,583		(106)		(106)		205,477		788	788	3,056	12/01/2026	1FE
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H		03/20/2008	PRAGER MCCARTHY & SEALY		211,822	200,000	210,692	210,498		(203)		(203)		210,296		1,526	1,526	4,639	11/15/2022	1FE
603827-AJ-5	MINNEAPOLIS ST PAUL MN METRO ARPT 98B		02/11/2008	CALLED @ 101.00		5,050,000	5,000,000	4,913,250	4,971,213		996		996		4,972,209		77,791	77,791	160,417	01/01/2011	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		01/01/2008	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,719	01/01/2029	1FE
77158P-CL-4	ROCHESTER MN ELEC UTIL REV 2007C		03/19/2008	Various		606,871	600,000	614,184	613,239		(205)		(205)		613,034		(6,163)	(6,163)	6,738	12/01/2024	1FE
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2008	CALLED @ 100.00000000		140,000	140,000	139,300	139,821						139,821		179	179	4,463	01/01/2016	1
60534P-D2-6	MISSISSIPPI DEV BK JACKSON WTR SWR 2004		03/12/2008	PRAGER MCCARTHY & SEALY		403,523	390,000	405,436	401,741		(294)		(294)		401,447		2,076	2,076	9,743	09/01/2019	1FE
60534Q-GG-0	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A		01/31/2008	PRAGER MCCARTHY & SEALY		144,819	135,000	139,401	138,818		(36)		(36)		138,781		6,037	6,037	6,263	03/01/2023	1FE
605360-QD-1	MISSISSIPPI HOSP EQUIP FACS BAPTIST 07A		03/03/2008	PRAGER MCCARTHY & SEALY		774,428	805,000	799,132	799,222		41		41		799,263		(24,835)	(24,835)	22,375	08/15/2026	1FE
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A		03/06/2008	PRAGER MCCARTHY & SEALY		384,981	350,000	379,327	368,038		(536)		(536)		367,502		17,479	17,479	6,319	11/01/2017	1FE
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04		03/03/2008	PRAGER MCCARTHY & SEALY		100,513	100,000	99,320	99,382		4		4		99,385		1,128	1,128	3,403	07/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
60636C-NQ-8	MISSOURI DEV FIN INDEPENDENCE WTR 04		02/29/2008	PRAGER MCCARTHY & SEALY		284,892	265,000	274,288	271,611		(145)		(145)		271,466		13,426	13,426	4,518	11/01/2017	1FE
606915-UT-1	MISSOURI ENVIR WTR PCR ST REVOLV FD 01B		03/06/2008	PRAGER MCCARTHY & SEALY		265,390	240,000	275,277	258,232		(777)		(777)		257,454		7,935	7,935	9,167	07/01/2012	1FE
606901-A7-1	MISSOURI HLTH & ED WASHINGTON UNIV 01A		01/09/2008	PRAGER MCCARTHY & SEALY		107,361	100,000	104,681	104,216		(42)		(42)		104,174		3,187	3,187	413	06/15/2041	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		03/01/2008	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				310	03/01/2030	1FE
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		03/17/2008	PRAGER MCCARTHY & SEALY		101,611	100,000	98,963	99,127		10		10		99,136		2,475	2,475	2,942	02/01/2022	1FE
60636W-GV-1	MISSOURI HWYS & TRANSN COMMN 06 B 1ST		03/06/2008	Various		860,833	850,000	850,638	850,572		(8)		(8)		850,564		10,269	10,269	11,425	05/01/2026	1FE
606092-BG-8	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		03/11/2008	PRAGER MCCARTHY & SEALY		435,565	410,000	436,437	433,215		(464)		(464)		432,751		2,813	2,813	14,094	01/01/2019	1FE
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		03/11/2008	PRAGER MCCARTHY & SEALY		106,856	100,000	106,129	105,383		(116)		(116)		105,267		1,589	1,589	3,514	01/01/2020	1FE
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLUM PT 06		03/04/2008	PRAGER MCCARTHY & SEALY		99,986	100,000	102,504	102,443		(47)		(47)		102,396		(2,410)	(2,410)	3,417	01/01/2034	1FE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		03/01/2008	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,705	09/01/2025	1FE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		03/01/2008	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,563	03/01/2031	1FE
851016-BC-8	SPRINGFIELD MO PUB UTIL LSE 06 A		03/18/2008	STIFEL NICOLAUS & CO, INC.		53,867	50,000	53,728	53,118		(78)		(78)		53,040		827	827	785	12/01/2019	1FE
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		01/22/2008	PRAGER MCCARTHY & SEALY		123,003	110,000	122,727	117,418		(82)		(82)		117,337		5,667	5,667	3,273	07/01/2015	1FE
791638-UZ-0	ST LOUIS MO ARPT LAMBERT INTL 05 REF		03/04/2008	PRAGER MCCARTHY & SEALY		227,918	200,000	225,618	222,349		(254)		(254)		222,095		5,823	5,823	7,333	07/01/2019	1FE
791649-HY-5	ST LOUIS MO INDL DEV SCIENCE 05A		03/13/2008	PRAGER MCCARTHY & SEALY		398,895	395,000	395,000	395,000						395,000		3,895	3,895	10,517	02/15/2021	1FE
793190-BU-2	ST PETERS MO WTRWKS & SWR RFG 1978		01/01/2008	MATURED		305,000	305,000	308,584	305,000						305,000				11,438	01/01/2008	1
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		01/15/2008	PRAGER MCCARTHY & SEALY		210,380	200,000	200,308	200,269		(1)		(1)		200,268		10,112	10,112	4,314	08/01/2023	1FE
239421-AR-1	DAWSON CNTY NE PUB PWR ELEC 07		03/04/2008	PRAGER MCCARTHY & SEALY		197,642	200,000	198,060	198,069		10		10		198,078		(436)	(436)	2,454	12/01/2027	1FE
259226-AM-0	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A		01/22/2008	PRAGER MCCARTHY & SEALY		553,295	495,000	534,126	527,187		(203)		(203)		526,985		26,311	26,311	9,650	09/01/2017	1FE
259226-AP-3	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A		01/04/2008	STIFEL NICOLAUS & CO, INC.		105,087	100,000	101,997	101,614		(4)		(4)		101,610		3,477	3,477	1,600	09/01/2019	1FE
259230-HT-0	DOUGLAS CNTY NE HOSP NE MED CTR 03		03/05/2008	PRAGER MCCARTHY & SEALY		108,971	100,000	103,369	102,518		(44)		(44)		102,474		6,497	6,497	1,597	11/15/2016	1FE
48666N-EV-1	KBR RURAL PUB PWR DIST NE 07B		01/30/2008	PRAGER MCCARTHY & SEALY		1,634,771	1,635,000	1,635,000	1,635,000						1,635,000		(229)	(229)	8,993	11/15/2032	1FE
534272-XU-8	LINCOLN NE ELEC SYS 2003		03/05/2008	PRAGER MCCARTHY & SEALY		201,495	200,000	196,274	196,638		14		14		196,652		4,843	4,843	6,901	09/01/2028	1FE
534238-Y6-1	LINCOLN NE HWY ALLOC FUND 2004		03/25/2008	PRAGER MCCARTHY & SEALY		818,778	800,000	811,076	807,701		(207)		(207)		807,494		11,283	11,283	11,656	11/15/2021	1FE
534238-Y7-9	LINCOLN NE HWY ALLOC FUND 2004		03/14/2008	PRAGER MCCARTHY & SEALY		428,497	420,000	423,976	422,795		(68)		(68)		422,726		5,771	5,771	5,783	11/15/2022	1FE
625914-FD-3	MUNICIPAL ENERGY AGY OF NE PWR 03A SUB		03/17/2008	PRAGER MCCARTHY & SEALY		102,635	100,000	105,212	104,594		(173)		(173)		104,421		(1,786)	(1,786)	2,347	04/01/2025	1FE
63967C-QA-3	NEBRASKA INV FIN AGY SGL FAM HSG 96C		03/01/2008	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				4,095	09/01/2028	1FE
63968A-DE-2	NEBRASKA PUB PWR DIST GEN REV 03A		02/28/2008	PRAGER MCCARTHY & SEALY		199,932	200,000	198,186	198,437		12		12		198,449		1,483	1,483	6,413	01/01/2024	1FE
63968A-DF-9	NEBRASKA PUB PWR DIST GEN REV 03A		03/05/2008	PRAGER MCCARTHY & SEALY		101,780	100,000	100,000	100,000						100,000		1,780	1,780	3,458	01/01/2025	1FE
639683-3K-5	NEBRASKA PUB PWR DIST GEN REV 98A		01/01/2008	MATURED		1,500,000	1,500,000	1,514,670	1,500,000						1,500,000				39,375	01/01/2008	1FE
63968A-GC-3	NEBRASKA PUB PWR DIST GEN REV 98A		01/01/2008	CALLED @ 101.00000000		7,070,000	7,000,000	7,105,630	7,070,000						7,070,000				183,750	01/01/2010	1FE
63968A-GJ-8	NEBRASKA PUB PWR DIST GEN REV 98A		01/01/2008	CALLED @ 101.00000000		1,757,400	1,740,000	1,766,257	1,757,400						1,757,400				45,675	01/01/2010	1FE
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		03/06/2008	Various		1,328,176	1,385,000	1,400,415	1,399,162		(277)		(277)		1,398,885		(70,709)	(70,709)	36,006	02/01/2027	1FE
681793-3A-1	OMAHA NE PUB PWR DIST ELEC SYS 07A		02/14/2008	PRAGER MCCARTHY & SEALY		101,908	100,000	99,410	99,412		2		2		99,414		2,494	2,494	1,438	02/01/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C		01/07/2008	PRAGER MCCARTHY & SEALY		616,188	600,000	637,416	606,461		(145)		(145)		606,316		9,872	9,872	21,060	02/01/2009	1FE
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04		01/04/2008	PRAGER MCCARTHY & SEALY		110,030	100,000	108,673	106,593		(19)		(19)		106,574		3,456	3,456	1,167	10/15/2015	1FE
68189P-BP-8	OMAHA NE SPL TAX REDEV HERITAGE 04		03/05/2008	PRAGER MCCARTHY & SEALY		215,015	200,000	214,571	211,098		(148)		(148)		210,950		4,065	4,065	3,153	10/15/2017	1FE
68189P-BQ-6	OMAHA NE SPL TAX REDEV HERITAGE 04		03/12/2008	BB&T CAPITAL MARKETS		1,271,979	1,185,000	1,268,004	1,248,458		(1,718)		(1,718)		1,246,741		25,238	25,238	25,017	10/15/2018	1FE
68189P-BR-4	OMAHA NE SPL TAX REDEV HERITAGE 04		01/08/2008	PRAGER MCCARTHY & SEALY		271,763	250,000	265,918	261,398		(40)		(40)		261,357		10,405	10,405	2,986	10/15/2019	1FE
682004-AM-8	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		01/08/2008	PRAGER MCCARTHY & SEALY		264,860	250,000	255,798	254,812		(14)		(14)		254,798		10,062	10,062	11,215	02/01/2022	1FE
682004-AQ-9	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		03/03/2008	COMMERCE CAPITAL		985,370	1,000,000	1,010,310	1,008,569		(159)		(159)		1,008,410		(23,040)	(23,040)	28,368	02/01/2025	1FE
914638-FK-2	UNIVERSITY OF NE DEFERRED MAINT 06		03/13/2008	PRAGER MCCARTHY & SEALY		550,453	500,000	532,150	528,436		(488)		(488)		527,948		22,505	22,505	18,389	07/15/2017	1FE
914638-FL-0	UNIVERSITY OF NE DEFERRED MAINT 06		03/06/2008	PRAGER MCCARTHY & SEALY		1,287,170	1,200,000	1,272,168	1,263,850		(1,204)		(1,204)		1,262,646		24,524	24,524	39,194	07/15/2018	1FE
914638-FN-6	UNIVERSITY OF NE DEFERRED MAINT 06		02/12/2008	PRAGER MCCARTHY & SEALY		109,959	100,000	105,351	104,736		(56)		(56)		104,680		5,279	5,279	2,917	07/15/2020	1FE
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A		03/06/2008	PRAGER MCCARTHY & SEALY		255,748	250,000	242,215	243,203		59		59		243,262		12,485	12,485	4,514	11/01/2024	1FE
914641-XJ-9	UNIVERSITY OF NE OMAHA STUD HSG 03		03/03/2008	PRAGER MCCARTHY & SEALY		370,558	365,000	370,741	368,702		(99)		(99)		368,603		1,954	1,954	5,613	05/15/2023	1FE
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03		03/05/2008	PRAGER MCCARTHY & SEALY		101,144	100,000	100,469	100,303		(9)		(9)		100,295		849	849	1,597	05/15/2028	1FE
914641-XL-4	UNIVERSITY OF NE OMAHA STUD HSG 03		03/04/2008	PRAGER MCCARTHY & SEALY		100,261	100,000	100,156	100,101		(3)		(3)		100,098		163	163	1,556	05/15/2033	1FE
914641-WN-1	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		03/18/2008	PRAGER MCCARTHY & SEALY		424,528	400,000	416,152	410,410		(355)		(355)		410,055		14,473	14,473	13,881	07/01/2017	1FE
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		03/05/2008	PRAGER MCCARTHY & SEALY		411,691	390,000	402,539	398,095		(197)		(197)		397,898		13,793	13,793	12,316	07/01/2018	1FE
914641-WQ-4	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		03/06/2008	PRAGER MCCARTHY & SEALY		359,804	350,000	356,622	354,306		(122)		(122)		354,185		5,619	5,619	12,139	07/01/2023	1FE
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		03/12/2008	PRAGER MCCARTHY & SEALY		100,645	100,000	100,000	100,000						100,000		645	645	3,556	07/01/2038	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2008	CALLED @ 103.00000000		267,800	260,000	270,860	270,503		(145)		(145)		270,358		(2,558)	(2,558)	7,547	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2008	CALLED @ 103.00000000		283,250	275,000	285,808	285,452		(144)		(144)		285,309		(2,059)	(2,059)	7,983	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2008	CALLED @ 103.00000000		293,550	285,000	295,499	295,155		(139)		(139)		295,016		(1,466)	(1,466)	8,273	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2008	CALLED @ 103.00000000		164,800	160,000	165,371	165,195		(71)		(71)		165,124		(324)	(324)	4,644	03/01/2023	1FE
562362-AR-4	MANCHESTER NH WTR WKS 2003		03/24/2008	PRAGER MCCARTHY & SEALY		718,832	710,000	697,930	699,218		72		72		699,290		19,541	19,541	10,433	12/01/2028	1FE
644614-VC-0	NEW HAMPSHIRE HLTH COVENANT HLTH 07B		03/25/2008	PRAGER MCCARTHY & SEALY		96,913	100,000	99,717	99,718		2		2		99,720		(2,807)	(2,807)	2,056	07/01/2031	1FE
646131-BB-7	NEW JERSEY TRANSIT CAP GRANT ANTIC 00B		02/01/2008	MATURED		4,700,000	4,700,000	4,900,173	4,702,711		(2,711)		(2,711)		4,700,000				129,250	02/01/2008	1FE
646133-EU-8	NEW JERSEY TRANSIT COP FED GRANT 02A		01/31/2008	BANC AMERICA SECURITIES		1,150,860	1,000,000	1,134,560	1,090,996		(1,119)		(1,119)		1,089,876		60,984	60,984	21,389	09/15/2014	1FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2008	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,200	01/01/2014	1
647310-D6-5	NEW MEXICO ST SEVERANCE TAX 2006 A		03/05/2008	Various		1,147,094	1,120,000	1,116,651	1,117,132		47		47		1,117,179		29,915	29,915	30,545	07/01/2015	1FE
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2006 A		03/25/2008	Various		1,385,899	1,350,000	1,350,000	1,350,000						1,350,000		35,899	35,899	42,845	07/01/2016	1FE
64966W-AD-9	NEW YORK NY HSG AUTH PROG CAP FD 05A		01/11/2008	PRAGER MCCARTHY & SEALY		289,453	280,000	296,859	286,684		(183)		(183)		286,501		2,952	2,952	7,583	07/01/2009	1FE
64972F-HX-7	NEW YORK NY MUN WTR FIN WTR FISCAL 07A		03/10/2008	PRAGER MCCARTHY & SEALY		293,212	305,000	305,000	305,000						305,000		(11,788)	(11,788)	2,930	06/15/2037	1FE
64971K-YP-5	NEW YORK NY TRANSITIONAL FIN AUTH 04 D1		01/02/2008	Various		4,754,836	4,400,000	4,648,072	4,569,142		(389)		(389)		4,568,753		186,083	186,083	40,333	11/01/2016	1FE
64971M-FZ-0	NEW YORK NY TRANSITIONAL FIN AUTH 07 B		03/06/2008	Various		9,021,426	9,150,000	9,255,134	9,252,693		(1,702)		(1,702)		9,250,991		(229,565)	(229,565)	155,859	11/01/2028	1FE
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04		03/05/2008	PRAGER MCCARTHY & SEALY		661,208	600,000	658,428	642,196		(263)		(263)		641,933		19,275	19,275	17,194	07/01/2015	1FE
64983T-Y9-8	NEW YORK ST DORM LEAKE & WATTS 04		01/02/2008	PRAGER MCCARTHY & SEALY		538,575	500,000	531,940	523,119		(52)		(52)		523,067		15,508	15,508	12,917	07/01/2017	1FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
649845-BQ-6	NEW YORK ST ENERGY NY ST ELEC & GAS 85D		03/10/2008	PRAGER MCCARTHY & SEALY		101,533	100,000	99,312	99,429		12		12		99,441		2,092	2,092	1,162	12/01/2015	1FE
64986A-SV-4	NEW YORK ST ENVIR FAC CORP PCR 07A		03/27/2008	Various		3,283,289	3,355,000	3,393,180	3,390,881		(469)		(469)		3,390,412		(107,123)	(107,123)	29,568	06/15/2032	1FE
649868-7B-6	NEW YORK ST HSG FIN NURSE HOME 98A		02/28/2008	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				1,821	11/01/2008	1FE
649883-EQ-4	NEW YORK ST MTG AGY HMEOWNER 2007-145		03/12/2008	MORGAN STANLEY DEAN WITTER		944,740	1,000,000	1,000,000	1,000,000						1,000,000		(55,260)	(55,260)	24,829	10/01/2029	1FE
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 2007-145		03/12/2008	MORGAN STANLEY DEAN WITTER		926,420	1,000,000	1,000,000	1,000,000						1,000,000		(73,580)	(73,580)	25,198	10/01/2037	1FE
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H		03/04/2008	PRAGER MCCARTHY & SEALY		309,683	300,000	317,202	316,904		(208)		(208)		316,696		(7,013)	(7,013)	5,611	01/01/2025	1FE
650009-NB-5	NEW YORK ST THRUWAY GEN REV 98E REF		01/01/2008	CALLED @ 101.00000000		1,035,250	1,025,000	1,003,418	1,035,250						1,035,250				26,906	01/01/2014	1FE
650009-NK-5	NEW YORK ST THRUWAY GEN REV 98E REF		01/01/2008	CALLED @ 101.00000000		6,787,200	6,720,000	6,578,504	6,787,200						6,787,200				176,400	01/01/2014	1FE
680002-BE-1	OLD MAIN HSG DEV CORP NY SECT 8 MTG		02/01/2008	MATURED		270,000	270,000	270,000	270,000						270,000				10,800	02/01/2008	4
73358T-M2-4	PORT AUTH NY & NJ CONS 149TH SER 2007		02/25/2008	PRAGER MCCARTHY & SEALY		201,174	200,000	200,460	200,459		(5)		(5)		200,454		720	720	2,415	11/15/2032	1FE
73358T-M4-0	PORT AUTH NY & NJ CONS 149TH SER 2007		03/28/2008	PRAGER MCCARTHY & SEALY		6,170,320	6,365,000	6,286,392	6,286,444		255		255		6,286,700		(116,380)	(116,380)	83,386	11/15/2034	1FE
864768-CZ-7	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A		01/01/2008	CALLED @ 100.00000000		100,000	100,000	96,749	97,612						97,612		2,388	2,388	3,625	01/01/2020	4
864768-DM-5	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99B		01/01/2008	CALLED @ 100.00000000		105,000	105,000	105,263	105,184						105,184		(184)	(184)	4,003	01/01/2030	4
864784-AV-5	SUFFOLK CNTY NY WTR AUTH WTRWKS 07A		03/27/2008	PRAGER MCCARTHY & SEALY		639,131	660,000	650,351	650,357		38		38		650,395		(11,265)	(11,265)	6,113	06/01/2032	1FE
896029-5E-1	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A		03/04/2008	PRAGER MCCARTHY & SEALY		1,256,158	1,250,000	1,182,100	1,191,613		357		357		1,191,970		64,187	64,187	42,674	01/01/2027	1FE
616110-BJ-0	MOORESVILLE NC ENTERPRISE SYS 2004		02/07/2008	PRAGER MCCARTHY & SEALY		363,556	350,000	352,391	351,713		(27)		(27)		351,686		11,869	11,869	4,419	05/01/2021	1FE
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		03/25/2008	PRAGER MCCARTHY & SEALY		194,972	200,000	200,000	200,000						200,000		(5,028)	(5,028)	2,275	07/01/2038	1FE
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		02/01/2008	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				5,156	09/01/2027	1FE
658203-ZL-1	NORTH CAROLINA MUN PWR AGY NO 1 2003A		01/02/2008	P.R. GILBOY AND ASSOCIATES		1,078,600	1,000,000	1,074,580	1,041,844		(126)		(126)		1,041,718		36,882	36,882	27,125	01/01/2016	1FE
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A		03/13/2008	Various		435,942	450,000	435,177	435,364		90		90		435,453		488	488	4,969	12/15/2029	1FE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		01/01/2008	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				3,594	07/01/2029	1FE
102885-EV-8	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03		03/12/2008	PRAGER MCCARTHY & SEALY		109,628	100,000	110,428	106,132		(216)		(216)		105,916		3,712	3,712	1,546	06/01/2016	1FE
172311-ER-9	CINCINNATI OH WTR SYS SER 2007A		02/20/2008	PRAGER MCCARTHY & SEALY		1,528,395	1,500,000	1,517,895	1,516,428		(228)		(228)		1,516,199		12,196	12,196	15,750	12/01/2023	1FE
186352-EA-4	CLEVELAND OH ARPT SYS REV 1997 A		01/01/2008	CALLED @ 101.00000000		2,484,600	2,460,000	2,385,929	2,434,727						2,434,727		49,873	49,873	63,038	01/01/2011	1FE
186432-A9-1	CLEVELAND OH WTRWKS IMPT 98 I REF		01/01/2008	CALLED @ 101.00000000		1,262,500	1,250,000	1,246,715	1,262,500						1,262,500				31,250	01/01/2017	1FE
186432-C5-7	CLEVELAND OH WTRWKS IMPT 98 I REF		01/01/2008	CALLED @ 101.00		1,454,400	1,440,000	1,436,216	1,436,846						1,436,846		17,554	17,554	36,000	01/01/2017	1FE
199562-BH-1	COLUMBUS OH TIF POLARIS PROJ 04A		01/02/2008	UNION BANK OF SWITZERLAND		275,096	260,000	272,409	269,389		(21)		(21)		269,368		5,728	5,728	1,235	12/01/2018	1FE
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05		03/24/2008	PRAGER MCCARTHY & SEALY		188,150	180,000	187,580	187,388		(188)		(188)		187,200		951	951	2,900	12/01/2023	1FE
353174-ES-0	FRANKLIN CNTY OH CONV AUTH ANTIC 07		03/05/2008	PRAGER MCCARTHY & SEALY		324,725	300,000	317,835	317,540		(186)		(186)		317,354		7,371	7,371	3,194	12/01/2021	1FE
39317Q-AR-9	GREEN OH CLC INCOME TAX 2004		02/28/2008	PRAGER MCCARTHY & SEALY		868,227	845,000	864,539	859,792		(341)		(341)		859,451		8,777	8,777	9,576	12/01/2019	1FE
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004		02/15/2008	PRAGER MCCARTHY & SEALY		361,389	350,000	355,262	354,019		(61)		(61)		353,958		7,431	7,431	3,063	12/01/2021	1FE
39317Q-BA-5	GREEN OH CLC INCOME TAX 2004		03/24/2008	PRAGER MCCARTHY & SEALY		101,409	100,000	101,562	101,196		(39)		(39)		101,157		252	252	1,531	12/01/2025	1FE
39317Q-BB-3	GREEN OH CLC INCOME TAX 2004		03/11/2008	PRAGER MCCARTHY & SEALY		101,254	100,000	101,146	100,823		(23)		(23)		100,800		454	454	1,359	12/01/2026	1FE
407796-BF-7	HAMILTON OH GAS SYS 2003 REF		03/20/2008	PRAGER MCCARTHY & SEALY		107,003	100,000	106,718	104,175		(168)		(168)		104,006		2,997	2,997	2,124	10/15/2015	1FE
463281-AQ-8	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2008	MATURED		255,000	255,000	255,000	255,000						255,000				9,435	02/01/2008	1
575312-BN-2	MASON OH SWR SYS IMPT 04 REF		01/17/2008	Various		657,396	600,000	634,536	623,505		(190)		(190)		623,315		34,081	34,081	4,051	12/01/2015	1FE
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		01/01/2008	CALLED @ 100.00000000		85,000	85,000	85,000	85,000						85,000				2,380	01/01/2026	1FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
914023-EK-8	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/14/2008	UNION BANK OF SWITZERLAND		861,630	825,000	840,096	836,283		(74)		(74)		836,209		25,421	25,421	20,213	01/01/2020	1FE
914023-EP-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/29/2008	PRAGER MCCARTHY & SEALY		224,858	220,000	219,151	219,245		3		3		219,248		5,610	5,610	5,775	01/01/2024	1FE
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D		01/15/2008	PRAGER MCCARTHY & SEALY		109,254	100,000	105,341	103,659		(24)		(24)		103,636		5,618	5,618	653	06/01/2018	1FE
914119-GF-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/04/2008	PRAGER MCCARTHY & SEALY		101,149	100,000	98,448	98,662		12		12		98,674		2,475	2,475	1,267	06/01/2022	1FE
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A		01/01/2008	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,280	07/01/2022	1FE
281124-KX-4	EDMOND OK PUB WKS AUTH UTIL 2005 REF		02/26/2008	BOSC, INC.		224,774	220,000	223,744	223,038		(56)		(56)		222,982		1,792	1,792	6,909	07/01/2024	1FE
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		03/05/2008	PRAGER MCCARTHY & SEALY		105,417	100,000	106,748	106,290		(105)		(105)		106,185		(768)	(768)	3,458	07/01/2021	1FE
678657-DZ-7	OKLAHOMA CITY OK WTR UTIL TR WTR 04		03/03/2008	PRAGER MCCARTHY & SEALY		102,703	100,000	100,783	100,548		(13)		(13)		100,535		2,168	2,168	3,403	07/01/2021	1FE
67884N-AY-5	OKLAHOMA DEPT OF TRANSN GANS 04A		03/05/2008	PRAGER MCCARTHY & SEALY		1,140,816	1,035,000	1,131,009	1,102,866		(1,215)		(1,215)		1,101,652		39,165	39,165	24,294	09/01/2015	1FE
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A		03/05/2008	PRAGER MCCARTHY & SEALY		109,763	100,000	108,881	106,959		(176)		(176)		106,783		2,980	2,980	2,625	09/01/2014	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		03/01/2008	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				476	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2008	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				715	09/01/2020	1FE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2008	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				723	09/01/2028	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2008	Various		31,058	150,000	18,648	22,484		65		65		22,549		8,509	8,509		09/01/2031	1FE
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		03/01/2008	CALLED @ 100.00000000		35,000	35,000	34,654	34,654		4		4		34,657		343	343	858	09/01/2021	1FE
899518-BN-3	TULSA CNTY OK INDL AUTH CAP IMPT 05C		03/05/2008	PRAGER MCCARTHY & SEALY		109,629	100,000	106,645	105,524		(106)		(106)		105,418		4,211	4,211	1,597	05/15/2016	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		03/04/2008	PRAGER MCCARTHY & SEALY		432,804	450,000	450,000	450,000						450,000		(17,197)	(17,197)	6,593	07/01/2026	1FE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		01/01/2008	CALLED @ 100.00000000		35,000	35,000	35,268	35,016						35,016		(16)	(16)	1,116	07/01/2027	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		01/01/2008	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				1,395	07/01/2027	1FE
68607V-JR-7	OREGON ST DEPT ADMIN SVCS LOTTERY 03 A		03/10/2008	PRAGER MCCARTHY & SEALY		217,156	200,000	212,904	208,094		(249)		(249)		207,845		9,311	9,311	4,500	04/01/2016	1FE
68607V-LP-8	OREGON ST DEPT ADMIN SVCS LOTTERY 04 B		03/13/2008	Various		1,184,424	1,100,000	1,179,520	1,159,038		(1,589)		(1,589)		1,157,449		26,975	26,975	24,250	04/01/2017	1FE
68607D-HJ-7	OREGON ST DEPT TRANSN HWY USER TAX 06A		03/06/2008	PRAGER MCCARTHY & SEALY		783,329	780,000	778,978	779,031		7		7		779,037		4,292	4,292	11,472	11/15/2025	1FE
68607D-KH-7	OREGON ST DEPT TRANSN HWY USER TAX 07A		03/28/2008	Various		14,509,559	14,900,000	14,832,354	14,833,282		262		262		14,833,545		(323,986)	(323,986)	191,133	11/15/2032	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/01/2008	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				1,384	07/01/2030	1FE
89546R-FC-3	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		03/12/2008	PRAGER MCCARTHY & SEALY		104,395	100,000	106,195	102,758		(323)		(323)		102,435		1,960	1,960	2,306	10/01/2009	1FE
89546R-FE-9	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		03/19/2008	PRAGER MCCARTHY & SEALY		106,845	100,000	106,835	104,074		(330)		(330)		103,744		3,101	3,101	2,417	10/01/2010	1FE
89546R-GB-4	TRI-CNTY MET TRANSN DIST OR PAYROLL 06		03/07/2008	PRAGER MCCARTHY & SEALY		302,407	300,000	299,790	299,822		5		5		299,827		2,580	2,580	4,289	05/01/2014	1FE
938240-BD-9	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		03/04/2008	PRAGER MCCARTHY & SEALY		108,260	100,000	107,690	104,723		(166)		(166)		104,557		3,703	3,703	2,167	10/01/2012	1FE
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04		01/09/2008	PRAGER MCCARTHY & SEALY		109,995	100,000	106,597	104,728		(22)		(22)		104,706		5,289	5,289	819	11/15/2017	1FE
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		03/28/2008	PRAGER MCCARTHY & SEALY		102,383	100,000	99,250	99,354		8		8		99,362		3,021	3,021	1,751	11/15/2021	1FE
41473M-GU-1	HARRISBURG PA AUTH WTR 2004 REF		01/07/2008	PRAGER MCCARTHY & SEALY		108,726	100,000	105,769	104,066		(13)		(13)		104,053		4,673	4,673	2,431	07/15/2018	1FE
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF		03/05/2008	PRAGER MCCARTHY & SEALY		102,927	100,000	102,354	101,669		(42)		(42)		101,627		1,300	1,300	3,264	07/15/2023	1FE
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		03/01/2008	CALLED @ 100.00000000		40,000	40,000	38,553	39,658		32		32		39,690		310	310	1,150	03/01/2011	1
708796-EU-7	PENNSYLVANIA HSG FIN AGY SGL FAM 97A 07		01/30/2008	PRAGER MCCARTHY & SEALY		312,723	315,000	315,000	315,000						315,000		(2,277)	(2,277)	4,619	10/01/2027	1FE
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A		01/16/2008	CALLED @ 100.00		17,250,000	17,250,000	16,598,923	16,808,005		1,399		1,399		16,809,404		440,596	440,596	193,643	11/15/2023	2FE
717893-RW-3	PHILADELPHIA PA WTR & WASTEWTR 07A		03/05/2008	PRAGER MCCARTHY & SEALY		296,368	300,000	303,912	303,713		(52)		(52)		303,662		(7,294)	(7,294)	7,838	08/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B		02/06/2008	PRAGER MCCARTHY & SEALY		783,585	750,000	762,533	761,920		(55)		(55)		761,866		21,719	21,719	7,516	11/01/2023	1FE
810694-VN-6	SCRANTON LACKAWANNA PA HLTH ALLIED 94A		01/22/2008	CALLED @ 100.00		12,165,000	12,165,000	11,991,157	12,038,864		718		718		12,039,582		125,418	125,418	480,247	07/15/2020	3FE
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		03/17/2008	PRAGER MCCARTHY & SEALY		704,278	700,000	700,896	700,867		(14)		(14)		700,853		3,425	3,425	7,758	12/01/2032	1FE
743940-BB-3	PROVIDENCE R I REDEV AGY REV REV BDS 199		01/23/2008	Various		1,242,242	1,150,000	1,269,954	1,216,231		(1,382)		(1,382)		1,214,849		27,393	27,393	20,436	04/01/2029	1FE
76218T-FJ-8	RHODE ISLAND CLEAN WTR REVOLV FD 04A		02/13/2008	PRAGER MCCARTHY & SEALY		104,419	100,000	102,107	101,552		(26)		(26)		101,526		2,893	2,893	1,821	10/01/2024	1FE
76218T-GH-1	RHODE ISLAND CLEAN WTR REVOLV FD 05A		03/25/2008	Various		854,947	825,000	827,541	827,097		(33)		(33)		827,064		27,882	27,882	14,691	10/01/2022	1FE
76223P-EE-1	RHODE ISLAND ECON DEV ARPT 2005 C		02/19/2008	PRAGER MCCARTHY & SEALY		113,332	100,000	108,574	106,851		(113)		(113)		106,738		6,594	6,594	3,208	07/01/2015	1FE
762236-BQ-9	RHODE ISLAND ECON GABS DEPT TRANS 03A		03/06/2008	PRAGER MCCARTHY & SEALY		108,371	100,000	108,658	105,652		(180)		(180)		105,472		2,899	2,899	1,181	06/15/2014	1FE
762243-CW-1	RHODE ISLAND HLTH ED BROWN UNIV 03A		02/01/2008	Various		3,942,668	3,870,000	3,839,311	3,841,890		51		51		3,841,942		100,726	100,726	74,619	09/01/2033	1FE
762243-CX-9	RHODE ISLAND HLTH ED BROWN UNIV 03A		02/26/2008	PRAGER MCCARTHY & SEALY		503,441	500,000	490,291	490,548		22		22		490,570		12,871	12,871	23,051	09/01/2037	1FE
762243-RP-0	RHODE ISLAND HLTH ED UNIV OF RI 05G		02/01/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		772,244	760,000	750,834	751,434		28		28		751,462		20,782	20,782	13,395	09/15/2026	1FE
340122-JK-7	FLORENCE CNTY SC MCLEOD RGL MED 04 A		03/11/2008	PRAGER MCCARTHY & SEALY		152,583	150,000	148,448	148,565		7		7		148,572		4,011	4,011	2,771	11/01/2031	1FE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		01/01/2008	CALLED @ 100.00000000		540,000	540,000	537,673	539,152						539,152		848	848	16,200	07/01/2012	1FE
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		01/01/2008	CALLED @ 100.00000000		25,000	25,000	25,142	25,123						25,123		(123)	(123)	613	07/01/2021	1FE
837031-LB-7	SOUTH CAROLINA JOBS BON SECOURS 02A		01/25/2008	PRE-REFUNDING		19,475,179	20,000,000	19,410,000	19,473,251		1,076		1,076		19,474,327		852	852	218,750	11/15/2030	1FE
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A		03/04/2008	PRAGER MCCARTHY & SEALY		101,716	100,000	100,000	100,000						100,000		1,716	1,716	1,820	11/01/2027	1FE
837152-AR-8	SOUTH CAROLINA TRANSN INFRA BK 98A		03/31/2008	PRAGER MCCARTHY & SEALY		915,995	900,000	935,678	911,426		(1,365)		(1,365)		910,061		5,934	5,934	16,619	10/01/2014	1FE
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		02/20/2008	PRAGER MCCARTHY & SEALY		300,151	300,000	295,044	295,453		26		26		295,479		4,672	4,672	2,763	06/01/2024	1FE
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF		03/25/2008	PRAGER MCCARTHY & SEALY		99,750	100,000	100,601	100,499		(13)		(13)		100,486		(736)	(736)	1,463	06/01/2025	1FE
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF		02/14/2008	PRAGER MCCARTHY & SEALY		254,415	250,000	250,891	250,740		(11)		(11)		250,730		3,685	3,685	2,469	06/01/2026	1FE
914857-AY-3	UNIVERSITY OF SC ED FACS 2005 A REF		03/03/2008	Various		495,925	500,000	499,350	499,385		2		2		499,388		(3,463)	(3,463)	4,788	06/01/2028	1FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2008	Various		165,000	165,000	164,175	164,789						164,789		211	211	5,259	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2008	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				3,150	01/01/2016	1
182521-BQ-6	CLARKSVILLE TN NAT GAS ACQ MERRILL 06		03/04/2008	PRAGER MCCARTHY & SEALY		102,714	100,000	102,802	102,590		(27)		(27)		102,564		150	150	1,139	12/15/2020	1FE
963864-EM-1	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2008	MATURED		35,000	35,000	35,000	35,000						35,000				1,269	01/01/2008	1
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/17/2008	PRAGER MCCARTHY & SEALY		108,507	100,000	105,894	104,044		(37)		(37)		104,007		4,500	4,500	944	11/15/2018	1FE
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/14/2008	PRAGER MCCARTHY & SEALY		269,265	250,000	263,789	259,545		(64)		(64)		259,481		9,784	9,784	2,153	11/15/2019	1FE
078027-CR-8	BELL CNTY TX HLTH FAC REF RENAISSANCE		03/01/2008	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,650	09/01/2026	3
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		03/01/2008	CALLED @ 100.00000000		20,000	20,000	20,000	18,592	1,408			1,408		20,000				642	09/01/2047	4Z
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		03/01/2008	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				447	09/01/2017	4Z
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		03/01/2008	Various		110,000	110,000	110,000	110,053		38		38		110,091		(91)	(91)	3,988	09/01/2037	1FE
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		03/11/2008	PRAGER MCCARTHY & SEALY		560,874	550,000	543,829	544,244		58		58		544,302		16,572	16,572	9,144	05/01/2022	1FE
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978		01/01/2008	CALLED @ 100.00		160,000	160,000	160,000	160,000						160,000				5,900	01/01/2010	1
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2008	CALLED @ 100.00000000		220,000	220,000	220,000	220,000						220,000				10,340	01/01/2013	1
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		03/04/2008	PRAGER MCCARTHY & SEALY		221,610	200,000	220,378	212,638		(316)		(316)		212,322		9,288	9,288	2,933	06/01/2014	1FE
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2008	CALLED @ 100.00000000		615,000	615,000	602,312	612,242		291		291		612,533		2,467	2,467	22,755	02/15/2010	1
414156-CQ-0	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2008	CALLED @ 100.00000000		1,250,000	1,250,000	1,224,211	1,244,395		591		591		1,244,986		5,014	5,014	46,250	02/15/2010	1FE
442348-P7-7	HOUSTON TX ARPT CONTINENTAL TERM E-01		01/10/2008	BEAR STEARNS SECURITIES CORP.		1,907,221	1,850,000	1,601,175	1,636,189		631		631		1,636,820		270,401	270,401	79,589	07/01/2022	4FE
442348-P8-5	HOUSTON TX ARPT CONTINENTAL TERM E-01		01/09/2008	CITIGROUP GLOBAL MARKETS		5,034,700	5,000,000	3,937,050	4,036,203		1,297		1,297		4,037,501		997,199	997,199	189,375	07/01/2029	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
442436-5J-6	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		03/06/2008	PRAGER MCCARTHY & SEALY		300,673	500,000	232,032	274,786		2,674		2,674		277,460		23,213	23,213		12/01/2019	1FE
442436-H3-8	HOUSTON TX WTR & SWR 99 JR LIEN A CAP		03/06/2008	PRAGER MCCARTHY & SEALY		134,140	250,000	104,515	126,418		1,210		1,210		127,629		6,511	6,511		12/01/2021	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		03/01/2008	CALLED @ 100.00000000		30,000	30,000	27,179	20,803	6,390			6,390		27,192		2,808	2,808	1,088	09/01/2043	6
658546-SW-7	NORTH CENTRAL TX HLTH TX HLTH RES 97B		02/15/2008	CALLED @ 102.00000000		239,700	235,000	246,044	242,557		(2,857)		(2,857)		239,700				6,756	02/15/2009	1FE
658546-YE-0	NORTH CENTRAL TX HLTH TX HLTH RES 97B		02/15/2008	CALLED @ 102.00000000		1,320,900	1,295,000	1,264,543	1,295,000		25,900		25,900		1,320,900				34,803	02/15/2026	1FE
658546-YF-7	NORTH CENTRAL TX HLTH TX HLTH RES 97B		02/15/2008	CALLED @ 102.00000000		40,601,100	39,805,000	38,868,822	40,322,194		278,906		278,906		40,601,100				1,069,759	02/15/2026	1FE
66285W-BZ-8	NORTH TX TWY AUTH SYS 1ST TIER 08D		03/31/2008	SEIBERT BRANFORD		14,955,944	62,930,000	13,874,177							13,874,177		1,081,767	1,081,767		01/01/2034	1Z
66285W-CA-2	NORTH TX TWY AUTH SYS 1ST TIER 08D		03/31/2008	SEIBERT BRANFORD		16,737,750	75,000,000	15,552,000							15,552,000		1,185,750	1,185,750		01/01/2035	1Z
66285W-CB-0	NORTH TX TWY AUTH SYS 1ST TIER 08D		03/28/2008	SEIBERT BRANFORD		15,318,000	75,000,000	14,663,250							14,663,250		654,750	654,750		01/01/2036	1Z
66285W-CC-8	NORTH TX TWY AUTH SYS 1ST TIER 08D		03/27/2008	CITIGROUP GLOBAL MARKETS		9,481,000	50,000,000	9,217,000							9,217,000		264,000	264,000		01/01/2037	1Z
66285W-CD-6	NORTH TX TWY AUTH SYS 1ST TIER 08D		03/27/2008	Various		3,603,530	20,000,000	3,476,200							3,476,200		127,330	127,330		01/01/2038	1Z
727189-AB-8	PLANO TX HLTH FACS DEV TX HLTH RES 97 C		02/15/2008	CALLED @ 101.00000000		4,646,000	4,600,000	4,098,646	4,575,937		70,063		70,063		4,646,000				115,000	02/15/2022	1FE
796242-NV-3	SAN ANTONIO TX ARPT SYS IMPT 2007 SUB		03/17/2008	PRAGER MCCARTHY & SEALY		193,696	200,000	195,842	195,845		22		22		195,867		(2,171)	(2,171)	3,861	07/01/2032	1FE
796252-8D-9	SAN ANTONIO TX ELEC & GAS SYS 91B		02/01/2008	MATURED		7,500,000	7,500,000	2,331,375	7,456,501		43,499		43,499		7,500,000					02/01/2008	1
87638T-AR-4	TARRANT CNTY TX CULT TX HLTH RES 07A		03/04/2008	PRAGER MCCARTHY & SEALY		2,973,390	3,000,000	3,092,880	3,088,382		(1,306)		(1,306)		3,087,076		(113,686)	(113,686)	81,722	02/15/2026	1FE
876385-GD-1	TARRANT CNTY TX HLTH FACS SER 97A		02/15/2008	CALLED @ 102.00000000		15,963,000	15,650,000	14,894,702	15,819,572		143,428		143,428		15,963,000				410,813	02/15/2022	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		01/28/2008	SCHEDULED REDEMPTION		197,768	197,768	197,768	197,768						197,768				3,065	04/28/2012	1
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06		01/02/2008	PRAGER MCCARTHY & SEALY		262,978	250,000	262,688	260,882		(18)		(18)		260,864		2,114	2,114	10,625	03/01/2027	1FE
882135-UZ-7	TEXAS A & M UNIV REVENUE FING SYS 2002		03/26/2008	PRAGER MCCARTHY & SEALY		102,567	100,000	101,282	100,978		(51)		(51)		100,927		1,640	1,640	1,813	05/15/2021	1FE
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		02/29/2008	PRAGER MCCARTHY & SEALY		583,760	600,000	593,118	593,270		40		40		593,310		(9,550)	(9,550)	22,675	07/15/2026	1FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		02/15/2008	DISTRIBUTION		543,000		543,000	543,000						543,000					08/01/2033	6
62426V-AT-4	MOUNTAIN REGL WTR SPL SVC DIST UT 03		01/25/2008	DAVIDSON, D.A., & CO.		208,522	200,000	202,342	201,556		(18)		(18)		201,538		6,984	6,984	1,250	12/15/2030	1FE
70451K-BB-7	PAYSON CITY UT SPL TAX 2006 B		03/25/2008	PRAGER MCCARTHY & SEALY		306,801	300,000	307,842	306,931		(138)		(138)		306,793		8	8	9,375	08/01/2026	1FE
704520-BP-9	PAYSON CITY UT SWR 2006		03/03/2008	PRAGER MCCARTHY & SEALY		202,456	200,000	205,778	205,075		(94)		(94)		204,981		(2,525)	(2,525)	5,972	02/01/2024	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2008	CALLED @ 100.00000000		90,000	90,000	90,090	90,076						90,076		(76)	(76)	2,194	07/01/2023	1FE
917563-BP-2	UTAH ST UNIV STUD BLDG FEE 04 A REF		03/03/2008	PRAGER MCCARTHY & SEALY		101,166	100,000	98,911	99,059		8		8		99,067		2,099	2,099	2,153	04/01/2023	1FE
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A		03/03/2008	Various		3,045,612	2,800,000	3,033,156	2,924,643		(1,029)		(1,029)		2,923,613		121,999	121,999	12,500	06/15/2015	1FE
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		03/18/2008	PRAGER MCCARTHY & SEALY		652,487	650,000	657,014	656,634		(101)		(101)		656,533		(4,046)	(4,046)	12,731	10/01/2025	1FE
917572-SZ-3	UTAH WTR FIN AGY POOLED LOAN 2007 B		02/27/2008	Various		916,281	900,000	905,949	905,628		(29)		(29)		905,600		10,681	10,681	12,625	10/01/2028	1FE
915200-PJ-2	UNIVERSITY OF VT & ST AGRIC CLG G O 05		01/17/2008	PRAGER MCCARTHY & SEALY		330,321	300,000	321,125	317,433		(117)		(117)		317,316		13,005	13,005	4,667	10/01/2020	1FE
915200-PL-7	UNIVERSITY OF VT & ST AGRIC CLG G O 05		03/31/2008	PRAGER MCCARTHY & SEALY		262,898	250,000	266,726	263,808		(329)		(329)		263,479		(582)	(582)	3,340	10/01/2021	1FE
915200-PN-3	UNIVERSITY OF VT & ST AGRIC CLG G O 05		03/13/2008	Various		1,197,522	1,140,000	1,213,656	1,200,822		(1,215)		(1,215)		1,199,607		(2,085)	(2,085)	24,657	10/01/2022	1FE
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A		03/05/2008	PRAGER MCCARTHY & SEALY		156,665	150,000	158,183	156,096		(146)		(146)		155,950		715	715	2,063	12/01/2020	1FE
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		02/21/2008	PRAGER MCCARTHY & SEALY		102,363	100,000	100,000	100,000						100,000		2,363	2,363	1,565	11/01/2022	1FE
924211-X8-3	VERMONT MUN BOND BANK 2004-1		03/04/2008	PRAGER MCCARTHY & SEALY		233,223	215,000	228,057	224,307		(214)		(214)		224,093		9,130	9,130	2,867	12/01/2015	1FE
924211-4E-2	VERMONT MUN BOND BANK 2005-2 REF		03/19/2008	Various		1,235,574	1,110,000	1,209,283	1,188,432		(1,632)		(1,632)		1,186,800		48,775	48,775	13,700	12/01/2014	1FE
924211-5E-1	VERMONT MUN BOND BANK 2005-3 REF		03/06/2008	PRAGER MCCARTHY & SEALY		799,508	750,000	800,837	780,795		(1,962)		(1,962)		778,833		20,675	20,675	10,417	12/01/2010	1FE
924211-5G-6	VERMONT MUN BOND BANK 2005-3 REF		03/11/2008	PIPER JAFFRAY INC.		545,780	500,000	537,627	525,517		(1,239)		(1,239)		524,279		21,501	21,501	7,153	12/01/2011	1FE
04144N-AK-4	ARLINGTON CNTY VA INDL RES REC 98A		01/01/2008	MATURED		5,540,000	5,540,000	5,594,957	5,540,000						5,540,000				152,350	01/01/2008	1FE
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2008	CALLED @ 100.00		40,000	40,000	39,692	39,912						39,912		88	88	1,160	01/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06		03/04/2008	PRAGER MCCARTHY & SEALY		190,049	200,000	200,144	200,132		(2)		(2)		200,130		(10,081)	(10,081)	4,938	08/15/2036	1FE
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B		01/01/2008	CALLED @ 100.00000000		400,000	400,000	400,000	400,000						400,000				15,300	01/01/2010	2
852412-GT-6	STAFFORD CNTY VA IND VA MUN LEAGUE 05C		01/25/2008	PRAGER MCCARTHY & SEALY		102,751	100,000	100,000	100,000						100,000		2,751	2,751	4,488	08/01/2025	1FE
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A		03/03/2008	PRAGER MCCARTHY & SEALY		507,747	515,000	520,469	520,128		(44)		(44)		520,084		(12,337)	(12,337)	13,880	07/01/2029	1FE
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		03/18/2008	Various		394,334	400,000	400,000	400,000						400,000		(5,666)	(5,666)	6,513	09/01/2024	1FE
927781-GS-7	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		03/03/2008	PRAGER MCCARTHY & SEALY		584,014	600,000	597,780	597,794		14		14		597,808		(13,794)	(13,794)	9,175	09/01/2025	1FE
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		03/18/2008	PRAGER MCCARTHY & SEALY		99,747	100,000	99,241	99,245		6		6		99,251		496	496	1,788	09/01/2026	1FE
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		01/16/2008	PRAGER MCCARTHY & SEALY		103,494	100,000	98,830	98,836		2		2		98,838		4,656	4,656	1,025	09/01/2027	1FE
928067-EV-5	VIRGINIA POLYTECH INST GEN PLEDGE 04A		03/19/2008	PRAGER MCCARTHY & SEALY		109,820	100,000	106,739	104,856		(131)		(131)		104,724		5,096	5,096	1,583	06/01/2016	1FE
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002		03/10/2008	PRAGER MCCARTHY & SEALY		90,522	300,000	63,369	85,378		932		932		86,310		4,212	4,212		11/01/2030	1FE
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05		01/04/2008	PRAGER MCCARTHY & SEALY		156,740	150,000	152,923	152,289		(7)		(7)		152,282		4,458	4,458	3,525	07/01/2018	1FE
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A		01/23/2008	PRAGER MCCARTHY & SEALY		458,596	450,000	449,325	449,339		1		1		449,340		9,256	9,256	11,294	07/01/2030	1FE
812643-AT-1	SEATTLE WA MUN LT & PWR 2004 REF		03/28/2008	Various		715,773	700,000	704,879	703,783		(102)		(102)		703,680		12,093	12,093	19,575	08/01/2020	1FE
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		03/10/2008	PRAGER MCCARTHY & SEALY		248,577	245,000	239,938	240,586		42		42		240,628		7,949	7,949	4,961	10/01/2022	1FE
95639R-BN-8	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		01/30/2008	PRAGER MCCARTHY & SEALY		109,381	100,000	106,318	104,702		(61)		(61)		104,642		4,739	4,739	1,708	04/01/2018	1FE
956725-CJ-2	WEST VIRGINIA WTR DEV AUTH INFRA 06A		02/19/2008	FERRIS BAKER WATTS		2,133,367	2,160,000	2,097,338	2,098,655		127		127		2,098,782		34,586	34,586	39,128	10/01/2039	1FE
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A		03/25/2008	PRAGER MCCARTHY & SEALY		405,443	400,000	413,344	412,408		(227)		(227)		412,181		(6,738)	(6,738)	8,431	10/01/2026	1FE
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B		03/03/2008	BAIRD (ROBERT W.) & CO. INC.		239,317	225,000	239,598	234,774		(224)		(224)		234,551		4,766	4,766	3,906	11/01/2017	1FE
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B		01/01/2008	CALLED @ 100.00000000		95,000	95,000	95,000	94,053	947			947		95,000				3,919	01/01/2017	3
97689P-P2-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 03A		03/01/2008	CALLED @ 100.00000000		915,000	915,000	916,144			(23)		(23)		916,121		(1,121)	(1,121)	22,646	03/01/2024	1FE
977092-QG-3	WISCONSIN ST CLEAN WTR REV 2006 SER 2		03/31/2008	PRAGER MCCARTHY & SEALY		338,859	340,000	337,450	337,554		20		20		337,573		1,286	1,286	4,518	06/01/2025	1FE
98348P-BC-2	WYOMING ST LOAN & INVT BRD CAP FAC 05		01/30/2008	PRAGER MCCARTHY & SEALY		2,202,022	2,020,000	2,125,686	2,103,117		(975)		(975)		2,102,142		99,880	99,880	34,508	10/01/2020	1FE
98348P-BD-0	WYOMING ST LOAN & INVT BRD CAP FAC 05		01/30/2008	PRAGER MCCARTHY & SEALY		2,670,310	2,465,000	2,609,585	2,579,016		(1,341)		(1,341)		2,577,674		92,636	92,636	42,110	10/01/2021	1FE
98348P-BF-5	WYOMING ST LOAN & INVT BRD CAP FAC 05		01/30/2008	PRAGER MCCARTHY & SEALY		3,352,355	3,130,000	3,288,222	3,254,837		(1,463)		(1,463)		3,253,374		98,981	98,981	53,471	10/01/2023	1FE
983490-AF-0	WYOMING TAX EXEMPT TRST COP 6.50 89		12/01/2007	Various					123,707		5,018		5,018						13,129	12/01/2008	1FE
983490-AH-6	WYOMING TAX EXEMPT TRST COP 7.75 89		12/01/2007	Various		17,981	17,981	17,108	17,887		46		46		17,933		48	48	(1,472)	12/01/2008	1FE
745181-XH-5	PUERTO RICO HWY & TRANS HWY REV 03 AA		01/07/2008	PRAGER MCCARTHY & SEALY		117,565	100,000	113,987	110,584		(20)		(20)		110,564		7,001	7,001	2,888	07/01/2018	1FE
3199999. Bonds - Special Revenues						896,169,030	1,112,993,877	876,704,843	819,522,686	66,195	566,269		632,464		884,710,315		11,458,715	11,458,715	13,327,348	XXX	XXX
00130H-BA-2	AES CORPORATION		02/21/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		117,803	113,000	122,605	117,944	893	(367)		527		118,470		(668)	(668)	2,774	05/15/2013	3FE
14414C-AA-2	CAROLINA POWER & LIGHT		01/17/2008	SALOMON SMITH BARNEY		10,034,500	10,000,000	10,480,000	10,021,941		(5,363)		(5,363)		10,016,577		17,923	17,923	206,889	04/01/2008	2FE
15189T-AM-9	CENTERPOINT ENERGY INC 3.750000% 05/15/2		02/29/2008	MCMAHAN SECURITIES CO LP		299,993	225,000	269,890	231,530		(3,007)		(3,007)		228,524		71,469	71,469	2,578	05/15/2023	2FE
207597-DV-4	CONNECTICUT LIGHT & PWR		02/05/2008	WACHOVIA SECURITIES		3,038,460	3,000,000	2,998,440	2,998,469		2		2		2,998,471		39,989	39,989	35,454	06/01/2036	1FE
250847-DZ-0	DETROIT EDISON		02/12/2008	WACHOVIA SECURITIES		2,676,750	3,000,000	2,595,390	2,603,338		660		660		2,603,998		72,752	72,752	81,750	02/15/2035	1FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		03/07/2008	JEFFERIES & COMPANY, INC.		276,875	250,000	263,250	250,000						250,000		26,875	26,875	1,284	12/15/2023	2FE
26439X-AH-6	DUKE ENERGY FIELD SRVCS		03/27/2008	J. P. MORGAN SECURITIES, INC.		3,700,680	4,000,000	3,998,360	3,998,382		5		5		3,998,387		(297,707)	(297,707)	106,067	11/03/2036	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
29273R-AF-6	ENERGY TRANSFER PARTNERS		01/31/2008	MERRILL LYNCH CAPITAL MARKETS		1,945,760	2,000,000	1,988,700	1,988,849		12		12		1,988,862		(43,102)	(43,102)	40,486	10/15/2036	2FE
29273R-AJ-8	ENERGY TRANSFER PARTNERS		03/31/2008	LEHMAN BROTHERS INC.		3,995,840	4,000,000	3,958,240			5		5		3,958,245		37,595	37,595	4,167	07/01/2038	2FE
494550-AW-6	KINDER MORGAN ENER PART		02/05/2008	WACHOVIA SECURITIES		3,040,830	3,000,000	3,002,790							3,002,790		38,040	38,040	15,638	01/15/2038	2FE
64079*-AA-0	NEPTUNE REGIONAL TRANSMISSION SYS. TR. A		01/25/2008	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				20,313	06/30/2027	2FE
694308-GL-5	PACIFIC GAS & ELECTRIC		03/20/2008	BARCLAYS BANK		6,219,240	6,000,000	5,967,480	5,967,665		581		581		5,968,245		250,995	250,995	105,000	11/30/2017	1FE
88031V-AA-7	TENASKA GATEWAY		12/31/2007	SCHEDULED REDEMPTION		140,156	140,156	140,156	140,156						140,156				2,121	12/31/2023	2FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		03/31/2008	SCHEDULED REDEMPTION		11,664	11,664	11,176	11,188		477		477		11,664				219	12/15/2013	3FE
882330-AA-1	TXU ENERGY CO LLC		03/17/2008	DEUTSCHE BANK SECURITIES		2,310,000	2,400,000	2,400,000	2,376,000	24,000			24,000		2,400,000		(90,000)	(90,000)	95,667	11/01/2015	4FE
927804-FD-1	VIRGINIA ELECTRIC POWER		02/11/2008	WACHOVIA SECURITIES		7,262,920	7,000,000	6,997,620	6,997,652		51		51		6,997,703		265,217	265,217	69,417	11/30/2012	2FE
3899999. Bonds - Public Utilities						50,071,471	50,139,821	50,194,097	42,703,114	24,893	(6,944)		17,949		49,682,093		389,378	389,378	789,822	XXX	XXX
000361-AG-0	AAR CORP 1.750000% 02/01/2026		01/22/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,140,009	1,000,000	1,000,000	1,000,000						1,000,000		140,009	140,009	8,458	02/01/2026	3FE
002824-AR-1	ABBOTT LABORATORIES		02/06/2008	SALOMON SMITH BARNEY		6,162,780	6,000,000	5,985,000	5,992,862		561		561		5,993,423		169,357	169,357	77,042	05/15/2009	1FE
04541G-FP-2	ABSHE 2003-HE5, M3		01/15/2008	SCHEDULED REDEMPTION		153,807	153,807	154,660	154,552		(745)		(745)		153,807				2,057	09/15/2033	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		03/17/2008	SCHEDULED REDEMPTION		749,862	749,862	756,599	754,548		(4,686)		(4,686)		749,862				10,067	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		03/05/2008	DISTRIBUTION		36,819											36,819	36,819		07/27/2036	1Z
003890-AC-4	ACADEMIC FIN CORP SERIES 2005-1		01/28/2008	CITIGROUP GLOBAL MARKETS		19,200,000	19,200,000	19,200,000	19,200,000						19,200,000				165,600	06/01/2042	1FE
004421-BH-5	ACE 2002-HE3, M1		03/25/2008	SCHEDULED REDEMPTION		284,082	284,082	285,325	285,000		(918)		(918)		284,082				3,579	10/25/2032	1FE
004421-EX-7	ACE 2004-OP1, M2		03/25/2008	SCHEDULED REDEMPTION		891,718	891,718	888,096	888,804		2,914		2,914		891,718				9,913	04/25/2034	1FE
004421-TA-1	ACE 2005-ASP1, A2B		03/25/2008	SCHEDULED REDEMPTION		911,451	911,451	911,451	911,451						911,451				4,867	09/25/2035	1FE
004421-MQ-3	ACE 2005-SN1, A1		03/01/2008	SCHEDULED REDEMPTION		607,850	607,850	607,820	607,850						607,850				5,943	11/25/2039	1FE
004406-AA-2	ACE 2006-GP1, A		03/25/2008	SCHEDULED REDEMPTION		495,120	495,120	495,120	495,120						495,120				2,709	02/25/2031	1FE
007903-AJ-6	ADVANCED MICRO DEVICES		03/03/2008	BARCLAYS BANK		2,062,500	2,500,000	2,606,250	2,175,000	394,725	(4,069)		390,656		2,565,656		(503,156)	(503,156)	67,274	11/01/2012	4FE
007903-AM-9	ADVANCED MICRO DEVICES 5.750000% 08/15/2		03/11/2008	Various		1,798,522	2,500,000	2,485,238	1,987,500	498,529	297		498,826		2,486,326		(687,804)	(687,804)	73,632	08/15/2012	5FE
00770#-AA-2	ADVANTAGE CAPITAL MO PRTNRS		03/01/2008	SCHEDULED REDEMPTION		79,348	79,348	136,200	83,360		(4,012)		(4,012)		79,348				5,420	06/30/2008	1
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2008	SCHEDULED REDEMPTION		19,853	19,853	12,427	16,074		3,779		3,779		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2008	SCHEDULED REDEMPTION		54,592	54,592	34,173	44,200		10,392		10,392		54,592					03/01/2017	1
15132C-AA-0	AESOP 2005-1, A1		03/20/2008	Various		7,961,538	7,961,538	7,912,182	9,431,737		4,160		4,160		7,961,538				113,562	04/20/2009	1FE
00817Y-AE-8	AETNA INC		02/08/2008	Various		4,129,660	4,000,000	3,988,700	3,990,627		87		87		3,990,713		138,947	138,947	37,000	06/15/2016	1FE
00828D-AJ-0	AFFINION GROUP INC		03/11/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,176,000	1,225,000	1,242,419	1,202,031	37,273	(413)		36,861		1,238,892		(62,892)	(62,892)	58,307	10/15/2015	5FE
009163-AA-4	AIR PRODUCTS & CHEMICALS		02/07/2008	FIRST TENNESSEE BANK (THE)		6,007,200	6,000,000	5,989,320			32		32		5,989,352		17,848	17,848	4,150	02/01/2013	1FE
471109-AB-4	ALLTRISTA CORP		02/12/2008	MORGAN STANLEY DEAN WITTER		1,248,750	1,500,000	1,508,625	1,290,000	217,964	(102)		217,863		1,507,863		(259,113)	(259,113)	32,500	05/01/2017	4FE
02261W-AB-5	ALZA CORP 0% 07/28/2020		03/14/2008	GOLDMAN, SACHS & CO.		601,887	690,000	612,789	474,490		3,071		3,071		477,561		124,326	124,326		07/28/2020	1FE
03061N-HJ-1	AMCAR 2004-1, C		03/06/2008	SCHEDULED REDEMPTION		728,009	728,009	727,870	728,009						728,009				6,760	07/06/2009	1FE
030612-AA-3	AMCAR 2006-RM A1		03/06/2008	SCHEDULED REDEMPTION		1,662,045	1,662,045	1,661,136	1,661,645		400		400		1,662,045				19,951	10/06/2009	1FE
025932-AD-6	AMERICAN FINANCIAL GROUP 1.486100% 06/02		03/07/2008	CITIGROUP GLOBAL MARKETS		443,125	1,000,000	522,835	488,790		(55,135)		(55,135)		433,654		9,471	9,471	4,128	06/02/2033	2FE
02635P-ST-1	AMERICAN GENERAL FINANCE		01/18/2008	MATURED		20,000,000	20,000,000	20,032,620	20,000,844		(844)		(844)		20,000,000				272,358	01/18/2008	1FE
02635P-TS-2	AMERICAN GENERAL FINANCE		02/07/2008	DEUTSCHE BANK SECURITIES		6,098,580	6,000,000	5,957,400	5,957,517		343		343		5,957,860		140,720	140,720	63,250	12/15/2017	1FE
026874-AX-5	AMERICAN INTL GROUP		02/08/2008	Various		3,976,860	4,000,000	3,801,400	3,811,895		2,049		2,049		3,813,944		162,916	162,916	71,963	10/01/2015	1FE
029171-AG-0	AMERICAN REAL ESTATE		02/08/2008	EXCHANGE		1,742,515	1,750,000	1,741,250	1,645,000	97,389	126		97,515		1,742,515				59,919	02/15/2013	3FE
03060R-AN-1	AMERICREDIT CORP .750000% 09/15/2011		01/02/2008	DEUTSCHE BANK CAPITAL CORP.		708,090	1,000,000	1,015,000	710,000	301,191	(50)		301,141		1,011,141		(303,051)	(303,051)	2,333	09/15/2011	4FE
03060R-AP-6	AMERICREDIT CORP .750000% 09/15/2011		01/02/2008	DEUTSCHE BANK CAPITAL CORP.		354,045	500,000	329,375	331,769		598		598		332,367		21,678	21,678	1,167	09/15/2011	3FE
031162-AP-5	AMGEN INC .375000% 02/01/2013		03/11/2008	J. P. MORGAN SECURITIES, INC.		2,602,296	3,000,000	3,063,454	3,046,878		(1,871)		(1,871)		3,045,007		(442,711)	(442,711)	6,969	02/01/2013	1FE
029171-AC-9	AMR REAL ESTATE PTR/FIN		03/10/2008	KBC FINANCIAL PRODUCTS USA INC		744,375	750,000	781,875	726,563	43,519	(1,548)		41,971		768,534		(24,159)	(24,159)	17,266	06/01/2012	3FE
03072S-DJ-1	AMSI 2002-4 M2		03/25/2008	SCHEDULED REDEMPTION		192,715	192,715	193,438	193,272		(557)		(557)		192,715				3,036	02/25/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
035290-AH-8	ANIXTER INTL INC 1.000000% 02/15/2013		03/06/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		607,331	500,000	500,000	500,000						500,000		107,331	107,331	2,861	02/15/2013	3FE
037411-AS-4	APACHE CORPORATION		03/26/2008	GREENWICH CAPITAL MARKETS, INC.		3,125,520	3,000,000	2,997,120	2,997,327		58		58		2,997,384		128,136	128,136	120,000	01/15/2017	1FE
038521-AG-5	ARAMARK CORP		02/11/2008	MORGAN STANLEY DEAN WITTER		742,656	875,000	875,000	853,125	21,875			21,875		875,000		(132,344)	(132,344)	20,938	02/01/2015	4FE
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT		01/18/2008	SCHEDULED REDEMPTION		6,037	6,037	5,939	5,941		96		96		6,037				86	01/26/2014	3FE
039483-AX-0	ARCHER DANIELS		01/30/2008	Various		9,279,570	9,000,000	8,959,860	8,959,884		39		39		8,959,923		319,647	319,647	83,313	01/15/2038	1FE
00204A-BE-0	ARG 2005-1, A1		03/20/2008	SCHEDULED REDEMPTION		7,500,000	7,500,000	7,499,354	7,499,960		40		40		7,500,000				67,000	04/20/2009	1FE
007036-PC-4	ARMT 2005-6A A22		03/25/2008	SCHEDULED REDEMPTION		100,734	100,734	100,734	100,734						100,734				928	11/25/2035	1FE
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/15/2026		02/19/2008	THOMAS WEISEL PARTNERS		541,875	750,000	786,932	702,308	83,105	(821)		82,283		784,591		(242,716)	(242,716)	4,028	11/15/2026	3
040104-MY-4	ARSI 2005-W1, A2		03/25/2008	SCHEDULED REDEMPTION		678,522	678,522	678,522	678,522						678,522				5,445	05/25/2035	1FE
043353-AF-8	ARVINMERITOR INC 4.625000% 03/01/2026		02/12/2008	Various		2,057,167	2,500,000	2,629,546	2,156,250	466,799	(1,729)		465,070		2,621,320		(564,153)	(564,153)	48,309	03/01/2026	4FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		03/25/2008	SCHEDULED REDEMPTION		2,794,209	2,794,209	2,814,293	2,804,369		(10,160)		(10,160)		2,794,209				31,366	04/25/2034	1FE
00206R-AA-0	AT&T INC		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				74,755	05/15/2008	1FE
00206R-AG-7	AT&T INC		01/10/2008	BARCLAYS BANK		5,877,600	6,000,000	5,973,540	5,973,561		11		11		5,973,572		(95,972)	(95,972)	40,950	01/15/2038	1FE
05946X-SC-8	BAFC 2005-B 3A3		03/20/2008	SCHEDULED REDEMPTION		173,067	173,067	173,324	173,302		(235)		(235)		173,067				1,757	04/20/2035	1FE
05949Q-AA-3	BAFC 2006-2 1A1		03/01/2008	SCHEDULED REDEMPTION		59,513	59,513	57,003	57,405		2,109		2,109		59,513				683	03/25/2036	1FE
07386H-SQ-5	BALTA 2005-4 1A2		03/25/2008	SCHEDULED REDEMPTION		820,096	820,096	820,865	820,495		(399)		(399)		820,096				7,911	04/25/2035	1FE
073873-AB-7	BALTA 2006-5 11A2		03/25/2008	SCHEDULED REDEMPTION		403,179	403,179	403,179	403,179						403,179				3,658	08/25/2036	1FE
05567@-AD-4	BANC ONE CAPITAL HLDGS/BOCNY LLC		03/15/2008	SCHEDULED REDEMPTION		267,380	267,380	148,056	190,899		76,481		76,481		267,380					03/15/2010	1
066050-CV-5	BANK OF AMERICA CORP		01/24/2008	BEAR STEARNS SECURITIES CORP.		3,067,800	3,000,000	3,129,625	3,048,052		(3,235)		(3,235)		3,044,817		22,983	22,983	80,292	02/15/2009	1FE
90211#-AA-0	BANK OF AMERICA/201 N TRYON LSE, CL. A		02/29/2008	MATURED		15,000,000	15,000,000	16,732,350	15,072,438		(72,438)		(72,438)		15,000,000				250,088	02/29/2008	1
06420A-FV-3	BANK OF NEW YORK		02/06/2008	BEAR STEARNS SECURITIES CORP.		15,388,800	15,000,000	14,985,810	14,993,238		532		532		14,993,769		395,031	395,031	193,858	05/15/2009	1FE
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS		03/01/2008	Various		1,797,070	785,361	1,803,196	785,361		1,011,708		1,011,708		1,797,069		1	1		03/01/2009	1FE
059484-AB-1	BASAT 2006-G1 A2		03/18/2008	SCHEDULED REDEMPTION		1,563,765	1,563,765	1,562,971	1,563,450		315		315		1,563,765				18,529	03/18/2009	1FE
070101-AA-8	BASIN ELECTRIC POWER		02/29/2008	OPPENHEIMER & CO., INC.		5,000,000	5,000,000	5,000,000							5,000,000				47,018	05/01/2032	1FE
070101-AF-7	BASIN ELECTRIC POWER		03/12/2008	CALLED @ 100.00000000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				226,716	06/10/2030	1FE
071813-AX-7	BAXTER INTL		01/15/2008	RBC DAIN RAUSCHER		3,123,090	3,000,000	2,995,200	2,995,204		3		3		2,995,206		127,884	127,884	21,354	12/01/2037	1FE
084664-AR-2	BERKSHIRE HATHAWAY FIN		01/10/2008	SALOMON SMITH BARNEY		9,048,780	9,000,000	8,773,720	8,867,875		2,374		2,374		8,870,250		178,530	178,530	185,625	01/15/2010	1FE
084664-AT-8	BERKSHIRE HATHAWAY FIN		03/19/2008	RBC DAIN RAUSCHER		6,149,820	6,000,000	5,846,179	5,874,516		3,489		3,489		5,878,005		271,815	271,815	202,083	01/15/2015	1FE
091935-AA-4	BLACKBOARD INC 3.250000% 07/01/2027		01/15/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		976,440	1,000,000	1,000,000	1,000,000						1,000,000		(23,560)	(23,560)	18,778	07/01/2027	4FE
09247X-AB-7	BLACKROCK INC 2.625000% 02/15/2035		01/17/2008	MORGAN STANLEY DEAN WITTER		1,283,190	600,000	818,640	728,091		(3,987)		(3,987)		724,104		559,086	559,086	6,913	02/15/2035	1FE
05948K-F9-5	BOAA 2005-6 6A1		03/01/2008	SCHEDULED REDEMPTION		1,192,088	1,192,088	1,186,687	1,187,833		4,255		4,255		1,192,088				13,686	07/25/2020	1FE
05950A-AV-8	BOAA 2006-4 5CB1		03/01/2008	SCHEDULED REDEMPTION		523,075	523,075	530,144	529,612		(6,537)		(6,537)		523,075				7,565	05/25/2046	1FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		10/07/1902	VARIOUS		14,205	14,205	9,064							14,205						1Z
097023-AT-2	BOEING CO		03/06/2008	Various		4,537,779	4,300,000	4,276,694	4,286,594		434		434		4,287,028		250,751	250,751	124,965	02/15/2013	1FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/01/2008	SCHEDULED REDEMPTION		42,129	42,129	41,733	41,822		307		307		42,129				642	12/01/2017	2
10620N-BZ-0	BRAZOS HIGHER ED AUTHORITY 1993 B		02/01/2008	DEPFA BANK		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				105,902	06/01/2039	1FE
10623P-DE-7	BRAZOS HIGHER ED AUTHORITY - TRUST 1995		03/28/2008	CALLED @ 100.00000000		600,000	600,000	600,000	600,000						600,000				5,834	12/01/2042	1FE
10623P-CJ-7	BRAZOS S.P.C.		03/17/2008	CALLED @ 100.00000000		600,000	600,000	600,000	600,000						600,000				4,907	07/01/2038	1FE
10623P-CM-0	BRAZOS S.P.C.		01/10/2008	BANK OF AMERICA		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				24,694	07/01/2038	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		03/25/2008	SCHEDULED REDEMPTION		302,881	302,881	302,881	302,881						302,881				1,857	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		03/25/2008	SCHEDULED REDEMPTION		384,823	384,823	384,823	384,823						384,823				2,491	02/25/2036	1FE
07384M-4L-3	BSARM 2004-10 31A1		03/01/2008	SCHEDULED REDEMPTION		1,043,244	1,043,244	1,032,811	1,033,253		9,991		9,991		1,043,244				20,068	01/25/2035	1FE
07384M-6H-0	BSARM 2004-12 2A1		03/01/2008	SCHEDULED REDEMPTION		203,854	203,854	200,446	200,517		3,336		3,336		203,854				1,930	02/25/2035	1FE
07400W-AA-8	BSMF 2006-SL1, A		03/25/2008	SCHEDULED REDEMPTION		428,415	428,415	428,415	202,110	226,305			226,305		428,415				3,669	08/25/2036	4FE
07401U-AA-1	BSSLT 2007-SV1A A1		03/25/2008	SCHEDULED REDEMPTION		694,339	694,339	694,339	694,339						694,339				4,084	12/25/2036	1FE
07401U-AU-7	BSSLT 2007-SV1A, A3		03/25/2008	SCHEDULED REDEMPTION		1,417,176	1,417,176	1,417,176	1,417,176						1,417,176				16,410	12/25/2036	1FE
990882-9B-0	BUILDING MATERIALS CORP. 2ND (JUNIOR) LI		01/31/2008	Various		1,050,000	1,500,000	1,113,750	727,500	386,250			386,250		1,113,750		(63,750)	(63,750)	(578)	09/15/2014	5FE
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		12/28/2007	PRINCIPAL PAYMENT		7,744	7,744	7,744	7,744						7,744				165	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		01/02/2008	SCHEDULED REDEMPTION		448,172	448,172	448,172	448,172						448,172				9,535	01/02/2012	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
127387-AC-2	CADENCE DESIGN SYS INC 1.375000% 12/15/2		01/31/2008	MORGAN STANLEY DEAN WITTER		451,765	500,000	500,000	500,000						500,000		(48,235)	(48,235)	955	12/15/2011	3
14040E-HJ-4	CAPITAL ONE BANK		01/23/2008	BEAR STEARNS SECURITIES CORP.		4,903,000	5,000,000	4,993,700	4,998,748		101		101		4,998,850		(95,850)	(95,850)	33,646	12/01/2008	1FE
14040H-AR-6	CAPITAL ONE FINANCIAL CO		02/11/2008	J. P. MORGAN SECURITIES, INC.		2,974,500	3,000,000	2,991,480	2,991,677		73		73		2,991,750		(17,250)	(17,250)	90,000	09/15/2017	2FE
13974D-AA-4	CARAT 2007-3, A1		03/17/2008	Various		10,720,483	10,720,483	10,720,483	11,771,475						10,720,483				209,039	09/15/2008	1FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		03/30/2008	SCHEDULED REDEMPTION		151,647	151,647	151,647	151,647						151,647				4,337	09/30/2027	1
141784-DG-0	CARGILL INC		02/08/2008	RBC DAIN RAUSCHER		5,096,600	5,000,000	4,995,850			43		43		4,995,893		100,707	100,707	15,167	01/22/2013	1FE
14312U-AA-5	CARMX 2007-3 A1		03/17/2008	Various		13,667,299	13,667,299	13,667,299	13,972,947						13,667,299				246,601	09/15/2008	1FE
143658-AV-4	CARNIVAL CORP 1.132000% 04/29/2033		02/25/2008	Various		6,130,850	9,500,000	7,426,007	6,291,702		(64,735)		(64,735)		6,226,968		(96,118)	(96,118)	34,180	04/29/2033	1FE
14743R-AB-9	CASE CORP		03/10/2008	BANK OF AMERICA		424,469	425,000	396,421	400,335		443		443		400,778		23,691	23,691	20,370	01/15/2016	3FE
147446-AM-0	CASE NEW HOLLAND INC		03/11/2008	WARBURG DILLION READ LLC		995,000	1,000,000	955,000	961,845		979		979		962,824		32,176	32,176	38,198	03/01/2014	3FE
14912L-2X-8	CATERPILLAR FIN SERV CRP		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		9,989,260	10,000,000	10,000,000	10,000,000						10,000,000		(10,740)	(10,740)	133,555	03/10/2009	1FE
14912L-3N-9	CATERPILLAR FIN SERV CRP		03/11/2008	LEHMAN BROTHERS INC.		4,604,040	4,500,000	4,497,615	4,497,643		87		87		4,497,730		106,310	106,310	58,806	12/07/2012	1FE
14912L-3S-8	CATERPILLAR FIN SERV CRP		02/07/2008	BANK OF AMERICA		6,040,740	6,000,000	5,992,260			16		16		5,992,276		48,464	48,464	2,833	02/08/2013	1FE
12489W-LB-8	CBASS 2005-CB3 AF2		03/01/2008	SCHEDULED REDEMPTION		2,116,296	2,116,296	2,084,304	2,107,421		8,876		8,876		2,116,296				22,945	05/25/2035	1FE
12489W-NM-2	CBASS 2005-CB6 A2		03/01/2008	SCHEDULED REDEMPTION		669,682	669,682	661,887	668,792		890		890		669,682				5,952	07/25/2035	1FE
12489W-PH-1	CBASS 2005-CB7 AF2		03/01/2008	SCHEDULED REDEMPTION		648,627	648,627	642,546	644,348		4,279		4,279		648,627				7,149	11/25/2035	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		03/25/2008	SCHEDULED REDEMPTION		545,905	545,905	545,905	545,905						545,905				2,938	09/25/2036	1FE
17305E-CG-8	CCCIT 2004-A7, A7		03/12/2008	GREENWICH CAPITAL MARKETS, INC.		43,003,125	45,000,000	45,100,197	45,073,096		(3,436)		(3,436)		45,069,660		(2,066,535)	(2,066,535)	654,006	11/25/2013	1FE
15132K-AA-2	CDTIM 2005-1, A1		03/20/2008	SCHEDULED REDEMPTION		469,231	469,231	469,197	469,212		19		19		469,231				4,812	05/20/2017	1FE
15133V-AG-4	CENTENNIAL COMMUNICATION		03/10/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		450,000	500,000	521,250	516,355		(634)		(634)		515,721		(65,721)	(65,721)	22,500	01/01/2013	5FE
14911X-AA-4	CFAT 2007-A A1		03/25/2008	SCHEDULED REDEMPTION		4,334,221	4,334,221	4,334,221	4,334,221						4,334,221				55,560	09/25/2008	1FE
161175-AA-2	CHARTER COMM OPT LLC/CAP		03/10/2008	Various		3,720,000	4,000,000	3,938,875	3,860,000	100,342	1,114		101,456		3,961,456		(241,456)	(241,456)	105,333	04/30/2012	4FE
165167-BA-4	CHESAPEAKE ENERGY CORP		03/03/2008	DEUTSCHE BANK SECURITIES		912,730	884,000	890,011	882,005		39		39		882,044		30,686	30,686	43,961	01/15/2015	3FE
165167-BC-0	CHESAPEAKE ENERGY CORP		03/10/2008	Various		3,100,000	3,000,000	3,064,266	3,035,453		(1,650)		(1,650)		3,033,803		66,197	66,197	119,375	09/15/2013	3FE
165167-BG-1	CHESAPEAKE ENERGY CORP		03/10/2008	BANK OF AMERICA		513,125	500,000	522,500	508,750	6,492	(597)		5,895		514,645		(1,520)	(1,520)	9,167	06/15/2014	3FE
165167-BN-6	CHESAPEAKE ENERGY CORP		03/04/2008	GREENWICH CAPITAL MARKETS, INC.		3,332,000	3,400,000	3,170,500	3,178,697		3,716		3,716		3,182,413		149,587	149,587	145,161	01/15/2016	3FE
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		03/13/2008	SCHEDULED REDEMPTION		46,910	46,910	46,910	46,837	73			73		46,910				883	07/25/2014	3FE
171871-AE-6	CINCINNATI BELL INC		03/11/2008	Various		4,772,500	5,000,000	4,939,103	4,875,000	74,769	1,098		75,867		4,950,867		(178,367)	(178,367)	272,536	01/15/2014	4FE
17275R-AB-8	CISCO SYSTEMS INC		03/11/2008	BANK OF AMERICA		3,644,620	3,500,000	3,493,315	3,495,600		262		262		3,495,862		148,758	148,758	103,104	02/22/2011	1FE
94978#-CH-8	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		03/31/2008	PRINCIPAL PAYDOWN		2,308,785	2,308,785	2,308,785	2,308,785	(3)			(3)		2,308,785				128,556	06/15/2010	1
94978#-CR-6	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		03/31/2008	Various		424,345	424,345	424,345	424,345						424,345				22,104	06/15/2010	1
12558M-BM-3	CITHE 2003-1		03/01/2008	SCHEDULED REDEMPTION		94,640	94,640	94,629	94,636		3		3		94,640				974	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		03/01/2008	SCHEDULED REDEMPTION		94,640	94,640	94,610	94,630		9		9		94,640				1,055	09/20/2032	1FE
172967-CM-1	CITIGROUP INC		03/10/2008	LEHMAN BROTHERS INC.		14,850,000	15,000,000	15,039,300	15,014,425		(1,918)		(1,918)		15,012,508		(162,508)	(162,508)	204,349	06/09/2009	1FE
172967-EC-1	CITIGROUP INC		02/11/2008	J. P. MORGAN SECURITIES, INC.		7,499,600	8,000,000	7,894,480	7,895,250		160		160		7,895,410		(395,810)	(395,810)	97,917	05/29/2037	1FE
17453B-AS-0	CITIZENS COMMUNICATIONS		03/11/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,470,500	1,700,000	1,504,500	1,506,006		797		797		1,506,803		(36,303)	(36,303)	88,878	01/15/2027	3FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		03/01/2008	SCHEDULED REDEMPTION		262	262	262	262						262				3	09/01/2032	1
990976-9A-2	CLAIRE'S STORES INC. TERM B		09/28/2007	VARIOUS															2,643	05/29/2014	4FE
189054-AP-4	CLOROX		01/10/2008	BANK OF AMERICA		6,078,720	6,000,000	6,021,720	6,021,365		(153)		(153)		6,021,212		57,508	57,508	87,200	10/15/2012	2FE
161444-AA-2	CMAOT 2006-B, A2		03/15/2008	SCHEDULED REDEMPTION		3,264,386	3,264,386	3,263,366	3,263,734		651		651		3,264,386				26,619	10/15/2009	1FE
191216-AK-6	COCA-COLA CO		03/03/2008	GOLDMAN, SACHS & CO.		3,159,690	3,000,000	2,995,530	2,995,587		62		62		2,995,649		164,041	164,041	55,729	11/15/2017	1FE
19458L-AE-0	COLLEGIATE FUNDING SERV		01/11/2008	OPPENHEIMER & CO., INC.		15,150,000	15,150,000	15,150,000	15,150,000						15,150,000				42,757	03/28/2042	1FE
196479-FE-4	COLORADO HOUSING AND FINANCE AUTHORITY		03/17/2008	CALLED @ 100.00000000		9,620,000	9,620,000	9,619,519	9,619,547		2		2		9,619,549		451	451	155,513	11/01/2036	1FE
196479-FF-1	COLORADO HOUSING AND FINANCE AUTHORITY		03/17/2008	Various		8,400,000	8,400,000	8,399,580	8,399,607		1		1		8,399,608		392	392	120,835	11/01/2035	1FE
196479-HD-4	COLORADO HOUSING AND FINANCE AUTHORITY		03/17/2008	CALLED @ 100.00000000		3,320,000	3,320,000	3,319,834	3,319,847		1		1		3,319,848		152	152	53,670	11/01/2030	1FE
196483-AG-6	COLORADO HOUSING AND FINANCE AUTHORITY		03/17/2008	CALLED @ 100.00000000		12,700,000	12,700,000	12,700,000	12,700,000						12,700,000				205,181	11/01/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
20030N-AD-3	COMCAST CORP		03/14/2008	J. P. MORGAN SECURITIES, INC.		7,109,760	7,000,000	6,968,710	6,985,804		877		877		6,986,681		123,079	123,079	196,778	03/15/2011	2FE
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		03/24/2008	Various		6,927,500	7,000,000	6,960,746	6,962,216		672		672		6,962,887		(35,387)	(35,387)	391,979	07/15/2015	4FE
20825T-AA-5	CONOCOPHILLIPS		02/01/2008	BARCLAYS BANK		10,607,600	10,000,000	9,999,200	9,999,275		6		6		9,999,282		608,318	608,318	173,438	10/15/2016	1FE
20903H-AB-4	CONSOLIDATED COMM HLD		02/27/2008	SAMCO		1,207,629	1,151,000	1,204,295	1,178,681		(1,928)		(1,928)		1,176,753		30,876	30,876	47,383	04/01/2012	4FE
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		02/01/2008	Various		1,195,243	500,000	693,266	586,948		(6,438)		(6,438)		580,510		614,733	614,733	1,679	05/15/2024	2FE
22238H-AC-4	COUNTRYWIDE FINANCIAL		01/11/2008	BARCLAYS BANK		4,850,000	5,000,000	5,000,000	5,000,000						5,000,000		(150,000)	(150,000)	51,275	05/05/2008	2FE
222372-AL-8	COUNTRYWIDE FINL CORP 1.860000% 04/15/20		01/09/2008	Various		6,751,000	10,900,000	9,866,375	9,875,618		855		855		9,876,473		(3,125,473)	(3,125,473)	47,807	04/15/2037	2FE
22282E-AA-0	COVANTA HOLDING CORP 1.000000% 02/01/202		03/05/2008	LAZARD FRERES & COMPANY		580,951	500,000	500,000	500,000						500,000		80,951	80,951	3,042	02/01/2027	4FE
12617A-AE-7	CPL TRANSITION FUNDING LLC		02/29/2008	WACHOVIA SECURITIES		5,420,899	5,000,000	4,992,028	4,994,741		99		99		4,994,840		426,058	426,058	199,653	01/15/2017	1FE
12619R-AB-4	CPS 2007-A A2		03/15/2008	SCHEDULED REDEMPTION		4,007,297	4,007,297	4,007,010	4,007,185		112		112		4,007,297				47,606	10/15/2010	1FE
12619M-AB-5	CPS 2007-B A2		03/15/2008	SCHEDULED REDEMPTION		1,497,622	1,497,622	1,497,533	1,497,583		38		38		1,497,622				20,443	02/15/2011	1FE
22541L-BH-5	CREDIT SUISSE FB USA INC		03/12/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		10,276,000	10,000,000	9,999,200	9,999,556		34		34		9,999,590		276,410	276,410	287,083	08/15/2010	1FE
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2		03/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		411,425	300,000	300,000	300,000						300,000		111,425	111,425	1,650	08/26/2013	1FE
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.000000% 02/07/2		03/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,477,233	1,500,000	1,500,000	1,500,000						1,500,000		(22,767)	(22,767)	18,083	02/07/2014	1FE
225458-NN-4	CSFB 2005-AGE1, A1		01/25/2008	SCHEDULED REDEMPTION		116,368	116,368	116,368	116,368						116,368				485	02/25/2032	1FE
12638P-BV-0	CSMC 2007-3 4A6		03/25/2008	SCHEDULED REDEMPTION		153,507	153,507	153,507	153,507						153,507				2,121	04/25/2037	1FE
22944B-AK-4	CSMC 2007-5 1A10		03/01/2008	SCHEDULED REDEMPTION		146,468	146,468	132,599	132,599		13,869		13,869		146,468				2,314	08/25/2037	1FE
22944B-AF-5	CSMC 2007-5 1A6		03/01/2008	SCHEDULED REDEMPTION		86,419	86,419	77,912	77,912		8,507		8,507		86,419				1,365	08/25/2037	1FE
126650-BG-4	CVS CAREMARK CORP		03/12/2008	WACHOVIA SECURITIES		4,822,825	5,000,000	5,000,000	5,000,000						5,000,000		(177,175)	(177,175)	76,052	06/01/2010	2FE
12667F-AG-0	CWALT 2004-2CB 1A1		03/01/2008	SCHEDULED REDEMPTION		895,783	895,783	876,747	892,405		3,378		3,378		895,783				8,666	03/25/2034	1FE
12667F-AK-1	CWALT 2004-2CB 1A4		03/25/2008	SCHEDULED REDEMPTION		352,959	352,959	352,904	352,927		32		32		352,959				3,419	03/25/2034	1FE
12668B-KC-6	CWALT 2006-J1 1A6		03/01/2008	SCHEDULED REDEMPTION		1,108,440	1,108,440	1,106,188	1,107,006		1,434		1,434		1,108,440				13,536	02/25/2036	1FE
02151L-AA-4	CWALT 2007-20 A1		03/25/2008	SCHEDULED REDEMPTION		72,103	72,103	72,103	72,103						72,103				1,062	06/25/2047	1FE
126685-AB-2	CWHEL 2005-B, 2A		03/17/2008	SCHEDULED REDEMPTION		112,628	112,628	112,628	112,628						112,628				1,113	05/15/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		03/25/2008	SCHEDULED REDEMPTION		65,564	65,564	62,941	62,944		2,620		2,620		65,564				631	03/25/2035	1FE
126694-GD-4	CWHL 2005-HYB7 3A2		03/01/2008	SCHEDULED REDEMPTION		629,453	629,453	625,494	626,621		2,832		2,832		629,453				7,842	11/20/2035	1FE
126671-R4-0	CWL 2003-5, MF1		03/01/2008	SCHEDULED REDEMPTION		575,131	575,131	573,692	574,220		911		911		575,131				6,862	01/25/2034	1FE
126671-R5-7	CWL 2003-5, MF2		03/01/2008	SCHEDULED REDEMPTION		72,804	72,804	72,802	72,803		1		1		72,804				956	11/25/2033	1FE
126673-DR-0	CWL 2004-7, MF2		03/01/2008	SCHEDULED REDEMPTION		2,000,267	2,000,267	2,000,249	2,000,255		12		12		2,000,267				27,848	10/25/2034	1FE
126673-WQ-1	CWL 2005-1, 1AV2		03/25/2008	SCHEDULED REDEMPTION		3,470,408	3,470,408	3,470,469	3,470,444		(36)		(36)		3,470,408				32,071	07/25/2035	1FE
126673-WW-8	CWL 2005-1, 3AV3		03/25/2008	SCHEDULED REDEMPTION		2,211,789	2,211,789	2,212,187	2,212,130		(341)		(341)		2,211,789				20,640	07/25/2035	1FE
126685-CZ-7	CWL 2006-S1, A2		03/01/2008	SCHEDULED REDEMPTION		4,276,501	4,276,501	4,276,433	4,276,485		15		15		4,276,501				53,651	08/25/2021	1FE
152314-DP-2	CXHE 2001-B A5		03/01/2008	SCHEDULED REDEMPTION		85,192	85,192	84,979	85,012		181		181		85,192				1,303	07/25/2032	1FE
152314-HS-2	CXHE 2003-C, M2		03/25/2008	SCHEDULED REDEMPTION		576,990	576,990	579,972	578,125		(1,135)		(1,135)		576,990				6,993	09/25/2033	1FE
152314-LN-8	CXHE 2004-D, MF2		03/01/2008	SCHEDULED REDEMPTION		77,139	77,139	77,115	77,129		10		10		77,139				999	09/25/2034	1FE
152314-NM-8	CXHE 2005-C AF3		03/01/2008	SCHEDULED REDEMPTION		395,128	395,128	391,933	394,685		444		444		395,128				3,273	06/25/2035	1FE
232572-AE-7	CYMER INC 3.500000% 02/15/2009		03/24/2008	CIBC WORLD MARKETS		2,701,875	2,750,000	2,682,969	2,732,280		3,707		3,707		2,735,988		(34,113)	(34,113)	59,354	02/15/2009	4
23383F-BV-6	DAIMLERCHRYSLER NA HLDG		03/10/2008	J. P. MORGAN SECURITIES, INC.		9,866,660	10,000,000	10,000,000	10,000,000						10,000,000		(133,340)	(133,340)	138,048	03/13/2009	1FE
245217-AM-6	DEL MONTE CORP		03/10/2008	Various		1,544,031	1,525,000	1,595,793	1,536,438	28,014	(2,422)		25,592		1,562,029		(17,998)	(17,998)	32,110	12/15/2012	4FE
25212E-AF-7	DEX MEDIA INC		02/28/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,226,250	1,635,000	1,230,676	1,487,850	47,557	22,849		70,406		1,558,256		(332,006)	(332,006)		11/15/2013	4FE
252126-AF-4	DEX MEDIA WEST/FINANCE		03/26/2008	J. P. MORGAN SECURITIES, INC.		88,740	102,000	102,000	102,000						102,000		(13,260)	(13,260)	6,323	08/15/2013	4FE
25388B-AB-0	DIGITAL RIVER INC 1.250000% 01/01/2024		02/20/2008	MCMAHAN SECURITIES CO LP		1,032,070	1,000,000	1,163,920	1,020,000	108,946	(19,870)		89,076		1,109,076		(77,006)	(77,006)	8,125	01/01/2024	4
23322B-DA-3	DLJ COMMERCIAL MORTGAGE CORP 1998-CF2		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		9,987,500	10,000,000	10,218,750	10,028,031		(7,188)		(7,188)		10,020,843		(33,343)	(33,343)	181,800	11/12/2031	1FE
26157V-9B-5	DRESSER INC. 1ST LIEN		01/25/2008	Various		782,009	859,351	844,338	844,535		187		187		844,722		(62,713)	(62,713)	13,992	05/04/2014	4FE
26442C-AC-8	DUKE ENERGY CAROLINAS		02/08/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		3,053,940	3,000,000	2,989,800			72		72		2,989,872		64,068	64,068	14,438	01/15/2018	1FE
263534-BS-7	E.I. DU PONT DE NEMOURS		03/03/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		6,283,380	6,000,000	5,986,920	5,987,093		411		411		5,987,504		295,876	295,876	77,500	01/15/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
277461-BE-8	EASTMAN KODAK CO 3.375000% 10/15/2033		03/06/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		968,971	1,000,000	977,166	975,846		112		112		975,958		(6,987)	(6,987)	13,688	10/15/2033	4FE
27876G-AY-4	ECHOSTAR DBS CORP		03/11/2008	BANK OF AMERICA		1,443,750	1,500,000	1,408,413	1,419,297		1,862		1,862		1,421,159		22,591	22,591	44,995	10/01/2014	3FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRUST I		02/14/2008	DAIN RAUSCHER INCORPORATED		4,650,000	4,650,000	4,650,000	4,650,000						4,650,000				45,292	03/15/2032	1FE
281397-AM-1	EDUCATION LOAN ASSET-BACKED TRUST		02/13/2008	OPPENHEIMER & CO., INC.		13,750,000	13,750,000	13,750,000							13,750,000				116,743	02/01/2043	1FE
268440-AE-4	EFSI FEDERATED STUDENT FINANCE CORP		03/05/2008	CALLED @ 100.00000000		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				38,290	06/01/2039	1FE
28336L-AE-9	EL PASO CORPORATION		03/10/2008	J. P. MORGAN SECURITIES, INC.		2,080,000	2,000,000	2,080,000			(1,940)		(1,940)		2,078,060		1,940	1,940	38,500	06/15/2012	3FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/		02/28/2008	MCMAHAN SECURITIES CO LP		493,438	500,000	518,125	506,062		(2,546)		(2,546)		503,516		(10,079)	(10,079)	1,938	06/01/2023	2
94769M-AF-2	EMDEON CORP 3.125000% 09/01/2025		03/06/2008	Various		1,808,210	2,000,000	1,613,920	1,640,208		2,092		2,092		1,642,299		165,911	165,911	30,729	09/01/2025	3
30246Q-AB-9	FBRSI 2005-1, A2		03/28/2008	SCHEDULED REDEMPTION		379,049	379,049	379,049	379,049						379,049				3,457	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		03/17/2008	SCHEDULED REDEMPTION		82,444	82,444	82,444	82,444						82,444				843	09/15/2022	1FE
31428X-AF-3	FEDEX CORP		01/10/2008	BARCLAYS BANK		10,678,500	10,000,000	9,927,800	9,944,635		608		608		9,945,244		733,256	733,256	302,083	02/15/2011	2FE
31428X-AM-8	FEDEX CORP		01/03/2008	GOLDMAN, SACHS & CO.		7,416,225	7,500,000	7,492,800	7,498,088		29		29		7,498,117		(81,892)	(81,892)	70,729	04/01/2009	2FE
30241L-AF-6	FEI COMPANY 2.875000% 06/01/2013		02/04/2008	MCMAHAN SECURITIES CO LP		510,000	500,000	504,932	504,089		(71)		(71)		504,018		5,982	5,982	2,635	06/01/2013	4
32027N-XT-3	FFML 2005-FF12 A2A		02/25/2008	SCHEDULED REDEMPTION		399,607	399,607	399,607	399,607						399,607				2,062	11/25/2036	1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		03/11/2008	DISTRIBUTION		3,583,500											3,583,500	3,583,500		02/28/2009	1
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		03/01/2008	SCHEDULED REDEMPTION		138,586	138,586	138,586	138,586						138,586				1,701	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		03/01/2008	SCHEDULED REDEMPTION		40,233	40,233	40,233	40,233						40,233				618	04/01/2012	1
337738-AF-5	FISERV INC		01/10/2008	J. P. MORGAN SECURITIES, INC.		3,097,080	3,000,000	2,998,590	2,998,618		10		10		2,998,627		98,453	98,453	28,073	11/20/2012	2FE
337738-AG-3	FISERV INC		01/10/2008	J. P. MORGAN SECURITIES, INC.		3,112,950	3,000,000	2,990,130	2,990,210		27		27		2,990,237		122,713	122,713	31,167	11/20/2017	2FE
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		03/25/2008	J. P. MORGAN SECURITIES, INC.		765,563	500,000	515,450	508,698		(638)		(638)		508,060		257,502	257,502	9,344	03/01/2024	2FE
34073M-7J-5	FLORIDA HSG FINANCIAL CORP		02/29/2008	CALLED @ 100.00000000		32,000,000	32,000,000	32,000,000	32,000,000						32,000,000				373,635	01/01/2047	1FE
32113J-BR-5	FNLC 2005-3, AV2		03/25/2008	SCHEDULED REDEMPTION		853,542	853,542	853,542	853,542						853,542				5,697	12/25/2035	1FE
34460X-AA-7	FONTAINEBLEAU LAS VEGAS		01/10/2008	MERRILL LYNCH CAPITAL MARKETS		1,783,500	2,175,000	2,201,000	1,886,813	312,425	(134)		312,291		2,199,104		(415,604)	(415,604)	18,578	06/15/2015	5FE
34529A-AC-2	FORDO 2007-A A3A		03/11/2008	GREENWICH CAPITAL MARKETS, INC.		13,199,063	13,000,000	12,998,138	12,998,604		188		188		12,998,793		200,270	200,270	173,550	08/15/2011	1FE
346091-AX-9	FOREST OIL CORPORATION		02/08/2008	J. P. MORGAN SECURITIES, INC.		696,500	700,000	700,000	700,000						700,000		(3,500)	(3,500)	8,176	06/15/2019	4FE
35687M-AK-3	FREESCALE SEMICONDUCTOR		03/10/2008	MORGAN STANLEY DEAN WITTER		742,500	1,000,000	1,000,000	850,000	150,000			150,000		1,000,000		(257,500)	(257,500)	22,306	12/15/2014	4FE
35687M-AP-2	FREESCALE SEMICONDUCTOR		02/11/2008	J. P. MORGAN SECURITIES, INC.		599,375	875,000	875,000	721,875	153,125			153,125		875,000		(275,625)	(275,625)	14,520	12/15/2016	4FE
36293Y-AD-7	GAMESTOP CORP		02/19/2008	RBC DOMINION SECURITIES		522,500	500,000	519,375			(296)		(296)		519,079		3,421	3,421	15,667	10/01/2012	3FE
36962G-3P-7	GENERAL ELEC CAP CORP		02/11/2008	Various		14,596,150	15,000,000	14,789,850			86		86		14,789,936		(193,786)	(193,786)	29,375	01/14/2038	1FE
36962G-P4-0	GENERAL ELEC CAP CORP		03/04/2008	MATURED		15,000,000	15,000,000	15,001,650	15,000,104		(104)		(104)		15,000,000				196,077	03/04/2008	1FE
36962G-P6-5	GENERAL ELEC CAP CORP		01/14/2008	RBC DAIN RAUSCHER		10,037,100	10,000,000	9,633,400	9,646,774		1,784		1,784		9,648,558		388,542	388,542	277,604	03/04/2015	1FE
36962G-R4-8	GENERAL ELEC CAP CORP		01/10/2008	RBC DAIN RAUSCHER		15,044,250	15,000,000	14,439,750	14,711,887		6,409		6,409		14,718,296		325,954	325,954	230,313	09/01/2009	1FE
36962G-S6-2	GENERAL ELEC CAP CORP		02/04/2008	J. P. MORGAN SECURITIES, INC.		10,406,100	10,000,000	9,987,700	9,992,737		242		242		9,992,980		413,120	413,120	143,542	10/21/2010	1FE
36962G-XS-8	GENERAL ELEC CAP CORP		03/12/2008	LEHMAN BROTHERS INC.		17,983,790	17,000,000	17,942,230	17,589,461		(27,383)		(27,383)		17,562,078		421,712	421,712	588,153	02/15/2012	1FE
369604-BC-6	GENERAL ELECTRIC CO		01/08/2008	J. P. MORGAN SECURITIES, INC.		2,995,500	3,000,000	2,975,850	2,975,979		52		52		2,976,031		19,469	19,469	15,313	12/06/2017	1FE
370334-BC-7	GENERAL MILLS INC 5.250000% 04/11/2037		02/19/2008	MORGAN STANLEY DEAN WITTER		6,176,750	6,200,000	6,190,700	6,190,785		23		23		6,190,808		(14,058)	(14,058)	107,068	04/11/2037	2FE
370442-BW-4	GENERAL MOTORS		01/09/2008	DEUTSCHE BANK SECURITIES		1,567,188	2,125,000	1,915,156	1,689,375	227,124	213		227,336		1,916,711		(349,524)	(349,524)	87,169	07/15/2023	4FE
373298-BV-9	GEORGIA-PACIFIC		02/27/2008	Various		3,092,250	3,100,000	3,105,864	3,100,000						3,100,000		(7,750)	(7,750)	75,563	05/15/2011	4FE
373298-BU-1	GEORGIA-PACIFIC CORP		03/10/2008	J. P. MORGAN SECURITIES, INC.		885,000	1,000,000	1,025,000	965,000	59,829	(68)		59,761		1,024,761		(139,761)	(139,761)	29,090	05/15/2031	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36185H-EG-4	GMACM 2006-HLTV1, A-2		03/01/2008	SCHEDULED REDEMPTION		3,809,093	3,809,093	3,798,775	3,807,559		1,534		1,534		3,809,093				53,042	10/25/2029	1FE
38011M-AA-6	GMX RESOURCES INC 5.000000% 02/01/2013		03/07/2008	JEFFERIES & COMPANY, INC.		296,250	250,000	250,000							250,000		46,250	46,250	938	02/01/2013	4Z
991018-9A-2	GOLDEN NUGGET, INC. FIRST LIEN TERM LOAN		09/18/2007	VARIOUS															500	06/30/2014	4Z
38141G-EU-4	GOLDMAN SACHS GROUP INC		03/05/2008	GREENWICH CAPITAL MARKETS, INC.		9,450,700	10,000,000	9,993,100	9,993,616		105		105		9,993,722		(543,022)	(543,022)	367,188	01/15/2017	1FE
38143U-BD-2	GOLDMAN SACHS GROUP LP		03/11/2008	BANK OF AMERICA		9,593,690	10,000,000	10,000,000	10,000,000						10,000,000		(406,310)	(406,310)	109,992	06/28/2010	1FE
382550-AU-5	GOODYEAR TIRE & RUBBER		03/18/2008	Various		2,110,000	2,000,000	2,202,500	2,120,000	61,776	(7,655)		54,121		2,174,121		(64,121)	(64,121)	130,125	07/01/2015	4FE
382550-AX-9	GOODYEAR TIRE & RUBBER C		03/18/2008	Various		1,640,150	1,568,000	1,601,320	1,595,087		(1,320)		(1,320)		1,593,767		46,383	46,383	41,648	12/01/2011	4FE
398905-AE-9	GROUP 1 AUTOMOTIVE INC 2.250000% 06/15/2		01/23/2008	MCMAHAN SECURITIES CO LP		1,256,500	2,000,000	1,755,256	1,325,000	433,248	412		433,660		1,758,660		(502,160)	(502,160)	5,347	06/15/2036	4
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		03/01/2008	SCHEDULED REDEMPTION		32,713	32,713	34,149	33,728		(1,015)		(1,015)		32,713				575	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		03/01/2008	SCHEDULED REDEMPTION		21,041	21,041	22,047	21,774		(733)		(733)		21,041				459	09/19/2027	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		03/01/2008	SCHEDULED REDEMPTION		48,027	48,027	50,045	49,483		(1,457)		(1,457)		48,027				860	05/19/2027	1FE
36228F-P7-5	GSAMP 2004-NC1, M2		03/25/2008	SCHEDULED REDEMPTION		757,957	757,957	762,575	759,816		(1,881)		(1,881)		757,957				8,487	03/25/2034	1FE
362341-KA-6	GSAMP 2005-HE4 A2B		03/25/2008	SCHEDULED REDEMPTION		921,625	921,625	917,593	916,638		4,987		4,987		921,625				8,364	08/25/2035	1FE
362341-L3-1	GSAMP 2005-WMC A2A		01/25/2008	SCHEDULED REDEMPTION		257,591	257,591	257,591	257,591						257,591				1,066	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		03/25/2008	SCHEDULED REDEMPTION		564,222	564,222	564,222	564,222						564,222				3,298	05/25/2036	1FE
36228F-CG-9	GSMPS 99-2 A1		03/01/2008	SCHEDULED REDEMPTION		69,277	69,277	71,225	70,638		(1,361)		(1,361)		69,277				1,073	09/19/2027	1FE
41283D-AA-1	HARLEY-DAVIDSON FUNDING		01/29/2008	J. P. MORGAN SECURITIES, INC.		6,102,220	6,000,000	5,993,160	5,993,227		56		56		5,993,283		108,937	108,937	32,083	12/15/2012	1FE
438125-AB-2	HAROT 2007-1, A2		03/11/2008	Various		29,791,688	29,726,925	29,764,084	29,756,620		(14,074)		(14,074)		29,742,546		49,142	49,142	331,348	08/18/2009	1FE
413627-AY-6	HARRAHS OPERATING CO INC		02/11/2008	MORGAN STANLEY DEAN WITTER		1,705,000	2,000,000	1,817,500			347		347		1,817,847		(112,847)	(112,847)	7,764	02/01/2016	4FE
44920N-AA-2	HART 2007-A A1		03/17/2008	SCHEDULED REDEMPTION		5,505,838	5,505,838	5,505,838	5,505,838						5,505,838				60,522	10/15/2008	1FE
44920N-AB-0	HART 2007-A A2A		03/11/2008	WACHOVIA SECURITIES		15,042,188	15,000,000	14,999,996	14,999,997		1		1		14,999,998		42,189	42,189	189,496	01/15/2010	1FE
416515-AN-4	HARTFORD FINL SVCS GRP		02/06/2008	HSBC SECURITIES, INC.		6,104,160	6,000,000	6,019,716	6,007,953		(986)		(986)		6,006,967		97,193	97,193	80,226	11/16/2008	1FE
416515-AS-3	HARTFORD FINL SVCS GRP		03/04/2008	Various		2,696,033	3,000,000	2,980,800	2,981,099		44		44		2,981,144		(285,111)	(285,111)	69,293	10/15/2036	1FE
416515-AT-1	HARTFORD FINL SVCS GRP		02/11/2008	J. P. MORGAN SECURITIES, INC.		5,924,700	6,000,000	5,983,860	5,984,872		152		152		5,985,024		(60,324)	(60,324)	133,479	03/15/2017	1FE
40430H-CK-2	HASC 2005-I1, 2A1		03/25/2008	SCHEDULED REDEMPTION		262,777	262,777	262,777	262,777						262,777				1,555	11/25/2035	1FE
41809X-AA-2	HASCN 2007-OPT1 A		02/26/2008	SCHEDULED REDEMPTION		349,954	349,954	347,347	349,529		424		424		349,954				3,500	12/26/2036	1FE
40431C-AB-4	HAT 2006-3 A2		02/17/2008	SCHEDULED REDEMPTION		3,607,531	3,607,531	3,604,836	3,606,564		967		967		3,607,531				23,984	12/17/2009	1FE
420122-AH-6	HAWKER BEECHCRAFT ACQ CO		03/11/2008	Various		1,486,250	1,500,000	1,546,875	1,492,500	51,561	(898)		50,663		1,543,163		(56,913)	(56,913)	65,948	04/01/2017	5FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		10,038	10,038	10,038	10,038						10,038				195	11/17/2013	3FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2		03/06/2008	DEUTSCHE BANK CAPITAL CORP.		552,615	500,000	518,446	505,112		(793)		(793)		504,319		48,296	48,296	2,889	04/01/2023	1FE
40450#-AZ-0	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, D		01/01/2008	VARIOUS		3,655,460	3,655,460	3,655,460	3,655,460						3,655,460					02/10/2024	1Z
41283A-CD-9	HDMOT 2006-1, A1		03/15/2008	SCHEDULED REDEMPTION		2,872,813	2,872,813	2,872,700	2,872,804		10		10		2,872,813				32,424	06/15/2010	1FE
421933-AF-9	HEALTH MANAGEMENT ASSOC 1.500000% 08/01/		02/21/2008	WARBURG DILLION READ LLC		1,990,000	2,000,000	2,121,845	1,960,000	124,103	(4,813)		119,290		2,079,290		(89,290)	(89,290)	49,826	08/01/2023	4FE
22541N-ZE-2	HEAT 2003-1, M2		03/25/2008	SCHEDULED REDEMPTION		277,204	277,204	278,590	278,179		(974)		(974)		277,204				3,969	06/25/2033	1FE
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2		03/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,356,511	1,100,000	1,449,291	1,396,431		(12,665)		(12,665)		1,383,766		(27,255)	(27,255)	8,838	12/15/2025	2
225470-QV-8	HEMT 2005-5, A1A		03/25/2008	SCHEDULED REDEMPTION		241,679	241,679	241,679	241,679						241,679				1,397	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		03/25/2008	SCHEDULED REDEMPTION		243,565	243,565	243,565	243,565						243,565				1,470	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		03/25/2008	SCHEDULED REDEMPTION		316,026	316,026	316,026	316,026						316,026				1,883	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		03/25/2008	SCHEDULED REDEMPTION		148,887	148,887	148,887	148,887						148,887				912	07/25/2036	1FE
42805R-AC-3	HERTZ 2004-1A A3		03/25/2008	SCHEDULED REDEMPTION		7,867,500	7,867,500	7,707,130	7,821,868		45,632		45,632		7,867,500				68,513	05/25/2009	1FE
428040-BZ-1	HERTZ CORPORATION		02/12/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,150,000	3,500,000	3,558,630	3,530,938	10,200	(1,085)		9,115		3,540,053		(390,053)	(390,053)	193,278	01/01/2014	4FE
428236-AC-7	HEWLETT-PACKARD CO 0% 10/14/2017		03/25/2008	REDEMPTION		1,320,084	1,800,000	1,028,250	1,206,227		11,568		11,568		1,217,795		102,289	102,289	18,324	10/14/2017	1FE
40431F-AD-3	HFCHC 2007-1 A1V		03/20/2008	SCHEDULED REDEMPTION		158,833	158,833	158,833	158,833						158,833				1,515	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		03/20/2008	SCHEDULED REDEMPTION		1,886,475	1,886,475	1,886,475	1,886,475						1,886,475				18,176	07/20/2036	1FE
43718U-AA-4	HLMLT 2006-1, A1		03/17/2008	SCHEDULED REDEMPTION		556,277	556,277	556,277	556,277						556,277				5,431	02/15/2037	1FE
43739E-AJ-6	HMBT 2004-2 A1		03/25/2008	SCHEDULED REDEMPTION		160,074	160,074	160,324	160,295		(221)		(221)		160,074				1,547	12/25/2034	1FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2008	SCHEDULED REDEMPTION		39,932	39,932	33,239		33,377	6,555		39,932		39,932				266	12/01/2015	6
438516-AQ-9	HONEYWELL INTERNATIONAL		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		9,983,520	10,000,000	10,000,000	10,000,000						10,000,000		(16,480)	(16,480)	129,281	03/13/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
438516-AW-6	HONEYWELL INTERNATIONAL		03/13/2008	LEHMAN BROTHERS INC.		3,015,780	3,000,000	2,984,100			152		152		2,984,252		31,529	31,529	6,375	03/01/2013	1FE
44044K-AA-9	HORIZON LINES INC 4.250000% 08/15/2012		03/04/2008	MCMAHAN SECURITIES CO LP		1,835,000	2,000,000	1,854,000	1,785,000	71,070	4,971		76,041		1,861,041		(26,041)	(26,041)	49,347	08/15/2012	4FE
441812-KD-5	HOUSEHOLD FINANCE CORP		02/08/2008	RBC DAIN RAUSCHER		4,530,600	4,500,000	4,366,035	4,380,132		2,190		2,190		4,382,323		148,277	148,277	123,500	07/15/2013	1FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		02/04/2008	Various		128,285	142,484	142,484	142,484						142,484		(14,198)	(14,198)	(1,602)	06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		01/28/2008	Various		731,618	812,909	812,909	812,909						812,909		(81,291)	(81,291)	3,139	06/13/2014	4FE
459200-GJ-4	IBM CORP		03/19/2008	Various		10,498,800	10,000,000	9,965,400	9,966,175		458		458		9,966,633		532,167	532,167	269,167	09/14/2017	1FE
451055-AA-5	ICONIX BRAND GROUP INC 1.875000% 06/30/2		03/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		222,730	250,000	250,000	241,250	8,750			8,750		250,000		(27,270)	(27,270)	1,221	06/30/2012	4FE
451663-AC-2	IDEARC INC		01/14/2008	KBC FINANCIAL PRODUCTS USA INC		2,237,500	2,500,000	2,500,000	2,293,750	206,250			206,250		2,500,000		(262,500)	(262,500)	34,444	11/15/2016	4FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		01/01/2008	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				724	01/01/2015	4
452327-AA-7	ILLUMINA INC .625000% 02/15/2014		03/03/2008	DEUTSCHE BANK CAPITAL CORP.		884,455	500,000	451,915	457,072		1,187		1,187		458,259		426,196	426,196	1,745	02/15/2014	4
45245W-AF-6	IMCLONE SYSTEMS 1.375000% 05/15/2024		02/11/2008	BANK OF AMERICA SECURITIES LLC		951,250	1,000,000	887,500	901,491		605		605		902,096		49,154	49,154	3,399	05/15/2024	3
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		03/24/2008	SCHEDULED REDEMPTION		74,695	74,695	75,312	75,106		(411)		(411)		74,695				1,245	08/22/2013	2FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		03/01/2008	SCHEDULED REDEMPTION		97,763	97,763	100,493	100,255		(2,492)		(2,492)		97,763				1,355	07/25/2031	1
437089-AA-3	INDS 2006-1, A-1		03/25/2008	SCHEDULED REDEMPTION		706,120	706,120	706,120	706,120						706,120				3,408	05/25/2036	1FE
456610-AC-8	INDX 2006-AR15 A3		03/25/2008	SCHEDULED REDEMPTION		115,047	115,047	115,047	115,047						115,047				1,066	07/25/2036	1FE
45666Q-AB-8	INFORMATICA CORP 3.000000% 03/15/2026		02/14/2008	CIBC WORLD MARKETS		875,888	750,000	721,875	723,133		147		147		723,281		152,607	152,607	9,688	03/15/2026	4
457985-AD-1	INTEGRA LIFESCIENCES HLD 2.500000% 03/15		03/31/2008	CONVERSION		827,454	650,000	699,017	653,777		(3,777)		(3,777)		650,000		177,454	177,454	8,125	04/15/2008	4
460690-AT-7	INTERPUBLIC GROUP COS 4.500000% 03/15/20		02/06/2008	MCMAHAN SECURITIES CO LP		4,000,000	4,000,000	4,279,630	4,060,000	119,696	(11,529)		108,167		4,168,167		(168,167)	(168,167)	73,000	03/15/2023	3FE
465741-AJ-5	ITRON INC 2.500000% 08/01/2026		02/20/2008	THOMAS WEISEL PARTNERS		409,125	300,000	415,332	412,747		(5,291)		(5,291)		407,456		1,669	1,669	4,250	08/01/2026	4FE
465823-AG-7	IVAX CORP 4.500000% 05/15/2008		02/22/2008	MCMAHAN SECURITIES CO LP		1,587,075	1,500,000	1,473,750	1,497,326		1,118		1,118		1,498,443		88,632	88,632	19,125	05/15/2008	2
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2008	SCHEDULED REDEMPTION		117,682	117,682	117,682	117,682						117,682				3,654	01/02/2020	2
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2008	SCHEDULED REDEMPTION		116,785	116,785	116,785	116,785						116,785				3,626	01/02/2020	2
24422E-PY-9	JOHN DEERE CAPITAL CORP		01/17/2008	DEUTSCHE BANK SECURITIES		6,076,080	6,000,000	5,994,960	5,997,996		98		98		5,998,095		77,985	77,985	103,188	03/16/2009	1FE
24422E-QA-0	JOHN DEERE CAPITAL CORP		03/11/2008	BEAR STEARNS SECURITIES CORP.		6,229,320	6,000,000	5,988,300	5,993,065		584		584		5,993,649		235,671	235,671	141,300	04/07/2010	1FE
24422E-QM-4	JOHN DEERE CAPITAL CORP		01/15/2008	J. P. MORGAN SECURITIES, INC.		4,123,920	4,000,000	3,995,960	3,995,988		34		34		3,996,022		127,898	127,898	17,050	12/17/2012	1FE
478160-AQ-7	JOHNSON & JOHNSON		01/23/2008	Various		6,588,810	6,000,000	6,000,000	6,000,000						6,000,000		588,810	588,810	149,850	08/15/2017	1FE
46626L-BW-9	JPMAC 2005-FRE1, A2F2		03/01/2008	SCHEDULED REDEMPTION		634,737	634,737	630,819	634,647		90		90		634,737				7,144	10/25/2035	1FE
46626L-GZ-7	JPMAC 2006-FRE2 A3		03/25/2008	SCHEDULED REDEMPTION		2,214,735	2,214,735	2,214,735	2,214,735						2,214,735				28,192	02/25/2036	1FE
46625H-DC-1	JPMORGAN CHASE & CO		03/10/2008	J. P. MORGAN SECURITIES, INC.		14,640,000	15,000,000	15,052,905	15,042,162		(2,570)		(2,570)		15,039,592		(399,592)	(399,592)	303,643	01/17/2011	1FE
442488-AU-6	K HOVNANIAN ENTERPRSIES		03/31/2008	J. P. MORGAN SECURITIES, INC.		472,500	700,000	546,000	479,500	69,970	3,791		73,761		553,261		(80,761)	(80,761)	31,354	01/15/2015	4FE
442488-AY-8	K. HOVNANIAN ENTERPRISES		03/11/2008	DEUTSCHE BANK SECURITIES		333,750	500,000	348,750	340,000	8,963	2,327		11,290		351,290		(17,540)	(17,540)	20,747	01/15/2016	4FE
48273V-AA-8	K-2 STUDENT LOAN TRUST I		02/27/2008	CALLED @ 100.00000000		4,050,000	4,050,000	4,050,000	4,050,000						4,050,000				51,975	07/01/2044	1FE
48273V-AF-7	K-2 STUDENT LOAN TRUST I		02/08/2008	DAIN RAUSCHER INCORPORATED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				14,233	07/01/2045	1FE
485170-BZ-0	KANSAS CITY SOUTHERN		01/01/2008	VARIOUS		1,823,465	1,823,465	1,823,465	1,823,465						1,823,465						1Z
48666K-AL-3	KB HOME		03/10/2008	MORGAN STANLEY DEAN WITTER		1,081,250	1,250,000	1,134,488	1,078,125	69,345	2,264		71,609		1,149,734		(68,484)	(68,484)	48,550	01/15/2015	3FE
48666K-AK-5	KB HOME & BROAD HOME CRP		03/06/2008	GREENWICH CAPITAL MARKETS, INC.		1,500,000	1,600,000	1,509,234	1,464,000	59,479	3,575		63,055		1,527,055		(27,055)	(27,055)	58,367	08/15/2011	3FE
488044-AF-5	KELLWOOD CO 3.500000% 06/15/2034		02/11/2008	MCMAHAN SECURITIES CO LP		1,952,160	1,992,000	1,724,850	1,725,273		170		170		1,725,442		226,718	226,718	11,426	06/15/2034	3FE
488360-AB-4	KEMET CORP 2.250000% 11/15/2026		03/31/2008	DEUTSCHE BANK CAPITAL CORP.		839,613	1,250,000	1,220,493	1,137,500	83,342	313		83,655		1,221,155		(381,543)	(381,543)	10,781	11/15/2026	4Z
49130N-AG-4	KENTUCKY HIGHER EDUCATION		01/08/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				4,986	05/01/2030	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
49130N-AH-2	KENTUCKY HIGHER EDUCATION		02/12/2008	OPPENHEIMER & CO., INC.		450,000	450,000	450,000	450,000						450,000				3,866	05/01/2030	1FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		03/28/2008	SCHEDULED REDEMPTION		7,500	7,500	7,508	7,501	(1)	(8)		(1)		7,500					01/12/2012	4FE
50075N-AS-3	KRAFT FOODS INC		01/16/2008	SALOMON SMITH BARNEY		6,209,760	6,000,000	5,964,840	5,965,814		148		148		5,965,963		243,797	243,797	172,250	08/11/2017	2FE
50075N-AT-1	KRAFT FOODS INC		02/12/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,969,310	3,000,000	2,980,530	2,980,540		24		24		2,980,564		(11,254)	(11,254)	36,094	02/01/2038	2FE
50075N-AU-8	KRAFT FOODS INC		02/11/2008	BANK OF AMERICA		3,048,420	3,000,000	2,985,450	2,985,504		124		124		2,985,629		62,791	62,791	31,646	02/01/2018	2FE
502413-AQ-0	L-3 COMMUNICATIONS CORP		03/10/2008	BEAR STEARNS SECURITIES CORP.		761,438	775,000	731,306	737,547		1,010		1,010		738,557		22,881	22,881	31,382	01/15/2014	3FE
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		03/12/2008	JEFFERIES & COMPANY, INC.		1,238,000	1,000,000	992,500	992,754		36		36		992,790		245,210	245,210	18,833	08/01/2035	3FE
513075-AG-6	LAMAR MEDIA CORP		03/25/2008	Various		2,328,213	2,470,000	2,414,768	2,424,958		1,640		1,640		2,426,598		(98,386)	(98,386)	128,410	01/01/2013	4FE
513075-AS-0	LAMAR MEDIA CORP		02/12/2008	WACHOVIA SECURITIES		790,500	850,000	806,378	807,298		506		506		807,803		(17,303)	(17,303)	28,156	08/15/2015	4FE
990854-9A-1	LANDSOURCE HOLDING CO. FACILITY B LOAN		02/25/2008	SCHEDULED REDEMPTION		37,719	37,719	33,362	33,419		4,300		4,300		37,719				21,299	02/27/2013	3FE
517834-AB-3	LAS VEGAS SANDS CORP		03/11/2008	LEHMAN BROTHERS INC.		880,000	1,000,000	956,250	940,000	19,450	896		20,345		960,345		(80,345)	(80,345)	37,010	02/15/2015	3FE
542391-BZ-9	LBART 2005-A, A3		03/15/2008	SCHEDULED REDEMPTION		718,270	718,270	714,005	717,834		436		436		718,270				6,519	06/15/2010	1FE
52517P-D6-5	LEHMAN BROTHERS HOLDINGS		02/27/2008	LEHMAN BROTHERS INC.		9,525,200	10,000,000	10,015,800	10,010,449		(557)		(557)		10,009,892		(484,692)	(484,692)	99,045	12/23/2010	1FE
52517P-YN-5	LEHMAN BROTHERS HOLDINGS		01/15/2008	BARCLAYS BANK		3,464,300	3,500,000	3,370,710	3,419,868		1,711		1,711		3,421,579		42,721	42,721	70,656	01/27/2010	1FE
524908-PN-4	LEHMAN BROTHERS HOLDINGS 1.500000% 03/29		03/24/2008	LEHMAN BROTHERS INC.		1,323,750	1,500,000	1,500,000	1,500,000						1,500,000		(176,250)	(176,250)	11,125	03/29/2013	1FE
52729N-AG-5	LEVEL 3 COMMUNICATIONS		01/08/2008	MCMAHAN SECURITIES CO LP		465,000	500,000	486,250	465,000	25,465	146		25,611		490,611		(25,611)	(25,611)	9,667	09/15/2009	5FE
52729N-AS-9	LEVEL 3 COMMUNICATIONS		03/10/2008	LEHMAN BROTHERS INC.		1,265,000	1,500,000	1,377,355	1,335,000	78,525	7,086		85,611		1,420,611		(155,612)	(155,612)	44,500	03/15/2010	5FE
530718-AF-2	LIBERTY MEDIA LLC 3.12500% 03/30/2023		03/14/2008	Various		14,889,513	14,750,000	16,234,873	14,950,408	26,349	(182,910)		(156,561)		14,793,847		95,665	95,665	50,656	03/30/2023	3FE
53219L-AH-2	LIFEPOINT HOSPITALS INC 3.500000% 05/15/		03/10/2008	Various		1,872,822	2,300,000	1,971,163	1,984,533		7,160		7,160		1,991,693		(118,871)	(118,871)	24,364	05/15/2014	4FE
532791-AC-4	LINCARE HOLDINGS INC 2.750000% 11/01/203		03/07/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,961,224	2,000,000	2,063,591	2,055,000	7,513	(2,468)		5,045		2,060,045		(98,821)	(98,821)	20,167	11/01/2037	3Z
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/22/2008	SCHEDULED REDEMPTION		333,334	333,334	333,334	333,334						333,334				9,667	03/22/2015	4
546398-HM-3	LOUISIANA PUBLIC FAC AUTH		02/15/2008	CALLED @ 100.00000000		12,800,000	12,800,000	12,800,000	12,800,000						12,800,000				155,946	12/01/2034	1FE
548661-CN-5	LOWE'S COMPANIES INC		01/14/2008	MORGAN STANLEY DEAN WITTER		3,091,050	3,000,000	2,997,540	2,997,596		8		8		2,997,604		93,446	93,446	64,050	09/15/2017	1FE
548661-CP-0	LOWE'S COMPANIES INC		01/14/2008	GOLDMAN, SACHS & CO.		2,980,020	3,000,000	2,987,610	2,987,651		6		6		2,987,657		(7,637)	(7,637)	69,825	09/15/2037	1FE
549463-AH-0	LUCENT TECHNOLOGIES 2.875000% 06/15/2025		03/11/2008	Various		3,533,614	4,450,000	4,316,500	3,676,813	647,933	420		648,353		4,325,166		(791,551)	(791,551)	15,529	06/15/2025	4FE
55027Y-AD-0	LUMINENT MTG TRUST 2006-6 A1		03/25/2008	SCHEDULED REDEMPTION		253,565	253,565	253,565	253,565						253,565				2,261	10/25/2046	1FE
525241-AL-9	LXS 2007-1 WF1		03/01/2008	SCHEDULED REDEMPTION		636,599	636,599	647,566	646,699		(10,100)		(10,100)		636,599				9,898	01/25/2037	1FE
52524V-AL-3	LXS 2007-15N AF3		03/25/2008	SCHEDULED REDEMPTION		186,296	186,296	175,140	175,804		10,491		10,491		186,296				2,738	08/25/2047	1FE
5525V0-AW-6	M&I MARSHALL & ILSLEY BK		02/06/2008	BANK OF AMERICA		10,045,600	10,000,000	9,997,500	9,999,438		94		94		9,999,533		46,067	46,067	207,500	08/25/2008	1FE
57643L-KJ-4	MABS 2005-HE2, A3		03/25/2008	SCHEDULED REDEMPTION		1,295,521	1,295,521	1,295,521	1,295,521						1,295,521				7,885	10/25/2035	1FE
576434-2K-9	MALT 2006-2 2A3		03/25/2008	SCHEDULED REDEMPTION		71,251	71,251	71,362	71,337		(87)		(87)		71,251				626	03/25/2036	1FE
574754-AE-7	MASHANTUCKET PEQUOT TRIB		03/10/2008	Various		1,882,500	2,100,000	2,100,000	2,100,000						2,100,000		(217,500)	(217,500)	49,418	11/15/2015	3FE
5526E0-AL-7	MBNA AMERICA BANK NA Y		02/06/2008	BEAR STEARNS SECURITIES CORP.		10,184,100	10,000,000	9,969,100	9,989,399		713		713		9,990,111		193,989	193,989	241,528	08/03/2009	1FE
55263E-CM-5	MBNA CORP		03/07/2008	HSBC SECURITIES, INC.		5,000,805	5,000,000	5,000,000	5,000,000						5,000,000		805	805	85,443	05/05/2008	1FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		01/24/2008	GOLDMAN, SACHS & CO.		3,692,081	3,786,750	3,818,185	3,810,930	6,322	(362)		5,960		3,816,890		(124,809)	(124,809)	80,263	01/31/2014	4FE
58446V-AE-1	MEDIACOM BROADBD LLC/CRP		02/11/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		375,000	500,000	479,743	443,125	39,096	189		39,286		482,411		(107,411)	(107,411)	14,049	10/15/2015	4FE
58446M-AD-3	MEDIANEWS GROUP INC		02/19/2008	WACHOVIA SECURITIES		410,750	775,000	673,694	465,000	226,728	1,394		228,122		693,122		(282,372)	(282,372)	31,702	04/01/2014	5FE
584690-AB-7	MEDICIS PHARMACEUTICAL 1.500000% 06/04/2		03/24/2008	MCMAHAN SECURITIES CO LP		3,463,125	3,500,000	3,443,635	3,407,073	25,831	(3,141)		22,690		3,429,763		33,362	33,362	15,542	06/04/2033	3
58505#-AA-4	MEDTRONIC, INC. (UNITED STATES) 2013		12/30/2007	Various		152,755	152,755	152,755	427,077						152,755				13,148	02/15/2013	1
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		03/31/2008	DISTRIBUTION		1,732		1,732	1,732						1,732					05/29/2027	1FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		03/03/2008	DISTRIBUTION		4,271		4,271	4,271						4,271					06/01/2027	1FE
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2032		03/14/2008	Various		13,131,775	13,000,000	13,328,403	14,020,674		(1,026,179)		(1,026,179)		12,994,495		137,280	137,280		03/13/2032	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		03/13/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		771,900	750,000	750,000	750,000						750,000		21,900	21,900	11,458	06/13/2013	1FE
591708-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		03/31/2008	SCHEDULED REDEMPTION		4,221	4,221	4,052	4,057		164		164		4,221				61	04/08/2012	4
552953-AR-2	MGM MIRAGE INC		03/11/2008	BANK OF AMERICA		882,500	1,000,000	945,000	937,500	13,578	999		14,577		952,077		(69,577)	(69,577)	43,983	07/15/2015	3FE
595017-AZ-7	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		01/01/2008	VARIOUS		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000					12/15/2037	1Z
595112-AH-6	MICRON TECHNOLOGY INC 1.875000% 06/01/20		03/14/2008	BANK OF AMERICA SECURITIES LLC		726,600	1,000,000	1,068,820	796,250	267,456	(2,096)		265,360		1,061,610		(335,010)	(335,010)	5,625	06/01/2014	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
598497-AA-3	MIDWESTERN UNIV. (ILL)		01/17/2008	DAIN RAUSCHER INCORPORATED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				18,915	10/01/2037	1FE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP		02/01/2008	CITIGROUP GLOBAL MARKETS		11,300,000	11,300,000	11,300,000	11,300,000						11,300,000				71,097	09/01/2030	1FE
605580-JE-0	MISSISSIPPI ST NISSAN PROJ		03/17/2008	CITIGROUP GLOBAL MARKETS		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				146,780	11/01/2028	1FE
606072-GD-2	MISSOURI HIGHER ED		01/22/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				24,011	06/01/2031	1FE
59020U-6K-6	MLMI 2006-WMC2, A2B		03/01/2008	SCHEDULED REDEMPTION		3,918,044	3,918,044	3,918,024	3,918,040		4		4		3,918,044				50,317	03/25/2037	1FE
608328-AR-1	MOHEGAN TRIBAL GAMING		02/08/2008	MERRILL LYNCH CAPITAL MARKETS		3,044,800	3,520,000	3,428,450	3,308,800	129,570	1,014		130,584		3,439,384		(394,584)	(394,584)	119,656	02/15/2015	4FE
60855R-AA-8	MOLINA HEALTHCARE		03/07/2008	CITIGROUP GLOBAL MARKETS		1,450,860	1,500,000	1,520,625	1,520,039		(527)		(527)		1,519,511		(68,651)	(68,651)	23,594	10/01/2014	4Z
612130-HG-2	MONTANA HIGHER EDUCATION CORP		03/28/2008	CALLED @ 100.00000000		450,000	450,000	450,000	450,000						450,000				7,287	12/01/2037	1FE
612130-HQ-0	MONTANA HIGHER EDUCATION CORP		01/11/2008	CITIGROUP GLOBAL MARKETS		2,850,000	2,850,000	2,850,000	2,850,000						2,850,000				6,650	12/01/2040	1FE
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		01/25/2008	Various		93,696	110,556	110,556	107,295	3,261			3,261		110,556		(16,860)	(16,860)	1,542	05/10/2014	4Z
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		01/25/2008	Various		749,567	884,444	884,444	858,030	26,414			26,414		884,444		(134,878)	(134,878)	15,642	05/10/2014	4Z
617446-V7-1	MORGAN STANLEY		01/24/2008	RBC DAIN RAUSCHER		3,108,480	3,000,000	2,995,590	2,995,701		25		25		2,995,726		112,754	112,754	78,646	08/28/2017	1FE
61745M-JU-8	MORGAN STANLEY CAPITAL I		02/26/2008	WACHOVIA SECURITIES		5,012,500	5,000,000	4,649,805	4,966,523		9,085		9,085		4,975,608		36,892	36,892	88,587	11/15/2030	1FE
618270-AB-8	MORRIS PUBLISHING		03/24/2008	Various		1,911,325	3,473,000	3,279,687	2,522,266	796,254	4,815		801,068		3,323,335		(1,412,010)	(1,412,010)	153,899	08/01/2013	4FE
61746R-BX-8	MSAC 2003-HE1, M3		03/25/2008	SCHEDULED REDEMPTION		118,375	118,375	119,346	118,375						118,375				1,789	05/25/2033	1FE
61746R-DB-4	MSAC 2003-HE2, M2		03/25/2008	SCHEDULED REDEMPTION		269,473	269,473	272,420	271,489		(2,016)		(2,016)		269,473				3,237	08/25/2033	1FE
61746R-EJ-6	MSAC 2003-HE3 M2		03/25/2008	SCHEDULED REDEMPTION		914,244	914,244	924,190	918,608		(4,365)		(4,365)		914,244				11,202	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		03/25/2008	SCHEDULED REDEMPTION		786,900	786,900	792,310	790,441		(3,541)		(3,541)		786,900				9,184	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		03/25/2008	SCHEDULED REDEMPTION		722,346	722,346	722,346	722,346						722,346				3,802	05/25/2037	1FE
61746W-HY-9	MSDWC 2001-NC2, M1		03/25/2008	SCHEDULED REDEMPTION		74,785	74,785	74,878	74,875		(90)		(90)		74,785				857	01/25/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		03/25/2008	SCHEDULED REDEMPTION		527,599	527,599	530,814	530,140		(2,541)		(2,541)		527,599				6,374	02/25/2033	1FE
61746W-WL-0	MSDWC 2002-AM3, M2		03/25/2008	SCHEDULED REDEMPTION		41,025	41,025	41,365	41,334		(309)		(309)		41,025				659	02/25/2033	1FE
61744C-YM-2	MSHEL 2006-2, A2		03/25/2008	SCHEDULED REDEMPTION		1,269,925	1,269,925	1,269,975	1,269,940		(14)		(14)		1,269,925				4,294	02/25/2036	1FE
626207-HP-2	MUNICIPAL ELEC AUTH GA		02/20/2008	CITIGROUP GLOBAL MARKETS		250,000	250,000	250,000							250,000				565	01/01/2020	1FE
57164U-AA-3	MVCOT 2006-2A A		03/01/2008	SCHEDULED REDEMPTION		503,480	503,480	503,472	503,474		6		6		503,480				6,030	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		03/01/2008	SCHEDULED REDEMPTION		1,314,349	1,314,349	1,314,317	1,314,320		29		29		1,314,349				16,201	05/20/2029	1FE
629568-AN-6	NABORS INDUSTRIES INC .940000% 05/15/201		03/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,019,509	1,000,000	990,000	993,164		509		509		993,673		25,836	25,836	3,603	05/15/2011	1FE
631103-AB-4	NASDAQ STOCK MARKET INC 2.500000% 08/15/		02/25/2008	J. P. MORGAN SECURITIES, INC.		1,564,220	1,500,000	1,500,000							1,500,000		64,220	64,220	208	08/15/2013	3FE
635405-AL-7	NATIONAL CITY CORP		02/06/2008	BANK OF AMERICA		5,026,200	5,000,000	4,980,850	4,997,361		262		262		4,997,623		28,577	28,577	151,736	02/01/2009	1FE
635405-AW-3	NATIONAL CITY CORP 4.000000% 02/01/2011		03/18/2008	Various		2,269,099	3,000,000	3,111,303			(2,704)		(2,704)		3,108,599		(839,501)	(839,501)	17,944	02/01/2011	1FE
628852-AG-0	NCI BUILDING SYSTEMS INC 2.125000% 11/15		03/05/2008	MCMAHAN SECURITIES CO LP		1,049,375	1,150,000	1,431,340	1,132,750	192,573	(19,119)		173,454		1,306,204		(256,829)	(256,829)	7,806	11/15/2024	4
63543P-AV-8	NCSLT 2004-2, A2		03/25/2008	SCHEDULED REDEMPTION		3,706,190	3,706,190	3,711,692	3,708,843		(2,653)		(2,653)		3,706,190				33,314	10/27/2025	1FE
64016*-DR-6	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		01/01/2008	SCHEDULED REDEMPTION		74,053	74,053	74,053	74,053						74,053				926	01/01/2017	4
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		01/01/2008	SCHEDULED REDEMPTION		4,600	4,600	4,600	4,600						4,600				45	07/15/2012	4
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		01/01/2008	SCHEDULED REDEMPTION		3,334	3,334	3,334	3,334						3,334				33	03/28/2010	4
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		01/01/2008	SCHEDULED REDEMPTION		432	432	432	432						432				4	03/28/2010	4
640204-AG-8	NEIMAN MARCUS GROUP INC		03/31/2008	Various		4,501,250	4,500,000	4,817,875	4,640,625	168,147	(10,842)		157,305		4,797,930		(296,680)	(296,680)	187,500	10/15/2015	4FE
644616-AA-2	NEW HAMPSHIRE HIGHER EDUCATION LOAN		02/15/2008	OPPENHEIMER & CO., INC.		3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				23,916	12/01/2031	1FE
644616-AG-9	NEW HAMPSHIRE HIGHER EDUCATION LOAN		02/12/2008	OPPENHEIMER & CO., INC.		300,000	300,000	300,000	300,000						300,000				2,635	12/01/2033	1FE
649787-UF-3	NEW YORK ST		03/18/2008	CALLED @ 100.00000000		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				15,774	03/15/2011	1FE
651639-AG-1	NEWMONT MINING CORP 1.625000% 07/15/2017		03/13/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,014,293	750,000	750,000	750,000						750,000		264,293	264,293	8,159	07/15/2017	2FE
65332V-AY-9	NEXTEL COMMUNIC		03/05/2008	Various		6,013,438	6,250,000	6,290,625	6,262,585		(2,089)		(2,089)		6,260,497		(247,059)	(247,059)	205,516	01/15/2010	2FE
62913N-AA-3	NHSA 1999-1 LLC		03/01/2008	SCHEDULED REDEMPTION		164,011	164,011	164,011	164,011						164,011				1,878	07/01/2032	1FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		9,994	9,994	9,952	9,952		42		42		9,994					08/09/2013	4FE
655664-AK-6	NORDSTROM INC		02/11/2008	RBC DAIN RAUSCHER		5,097,950	5,000,000	4,969,400	4,969,567		263		263		4,969,830		128,120	128,120	61,632	01/15/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
658262-CZ-1	NORTH CAROLINA STATE EDUCATION ASSISTANC		01/10/2008	DAIN RAUSCHER INCORPORATED		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				34,650	07/01/2028	1FE
658262-EJ-5	NORTH CAROLINA STATE EDUCATION ASSISTANC		01/03/2008	DAIN RAUSCHER INCORPORATED		4,950,000	4,950,000	4,950,000	4,950,000						4,950,000				33,060	07/01/2036	1FE
66988U-AC-4	NOVASTAR 2006-MTA1 2A-1B		02/25/2008	SCHEDULED REDEMPTION		76,020	76,020	75,977	75,977		42		42		76,020				560	09/25/2046	1FE
670704-AA-3	NUVASIVE INC 2.250000% 03/15/2013		03/04/2008	BANK OF AMERICA SECURITIES LLC		1,015,000	1,000,000	1,000,000							1,000,000		15,000	15,000		03/15/2013	4Z
67090F-AC-0	NUVEEN INVESTMENTS INC		02/21/2008	MERRILL LYNCH CAPITAL MARKETS		1,517,250	1,700,000	1,700,000	1,693,625	6,375			6,375		1,700,000		(182,750)	(182,750)	51,071	11/15/2015	4FE
681904-AG-3	OMNICARE INC		02/12/2008	LEHMAN BROTHERS INC.		875,000	1,000,000	919,942	930,000	8,197	1,148		9,345		939,345		(64,345)	(64,345)	12,590	06/01/2013	4FE
681904-AL-2	OMNICARE INC 3.250000% 12/15/2035		03/06/2008	MORGAN STANLEY DEAN WITTER		1,315,000	2,000,000	2,000,000	1,457,500	542,500			542,500		2,000,000		(685,000)	(685,000)	15,528	12/15/2035	4FE
682189-AF-2	ON SEMICONDUCTOR CORP 2.625000% 12/15/20		03/31/2008	Various		1,471,969	1,800,000	2,124,319	1,953,000	128,738	(10,922)		117,816		2,070,816		(598,847)	(598,847)	13,008	12/15/2026	4FE
69073T-AJ-2	OWENS-BROCKWAY GLASS CON		02/08/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		103,500	100,000	101,608	100,183		(6)		(6)		100,177		3,323	3,323	2,017	05/15/2013	4FE
69121P-CG-6	OWNIT 2006-1 AF1		03/01/2008	SCHEDULED REDEMPTION		1,996,197	1,996,197	1,980,680	1,994,520		1,677		1,677		1,996,197				23,462	12/25/2036	1FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		02/01/2008	SCHEDULED REDEMPTION		339,792	339,792	336,316	330,095	15,681	(5,983)		9,698		339,792				5,437	05/01/2010	4FE
698657-AG-8	PANTRY INC		03/11/2008	Various		2,208,750	2,500,000	2,531,250	2,300,000	227,132	(1,144)		225,988		2,525,988		(317,238)	(317,238)	112,267	02/15/2014	4FE
700690-AJ-9	PARK PLACE ENT		01/28/2008	TENDER OFFER		1,002,350	1,000,000	1,044,375	1,008,095		(841)		(841)		1,007,254		(4,904)	(4,904)	62,788	09/15/2008	3FE
700690-AQ-3	PARK PLACE ENTERTAINMENT		01/30/2008	Various		2,329,000	2,500,000	2,610,719	2,350,000	191,901	(1,422)		190,479		2,540,479		(211,479)	(211,479)	72,866	03/15/2010	3FE
74112A-AF-4	PART 2005-1, A2		03/15/2008	SCHEDULED REDEMPTION		749,589	749,589	749,409	749,555		34		34		749,589				7,306	06/15/2012	1FE
704549-AD-6	PEABODY ENERGY CORP		02/12/2008	LEHMAN BROTHERS INC.		1,585,250	1,700,000	1,606,500	1,598,000	10,870	1,012		11,881		1,609,881		(24,631)	(24,631)	33,292	04/15/2016	3FE
704549-AE-4	PEABODY ENERGY CORP		02/12/2008	LEHMAN BROTHERS INC.		864,875	850,000	879,750	871,250	7,817	(296)		7,521		878,771		(13,896)	(13,896)	18,110	11/01/2016	3FE
704549-AG-9	PEABODY ENERGY CORP 4.750000% 12/15/2041		03/26/2008	CITIGROUP GLOBAL MARKETS		567,865	500,000	553,037	552,688		(240)		(240)		552,448		15,417	15,417	6,993	12/15/2041	4FE
707569-AL-3	PENN NATIONAL GAMING INC		01/25/2008	KBC FINANCIAL PRODUCTS USA INC		1,050,000	1,050,000	1,021,781	1,024,157		222		222		1,024,378		25,622	25,622	29,334	03/01/2015	4FE
707882-AA-4	PENN VIRGINIA CORP 4.500000% 11/15/2012		03/26/2008	LEHMAN BROTHERS INC.		781,406	750,000	750,000	750,000						750,000		31,406	31,406	10,875	11/15/2012	4Z
69336R-CP-3	PHMC 2005-6 A3		03/01/2008	SCHEDULED REDEMPTION		181,830	181,830	178,023	178,254		3,576		3,576		181,830				2,297	11/18/2035	1FE
69337N-AC-2	PHMC 2007-3 A-3-1		03/01/2008	SCHEDULED REDEMPTION		729,880	729,880	725,610	725,950		3,930		3,930		729,880				9,617	05/18/2037	1FE
693360-AC-6	PHMC 2007-4 A3		03/01/2008	SCHEDULED REDEMPTION		902,360	902,360	877,838	879,978		22,382		22,382		902,360				12,373	06/18/2037	1FE
718507-BQ-8	PHILLIPS PETE CO		03/11/2008	JEFFERIES & COMPANY, INC.		5,572,000	5,000,000	6,264,400	5,487,597		(39,345)		(39,345)		5,448,252		123,748	123,748	132,465	05/25/2010	1FE
69344F-AD-8	PMC SIERRA INC 2.250000% 10/15/2025		02/12/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		447,955	500,000	567,885	519,375	36,073	(1,417)		34,656		554,031		(106,076)	(106,076)	3,750	10/15/2025	4
69349L-AA-6	PNC BANK NA		01/24/2008	FIRST TENNESSEE BANK (THE)		2,883,240	3,000,000	2,879,490	2,884,807		759		759		2,885,566		(2,326)	(2,326)	84,875	01/15/2017	1FE
73102Q-AA-4	POLAR TANKERS INC		01/23/2008	CANTOR, FITZGERALD & CO.		2,975,040	3,000,000	3,000,000	3,000,000						3,000,000		(24,960)	(24,960)	38,682	05/10/2037	1FE
73316P-GS-3	POPLR 2005-5, AV2A		01/25/2008	SCHEDULED REDEMPTION		31,620	31,620	31,620	31,620						31,620				132	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		03/25/2008	SCHEDULED REDEMPTION		1,877,376	1,877,376	1,877,376	1,877,376						1,877,376				10,664	02/25/2036	1FE
73316M-AA-5	POPLR 2006-C, A-1		03/25/2008	SCHEDULED REDEMPTION		1,553,950	1,553,950	1,553,950	1,553,950						1,553,950				8,693	07/25/2036	1FE
73318E-AQ-6	POPULAR NORTH AMER INC		01/17/2008	KEEFE, BRUYETTE & WOODS, INC.		5,955,000	6,000,000	5,993,280	5,997,000		138		138		5,997,138		(42,138)	(42,138)	92,283	04/15/2009	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		03/31/2008	SCHEDULED REDEMPTION		89,942	89,942	92,596	92,069		(2,127)		(2,127)		89,942				1,429	12/31/2022	1
74153Q-AD-4	PRIDE INTERNATIONAL INC 3.250000% 05/01/		01/28/2008	DEUTSCHE BANK CAPITAL CORP.		636,140	500,000	500,500	500,046		(11)		(11)		500,035		136,105	136,105	4,063	05/01/2033	3FE
74369L-AE-3	PROTEIN DESIGN LABS INC 2.000000% 02/15/		03/05/2008	MORGAN STANLEY DEAN WITTER		789,450	1,000,000	948,385	959,767	7,828	1,416		9,243		969,010		(179,560)	(179,560)	11,389	02/15/2012	5
74369L-AF-0	PROTEIN DESIGN LABS INC 2.000000% 02/15/		03/06/2008	MORGAN STANLEY DEAN WITTER		1,774,845	2,250,000	2,343,098	2,182,500	129,103	(4,720)		124,383		2,306,883		(532,038)	(532,038)	25,750	02/15/2012	5
744320-AY-1	PRUDENTIAL FINANCIAL INC		03/05/2008	GOLDMAN, SACHS & CO.		1,000,240	1,000,000	998,900	998,944		16		16		998,960		1,280	1,280	14,403	06/15/2017	1FE
744533-BJ-8	PUBLIC SERVICE OKLAHOMA		02/13/2008	MORGAN STANLEY DEAN WITTER		3,051,450	3,000,000	2,977,590	2,977,622		32		32		2,977,654		73,796	73,796	52,448	11/15/2037	2FE
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15		03/07/2008	BANK OF AMERICA SECURITIES LLC		1,651,586	1,500,000	2,033,826	2,000,625	3,169	(37,835)		(34,666)		1,965,959		(314,374)	(314,374)	17,063	11/15/2025	4FE
75040P-AF-5	RADIO ONE INC		02/25/2008	J. P. MORGAN SECURITIES, INC.		1,744,500	2,075,000	2,168,375	1,942,719	178,587	(3,324)		175,263		2,117,982		(373,482)	(373,482)	111,677	07/01/2011	5FE
759950-FX-1	RAMC 2005-4, A3		03/01/2008	SCHEDULED REDEMPTION		1,623,534	1,623,534	1,623,534	1,623,534						1,623,534				22,587	02/25/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
759950-GU-6	RAMC 2006-1, AF2		03/01/2008	SCHEDULED REDEMPTION		1,866,653	1,866,653	1,866,640	1,866,650		3		3		1,866,653				22,782	05/25/2036	1FE
75971E-AD-8	RAMC 2006-3 AF1		03/01/2008	SCHEDULED REDEMPTION		2,711,514	2,711,514	2,701,134	2,708,695		2,819		2,819		2,711,514				36,215	11/25/2036	1FE
760985-D2-4	RAMP 2003-RS10, MI1		03/01/2008	SCHEDULED REDEMPTION		132,871	132,871	132,832	132,852		19		19		132,871				1,969	11/25/2033	1FE
760985-WR-8	RAMP 2003-RZ3, M1		03/01/2008	SCHEDULED REDEMPTION		151,578	151,578	151,512	151,556		22		22		151,578				1,715	06/25/2033	1FE
760985-YW-5	RAMP 2003-RZ4, M1		03/01/2008	SCHEDULED REDEMPTION		351,988	351,988	351,177	351,601		387		387		351,988				4,213	10/25/2033	1FE
760985-H9-5	RAMP 2003-RZ5, M1		03/01/2008	SCHEDULED REDEMPTION		97,708	97,708	97,687	97,700		8		8		97,708				1,145	12/25/2033	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		03/01/2008	SCHEDULED REDEMPTION		109,539	109,539	108,465	108,535		1,004		1,004		109,539				1,247	03/25/2034	1FE
75156V-AB-1	RAMP 2006-RS3, A-I-2		03/25/2008	SCHEDULED REDEMPTION		1,935,744	1,935,744	1,935,744	1,935,744						1,935,744				10,797	05/25/2036	1FE
76110W-MB-9	RASC 2001-KS3, AI5		03/01/2008	SCHEDULED REDEMPTION		148,614	148,614	149,171	149,013		(399)		(399)		148,614				2,408	09/25/2031	1FE
76110W-UZ-7	RASC 2003-KS10 MI2		03/01/2008	SCHEDULED REDEMPTION		62,302	62,302	62,291	62,298		5		5		62,302				771	12/25/2033	1FE
76110W-UY-0	RASC 2003-KS10, MI1		03/01/2008	SCHEDULED REDEMPTION		83,070	83,070	83,044	83,059		10		10		83,070				945	12/25/2033	1FE
76110W-VS-2	RASC 2003-KS11, MI2		03/01/2008	SCHEDULED REDEMPTION		133,529	133,529	133,498	133,515		14		14		133,529				1,592	01/25/2034	1FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		03/31/2008	SCHEDULED REDEMPTION		2,386	2,386	2,389	2,387	2	(3)		(1)		2,386				48	10/10/2013	3FE
990897-9A-0	REALOGY CORP. TERM B		03/31/2008	SCHEDULED REDEMPTION		8,864	8,864	8,874	8,812	61	(10)		51		8,864				190	10/10/2013	3FE
76113B-AF-6	RESIDENTIAL CAPITAL CORP		02/11/2008	J. P. MORGAN SECURITIES, INC.		1,920,000	3,000,000	2,991,180	1,920,000	1,075,253	210		1,075,462		2,995,462		(1,075,462)	(1,075,462)	138,000	06/30/2010	3FE
76113B-AL-3	RESIDENTIAL CAPITAL LLC		03/04/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,442,155	2,017,000	1,603,515	1,603,515	27,698	69,460		97,158		1,700,673		(258,518)	(258,518)	45,367	11/21/2008	4FE
749941-AE-0	RF MICRO DEVICES INC 1.500000% 07/01/201		03/24/2008	Various		2,033,750	2,250,000	2,222,742	2,185,322	43,051	(1,887)		41,164		2,226,486		(192,736)	(192,736)	23,781	07/01/2010	4
76110V-KG-2	RFMS2 2002-HS2		03/01/2008	SCHEDULED REDEMPTION		202,738	202,738	202,716	202,738						202,738				2,800	01/25/2032	1FE
76110V-MU-9	RFMS2 2003-HS2, M1		03/01/2008	SCHEDULED REDEMPTION		125,660	125,660	125,631	125,656		4		4		125,660				1,319	07/25/2033	1FE
76110V-SB-5	RFMS2 2005-HI3, A-2		03/01/2008	SCHEDULED REDEMPTION		1,776,243	1,776,243	1,776,156	1,776,233		10		10		1,776,243				19,866	09/25/2035	1FE
74957V-AM-1	RFMSI 2006-S6 A12		03/01/2008	SCHEDULED REDEMPTION		729,099	729,099	730,808	730,685		(1,586)		(1,586)		729,099				9,721	07/25/2036	1FE
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM LOAN		01/24/2008	Various		1,850,000	2,000,000	2,000,000	2,000,000						2,000,000		(150,000)	(150,000)	18,155	06/04/2014	3FE
749685-AK-9	RPM INTERNATIONAL INC. 1.389000% 05/13/2		02/26/2008	CIBC WORLD MARKETS		1,216,360	2,000,000	1,065,160	1,017,238		(2,364)		(2,364)		1,014,874		201,486	201,486	7,215	05/13/2033	2FE
78108L-AA-8	RTP STUDENT LOAN TRUST II		03/18/2008	CALLED @ 100.00000000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				33,142	08/01/2047	1FE
81375W-JR-8	SABR 2006-FR1, A-2A		02/25/2008	SCHEDULED REDEMPTION		211,050	211,050	211,050	211,050						211,050				950	11/25/2035	1FE
785778-QJ-3	SACO 2006-3, A1		03/25/2008	SCHEDULED REDEMPTION		414,547	414,547	414,547	414,547						414,547				2,639	04/25/2036	1FE
785779-AA-7	SACO 2006-6, A		03/25/2008	SCHEDULED REDEMPTION		426,978	426,978	426,978	176,087	250,890			250,890		426,978				2,398	06/25/2036	3FE
86360X-AA-8	SACO 2006-GEL3, A1		03/25/2008	SCHEDULED REDEMPTION		1,274,416	1,274,416	1,274,416	1,274,416						1,274,416				6,900	07/25/2036	1FE
07384M-6M-9	SAMI 0412 2A3		03/01/2008	SCHEDULED REDEMPTION		637,043	637,043	616,862	617,601		19,443		19,443		637,043				4,607	02/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		03/25/2008	SCHEDULED REDEMPTION		425,452	425,452	425,452	425,452						425,452				3,979	02/25/2036	1FE
797398-BS-2	SAN DIEGO CNTY CA TAXABLE PENSION		02/15/2008	CALLED @ 100.00000000		2,525,000	2,525,000	2,525,000	2,525,000						2,525,000				66,434	08/15/2032	1FE
798153-GK-2	SAN JOSE CA FINANCE AUTHORITY PROJ-A		03/17/2008	CALLED @ 100.00000000		7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				75,205	03/01/2029	1FE
798153-CU-4	SAN JOSE CAL FIN AUTH		03/17/2008	CALLED @ 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				22,751	12/01/2024	1FE
799183-AA-6	SAN PASQUAL CASINO		02/04/2008	MERRILL LYNCH CAPITAL MARKETS		285,000	300,000	303,375	295,500	7,003	(58)		6,945		302,445		(17,445)	(17,445)	21,467	09/15/2013	4FE
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013		03/12/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,797,530	2,500,000	2,297,914	2,009,375	319,888	6,149		326,038		2,335,413		(537,883)	(537,883)	8,472	05/15/2013	3FE
800907-AK-3	SANMINA CORP		03/10/2008	Various		3,325,025	3,780,000	3,689,975	3,350,025	330,393	674		331,068		3,681,093		(356,068)	(356,068)	138,161	03/01/2016	4FE
86364C-AB-8	SARM 2007-6 1A2		03/25/2008	SCHEDULED REDEMPTION		229,725	229,725	211,347	212,477		17,249		17,249		229,725				3,132	07/25/2037	1FE
86363M-AA-9	SASC 2007-GEL2 A1		03/25/2008	SCHEDULED REDEMPTION		1,092,303	1,092,303	1,092,303	1,092,303						1,092,303				6,134	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		03/25/2008	Various		60,251	60,251	60,741	389,668		(2,348)		(2,348)		60,251				2,474	12/25/2033	1FE
805564-PP-0	SAST 2004-1 M2		03/25/2008	SCHEDULED REDEMPTION		1,431,737	1,431,737	1,432,409	1,431,737						1,431,737				17,536	03/25/2035	1FE
80556Y-AB-1	SAST 2007-2 A2A		03/25/2008	SCHEDULED REDEMPTION		242,138	242,138	242,138	242,138						242,138				1,218	05/25/2047	1FE
805423-AA-8	SAVVIS INC 3.000000% 05/15/2012		01/07/2008	Various		1,629,662	2,000,000	2,033,840	1,675,000	355,292	(158)		355,134		2,030,134		(400,472)	(400,472)	9,083	05/15/2012	4
78387G-AN-3	SBC COMMUNICATIONS		02/06/2008	SALOMON SMITH BARNEY		5,035,650	5,000,000	4,847,205	4,926,243		4,598		4,598		4,930,841		104,809	104,809	83,646	09/15/2009	1FE
80874P-AD-1	SCIENTIFIC GAMES CORP .750000% 12/01/202		01/16/2008	KBC FINANCIAL PRODUCTS USA INC		970,085	1,000,000	1,112,775	1,061,659		(1,523)		(1,523)		1,060,136		(90,051)	(90,051)	1,063	12/01/2024	4FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/30/2033		02/21/2008	KBC FINANCIAL PRODUCTS USA INC		984,925	1,000,000	1,013,100	1,005,388		(321)		(321)		1,005,068		(20,143)	(20,143)	4,667	06/30/2033	2FE
81744L-AL-8	SEMT 2007-2 2AA1		03/01/2008	SCHEDULED REDEMPTION		119,943	119,943	118,294	118,470		1,474		1,474		119,943				1,648	01/20/2038	1FE
817492-AD-3	SERENA SOFTWARE INC		03/24/2008	MERRILL LYNCH CAPITAL MARKETS		1,660,500	1,800,000	1,822,500	1,773,000	45,840	(530)		45,310		1,818,310		(157,810)	(157,810)	99,600	03/15/2016	5FE
817565-BQ-6	SERVICE CORP INTL		03/10/2008	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000	1,493,745	1,481,250	12,938	125		13,063		1,494,313		5,687	5,687	45,563	04/01/2015	4FE
82001C-AA-8	SHARP 2006-AHM5 N1		03/25/2008	SCHEDULED REDEMPTION		4,793,332	4,793,332	4,783,367	4,787,858		5,474		5,474		4,793,332				71,233	11/25/2046	1FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		01/02/2008	SCHEDULED REDEMPTION		165,375	165,375	173,922	171,496		(6,121)		(6,121)		165,375				4,821	01/02/2020	1
826200-AC-1	SIEMENS FINANCIERINGSMAT		02/21/2008	Various		6,142,830	6,000,000	5,984,760	5,986,342		162		162		5,986,504		156,326	156,326	117,396	10/17/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78442G-MX-1	SLMA 2004-9, A4		01/25/2008	SCHEDULED REDEMPTION		4,558,561	4,558,561	4,572,628	4,569,352		(10,790)		(10,790)		4,558,561				60,738	04/25/2017	1FE
832248-AM-0	SMITHFIELD FOODS INC		03/10/2008	LEHMAN BROTHERS INC.		982,500	1,000,000	967,170	973,959		1,275		1,275		975,235		7,265	7,265	43,167	08/01/2011	3FE
83714R-AU-7	SOUTH CAROLINA STUDENT LOAN		01/14/2008	DAIN RAUSCHER INCORPORATED		900,000	900,000	900,000	900,000						900,000				7,875	06/01/2043	1FE
840555-CJ-3	SOUTH TEXAS HIGHER ED AUTH INC - 2007 TR		01/09/2008	DAIN RAUSCHER INCORPORATED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				84,115	12/01/2041	1FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		12/31/2007	Various		43,583	43,583	43,583	91,065						43,583				1,402	12/31/2021	2
85375C-AS-0	STANDARD PACIFIC CORP		03/11/2008	MERRILL LYNCH CAPITAL MARKETS		371,250	500,000	371,850	340,000	38,282	7,492		45,774		385,774		(14,524)	(14,524)	18,868	08/15/2010	4FE
857689-AT-0	STATION CASINOS		01/09/2008	BANK OF AMERICA		997,500	1,500,000	1,421,250	1,095,000	331,520	234		331,754		1,426,754		(429,254)	(429,254)	38,099	03/01/2016	5FE
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		03/01/2008	SCHEDULED REDEMPTION		87,500	87,500	53,802	81,826		5,674		5,674		87,500					12/31/2010	1
86386M-AD-6	STUDENT LOAN CONSOLIDATION CENTER		01/18/2008	OPPENHEIMER & CO., INC.		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				217,983	03/01/2042	1FE
867652-AA-7	SUNPOWER CORP 1.250000% 02/15/2027		01/02/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,131,132	500,000	500,000	500,000						500,000		631,132	631,132	2,465	02/15/2027	4
84751P-HT-9	SURF 2005-BC4 A2B		03/25/2008	SCHEDULED REDEMPTION		1,661,896	1,661,896	1,661,961	1,661,924		(28)		(28)		1,661,896				23,665	09/25/2036	1FE
84751P-HS-1	SURF 2005-BC4, A-2A		02/25/2008	Various		388,709	388,709	388,709	388,709						388,709				4,394	09/25/2036	1FE
78487M-AA-7	SVOVM 2006-AA A		03/01/2008	SCHEDULED REDEMPTION		327,187	327,187	327,123	327,138		50		50		327,187				3,854	02/20/2024	1FE
871503-AE-8	SYMANTEC CORP 1.000000% 06/15/2013		01/08/2008	MORGAN STANLEY DEAN WITTER		5,120,000	5,000,000	4,946,170	4,956,802		203		203		4,957,005		162,995	162,995	3,611	06/15/2013	2Z
871543-AB-0	SYMMETRICOM INC 3.250000% 06/15/2025		02/07/2008	MCMAHAN SECURITIES CO LP		837,500	1,000,000	967,500	870,000	98,173	152		98,325		968,325		(130,825)	(130,825)	5,146	06/15/2025	4
871829-AL-1	SYSCO CORPORATION		02/07/2008	LEHMAN BROTHERS INC.		2,996,760	3,000,000	2,979,300							2,979,300		17,460	17,460		02/12/2018	1Z
87612E-AU-0	TARGET CORP		01/31/2008	Various		6,157,800	6,000,000	5,959,080			11		11		5,959,091		198,709	198,709	11,083	01/15/2038	1FE
89579A-AB-7	TAROT 2007-A A2		03/12/2008	SCHEDULED REDEMPTION		2,857,639	2,857,639	2,857,619	2,857,628		12		12		2,857,639				34,032	03/14/2011	1FE
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO		03/06/2008	Various		233,227	250,782	239,517	239,493		378		378		239,871		(6,644)	(6,644)	878	06/27/2013	3FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		03/06/2008	DEUTSCHE BANK SECURITIES		690,980	742,989	709,090	709,531		1,057		1,057		710,588		(19,608)	(19,608)	8,975	06/27/2013	3FE
882721-BD-4	TEXAS STATE GENERAL OBLIGATION BOND		03/17/2008	J. P. MORGAN SECURITIES, INC.		13,940,000	13,940,000	13,940,000	13,940,000						13,940,000				155,930	06/01/2020	1FE
883203-BL-4	TEXTRON INC		01/15/2008	J. P. MORGAN SECURITIES, INC.		3,064,140	3,000,000	2,999,790	2,999,791		1		1		2,999,792		64,348	64,348	20,533	12/01/2017	1FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		03/19/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		828,632	750,000	576,638	577,689		2,689		2,689		580,378		248,255	248,255		02/13/2021	2FE
885220-JA-2	TMST 2005-3 A2		03/25/2008	SCHEDULED REDEMPTION		164,611	164,611	164,842	164,669		(58)		(58)		164,611				2,125	10/25/2035	1FE
88157G-AA-8	TMTS 2007-1SL A1		03/25/2008	SCHEDULED REDEMPTION		813,907	813,907	813,907	813,907						813,907				4,966	01/25/2038	1FE
893830-AR-0	TRANSOCEAN INC		03/13/2008	Various		5,227,550	5,000,000	4,993,400			234		234		4,993,694		233,856	233,856	70,729	03/15/2013	2FE
89417E-AD-1	TRAVELERS COS INC		01/16/2008	LEHMAN BROTHERS INC.		2,970,270	3,000,000	2,959,440	2,959,714		28		28		2,959,743		10,528	10,528	19,271	06/15/2037	1FE
90261X-EM-0	UBS AG STAMFORD CT		01/15/2008	BARCLAYS BANK		6,314,820	6,000,000	5,992,800	5,992,816		25		25		5,992,842		321,978	321,978	27,417	12/20/2017	1FE
90520G-AA-4	UNION BANK OF CALIFORNIA		01/23/2008	CANTOR, FITZGERALD & CO.		5,964,960	6,000,000	5,976,360	5,979,346		144		144		5,979,490		(14,530)	(14,530)	76,358	05/11/2016	1FE
97181#-KH-5	UNION PACIFIC EQUIP. NTS. SER 2004-H		03/05/2008	BANK OF AMERICA		1,739,855	1,739,855	1,739,855	1,739,855						1,739,855				26,011	06/29/2024	1
97181#-KE-2	UNION PACIFIC EQUIP. NTS. SER. 2004-A		03/05/2008	BANK OF AMERICA		1,423,517	1,423,517	1,423,517	1,423,517						1,423,517				22,438	06/24/2024	1
97181#-KG-7	UNION PACIFIC EQUIP. NTS. SER. A, 2004-G		03/05/2008	BANK OF AMERICA		1,687,132	1,687,132	1,687,132	1,687,132						1,687,132				49,897	03/29/2024	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/01/2008	SCHEDULED REDEMPTION		78,667	78,667	78,667	78,667						78,667				2,167	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		02/13/2008	Various		262,161	262,161	262,161	262,161						262,161				7,223	01/02/2014	1Z
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/30/2008	SCHEDULED REDEMPTION		214,620	214,620	214,620	214,620						214,620				5,913	07/30/2012	1
911365-AN-4	UNITED RENTALS INC		01/25/2008	GOLDMAN, SACHS & CO.		1,372,500	1,500,000	1,453,125	1,361,250	101,303	624		101,927		1,463,177		(90,677)	(90,677)	60,938	02/15/2012	4FE
91324P-BK-7	UNITEDHEALTH GROUP INC		02/05/2008	BANK OF AMERICA		3,029,340	3,000,000	2,954,250			1		1		2,954,251		75,089	75,089	573	02/15/2038	1FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM		01/23/2008	Various		1,987,852	2,416,107	2,402,934	2,388,548	14,558	171		14,729		2,403,277		(415,425)	(415,425)	25,462	09/29/2014	4FE
903206-AM-2	UPFCA 2005-B, A3		03/15/2008	SCHEDULED REDEMPTION		3,277,171	3,277,171	3,276,632	3,276,797		374		374		3,277,171				36,623	08/15/2011	1FE
902973-AT-3	US BANCORP 3.605630% 02/06/2037		02/06/2008	Various		10,492,913	10,500,000	10,432,025	10,432,470		121		121		10,432,591		60,321	60,321	79,995	02/06/2037	1FE
91730E-AA-3	US EDUCATION LOAN TRUST I I I		02/27/2008	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				5,002	06/01/2039	1FE
903278-CK-3	USAOT 2005-4, A3		03/15/2008	SCHEDULED REDEMPTION		2,677,646	2,677,646	2,672,625	2,673,339		4,306		4,306		2,677,646				28,919	04/15/2010	1FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		01/25/2008	J. P. MORGAN SECURITIES, INC.		1,388,025	1,492,500	1,482,861	1,476,724	6,311	120		6,430		1,483,154		(95,129)	(95,129)	27,303	05/04/2014	4FE
903485-AA-8	USXL 2006-1A, A		03/15/2008	SCHEDULED REDEMPTION		2,325,240	2,325,240	2,325,229	2,325,233		7		7		2,325,240				27,475	04/15/2014	1FE
917546-EN-9	UTAH ST BRD REGENTS STUDENT LN REV		02/13/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				14,950	11/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
917546-GC-1	UTAH ST BRD REGENTS STUDENT LN REV		02/15/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,650,000	4,650,000	4,650,000	4,650,000						4,650,000				35,130	05/01/2045	1FE
922417-AB-6	VEECO INSTRUMENTS INC 4.125000% 12/21/20		03/31/2008	MCMAHAN SECURITIES CO LP		1,923,375	1,950,000	1,903,345	1,923,200	15,738	1,872		17,609		1,940,810		(17,435)	(17,435)	15,715	12/21/2008	5
990844-9B-0	VENETIAN MACAU LTD NEW PROJECT TERM LOAN		01/28/2008	GOLDMAN, SACHS & CO.		927,500	1,000,000	1,000,000	990,897	9,103			9,103		1,000,000		(72,500)	(72,500)	19,328	05/25/2013	4FE
92276M-AH-8	VENTAS REALTY LP/CAP CRP		03/25/2008	CIBC WORLD MARKETS		1,492,500	1,500,000	1,402,500	1,406,793		2,537		2,537		1,409,329		83,171	83,171	44,995	10/15/2014	2FE
92338#-AA-4	VERDE GROUP LLC CONVERTIBLE SUB DEBS		12/31/2007	EXCHANGE		6,300,000	6,300,000	6,300,000	6,300,000						6,300,000					12/31/2018	5
92532F-AM-2	VERTEX PHARMACEUTICALS 4.750000% 02/15/2		02/13/2008	MCMAHAN SECURITIES CO LP		525,000	500,000	500,000							500,000		25,000	25,000		02/15/2013	4Z
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		01/30/2008	LEHMAN BROTHERS INC.		1,815,450	1,995,000	1,935,629	1,937,130		751		751		1,937,881		(122,431)	(122,431)	42,157	08/16/2014	4FE
928298-AF-5	VISHAY INTERTECHNOLOGY 3.625000% 08/01/2		02/21/2008	Various		3,986,250	4,000,000	4,383,590	3,980,000	195,789	(9,856)		185,933		4,165,933		(179,683)	(179,683)	79,851	08/01/2023	4FE
929160-AG-4	VULCAN MATERIALS		01/11/2008	J. P. MORGAN SECURITIES, INC.		3,126,570	3,000,000	2,991,660	2,991,665		3		3		2,991,668		134,902	134,902	20,854	11/30/2037	1FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2008	SCHEDULED REDEMPTION		185,664	185,664	185,664	185,664						185,664				5,254	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2008	SCHEDULED REDEMPTION		157,763	157,763	157,763	157,763						157,763				4,465	01/15/2019	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2008	SCHEDULED REDEMPTION		129,716	129,716	129,716	129,716						129,716				3,671	01/15/2019	1
931142-BE-2	WAL-MART STORES		02/06/2008	SALOMON SMITH BARNEY		7,905,600	7,500,000	7,820,100	7,665,460		(10,878)		(10,878)		7,654,582		251,018	251,018	259,245	08/10/2009	1FE
931142-CK-7	WAL-MART STORES INC		02/04/2008	MORGAN STANLEY DEAN WITTER		4,233,080	4,000,000	4,030,880			(7)		(7)		4,030,873		202,207	202,207	117,722	08/15/2037	1FE
92977A-AC-7	WALOT 2006-1, A2		03/20/2008	SCHEDULED REDEMPTION		10,251,820	10,251,820	10,253,423	10,252,953		(1,133)		(1,133)		10,251,820				119,897	04/20/2010	1FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		03/17/2008	CITIGROUP GLOBAL MARKETS		1,573,095	1,500,000	1,546,420	1,503,643		(2,767)		(2,767)		1,500,876		72,219	72,219	13,724	04/15/2023	1FE
92926W-AB-3	WAMU 2007-0A1 A1B		03/25/2008	SCHEDULED REDEMPTION		270,220	270,220	270,368	270,344		(124)		(124)		270,220				2,387	02/25/2047	1FE
949746-JJ-1	WELLS FARGO COMPANY		03/11/2008	BEAR STEARNS SECURITIES CORP.		10,120,700	10,000,000	9,743,171	9,864,471		12,948		12,948		9,877,419		243,281	243,281	278,833	01/15/2010	1FE
949746-NC-1	WELLS FARGO COMPANY		03/10/2008	J. P. MORGAN SECURITIES, INC.		9,767,880	10,000,000	10,008,300	10,005,534		(336)		(336)		10,005,198		(237,318)	(237,318)	213,000	01/12/2011	1FE
949832-AP-4	WFMBS 2005-14 2A1		03/13/2008	Various		29,243,459	31,324,972	30,776,785	30,856,159		3,923		3,923		30,860,082		(1,616,623)	(1,616,623)	509,834	12/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		03/01/2008	SCHEDULED REDEMPTION		342,901	342,901	326,452	329,033		13,867		13,867		342,901				3,925	03/25/2036	1FE
969457-AW-0	WILLIAMS COS		03/11/2008	MERRILL LYNCH CAPITAL MARKETS		2,130,000	2,000,000	2,152,500	2,148,146		(1,761)		(1,761)		2,146,385		(16,385)	(16,385)	101,243	07/15/2019	2FE
97381W-AC-8	WINDSTREAM CORP		03/18/2008	Various		3,321,125	3,450,000	3,545,813	3,513,875	16,644	(2,685)		13,959		3,527,834		(206,709)	(206,709)	177,791	08/01/2013	3FE
97381W-AD-6	WINDSTREAM CORP		03/11/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,492,500	1,500,000	1,463,205	1,466,750		532		532		1,467,281		25,219	25,219	80,141	08/01/2016	3FE
977100-AE-6	WISCONSIN STATE GENERAL REVENUE		03/07/2008	OPPENHEIMER & CO., INC.		2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				25,159	05/01/2032	1FE
977100-AJ-5	WISCONSIN STATE GENERAL REVENUE		02/22/2008	Various		9,450,000	9,450,000	9,450,000	9,450,000						9,450,000				82,687	05/01/2032	1FE
977100-AL-0	WISCONSIN STATE GENERAL REVENUE		03/13/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				117,289	05/01/2032	1FE
92933U-AA-0	WMHEN 2007-WM1 N1		03/05/2008	DISTRIBUTION		2,489											2,489	2,489		01/25/2047	1FE
92977Y-AV-3	WMLT 2005-WMC1 A3		03/25/2008	SCHEDULED REDEMPTION		1,836,441	1,836,441	1,834,720	1,835,898		544		544		1,836,441				18,616	10/25/2035	1FE
98156D-AA-5	WOART 2007-B A1		03/17/2008	Various		13,860,622	13,860,622	13,860,622	15,354,323						13,860,622				291,591	10/15/2008	1FE
98155K-AH-5	WORLDCOM INC 01/01/1		01/02/2008	VARIOUS		2,057,464											2,057,464	2,057,464		08/15/2005	6
985577-AB-1	YELLOW ROADWAY CORP 3.375000% 11/25/2023		01/15/2008	DEUTSCHE BANK CAPITAL CORP.		2,235,000	3,000,000	3,814,885	2,460,000	1,092,268	(5,385)		1,086,882		3,546,882		(1,311,882)	(1,311,882)	14,906	11/25/2023	3FE
98981Y-AA-0	ZUNI 2006-0A1 A1		03/25/2008	SCHEDULED REDEMPTION		913,238	913,238	913,238	913,238						913,238				11,599	08/25/2036	1FE
060505-DR-2	BANK OF AMERICA CORP		02/05/2008	BANK OF AMERICA		10,555,700	10,000,000	10,000,000							10,000,000		555,700	555,700	17,778	12/29/2049	1FE
003669-AC-2	ABITIBI-CONSOLIDATED INC	T	03/31/2008	WARBURG DILLION READ LLC		480,000	1,000,000	520,000			5,332		5,332		525,332		(45,332)	(45,332)	17,167	06/20/2013	4FE
097751-AH-4	BOMBARDIER INC	T	02/04/2008	MERRILL LYNCH CAPITAL MARKETS		1,723,750	1,750,000	1,489,902	1,546,964		2,435		2,435		1,549,399		174,351	174,351	29,400	05/01/2014	3FE
097751-AM-3	BOMBARDIER INC	T	02/11/2008	LEHMAN BROTHERS INC.		905,625	875,000	875,000	875,000						875,000		30,625	30,625	17,306	11/15/2014	3FE
136375-BP-6	CANADIAN NATL RAILWAY	T	03/25/2008	LEHMAN BROTHERS INC.		2,537,150	2,500,000	2,492,075	2,492,231		142		142		2,492,373		44,777	44,777	74,750	11/15/2017	1FE
136375-BQ-4	CANADIAN NATL RAILWAY	T	02/11/2008	RBC DAIN RAUSCHER		1,527,870	1,500,000	1,496,145	1,496,157		5		5		1,496,162		31,708	31,708	37,188	11/15/2037	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	T	03/03/2008	SCHEDULED REDEMPTION		82,176	82,176	82,176	82,176						82,176				2,223	03/03/2024	2
656568-AC-6	NORTEL NETWORKS CORP 1.750000% 04/15/201	T	03/06/2008	CITIGROUP GLOBAL MARKETS		2,340,625	3,500,000	3,459,363	2,813,125	651,603	1,532		653,136		3,466,261		(1,125,636)	(1,125,636)	24,840	04/15/2012	4FE
66977W-AF-6	NOVA CHEMICALS LTD	T	02/11/2008	Various		2,948,725	3,225,000	2,938,360	3,010,113		4,489		4,489		3,014,602		(65,877)	(65,877)	117,506	01/15/2012	3FE
669827-DQ-7	NOVA SCOTIA PROV CDA	T	01/10/2008	RBC DAIN RAUSCHER		9,285,040	8,000,000	7,636,880	7,832,774		926		926		7,833,699		1,451,341	1,451,341	270,667	07/27/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68383K-AB-5	OPTI CANADA INC	T.	03/11/2008	WACHOVIA SECURITIES		992,500	1,000,000	1,035,000	990,000	40,233	(1,041)		39,192		1,029,192		(36,692)	(36,692)	20,396	12/15/2014	4FE
22882T-AA-1	CRGT 2005-1, A1	F.	03/17/2008	SCHEDULED REDEMPTION		623,805	623,805	623,805	623,805						623,805				7,964	06/17/2037	1FE
458204-AC-8	INTELSAT BERMUDA LTD	F.	02/07/2008	CALLED @ 102.00		892,500	875,000	875,000	875,000						875,000		17,500	17,500	43,978	01/15/2015	5FE
45822E-AB-6	INTELSAT BERMUDA LTD	F.	03/07/2008	SALOMON SMITH BARNEY		2,471,438	2,450,000	2,415,997	2,420,007		959		959		2,420,966		50,472	50,472	133,066	01/15/2013	4FE
45822E-AC-4	INTELSAT SUB HLD CO LTD	F.	03/07/2008	SALOMON SMITH BARNEY		1,513,125	1,500,000	1,545,000	1,507,500	34,368	(1,359)		33,010		1,540,510		(27,385)	(27,385)	85,172	01/15/2015	4FE
629568-AL-0	NABORS INDUSTRIES INC 0% 06/15/2023	F.	01/28/2008	THOMAS WEISEL PARTNERS		1,745,625	1,750,000	1,589,313	1,619,040		680		680		1,619,720		125,905	125,905		06/15/2023	1FE
10600P-AA-5	BRAMER 2003-1	F.	03/15/2008	SCHEDULED REDEMPTION		162,202	162,202	162,202	162,202						162,202					06/15/2011	1FE
35177P-AK-3	FRANCE TELECOM	F.	01/10/2008	BARCLAYS BANK		10,829,000	10,000,000	10,306,673	10,139,925		(1,524)		(1,524)		10,138,401		690,599	690,599	288,472	03/01/2011	1FE
25156P-AB-9	DEUTSCHE TELEKOM INT FIN	F.	03/13/2008	DEUTSCHE BANK SECURITIES		5,388,500	5,000,000	6,041,550	5,423,612		(35,309)		(35,309)		5,388,302		198	198	103,333	06/15/2010	1FE
25156P-AE-3	DEUTSCHE TELEKOM INT FIN	F.	01/03/2008	DEUTSCHE BANK SECURITIES		8,946,630	9,000,000	8,977,770	8,997,300		92		92		8,997,393		(50,763)	(50,763)	160,813	07/22/2008	1FE
957526-AB-2	WESTDEUTSCE LANDESBANK NY	F.	02/06/2008	JEFFERIES & COMPANY, INC.		5,123,700	5,000,000	5,192,200	5,035,342		(3,702)		(3,702)		5,031,640		92,060	92,060	173,097	01/15/2009	1FE
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	F.	02/11/2008	WARBURG DILLION READ LLC		1,387,943	1,000,000	1,227,950	1,108,867		(6,556)		(6,556)		1,102,311		285,632	285,632	1,340	02/01/2024	2FE
615322-AW-4	MONUMENTAL GLOBAL FUNDNG	F.	03/06/2008	GREENWICH CAPITAL MARKETS, INC.		3,068,610	3,000,000	2,999,880	2,999,944		5		5		2,999,948		68,662	68,662	137,208	03/15/2010	1FE
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F.	01/17/2008	CITIGROUP GLOBAL MARKETS		734,563	350,000	370,125	359,819		(246)		(246)		359,573		374,990	374,990	1,074	06/01/2023	1FE
33938E-AL-1	FLEXTRONICS INTL LTD 1.000000% 08/01/201	F.	03/12/2008	LEHMAN BROTHERS INC.		972,500	1,000,000	1,113,440	1,028,750	21,355	(4,138)		17,217		1,045,967		(73,467)	(73,467)	6,278	08/01/2010	3FE
802815-AB-6	SANTANDER US DEBT SA UNI	F.	03/07/2008	SALOMON SMITH BARNEY		15,964,000	16,000,000	16,001,440	16,000,446		(119)		(119)		16,000,327		(36,327)	(36,327)	181,129	09/19/2008	1FE
80281Y-AA-5	SANTANDER PERPETUAL	F.	03/12/2008	LEHMAN BROTHERS INC.		5,670,000	6,000,000	6,000,000	6,000,000						6,000,000		(330,000)	(330,000)	158,992	10/29/2049	1FE
111021-AD-3	BRITISH TELECOM PLC	F.	01/10/2008	DEUTSCHE BANK SECURITIES		13,217,880	12,000,000	13,016,880	12,441,314		(5,365)		(5,365)		12,435,948		781,932	781,932	86,250	12/15/2010	2FE
11102A-AA-9	BRITISH TELECOM PLC	F.	01/07/2008	GREENWICH CAPITAL MARKETS, INC.							(30)		(30)							01/15/2018	2FE
11778B-AB-8	BSKYB FINANCE UK LTD	F.	02/07/2008	BARCLAYS BANK		3,976,160	4,000,000	3,937,320	3,938,915		89		89		3,939,004		37,156	37,156	84,500	10/15/2035	2FE
387413-AD-9	GRAN 2001-1, 1C	F.	01/22/2008	SCHEDULED REDEMPTION		4,370,370	4,370,370	4,458,973	4,374,126		(3,755)		(3,755)		4,370,370				73,490	01/20/2041	1FE
38741U-AC-1	GRAN 2003-3, 1 A3	F.	01/22/2008	SCHEDULED REDEMPTION		528,051	528,051	529,433	528,487		(437)		(437)		528,051				7,255	01/20/2044	1FE
38741Y-BJ-7	GRANM 2006-1A, A5	F.	02/20/2008	SCHEDULED REDEMPTION		3,056,127	3,056,127	3,057,321	3,056,655		(528)		(528)		3,056,127				39,197	12/20/2054	1FE
4041A0-AG-3	HBOS TREASURY SRVCS PLC	F.	02/06/2008	BEAR STEARNS SECURITIES CORP.		10,038,200	10,000,000	9,736,985	9,926,694		10,730		10,730		9,937,424		100,776	100,776	136,458	09/30/2008	1FE
449909-AK-6	ICI WILMINGTON	F.	02/06/2008	HSBC SECURITIES, INC.		5,017,550	5,000,000	4,985,050	4,997,020		357		357		4,997,377		20,173	20,173	42,535	12/01/2008	2FE
45661Y-AA-8	INEOS GROUP HOLDINGS PLC	F.	03/19/2008	Various		2,674,825	3,370,000	3,118,675	2,999,300	147,717	1,878		149,595		3,148,895		(474,070)	(474,070)	152,602	02/15/2016	4FE
71419X-AD-5	PERMA 9A, 2A	F.	03/11/2008	DEUTSCHE BANK SECURITIES		63,517,188	65,000,000	65,000,000	65,000,000						65,000,000		(1,482,813)	(1,482,813)	874,013	03/10/2015	1FE
78010J-CD-2	ROYAL BK OF SCOTLAND PLC	F.	03/07/2008	MERRILL LYNCH CAPITAL MARKETS		20,020,720	20,000,000	20,007,600	20,001,100		(773)		(773)		20,000,328		20,392	20,392	419,671	04/11/2008	1FE
881575-AC-8	TESCO PLC	F.	02/08/2008	SALOMON SMITH BARNEY		2,403,475	2,500,000	2,486,375	2,486,400		19		19		2,486,419		(82,944)	(82,944)	41,854	11/15/2037	1FE
4599999. Bonds - Industrial and Miscellaneous						1,934,197,376	1,953,066,364	1,950,739,332	1,835,127,936	14,932,460	(258,139)		14,674,320		1,943,799,273		(9,601,897)	(9,601,897)	30,599,657	XXX	XXX
6099997. Total - Bonds - Part 4						3,859,066,823	4,078,786,434	3,839,492,186	3,309,652,539	14,424,589	93,600		14,518,189		3,842,347,073	4,240,799	12,478,950	16,719,750	60,996,405	XXX	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						3,859,066,823	4,078,786,434	3,839,492,186	3,309,652,539	14,424,589	93,600		14,518,189		3,842,347,073	4,240,799	12,478,950	16,719,750	60,996,405	XXX	XXX
69349H-20-6	PNM RESOURCES INC		02/29/2008	LAZARD FRERES & COMPANY	30,000.000	677,129	0.00	1,682,475	1,212,000	346,674	(29,091)		317,583		1,529,583		(852,455)	(852,455)	25,314		RP3LFE
6199999. Preferred Stocks - Public Utilities						677,129	XXX	1,682,475	1,212,000	346,674	(29,091)		317,583		1,529,583		(852,455)	(852,455)	25,314	XXX	XXX
125581-40-5	CIT GROUP INC		03/31/2008	Various	100,000.000	1,070,463	0.00	1,980,509	2,129,566		24,693	141,991	(117,299)		2,012,267		(941,804)	(941,804)	61,354		RP2LFE
172967-59-8	CITIGROUP INC		03/12/2008	Various	75,000.000	3,723,246	0.00	3,778,703							3,778,703		(55,457)	(55,457)	2,979		P1LFE
313586-81-0	FANNIE MAE		03/11/2008	CITIGROUP GLOBAL MARKETS	15.000	944,990	0.00	1,508,125	1,508,125						1,508,125		(563,135)	(563,135)			P1LZ*
59156R-70-2	METLIFE INC-COM EQUITY UNIT		03/11/2008	LAZARD FRERES & COMPANY	20,000.000	572,654	0.00	500,000	500,000						500,000		72,654	72,654	7,969		P2LZ*
74251V-30-0	PRINCIPAL FINANCIAL GROUP		02/07/2008	J. P. MORGAN SECURITIES, INC.	200,000.000	4,949,946	0.00	5,260,000	5,260,000						5,260,000		(310,054)	(310,054)			P2LFE
78442P-70-0	SLM CORP		03/11/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	500.000	463,242	0.00	511,350							511,350		(48,108)	(48,108)	7,552		P2LFE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
846048-20-5	SOVEREIGN CAP TRUST IV		01/17/2008	LAZARD FRERES & COMPANY	20,000.000	597,191	0.00	979,520	657,500	323,121	24		323,145		980,645		(383,454)	(383,454)			RP3LFE
939322-84-8	WASHINGTON MUT CAP TR I		01/11/2008	Various	65,000.000	2,128,155	0.00	3,489,463	3,485,212		(117)		(117)		3,485,095		(1,356,940)	(1,356,940)			RP2LFE
939322-81-4	WASHINGTON MUTUAL INC		01/11/2008	MORGAN STANLEY DEAN WITTER	2,500.000	2,303,965	0.00	2,500,000	2,500,000						2,500,000		(196,035)	(196,035)			P2UZ
G05384-11-3	ASPEN INSURANCE	F	02/04/2008	LAZARD FRERES & COMPANY	20,000.000	1,041,589	0.00	1,022,000	1,022,000						1,022,000		19,589	19,589	14,063		P3L
G4933P-11-9	IPC HOLDINGS LTD	F	03/07/2008	LAZARD FRERES & COMPANY	20,000.000	490,995	0.00	490,000	490,000						490,000		995	995	9,516		P3LFE
G7127P-14-2	PLATINUM UNDERWRITERS	F	03/07/2008	LAZARD FRERES & COMPANY	15,000.000	454,945	0.00	452,250	452,250						452,250		2,695	2,695	6,788		P3LFE
G98255-12-1	XL CAPITAL LTD	F	03/03/2008	LAZARD FRERES & COMPANY	233,000.000	3,577,117	0.00	6,106,150	5,983,127		(20,903)		(20,903)		5,962,223		(2,385,106)	(2,385,106)	52,500		P1UZ*
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						22,318,496	XXX	28,578,069	23,987,779	323,121	3,696	141,991	184,826		28,462,658		(6,144,162)	(6,144,162)	162,720	XXX	XXX
019589-70-4	ALLIED WASTER INDUSTRIES		02/07/2008	CITIGROUP GLOBAL MARKETS	17,500.000	4,404,826	0.00	5,760,728	5,023,375	737,353			737,353		5,760,728		(1,355,902)	(1,355,902)			P4LFE
110394-40-0	BRISTOW GROUP INC		01/16/2008	CITIGROUP GLOBAL MARKETS	12,325.000	827,845	0.00	604,412	604,412						604,412		223,433	223,433			P4LFE
G16962-11-3	BUNGE LTD		03/11/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	500.000	469,700	0.00	529,108	529,108						529,108		(59,408)	(59,408)	8,115		P3LFE
G16962-20-4	BUNGE LTD		02/19/2008	CITIGROUP GLOBAL MARKETS	5,000.000	693,817	0.00	500,000	500,000						500,000		193,817	193,817	6,094		P3LFE
165167-84-2	CHESAPEAKE ENERGY CORP		03/17/2008	Various	23,500.000	2,717,115	0.00	2,350,000	2,350,000						2,350,000		367,115	367,115	26,438		P4LFE
173094-AA-1	CITIGROUP INC		01/15/2008	Various	6,000,000.000	6,341,640	0.00	5,985,540	5,985,541		1		1		5,985,541		356,099	356,099	30,433		RP2UZ*
35671D-78-2	FREEPORT-MCMORAN C & G		03/12/2008	LAZARD FRERES & COMPANY	17,500.000	2,548,232	0.00	1,968,523	1,968,523						1,968,523		579,709	579,709	29,531		P4LFE
485170-80-7	KANSAS CITY SOUTHERN		02/26/2008	JEFFERIES & COMPANY, INC.	745.000	1,084,157	0.00	844,340	844,340						844,340		239,817	239,817	9,545		P5LFE
549462-30-7	LUCENT TECH CAP TRUST I		03/13/2008	J. P. MORGAN SECURITIES, INC.	1,500.000	1,049,988	0.00	1,544,770	1,212,030	327,794	(660)		327,134		1,539,164		(489,175)	(489,175)	29,063		RP4L
628530-20-6	MYLAN INC		03/11/2008	GOLDMAN, SACHS & CO.	1,250.000	1,005,364	0.00	1,256,450	1,254,063	2,388			2,388		1,256,450		(251,086)	(251,086)	19,410		P4LFE
666807-30-0	NORTHROP GRUMMAN CORP		02/28/2008	CONVERSION	24,700.000	2,915,007	0.00	2,965,835	2,919,006		(3,800)		(3,800)		2,915,207		(200)	(200)	43,225		RP2LFE
780287-20-7	ROYAL GOLD INC		03/10/2008	Various	10,000.000	1,023,875	0.00	1,000,000	1,000,000						1,000,000		23,875	23,875	21,851		P4LZ
806605-70-5	SCHERING-PLOUGH		01/24/2008	LAZARD FRERES & COMPANY	2,400.000	472,433	0.00	600,000	600,000						600,000		(127,567)	(127,567)			P2LFE
817315-AW-4	SEPRACOR INC 0% 10/15/2024		03/25/2008	Various	2,000,000.000	1,813,130	0.00	1,957,822	1,807,500	153,252	448		153,699		1,961,199		(148,069)	(148,069)			RP5U
05565A-AA-1	BNP PARIBAS	F	02/07/2008	Various	6,000,000.000	5,430,060	0.00	5,646,060	5,648,799		255		255		5,649,054		(218,994)	(218,994)	37,166		P2UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						32,797,189	XXX	33,513,588	32,246,696	1,220,786	(3,756)		1,217,030		33,463,726		(666,537)	(666,537)	260,870	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						55,792,813	XXX	63,774,132	57,446,474	1,890,582	(29,151)	141,991	1,719,440		63,455,966		(7,663,154)	(7,663,154)	448,904	XXX	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						55,792,813	XXX	63,774,132	57,446,474	1,890,582	(29,151)	141,991	1,719,440		63,455,966		(7,663,154)	(7,663,154)	448,904	XXX	XXX
00130H-10-5	AES CORP.		03/18/2008	Various	200,373.000	4,014,004		3,828,348	4,285,978	(457,631)			(457,631)		3,828,348		185,657	185,657			L
001204-10-6	AGL RESOURCES INC		03/11/2008	Various	20,336.000	709,390		536,343	765,447	(229,194)			(229,194)		536,253		173,137	173,137	8,541		L
017361-10-6	ALLEGHENY ENERGY		03/18/2008	Various	2,000.000	100,592		40,496	127,220	(86,724)			(86,724)		40,496		60,096	60,096	75		L
018522-30-0	ALLETE INC		03/11/2008	Various	11,366.000	411,062		429,552	449,866	(29,567)			(29,567)		420,300		(9,237)	(9,237)	4,887		L
018802-10-8	ALLIANT ENERGY CORP COM		03/11/2008	Various	30,447.000	1,064,326		733,747	1,238,888	(513,819)			(513,819)		725,069		339,256	339,256	10,656		L
023608-10-2	AMEREN CORPORATION		03/18/2008	Various	18,240.000	925,297		888,974	988,790	(99,817)			(99,817)		888,974		36,323	36,323	2,159		L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC.		03/18/2008	Various	14,500.000	611,138		591,202	675,120	(83,918)			(83,918)		591,202		19,936	19,936	5,945		L
029899-10-1	AMERICAN STATES WATER CO		03/11/2008	Various	4,600.000	156,469		102,044	173,328	(71,284)			(71,284)		102,044		54,425	54,425	1,150		L
03836W-10-3	AQUA AMERICA INC		03/11/2008	Various	34,642.000	644,673		358,073	734,410	(376,396)			(376,396)		358,014		286,659	286,659	4,330		L
03840P-10-2	AQUILA INC		03/11/2008	Various	98,145.000	328,047		350,379	366,081	(16,036)			(16,036)		350,044		(21,997)	(21,997)			L
049560-10-5	ATMOS ENERGY CORP.		03/11/2008	Various	22,500.000	586,859		539,513	630,900	(91,704)			(91,704)		539,196		47,663	47,663	7,313		L
05379B-10-7	AVISTA CORP		03/11/2008	Various	11,800.000	223,810		192,123	254,172	(62,049)			(62,049)		192,123		31,687	31,687	1,947		L
092113-10-9	BLACK HILLS CORP.		03/11/2008	Various	9,900.000	359,527		330,654	436,590	(107,281)			(107,281)		329,309		30,218	30,218	3,465		L
131347-30-4	CALPINE CORP		03/11/2008	BERNSTEIN (SANFORD C.) & CO., INC.	17,000.000	307,047		293,942							293,942		13,105	13,105			L
15189T-10-7	CENTERPOINT ENERGY		03/18/2008	Various	3,700.000	53,198		44,262	63,381	(19,119)			(19,119)		44,262		8,936	8,936	675		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12541M-10-2	CH ENERGY GROUP INC.		03/11/2008	Various	5,900.000	216,547		210,922	262,786	(51,864)			(51,864)		210,922		5,625	5,625	3,186		L
12561W-10-5	CLECO CORP. HOLDING CO		03/11/2008	Various	14,700.000	331,338		296,806	408,660	(115,491)			(115,491)		293,169		38,169	38,169	3,308		L
125896-10-0	CMS ENERGY CORP		03/18/2008	Various	2,700.000	37,595		33,800	46,926	(13,126)			(13,126)		33,800		3,794	3,794	243		L
209115-10-4	CONSOLIDATED EDISON INC.		03/18/2008	Various	13,300.000	600,255		589,583	649,705	(60,123)			(60,123)		589,583		10,672	10,672	3,627		L
210371-10-0	CONSTELLATION ENERG		03/18/2008	Various	66,800.000	6,223,939		6,662,729	2,347,937	(298,488)			(298,488)		6,662,729		(438,790)	(438,790)	9,962		L
233293-10-9	D P L, INC.		03/11/2008	Various	29,655.000	740,400		436,994	879,271	(442,277)			(442,277)		436,994		303,406	303,406	8,155		L
25746U-10-9	DOMINION RESOURCES, INC.		03/18/2008	Various	21,400.000	883,349		658,316	1,015,430	(357,114)			(357,114)		658,316		225,032	225,032	5,056		L
233331-10-7	DTE ENERGY CO		03/18/2008	Various	2,100.000	84,557		67,320	92,316	(24,996)			(24,996)		67,320		17,237	17,237	1,113		L
26441C-10-5	DUKE ENERGY CORP		03/18/2008	Various	73,160.000	1,378,018		1,122,531	1,475,637	(353,106)			(353,106)		1,122,531		255,487	255,487			L
26817G-10-2	DYNEGY INC		03/18/2008	Various	4,400.000	34,290		16,780	31,416	(14,636)			(14,636)		16,780		17,510	17,510			L
281020-10-7	EDISON INT'L		03/18/2008	Various	241,380.000	12,887,818		12,806,661	12,530,209	(77,775)			(77,775)		12,806,661		81,157	81,157	68,253		L
283677-85-4	EL PASO ELECTRIC		03/11/2008	Various	11,800.000	236,875		164,334	301,726	(137,392)			(137,392)		164,334		72,541	72,541			L
29265N-10-8	ENERGEN CORP.		03/11/2008	Various	18,600.000	1,139,455		277,490	1,194,678	(917,188)			(917,188)		277,490		861,964	861,964	2,232		L
29266M-10-9	ENERGY EAST CORPORATION		03/11/2008	Various	41,173.000	1,096,639		848,645	1,120,317	(271,808)			(271,808)		848,509		248,130	248,130	12,764		L
29364G-10-3	ENTERGY CORP NEW COM		03/18/2008	Various	12,300.000	1,315,488		1,236,087	860,544	(231,269)			(231,269)		1,236,087		79,401	79,401	9,225		L
294549-10-0	EQUITABLE RESOURCES, INC.		03/11/2008	Various	31,839.000	1,989,599		590,031	1,696,382	(1,106,351)			(1,106,351)		590,031		1,399,569	1,399,569	7,005		L
30161N-10-1	EXELON CORP.		03/18/2008	Various	34,600.000	2,758,727		2,348,177	1,020,500	(510,338)			(510,338)		2,348,177		410,550	410,550	17,300		L
337932-10-7	FIRSTENERGY CORP		03/18/2008	Various	23,200.000	1,628,778		1,518,077	274,892	(203,766)			(203,766)		1,518,077		110,701	110,701	12,760		L
302571-10-4	FPL GROUP INC COM		03/18/2008	Various	14,300.000	898,511		676,260	969,254	(292,994)			(292,994)		676,260		222,251	222,251	3,827		L
391164-10-0	GREAT PLAINS ENERGY INC		03/11/2008	Various	22,495.000	558,025		605,424	659,553	(58,310)			(58,310)		601,243		(43,218)	(43,218)	9,335		L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		03/11/2008	Various	21,258.000	492,115		437,486	484,045	(46,727)			(46,727)		437,317		54,798	54,798	6,590		L
451107-10-6	IDACORP INC		03/11/2008	Various	11,509.000	355,832		308,501	405,347	(96,846)			(96,846)		308,501		47,330	47,330	3,453		L
45822P-10-5	INTEGRYS ENERGY GROUP INC		03/18/2008	Various	1,000.000	45,749		57,241	51,690	5,551			5,551		57,241		(11,492)	(11,492)	670		L
505597-10-4	LACLEDE GROUP INC		03/11/2008	Various	4,800.000	168,197		101,870	164,352	(62,482)			(62,482)		101,870		66,327	66,327	1,800		L
552690-10-9	M D U RESOURCES GROUP, INC.		03/11/2008	Various	47,478.000	1,234,012		741,371	1,310,868	(569,496)			(569,496)		741,371		492,641	492,641	6,884		L
636180-10-1	NATIONAL FUEL GAS CO.		03/11/2008	Various	21,664.000	1,029,316		565,452	1,011,276	(445,824)			(445,824)		565,452		463,865	463,865	6,716		L
646025-10-6	NEW JERSEY RESOURCES CORP.		03/12/2008	Various	13,725.000	417,445		209,676	457,683	(248,007)			(248,007)		209,676		207,768	207,768	3,660		L
654086-10-7	NICOR, INC.		03/18/2008	Various	5,500.000	184,945		227,069	21,175	(2,846)			(2,846)		227,069		(42,123)	(42,123)	233		L
65473P-10-5	NISOURCE INC		03/18/2008	Various	3,200.000	56,398		52,828	60,448	(7,620)			(7,620)		52,828		3,571	3,571	736		L
664397-10-6	NORTHEAST UTILITIES		03/11/2008	Various	40,389.000	1,004,108		713,637	1,264,580	(552,223)			(552,223)		712,357		291,752	291,752	8,078		L
667655-10-4	NORTHWEST NATURAL GAS CO.		03/11/2008	Various	8,000.000	340,193		193,543	389,280	(195,737)			(195,737)		193,543		146,651	146,651	3,000		L
67019E-10-7	NSTAR		03/11/2008	Various	27,940.000	852,328		614,210	1,011,987	(397,777)			(397,777)		614,210		238,118	238,118	9,779		L
670837-10-3	OGE ENERGY CORP		03/11/2008	Various	23,919.000	763,099		520,802	868,021	(347,219)			(347,219)		520,802		242,297	242,297	8,312		L
682680-10-3	ONEOK INC		03/11/2008	Various	27,244.000	1,276,193		619,023	1,219,714	(604,130)			(604,130)		615,584		660,609	660,609	10,353		L
69331C-10-8	P G & E CORP		03/18/2008	Various	13,100.000	504,749		391,395	564,479	(173,084)			(173,084)		391,395		113,354	113,354	4,716		L
713291-10-2	PEPCO HOLDINGS INC		03/18/2008	Various	2,300.000	58,017		50,137	67,459	(17,322)			(17,322)		50,137		7,880	7,880	162		L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		03/11/2008	Various	17,500.000	448,793		244,841	457,800	(212,959)			(212,959)		244,841		203,952	203,952	4,375		L
723484-10-1	PINNACLE WEST CAPITAL CORP.		03/18/2008	Various	1,200.000	42,748		33,186	50,892	(17,706)			(17,706)		33,186		9,562	9,562	630		L
69349H-10-7	PNM RESOURCES INC		03/11/2008	Various	19,846.000	211,181		397,168	425,697	(29,853)			(29,853)		395,844		(184,662)	(184,662)	4,565		L
69351T-10-6	PPL CORPORATION		03/18/2008	Various	14,000.000	660,521		511,426	729,260	(217,834)			(217,834)		511,426		149,095	149,095	4,270		L
743263-10-5	PROGRESS ENERGY INC		03/18/2008	Various	20,110.000	926,352		851,377	973,927	(122,551)			(122,551)		851,377		74,976	74,976	3,875		L
744573-10-6	PUBLIC SVC ENTERPRISE GR		03/18/2008	Various	18,600.000	853,594		522,166	913,632	(391,466)			(391,466)		522,166		331,428	331,428	2,161		L
745310-10-2	PUGET ENERGY, INC.		03/11/2008	Various	30,582.000	806,684		661,362	838,864	(184,388)			(184,388)		654,476		152,208	152,208	7,646		L
748356-10-2	QUESTAR CORP.		03/18/2008	Various	12,800.000	734,432		648,069	108,200	(80,644)			(80,644)		648,069		86,363	86,363	245		L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		03/11/2008	Various	30,580.000	1,146,446		884,686	1,288,947	(404,261)			(404,261)		884,686		261,761	261,761	13,455		L
816851-10-9	SEMPRA ENERGY		03/18/2008	Various	9,300.000	497,113		437,643	575,484	(137,841)			(137,841)		437,643		59,470	59,470	2,883		L
826428-10-4	SIERRA PACIFIC RESOURCES		03/11/2008	Various	57,907.000	716,196		583,119	983,261	(400,685)			(400,685)		582,576		133,620	133,620	4,633		L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		03/11/2008	Various	7,800.000	255,551		229,733	281,502	(54,297)			(54,297)		227,205		28,346	28,346			L
842587-10-7	SOUTHERN CO.		03/18/2008	Various	27,500.000	973,080		817,411	1,065,625	(248,214)			(248,214)		817,411		155,669	155,669	11,069		L
844030-10-6	SOUTHERN UNION CO.		03/11/2008	Various	27,706.000	676,557		428,208	813,448	(386,401)			(386,401)		427,047		249,510	249,510	4,156		L
844895-10-2	SOUTHWEST GAS CORP.		03/11/2008	Various	5,800.000	156,154		107,009	172,666	(65,657)			(65,657)		107,009		49,144	49,144	1,247		L
864482-10-4	SUBURBAN PROPANE PARTNERS LP		03/11/2008	MORGAN STANLEY DEAN WITTER	5,600.000	211,941		236,986	227,248	9,738			9,738		236,986		(25,045)	(25,045)	4,270		L
872375-10-0	TECO ENERGY, INC.		03/18/2008	Various	2,400.000	36,374		37,309	41,304	(3,995)			(3,995)		37,309		(935)	(935)	468		L
902681-10-5	U G I CORP.		03/11/2008	Various	20,600.000	533,087		175,654	561,350	(385,696)			(385,696)		175,654		357,433	357,433	3,811		L
902748-10-2	UIL HOLDINGS CORPORATION		03/11/2008	Various	7,633.000	226,561		151,745	282,039	(130,295)			(130,295)		151,745		74,816	74,816	3,297		L
74347R-10-7	ULTRA SP500 PRSHARES		01/30/2008	Various	223,900.000	15,807,075		15,312,151							15,312,151		494,924	494,924			L
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		03/11/2008	Various	8,800.000	195,295		148,634	277,640	(129,006)			(129,006)		148,634		46,661	46,661	1,776		L
92240G-10-1	VECTREN CORPORATION		03/11/2008	Various	19,957.000	524,644		471,931	578,953	(107,130)			(107,130)		471,823		52,821	52,821	6,486		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
95709T-10-0	WESTAR ENERGY INC		03/11/2008	Various	22,878.000	523,535		356,277	593,455	(238,534)			(238,534)		354,921		168,613	168,613	6,177		L
92924F-10-6	WGL HOLDINGS INC		03/11/2008	Various	12,897.000	410,873		357,543	422,506	(65,442)			(65,442)		357,063		53,809	53,809	4,417		L
976657-10-6	WISCONSIN ENERGY		03/11/2008	Various	30,628.000	1,335,737		663,505	1,491,890	(828,385)			(828,385)		663,505		672,233	672,233	8,270		L
98389B-10-0	XCEL ENERGY INC		03/18/2008	Various	4,700.000	94,902		60,489	106,079	(45,590)			(45,590)		60,489		34,413	34,413	1,081		L
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	D	03/20/2008	ALLIANCE BERNSTEIN	38,147.000	2,523,019		3,369,502	3,440,126	(115,093)			(115,093)		3,369,502	334,036	(1,180,518)	(846,483)			L
6699999. Common Stocks - Public Utilities						85,846,784	XXX	74,929,988	66,082,508	(16,538,921)			(16,538,921)		74,882,686	334,036	10,630,062	10,964,098	408,895	XXX	XXX
001055-10-2	AFLAC INC.		03/24/2008	Various	479,600.000	29,189,559		29,514,966	3,895,586	(1,119,726)			(1,119,726)		29,493,743		(304,183)	(304,183)	1,368		L
010317-10-5	ALABAMA NATL BANCORP		03/04/2008	MERGER	4,400.000	340,166		272,096	342,364	(70,268)			(70,268)		272,096		68,070	68,070	1,804		L
023139-10-8	AMBAC FINANCIAL GRO		03/18/2008	Various	1,200.000	9,438		75,237	30,924	44,313			44,313		75,237		(65,799)	(65,799)	84		L
024937-10-4	AMERICAN CAPITAL STRATEGIES LTD		03/18/2008	Various	2,500.000	87,000		112,338	82,400	29,938			29,938		112,338		(25,338)	(25,338)	2,500		L
025816-10-9	AMERICAN EXPRESS		03/18/2008	Various	137,500.000	6,649,575		7,531,188	7,152,750	(518,127)			(518,127)		6,634,623		14,952	14,952	24,750		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		03/11/2008	Various	18,339.000	466,092		283,490	529,630	(246,141)			(246,141)		283,490		182,602	182,602	2,292		L
026874-10-7	AMERICAN INT'L. GRO		03/18/2008	Various	181,200.000	8,280,273		10,176,937	10,563,960	(468,799)			(468,799)		10,095,161		(1,814,888)	(1,814,888)	12,340		L
03060R-10-1	AMERICREDIT CORP		03/11/2008	Various	30,761.000	390,613		120,863	393,433	(272,570)			(272,570)		120,863		269,750	269,750			L
03076C-10-6	AMERIPRISE FINANCIA		03/18/2008	Various	13,000.000	662,328		607,168	479,457	(86,644)			(86,644)		607,168		55,160	55,160	1,305		L
032839-10-2	ANCHOR BANCORP WISCONSIN		03/11/2008	Various	6,600.000	121,678		124,181	155,232	(31,051)			(31,051)		124,181		(2,504)	(2,504)	1,188		L
037389-10-3	AON CORP.		03/18/2008	Various	10,400.000	435,456		334,133	495,976	(161,843)			(161,843)		334,133		101,324	101,324	1,560		L
363576-10-9	ARTHUR J GALLAGHER & CO		03/11/2008	Various	25,761.000	621,055		456,599	623,159	(179,654)			(179,654)		443,505		177,550	177,550	7,986		L
045487-10-5	ASSOCIATED BANC-CORP		03/11/2008	Various	34,170.000	855,068		732,638	925,665	(197,497)			(197,497)		728,168		126,899	126,899	10,593		L
04621X-10-8	ASSURANT INC		03/18/2008	Various	74,900.000	4,850,051		4,913,556	5,010,810	(97,254)			(97,254)		4,913,556		(63,504)	(63,504)	132		L
046265-10-4	ASTORIA FINANCIAL CORP		03/11/2008	Various	22,138.000	568,834		294,899	515,151	(220,252)			(220,252)		294,899		273,935	273,935	5,756		L
063750-10-3	BANK MUTUAL CORP		03/11/2008	Various	16,700.000	181,206		192,551	176,519	16,032			16,032		192,551		(11,345)	(11,345)	1,503		L
060505-10-4	BANK OF AMERICA CORP		03/18/2008	Various	320,690.000	12,971,579		9,780,261	10,496,544	(3,560,787)			(3,560,787)		9,780,261		3,191,318	3,191,318	87,872		L
062540-10-9	BANK OF HAWAII CORP		03/11/2008	Various	13,067.000	630,158		181,259	668,246	(486,987)			(486,987)		181,259		448,899	448,899	5,749		L
065908-50-1	BANKATLANTIC BANCORP CL A		03/11/2008	Various	14,000.000	63,761		64,737	57,400	560			560		57,960		5,801	5,801	70		L
06652B-10-3	BANKUNITED FINANCIAL CORP		03/11/2008	Various	8,400.000	36,155		154,777	57,960	94,245			94,245		152,205		(116,049)	(116,049)			L
054937-10-7	BB&T CORPORATION		03/18/2008	Various	21,600.000	708,930		800,968	662,472	138,496			138,496		800,968		(92,038)	(92,038)	9,936		L
073902-10-8	BEAR STEARNS COS., INC.		03/17/2008	Various	58,595.000	1,665,520		5,995,669	5,171,009	824,660			824,660		5,995,669		(4,330,149)	(4,330,149)	18,750		L
084423-10-2	BERKLEY W R CORP COM		03/11/2008	Various	44,442.000	1,251,882		621,043	1,324,816	(703,773)			(703,773)		621,043		630,839	630,839	2,222		L
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		02/22/2008	Various	1,250.000	5,416,379		4,823,934	5,920,000	(1,096,066)			(1,096,066)		4,823,934		592,444	592,444			L
09247X-10-1	BLACKROCK INC		02/22/2008	BROWN BROTHERS HARRIMAN & COMPANY	71,700.000	13,091,932		15,244,360							15,244,360		(2,152,428)	(2,152,428)			L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		03/11/2008	Various	9,200.000	129,131		213,098	249,136	(36,038)			(36,038)		213,098		(83,967)	(83,967)	920		L
11373M-10-7	BROOKLINE BANCORP INC		03/11/2008	Various	14,500.000	145,523		178,478	147,320	27,021			27,021		174,341		(28,818)	(28,818)	4,133		L
115236-10-1	BROWN & BROWN		03/11/2008	Various	30,145.000	526,588		571,122	708,408	(137,286)			(137,286)		571,122		(44,534)	(44,534)	2,110		L
14040H-10-5	CAPITAL ONE FINL CORP		03/18/2008	Various	15,300.000	719,523		980,261	723,078	257,183			257,183		980,261		(260,739)	(260,739)	5,738		L
147154-10-8	CASCADE BANCORP		03/11/2008	Various	7,200.000	70,823		166,608	100,224	66,384			66,384		166,608		(95,785)	(95,785)	720		L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		03/11/2008	Various	8,500.000	254,899		64,687	274,550	(209,863)			(209,863)		64,687		190,212	190,212	298		L
149150-10-4	CATHAY GENERAL BANCORP		03/11/2008	Various	13,572.000	293,381		470,908	359,522	107,390			107,390		466,913		(173,532)	(173,532)	1,425		L
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP		03/11/2008	Various	7,800.000	148,214		259,296	143,988	115,308			115,308		259,296		(111,082)	(111,082)	1,950		L
808513-10-5	CHARLES SCHWAB		03/18/2008	Various	125,100.000	2,782,059		2,361,364	3,196,305	(834,941)			(834,941)		2,361,364		420,695	420,695	600		L
171232-10-1	CHUBB CORP.		03/18/2008	Various	14,600.000	754,180		610,181	796,868	(186,687)			(186,687)		610,181		143,999	143,999	4,234		L
172062-10-1	CINCINNATI FINANCIA		03/18/2008	Various	2,000.000	74,415		59,875	79,080	(19,205)			(19,205)		59,875		14,540	14,540	710		L
125581-10-8	CIT GROUP INC		03/18/2008	Various	2,300.000	42,491		92,303	55,269	37,034			37,034		92,303		(49,812)	(49,812)	575		L
172967-10-1	CITIGROUP INC		03/18/2008	Various	343,530.000	7,584,710		10,615,751	10,113,523	705,697			705,697		10,819,220		(3,234,510)	(3,234,510)	109,930		L
178566-10-5	CITY NATIONAL CORP.		03/11/2008	Various	10,489.000	531,405		361,116	624,620	(263,504)			(263,504)		361,116		170,289	170,289	5,035		L
125720-10-5	CME GROUP INC.		03/18/2008	Various	33,283.000	19,041,638		20,076,993	15,697,738	(2,547,231)			(2,547,231)		20,076,993		(1,035,355)	(1,035,355)	230		L
195493-30-9	COLONIAL BANCGROUP INC		03/11/2008	Various	40,048.000	459,605		688,656	542,250	146,406			146,406		688,656		(229,051)	(229,051)	7,609		L
197236-10-2	COLUMBIA BKG SYS INC		03/11/2008	Various	4,400.000	103,964		131,199	130,812	387			387		131,199		(27,235)	(27,235)	748		L
200340-10-7	COMERICA INC		03/18/2008	Various	1,900.000	70,108		70,238	82,707	(12,469)			(12,469)		70,238		(130)	(130)	1,216		L
200519-10-6	COMMERCE BANCORP		03/18/2008	Various	2,100.000	77,475		76,103	80,094	(3,991)			(3,991)		76,103		1,372	1,372	273		L
200641-10-8	COMMERCE GROUP INC		03/11/2008	Various	12,576.000	454,868		422,712	452,484	(29,772)			(29,772)		422,712		32,156	32,156	3,773		L
203607-10-6	COMMUNITY BANK SYSTEMS INC		03/11/2008	Various	7,600.000	177,351		158,341	151,012	2,303			2,303		153,315		24,036	24,036	1,596		L
220873-10-3	CORUS BANKSHARES INC		03/11/2008	Various	8,700.000	85,730		150,162	92,829	57,333			57,333		150,162		(64,432)	(64,432)	2,175		L
222372-10-4	COUNTRYWIDE FINANCIAL CORP		01/09/2008	FRANKEL, STUART, & CO., INC	71,725.000	381,820		607,765	641,222	(33,457)			(33,457)		607,765		(225,945)	(225,945)			L
229899-10-9	CULLEN FROST BANKERS, INC.		03/11/2008	Various	15,640.000	787,132		430,386	792,322	(361,936)			(361,936)		430,386		356,746	356,746	6,256		L
247131-10-5	DELPHI FINANCIAL GROUP		03/11/2008	Various	14,355.000	408,543		187,004	506,444	(319,440)			(319,440)		187,004		221,539	221,539	1,292		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
253922-10-8	DIME COMMUNITY BANCSHARES		03/11/2008	Various	9,825.000	152,907		118,016	125,465	(10,649)			(10,649)		114,816		38,091	38,091	1,376		L
254709-10-8	DISCOVER FINANCIAL SVS		03/18/2008	Various	58,300.000	876,400		947,524	879,164	(41,822)			(41,822)		837,342		39,058	39,058	3,498		L
261018-10-5	DOWNEY FINANCIAL CORP		03/11/2008	Various	5,052.000	103,989		73,219	157,168	(83,949)			(83,949)		73,219		30,770	30,770	606		L
269246-10-4	E*TRADE FINANCIAL C		03/18/2008	Various	5,000.000	19,465		50,828	17,750	33,078			33,078		50,828		(31,363)	(31,363)			L
27579R-10-4	EAST WEST BANCORP INC		03/11/2008	Various	16,000.000	288,841		177,153	387,680	(210,527)			(210,527)		177,153		111,688	111,688	1,600		L
278265-10-3	EATON VANCE CORP		03/11/2008	Various	33,158.000	1,012,625		261,206	1,505,705	(1,244,499)			(1,244,499)		261,206		751,420	751,420	4,974		L
313586-10-9	FANNIE MAE		03/18/2008	Various	71,900.000	1,896,585		3,333,602	2,874,562	459,040			459,040		3,333,602		(1,437,018)	(1,437,018)	25,165		L
31308T-10-0	FCSTONE GROUP		03/20/2008	Various	77,834.000	3,100,303		3,416,458	2,906,058	(177,495)			(177,495)		3,416,458		(316,155)	(316,155)			L
314211-10-3	FEDERATED INVESTORS		03/18/2008	Various	1,000.000	40,271		28,224	41,160	(12,936)			(12,936)		28,224		12,047	12,047	210		L
31620R-10-5	FIDELITY NATIONAL FINANCIAL, INC		03/11/2008	Various	57,999.000	922,586		525,568	847,365	(321,797)			(321,797)		525,568		397,018	397,018	12,240		L
316773-10-0	FIFTH THIRD BANCORP.		03/18/2008	Various	18,600.000	439,675		690,178	467,418	222,760			222,760		690,178		(250,503)	(250,503)	8,184		L
317492-10-6	FINANCIAL FEDERAL CORP		03/11/2008	Various	6,850.000	150,955		130,143	152,687	(22,544)			(22,544)		130,143		20,812	20,812	1,028		L
318522-30-7	FIRST AMERICAN CORP		03/11/2008	Various	25,223.000	798,834		714,711	860,609	(149,064)			(149,064)		711,545		87,289	87,289	5,549		L
31942D-10-7	FIRST CASH FINL SVCS INC		03/11/2008	Various	7,200.000	58,232		168,768	105,696	63,072			63,072		168,768		(110,536)	(110,536)			L
31983B-10-1	FIRST CMNTY BANCORP CALIF		03/11/2008	Various	6,800.000	171,536		396,016	280,432	115,584			115,584		396,016		(224,479)	(224,479)	2,176		L
319829-10-7	FIRST COMMONWEALTH FINL CORP		03/11/2008	Various	18,500.000	205,628		217,906	197,025	16,365			16,365		213,390		(7,762)	(7,762)	3,145		L
337907-10-9	FIRST FED FINANCIAL		03/11/2008	Various	3,500.000	106,503		97,639	125,370	(27,731)			(27,731)		97,639		8,865	8,865			L
320209-10-9	FIRST FINL BANCORP		03/11/2008	Various	8,400.000	99,692		125,916	95,760	30,156			30,156		125,916		(26,224)	(26,224)	1,428		L
320517-10-5	FIRST HORIZON NATIONAL		03/18/2008	Various	1,500.000	24,489		34,983	27,225	7,758			7,758		34,983		(10,494)	(10,494)	675		L
320771-10-8	FIRST MARBLEHEAD CORP		03/11/2008	MORGAN STANLEY DEAN WITTER	6,500.000	65,536		99,580	99,450	130			130		99,580		(34,044)	(34,044)			L
320867-10-4	FIRST MIDWEST BANCORP		03/11/2008	Various	15,687.000	416,088		363,137	480,022	(116,885)			(116,885)		363,137		52,952	52,952	4,863		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		03/11/2008	Various	28,529.000	335,132		381,702	343,489	36,481			36,481		379,970		(44,838)	(44,838)	3,994		L
337915-10-2	FIRSTMERIT CORP		03/11/2008	Various	21,054.000	408,499		456,422	421,291	32,082			32,082		453,372		(44,874)	(44,874)	6,106		L
337930-10-1	FLAGSTAR BANCORP INC.		03/11/2008	Various	9,500.000	60,885		105,372	66,215	39,157			39,157		105,372		(44,487)	(44,487)			L
352451-10-8	FRANKLIN BANK CORP		03/11/2008	Various	6,000.000	18,320		89,400	25,860	63,540			63,540		89,400		(71,080)	(71,080)			L
354613-10-1	FRANKLIN RESOURCES		03/18/2008	Various	22,200.000	2,473,993		2,502,238	2,540,346	(185,939)			(185,939)		2,354,407		119,585	119,585	4,440		L
313400-30-1	FREDDIE MAC		03/18/2008	Various	39,100.000	962,522		278,593	1,332,137	(1,053,544)			(1,053,544)		278,593		683,929	683,929	500		L
357288-10-9	FREMONT GENERAL CORP		03/03/2008	CANTOR, FITZGERALD & CO.	19,700.000	13,595		111,115	68,950	42,165			42,165		111,115		(97,520)	(97,520)			L
35907K-10-5	FRONTIER FINL CORP		03/11/2008	Various	10,400.000	167,626		234,312	193,128	41,184			41,184		234,312		(66,686)	(66,686)	1,820		L
37247D-10-6	GENWORTH FINL INC		03/18/2008	Various	16,700.000	382,388		550,756	425,015	125,741			125,741		550,756		(168,368)	(168,368)	1,670		L
37637Q-10-5	GLACIER BANCORP INC		03/11/2008	Various	12,650.000	236,781		260,823	237,061	19,845			19,845		256,906		(20,126)	(20,126)	1,645		L
38141G-10-4	GOLDMAN SACHS GROUP		03/26/2008	Various	77,060.000	13,777,674		13,806,394	6,507,413	(904,919)			(904,919)		13,806,394		(28,720)	(28,720)	10,976		L
40108N-10-6	GUARANTY FINANCIAL GRP		03/11/2008	Various	8,901.000	95,846		112,617		12,504			12,504		112,617		(16,771)	(16,771)			U
410120-10-9	HANCOCK HLDG CO		03/11/2008	Various	6,400.000	244,696		235,855	244,480	(8,625)			(8,625)		235,855		8,841	8,841	1,536		L
410495-10-5	HANMI FINANCIAL CORP		03/11/2008	Various	10,400.000	80,281		178,593	89,648	88,945			88,945		178,593		(98,312)	(98,312)	624		L
410867-10-5	HANOVER INS GROUP INC CO		03/11/2008	Various	13,421.000	573,349		240,593	614,682	(374,089)			(374,089)		240,593		332,756	332,756			L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		03/18/2008	Various	11,500.000	820,131		754,049	1,002,685	(248,636)			(248,636)		754,049		66,082	66,082	6,095		L
404132-10-2	HCC INSURANCE HOLDINGS INC		03/11/2008	Various	29,230.000	660,842		568,240	838,316	(270,077)			(270,077)		568,240		92,603	92,603	3,215		L
431294-10-7	HILB ROGAL & HOBBS CO		03/11/2008	Various	6,600.000	207,720		129,705	267,762	(138,057)			(138,057)		129,705		78,015	78,015			L
440327-10-4	HORACE MANN EDUCATORS		03/11/2008	Various	11,275.000	192,238		180,444	213,549	(33,104)			(33,104)		180,444		11,793	11,793			L
443683-10-7	HUDSON CITY BANCORP		03/18/2008	Various	5,700.000	93,025		77,541	85,614	(8,073)			(8,073)		77,541		15,484	15,484	513		L
446150-10-4	HUNTINGTON BANCSHARES, INC.		03/18/2008	Various	4,100.000	46,784		85,844	60,516	25,328			25,328		85,844		(39,059)	(39,059)	1,087		L
453838-10-4	INDEPENDENT BANK CORP		03/11/2008	Various	5,325.000	52,951		97,215	50,588	45,729			45,729		96,317		(43,366)	(43,366)	1,118		L
456607-10-0	INDYMAC BANCORP INC		03/11/2008	Various	18,882.000	99,699		111,841	112,348	(1,133)			(1,133)		111,215		(11,516)	(11,516)			L
456650-10-3	INFINITY PROPERTY & CASUALTY CORP		03/11/2008	Various	5,000.000	204,384		156,524	180,650	(24,127)			(24,127)		156,524		47,860	47,860			L
45841N-10-7	INTERACTIVE BKRS GRP A		03/03/2008	BERNSTEIN (SANFORD C.) & CO., INC.	94,200.000	2,877,241		3,264,220							3,264,220		(386,979)	(386,979)			L
45865V-10-0	INTERCONTINENTALEXC		03/18/2008	Various	38,063.000	5,260,050		6,920,222	5,248,128	(330,605)			(330,605)		6,920,222		(1,660,172)	(1,660,172)			L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		03/11/2008	Various	12,300.000	560,223		180,237	585,357	(409,375)			(409,375)		175,982		384,242	384,242			L
464119-10-6	IRWIN FINANCIAL		03/11/2008	Various	6,900.000	36,054		118,936	50,715	68,221			68,221		118,936		(82,882)	(82,882)			L
464288-77-8	ISHARES DJ US REGIONAL BANKS		03/11/2008	BERNSTEIN (SANFORD C.) & CO., INC.	34,100.000	1,264,614		1,399,785							1,399,785		(135,171)	(135,171)			L
47102X-10-5	JANUS CAPITAL FUNDING		03/18/2008	Various	2,400.000	56,545		28,320	78,840	(50,520)			(50,520)		28,320		28,225	28,225			L
472319-10-2	JEFFERIES GROUP INC NEW		03/11/2008	Various	27,560.000	460,458		278,865	635,258	(356,393)			(356,393)		278,865		181,593	181,593	3,445		L
46625H-10-0	JPMORGAN CHASE & COMPANY		03/18/2008	Various	151,200.000	6,197,652		4,698,572	5,198,279	(1,673,481)			(1,673,481)		4,963,143		1,234,509	1,234,509	45,254		L
493267-10-8	KEYCORP NEW COM		03/18/2008	Various	44,568.000	1,066,559		1,280,697	597,975	212,072			212,072		1,280,697		(214,137)	(214,137)	4,950		L
505447-10-2	LABRANCHE & CO INC		03/11/2008	Various	16,000.000	80,841		505,456	80,640	2,891			2,891		83,531		(2,690)	(2,690)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
514936-10-3	LANDAMERICA FINANCIAL GROUP		03/11/2008	Various	3,400.000	120,314		112,333	113,730	(1,397)			(1,397)		112,333		7,981	7,981	1,020		L
524901-10-5	LEGG MASON		03/18/2008	Various	16,700.000	1,185,613		1,307,189	1,221,605	50,165			50,165		1,271,770		(86,157)	(86,157)			L
524908-10-0	LEHMAN BROTHERS		03/18/2008	Various	63,018.000	2,117,758		3,561,890	4,123,898	(570,833)			(570,833)		3,553,064		(1,435,306)	(1,435,306)	10,713		L
527288-10-4	LEUCADIA NATIONAL C		03/18/2008	Various	2,000.000	92,034		22,020	94,200	(72,180)			(72,180)		22,020		70,014	70,014			L
534187-10-9	LINCOLN NATIONAL CORP.		03/18/2008	Various	9,900.000	513,118		434,396	576,378	(141,982)			(141,982)		434,396		78,722	78,722	4,108		L
55261F-10-4	M&T BANK CORP.		03/18/2008	Various	10,959.000	916,127		1,116,079	611,775	223,362			223,362		1,116,079		(199,952)	(199,952)	2,520		L
571748-10-2	MARSH & MCLENNAN		03/18/2008	Various	18,600.000	476,219		520,760	492,342	28,418			28,418		520,760		(44,541)	(44,541)	3,720		L
571837-10-3	MARSHALL & ILSLEY C		03/18/2008	Various	8,100.000	193,579		248,391	214,488	33,889			33,889		248,377		(54,799)	(54,799)	1,550		L
55262C-10-0	MBIA INC.		03/18/2008	Various	1,600.000	19,412		40,965	29,808	11,157			11,157		40,965		(21,553)	(21,553)	544		L
064058-10-0	MELLON BANK CORP.		03/18/2008	Various	147,100.000	6,695,415		6,969,963	7,172,596	(202,633)			(202,633)		6,969,963		(274,548)	(274,548)	3,168		L
589400-10-0	MERCURY GENERAL CORP		03/11/2008	Various	9,277.000	412,388		516,308	462,087	50,230			50,230		512,318		(99,930)	(99,930)			L
590188-10-8	MERRILL LYNCH & CO., INC.		03/18/2008	Various	87,130.000	4,392,398		4,454,355	3,805,912	(260,420)			(260,420)		4,454,355		(61,957)	(61,957)	30,496		L
59156R-10-8	METLIFE INC.		03/18/2008	Various	31,600.000	1,854,296		1,486,551	1,947,192	(460,641)			(460,641)		1,486,551		367,745	367,745			L
552848-10-3	MGIC INVESTMENT		03/18/2008	Various	900.000	12,935		36,034	20,187	15,847			15,847		36,034		(23,100)	(23,100)	23		L
615369-10-5	MOODY'S CORP		03/18/2008	Various	29,800.000	1,036,957		1,172,643	1,063,860	(22,734)			(22,734)		1,041,126		(4,168)	(4,168)	280		L
617446-44-8	MORGAN STANLEY		03/18/2008	Various	43,400.000	1,866,652		2,042,419	2,304,974	(262,555)			(262,555)		2,042,419		(175,768)	(175,768)	11,718		L
63080P-10-5	NARA BANCORP INC		03/11/2008	Various	6,000.000	66,953		99,769	70,020	25,592			25,592		95,612		(28,659)	(28,659)	165		L
635405-10-3	NATIONAL CITY CORP COM		03/18/2008	Various	79,520.000	778,507		1,298,562	1,308,899	(10,338)			(10,338)		1,298,562		(520,055)	(520,055)	16,699		L
637138-10-8	NATIONAL PENN BANCSHARES INC.		03/11/2008	Various	19,900.000	349,934		346,646							346,646		3,288	3,288			L
638904-10-2	NAVIGATORS GROUP INC		03/11/2008	Various	3,400.000	183,667		213,406							213,406		(29,740)	(29,740)			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		03/11/2008	Various	81,199.000	1,324,800		1,337,718	1,427,478	(103,060)			(103,060)		1,324,418		382	382	20,300		L
665859-10-4	NORTHERN TRUST CORP		03/18/2008	Various	18,300.000	1,345,194		1,339,824	1,401,414	(61,590)			(61,590)		1,339,824		5,371	5,371	5,124		L
629491-10-1	NYSE EURONEXT		03/18/2008	Various	18,200.000	1,408,865		1,575,543	1,597,414	(21,871)			(21,871)		1,575,543		(166,678)	(166,678)	175		L
680033-10-7	OLD NATL BANCORP IND		03/11/2008	Various	16,600.000	278,174		284,524							284,524		(6,350)	(6,350)	3,818		L
680223-10-4	OLD REPUBLIC INTL CORP		03/11/2008	Various	60,476.000	796,310		879,981	931,935	(51,954)			(51,954)		879,981		(83,671)	(83,671)	9,676		L
684010-10-1	OPTIONSXPRESS HLDGS INC		03/11/2008	Various	11,400.000	249,165		298,338	385,548	(87,210)			(87,210)		298,338		(49,173)	(49,173)			L
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS		03/11/2008	Various	12,400.000	396,770		132,820	487,940	(355,120)			(355,120)		132,820		263,950	263,950			L
724078-10-0	PIPER JAFFRAY COS INC		03/11/2008	Various	4,600.000	175,370		200,485	213,072	(20,069)			(20,069)		193,003		(17,632)	(17,632)			L
729136-11-9	PLIANT CORPORATION WARRANTS		01/01/2008	WRITE OFF OF INVESTMENT	400.000																U
693475-10-5	PNC FINANCIAL SERVICES GROUP		03/18/2008	Various	12,600.000	783,846		809,800	827,190	(17,390)			(17,390)		809,800		(25,954)	(25,954)	7,938		L
736400-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		03/11/2008	Various	4,100.000	155,116		147,261	162,647	(15,386)			(15,386)		147,261		7,855	7,855			L
740884-10-1	PRESIDENTIAL LIFE		03/11/2008	Various	7,900.000	134,687		109,435	138,329	(29,356)			(29,356)		108,973		25,715	25,715	988		L
74251V-10-2	PRINCIPAL FINANCIAL		03/18/2008	Various	34,100.000	2,191,992		2,157,368	2,347,444	(190,076)			(190,076)		2,157,368		34,624	34,624			L
742962-10-3	PRIVATEBANCORP INC.		03/11/2008	Various	6,000.000	180,894		178,057	156,720	(21,954)			(21,954)		178,057		2,837	2,837			L
74267C-10-6	PROASSURANCE CORP		03/11/2008	Various	8,600.000	437,528		291,454	472,312	(180,858)			(180,858)		291,454		146,075	146,075			L
743315-10-3	PROGRESSIVE CORP		03/18/2008	Various	89,500.000	1,650,828		1,578,476	1,714,820	(136,344)			(136,344)		1,578,476		72,352	72,352	1,291		L
743606-10-5	PROSPERITY BANCSHARES INC		03/11/2008	Various	9,000.000	248,809		279,348	264,510	13,845			13,845		278,355		(29,546)	(29,546)	1,125		L
743674-10-3	PROTECTIVE LIFE CORP		03/11/2008	Various	18,305.000	707,208		446,390	750,871	(304,481)			(304,481)		446,390		260,817	260,817	4,119		L
743859-10-0	PROVIDENT BANKSHARES CORP		03/11/2008	Various	7,290.000	79,083		143,829	155,933	(12,104)			(12,104)		143,829		(64,746)	(64,746)	2,369		L
744320-10-2	PRUDENTIAL FINANCIA		03/18/2008	Various	32,200.000	2,697,207		2,685,478	2,995,888	(375,609)			(375,609)		2,620,279		76,928	76,928			L
749607-10-7	R L I CORP.		03/11/2008	Various	6,500.000	341,084		152,939	369,135	(216,196)			(216,196)		152,939		188,145	188,145	1,495		L
750236-10-1	RADIAN GROUP INC		03/11/2008	Various	20,942.000	117,880		182,396	244,603	(62,206)			(62,206)		182,396		(64,516)	(64,516)	419		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		03/11/2008	Various	24,302.000	542,698		244,605	793,703	(549,099)			(549,099)		244,605		298,094	298,094	2,673		L
7591EP-10-0	REGIONS FINANCIAL CORP		03/18/2008	Various	27,900.000	609,441		861,677	659,835	201,842			201,842		861,677		(252,235)	(252,235)	10,602		L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		01/31/2008	Various	82,479.000	4,628,901		4,690,929	4,968,535	(277,606)			(277,606)		4,690,929		(62,029)	(62,029)			L
761557-10-7	REWARDS NETWORKS INC		03/11/2008	Various	6,100.000	26,892		40,686	30,317	1,382			1,382		31,699		(4,807)	(4,807)			L
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		02/19/2008	CANTOR, FITZGERALD & CO.	30,800.000	1,214,443		1,166,085							1,166,085		48,358	48,358			L
784117-10-3	S E I CORP.		03/11/2008	Various	33,134.000	826,768		495,462	1,065,921	(570,459)			(570,459)		495,462		331,306	331,306	2,319		L
78648T-10-0	SAFETY INS GROUP INC		03/11/2008	Various	3,500.000	117,963		148,204	128,170	18,658			18,658		146,828		(28,865)	(28,865)	1,400		L
78402P-10-4	SCPIE HOLDINGS INC		03/11/2008	Various	3,200.000	87,379		33,926	87,904	(57,536)			(57,536)		30,369		57,010	57,010			L
816300-10-7	SELECTIVE INSURANCE GROUP		03/11/2008	Various	14,000.000	345,201		152,843	321,860	(169,017)			(169,017)		152,843		192,358	192,358	1,820		L
82669G-10-4	SIGNATURE BK NEW YORK NY		03/11/2008	Various	7,700.000	191,677		262,570	259,875	2,695			2,695		262,570		(70,893)	(70,893)			L
78442P-10-6	SLM CORPORATION		03/18/2008	Various	53,300.000	1,028,357		1,942,038	1,073,462	(70,289)			(70,289)		1,003,173		25,184	25,184			L
837841-10-5	SOUTH FINANCIAL GROUP INC		03/11/2008	Various	14,500.000	214,195		270,525	226,635	40,574			40,574		267,209		(53,014)	(53,014)	2,755		L
845905-10-8	SOVEREIGN BANCORP		03/18/2008	Various	4,100.000	42,978		70,449	46,740	23,709			23,709		70,449		(27,470)	(27,470)			L
852891-10-0	STANCORP FINANCIAL GROUP INC		03/11/2008	Various	13,952.000	649,978		304,806	702,902	(398,096)			(398,096)		304,806		345,172	345,172			L
857477-10-3	STATE STREET CORP.		03/18/2008	Various	18,100.000	1,460,866		1,198,041	1,469,720	(271,679)			(271,679)		1,198,041		262,825	262,825	4,163		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
859158-10-7	STERLING BANCORP.		03/11/2008	Various	4,900.000	71,755		80,377	66,836	13,385			13,385		80,221		(8,466)	(8,466)			L
858907-10-8	STERLING BANCSHARES		03/11/2008	Various	15,525.000	145,671		121,164	173,259	(52,095)			(52,095)		121,164		24,507	24,507	854		L
859319-10-5	STERLING FINL CORP/WA		03/11/2008	Various	13,510.000	205,515		310,500	226,833	83,668			83,668		310,500		(104,985)	(104,985)	1,283		L
860372-10-1	STEWART INFORMATION SERVICES CORP		03/11/2008	Various	4,000.000	112,408		87,864	104,360	(16,496)			(16,496)		87,864		24,544	24,544			L
867914-10-3	SUNTRUST BANKS, INC.		03/18/2008	Various	12,400.000	735,568		816,490	774,876	41,614			41,614		816,490		(80,922)	(80,922)	5,852		L
869099-10-1	SUSQUEHANNA BANCSHARES INC		03/11/2008	Various	21,500.000	429,090		421,014	396,460	21,869			21,869		418,329		10,761	10,761	5,590		L
784860-10-1	SVB FINANCIAL GROUP		03/11/2008	Various	9,032.000	400,051		254,973	455,213	(200,240)			(200,240)		254,973		145,078	145,078			L
78503N-10-7	SWS GROUP INC		03/11/2008	Various	6,474.000	71,304		57,560	82,026	(26,741)			(26,741)		55,285		16,019	16,019	518		L
87161C-10-5	SYNOVUS FINANCIAL		03/11/2008	Various	84,800.000	1,085,465		1,003,253	175,784	(11,477)			(11,477)		1,003,253		82,212	82,212	1,497		L
74144T-10-8	T. ROWE PRICE GROUP		03/18/2008	Various	3,000.000	147,147		49,500	182,640	(133,140)			(133,140)		49,500		97,647	97,647	888		L
872275-10-2	TCF FINANCIAL		03/11/2008	Various	29,381.000	540,404		651,091	526,801	110,488			110,488		637,289		(96,885)	(96,885)	7,345		L
69344M-10-1	THE PMI GROUP INC		03/11/2008	Various	22,767.000	140,625		422,867	302,346	120,522			120,522		422,867		(282,242)	(282,242)	1,195		L
891027-10-4	TORCHMARK CORP		03/18/2008	Various	1,100.000	66,238		22,010	66,583	(44,573)			(44,573)		22,010		44,228	44,228	143		L
891777-10-4	TOWER GROUP INC		03/11/2008	Various	6,000.000	148,691		159,316	200,400	(41,084)			(41,084)		159,316		(10,624)	(10,624)			L
89267P-10-5	TRADESTATION GROUP INC		03/11/2008	Various	6,000.000	59,191		72,018	85,260	(15,080)			(15,080)		70,180		(10,989)	(10,989)			L
89417E-10-9	TRAVELERS COMPANIES INC		03/18/2008	Various	29,500.000	1,420,287		1,198,111	1,587,100	(388,989)			(388,989)		1,198,111		222,176	222,176	4,002		L
895925-10-5	TRIAD GUARANTY INC		03/11/2008	Various	3,300.000	15,312		131,769	32,340	99,429			99,429		131,769		(116,457)	(116,457)			L
898349-10-5	TRUSTCO BANK CORP NY		03/11/2008	Various	16,782.000	145,436		146,246	166,477	(24,637)			(24,637)		141,841		3,595	3,595	2,685		L
902973-30-4	U.S. BANCORP		03/18/2008	Various	83,600.000	2,719,941		2,364,997	2,653,464	(288,467)			(288,467)		2,364,997		354,944	354,944	35,530		L
90262T-30-8	UCBH HOLDINGS INC		03/11/2008	Various	24,900.000	235,857		233,332	352,584	(123,590)			(123,590)		228,994		6,863	6,863	747		L
74347R-74-3	ULTRA FINL PROSHARES		03/11/2008	Various	164,890.000	6,043,409		6,678,679	1,989,830	223,182			223,182		6,678,679		(635,270)	(635,270)			L
74347R-62-8	ULTRASHORT FINL		03/19/2008	Various	263,200.000	30,656,260		32,700,355							32,700,355		(2,044,096)	(2,044,096)			L
74347R-87-5	ULTRASHORT QQQ PROSHARES		03/12/2008	Various	190,600.000	9,616,979		9,875,353							9,875,353		(258,374)	(258,374)			L
902788-10-8	UMB FINL CORP		03/11/2008	Various	9,300.000	363,979		362,090	356,748	5,342			5,342		362,090		1,889	1,889			L
904214-10-3	UMPQUA HOLDINGS CORP		03/11/2008	Various	15,000.000	224,113		331,330	230,100	100,246			100,246		330,346		(106,233)	(106,233)	2,850		L
909907-10-7	UNITED BANKSHARES		03/11/2008	Various	11,500.000	304,884		266,307	322,230	(55,923)			(55,923)		266,307		38,578	38,578	3,335		L
90984P-10-5	UNITED COMMUNITY BANKS INC		03/11/2008	Various	10,600.000	168,089		279,781	167,480	112,301			112,301		279,781		(111,692)	(111,692)	954		L
910331-10-7	UNITED FIRE & CASUALTY CO		03/11/2008	Various	4,500.000	154,940		161,870	130,905	23,433			23,433		154,338		602	602	1,350		L
913275-10-3	UNITRIN, INC.		03/11/2008	Various	13,542.000	461,572		443,049	649,881	(206,832)			(206,832)		443,049		18,523	18,523	6,365		L
91529Y-10-6	UNUM GROUP		03/18/2008	Various	4,000.000	88,521		53,620	95,160	(41,540)			(41,540)		53,620		34,901	34,901	300		L
929903-10-2	WACHOVIA CORP NEW COM		03/18/2008	Various	83,900.000	2,589,418		3,420,181	3,190,717	229,464			229,464		3,420,181		(830,763)	(830,763)	35,008		L
930059-10-0	WADDELL & REED FINANCIAL		03/11/2008	Various	21,968.000	661,813		433,730	792,825	(365,828)			(365,828)		426,997		234,816	234,816	3,735		L
939322-10-3	WASH MUTUAL INC		03/18/2008	Various	120,049.000	1,467,637		1,731,107	1,633,867	97,240			97,240		1,731,107		(263,469)	(263,469)	14,223		L
938824-10-9	WASHINGTON FEDERAL		03/11/2008	Various	22,865.000	516,109		357,210	482,680	(131,225)			(131,225)		351,455		164,653	164,653	4,802		L
947890-10-9	WEBSTER FINANCIAL CORP		03/11/2008	Various	14,813.000	407,636		441,445	473,572	(32,127)			(32,127)		441,445		(33,809)	(33,809)	4,444		L
949746-10-1	WELLS FARGO & CO		03/18/2008	Various	205,600.000	6,265,236		5,843,003	2,505,770	(358,994)			(358,994)		5,843,003		422,233	422,233	50,592		L
957090-10-3	WESTAMERICA BANCORPORATION		03/11/2008	Various	7,945.000	378,024		297,803	353,950	(61,232)			(61,232)		292,718		85,307	85,307	2,701		L
966612-10-3	WHITNEY HOLDING CORP		03/11/2008	Various	14,500.000	362,983		246,660	379,175	(132,515)			(132,515)		246,660		116,324	116,324	4,205		L
971807-10-2	WILMINGTON TRUST CORPORATION		03/11/2008	Various	17,959.000	546,291		514,956	632,157	(117,204)			(117,204)		514,953		31,338	31,338	6,016		L
97186T-10-8	WILSHIRE BANCORP INC		03/11/2008	Various	4,100.000	30,166		53,084	32,185	20,448			20,448		52,633		(22,467)	(22,467)	205		L
97650W-10-8	WINTRUST FINANCIAL CORP		03/11/2008	Various	6,000.000	211,773		214,775	198,780	15,214			15,214		213,994		(2,220)	(2,220)	1,080		L
981419-10-4	WORLD ACCEPTANCE CORP		03/11/2008	Various	4,800.000	142,293		86,003	129,504	(43,501)			(43,501)		86,003		56,290	56,290			L
989390-10-9	ZENITH NATIONAL INS CORP		03/11/2008	Various	9,700.000	331,162		236,384	433,881	(198,860)			(198,860)		235,021		96,141	96,141	4,850		L
989701-10-7	ZIONS BANCORP		03/18/2008	Various	1,200.000	56,106		65,574	56,028	9,546			9,546		65,574		(9,467)	(9,467)	516		L
057085-10-4	MACQUARIE GROUP LTD	D	03/06/2008	ALLIANCE BERNSTEIN	28,869.000	1,417,762		1,814,378	1,925,391	(111,013)			(111,013)		1,814,378	308,893	(705,508)	(396,616)	37,490		L
078063-11-4	QBE INS GROUP NPV	D	03/13/2008	ALLIANCE BERNSTEIN	75,439.000	1,469,762		1,045,360	2,118,276	(1,135,204)			(1,135,204)		1,045,360	223,626	200,777	424,403	39,725		U
G0070K-10-3	ACE LIMITED	F	03/18/2008	Various	15,200.000	856,615		775,041	939,056	(164,015)			(164,015)		775,041		81,574	81,574	4,104		L
G3223R-10-8	EVEREST RE GROUP LTD	F	03/11/2008	Various	16,771.000	1,578,439		1,118,647	1,683,808	(565,161)			(565,161)		1,118,647		459,792	459,792	8,050		L
G54050-1Z-5	LAZARD LTD	F	01/01/2008	VARIOUS	1,877,002.960	1,877,003		1,877,003	2,092,800	(215,797)			(215,797)		1,877,003						L
G98255-10-5	XL CAPITAL LTD	F	03/18/2008	Various	6,300.000	223,098		432,426	316,953	115,473			115,473		432,426		(209,328)	(209,328)	190		L
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	03/25/2008	ALLIANCE BERNSTEIN	2,098,000.000	1,424,499		1,179,800	1,778,480	(621,995)			(621,995)		1,179,800	(162)	244,861	244,699			L
318672-10-2	FIRST BANCORP	F	03/11/2008	Various	25,500.000	249,683		194,173	185,895	(2,829)			(2,829)		183,066		66,617	66,617			L
H3698D-41-9	CREDIT SUISSE GRP CHF0.5	D	01/10/2008	ALLIANCE BERNSTEIN	39,255.000	2,198,432		1,301,904	2,363,151	(1,061,247)			(1,061,247)		1,301,904	262,036	634,493	896,528			L
H4407G-26-3	JULIUS BAER HLDGS AG-REG PAR CHF .05	D	02/07/2008	ALLIANCE BERNSTEIN	28,891.000	1,948,012		2,458,168	2,395,208	62,960			62,960		2,458,168	178,667	(688,823)	(510,156)			U
6799999. Common Stocks - Banks, Trust and Insurance Companies						311,832,474	XXX	324,757,406	227,666,791	(29,904,134)			(29,904,134)		322,183,762	973,059	(11,324,348)	(10,351,289)	1,015,519	XXX	XXX
885535-10-4	3 COM CORP.		03/11/2008	Various	104,048.000	330,394		427,257	470,297	(51,553)			(51,553)		418,744		(88,349)	(88,349)			L
88579Y-10-1	3M COMPANY		03/18/2008	Various	87,800.000	7,246,537		6,793,076	7,403,296	(610,220)			(610,220)		6,793,076		453,462	453,462	4,400		L
350865-10-1	4 KIDS ENTERTAINMENT INC		03/11/2008	Various	3,200.000	38,426		44,164	42,080	(208)			(208)		41,872		(3,446)	(3,446)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
65440K-10-6	99 CENTS ONLY STORES		03/11/2008	Various	12,316.000	118,430		180,314	98,035	56,475			56,475		154,510		(36,080)	(36,080)			L
000361-10-5	A A R CORP.		03/11/2008	Various	9,050.000	226,825		91,639	344,172	(265,766)			(265,766)		78,406		148,419	148,419			L
001963-10-7	A S V INC		02/25/2008	CANTOR, FITZGERALD & CO.	4,500.000	80,819		80,853	62,325	17,620			17,620		79,945		874	874			L
002535-20-1	AARONS RENTS		03/11/2008	Various	12,225.000	246,495		211,446	235,209	(30,051)			(30,051)		205,158		41,338	41,338	196		L
002567-10-5	ABAXIS INC		03/11/2008	Various	5,500.000	135,881		168,301							168,301		(32,419)	(32,419)			L
002824-10-0	ABBOTT LABS		03/18/2008	Various	219,500.000	11,993,349		11,818,146	6,271,955	(901,079)			(901,079)		11,818,146		175,203	175,203	15,600		L
002896-20-7	ABERCROMBIE & FITCH		03/18/2008	Various	18,800.000	1,485,423		1,485,748	71,973	(15,180)			(15,180)		1,485,748		(325)	(325)	980		L
000957-10-0	ABM INDUSTRIES		03/11/2008	Various	14,000.000	302,885		160,002	285,460	(125,458)			(125,458)		160,002		142,883	142,883	1,750		L
004239-10-9	ACADIA REALTY TRUST		03/27/2008	Various	20,400.000	469,449		381,426	522,444	(141,398)			(141,398)		381,426		88,023	88,023	8,519		L
004498-10-1	ACI WORLDWIDE INC		03/11/2008	Various	9,903.000	187,258		108,050	188,553	(80,503)			(80,503)		108,050		79,208	79,208			L
004934-10-5	ACTEL CORP		03/11/2008	Various	6,000.000	76,404		118,321	81,960	26,847			26,847		108,807		(32,403)	(32,403)			L
004930-20-2	ACTIVISION		03/11/2008	Various	111,055.000	3,009,496		1,781,463	2,190,524	(1,456,766)			(1,456,766)		1,781,463		1,228,034	1,228,034			L
00508X-20-3	ACTUANT CORP		03/11/2008	MORGAN STANLEY DEAN WITTER	7,700.000	213,989		201,641	261,877	(60,236)			(60,236)		201,641		12,348	12,348			L
00508Y-10-2	ACUITY BRANDS INC		03/13/2008	Various	21,715.000	919,960		540,473	977,175	(436,702)			(436,702)		540,473		379,487	379,487	2,823		L
005125-10-9	ACXIOM CORP		03/11/2008	Various	17,991.000	214,914		356,663	211,034	145,628			145,628		356,663		(141,748)	(141,748)	1,079		L
00651F-10-8	ADAPTEC INC.		03/11/2008	Various	25,500.000	63,481		129,614	86,190	28,565			28,565		114,755		(51,274)	(51,274)			L
000886-30-9	ADC TELECOMMUNICATI		03/11/2008	Various	30,400.000	395,046		540,732	472,720	68,012			68,012		540,732		(145,686)	(145,686)			L
007094-10-5	ADMINISTAFF INC		03/11/2008	Various	13,300.000	336,288		339,702	376,124	(39,351)			(39,351)		336,773		(485)	(485)	1,463		L
00724F-10-1	ADOBE SYSTEMS		03/18/2008	Various	74,800.000	2,806,496		2,992,135	3,196,204	(204,069)			(204,069)		2,992,135		(185,640)	(185,640)			L
00738A-10-6	ADTRAN INC		03/11/2008	Various	16,400.000	297,828		282,881	350,632	(76,797)			(76,797)		273,835		23,993	23,993	1,476		L
00751Y-10-6	ADVANCED AUTO PARTS INC.		03/13/2008	Various	34,849.000	1,163,535		1,169,554	1,323,914	(161,052)			(161,052)		1,162,862		673	673	2,091		L
007973-10-0	ADVANCED ENERGY INDUSTRIES		03/11/2008	Various	8,800.000	115,525		116,960	115,104	(12,548)			(12,548)		102,556		12,968	12,968			L
00763M-10-8	ADVANCED MEDICAL OPTICS		03/11/2008	Various	15,589.000	324,166		349,848	382,398	(34,694)			(34,694)		347,704		(23,538)	(23,538)			L
007903-10-7	ADVANCED MICRO DEVICES, INC.		03/18/2008	Various	69,500.000	477,766		826,978	521,250	(13,706)			(13,706)		507,544		(29,778)	(29,778)			L
007974-10-8	ADVENT SOFTWARE		03/11/2008	Various	5,190.000	231,312		84,366	280,779	(196,413)			(196,413)		84,366		146,946	146,946			L
00766T-10-0	AECOM TECHNOLOGY GROUP		03/12/2008	Various	267,600.000	6,966,625		7,811,379							7,811,379		(844,754)	(844,754)			L
007865-10-8	AEROPOSTALE INC		03/13/2008	Various	49,860.000	1,296,264		958,119	1,321,290	(364,967)			(364,967)		956,323		339,941	339,941			L
00817Y-10-8	AETNA INC.		03/18/2008	Various	194,600.000	9,833,366		10,771,538	4,526,032	(411,197)			(411,197)		10,771,538		(938,172)	(938,172)			L
008190-10-0	AFFILIATED COMPUTER SVCS IN		03/18/2008	Various	11,782.000	589,768		502,844	531,368	(28,524)			(28,524)		502,844		86,924	86,924			L
00826T-10-8	AFFYMETRIX INC		03/11/2008	Various	17,964.000	298,876		516,653	415,687	81,702			81,702		497,389		(198,513)	(198,513)			U
001084-10-2	AGCO CORP.		03/11/2008	Various	76,280.000	4,855,959		3,941,110	2,398,334	(1,323,637)			(1,323,637)		3,933,643		922,317	922,317			L
00846U-10-1	AGILENT TECHNOLOGIE		03/18/2008	Various	51,200.000	1,778,035		1,595,942	1,881,088	(285,146)			(285,146)		1,595,942		182,093	182,093			L
00847J-10-5	AGILYSYS INC		03/11/2008	Various	9,100.000	107,785		94,497	137,592	(52,399)			(52,399)		85,193		22,592	22,592	273		L
008916-10-8	AGRIUM INC		03/24/2008	Various	108,000.000	7,143,163		7,578,922							7,578,922		(435,758)	(435,758)			L
001282-10-2	AH BELO CORP CL A		03/11/2008	Various	5,100.200	58,632		85,447							85,447		(26,814)	(26,814)			L
009158-10-6	AIR PRODUCTS & CHEM		03/18/2008	Various	21,000.000	1,951,026		1,755,598	2,071,230	(315,632)			(315,632)		1,755,598		195,428	195,428	7,980		L
009363-10-2	AIRGAS INC		03/11/2008	Various	20,509.000	910,663		270,344	1,068,724	(800,273)			(800,273)		268,451		642,212	642,212	1,729		L
00949P-10-8	AIRTRAN HOLDINGS INC		03/11/2008	Various	23,951.000	163,416		275,806	171,489	93,857			93,857		265,346		(101,930)	(101,930)			L
001547-10-8	AK STEEL HOLDING CORP.		03/13/2008	Various	9,620.000	515,947		331,818	444,829	(113,011)			(113,011)		331,818		184,130	184,130	481		L
00971T-10-1	AKAMAI TECHNOLOGIES		03/18/2008	Various	1,900.000	64,423		93,531	65,740	27,791			27,791		93,531		(29,107)	(29,107)			L
011659-10-9	ALASKA AIR GROUP, INC.		03/11/2008	Various	10,627.000	243,114		250,626	265,781	(16,126)			(16,126)		249,655		(6,541)	(6,541)			L
012348-10-8	ALBANY INTERNATIONAL CORP.		03/11/2008	Various	7,800.000	264,994		138,581	289,380	(150,887)			(150,887)		138,493		126,501	126,501	858		L
012653-10-1	ALBEMARLE CORP		03/11/2008	Various	20,635.000	759,513		231,326	851,194	(619,868)			(619,868)		231,326		528,187	528,187	2,167		L
013078-10-0	ALBERTO CULVER CO		03/11/2008	Various	21,259.000	570,448		411,433	521,696	(114,319)			(114,319)		407,377		163,071	163,071	1,382		L
013817-10-1	ALCOA INC		03/18/2008	Various	38,900.000	1,484,224		1,158,985	1,173,255	(276,761)			(276,761)		1,158,985		325,239	325,239	5,457		L
014482-10-3	ALEXANDER & BALDWIN, INC.		03/11/2008	Various	11,207.000	486,308		305,535	578,954	(273,419)			(273,419)		305,535		180,773	180,773	3,250		L
015271-10-9	ALEXANDRIA REAL ESTATE		03/28/2008	Various	20,900.000	1,853,948		1,560,538	2,124,903	(555,226)			(555,226)		1,560,538		293,410	293,410	18,809		L
01642T-10-8	ALKERMES INC		02/22/2008	LAZARD FRERES & COMPANY	87,500.000	1,131,983		1,255,313	1,364,125	(108,813)			(108,813)		1,255,313		(123,330)	(123,330)			L
01741R-10-2	ALLEGHENY TECHNOLOG		03/18/2008	Various	11,500.000	880,101		1,025,064	993,600	31,464			31,464		1,025,064		(144,963)	(144,963)	54		L
018490-10-2	ALLERGAN INC.		03/18/2008	Various	38,900.000	2,403,605		2,358,183	2,498,936	(140,753)			(140,753)		2,358,183		45,422	45,422	175		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		03/11/2008	Various	20,343.000	920,769		950,467	1,525,522	(583,388)			(583,388)		942,134		(21,364)	(21,364)			L
01877R-10-8	ALLIANCE RESOURCE PARTNERS		03/11/2008	MORGAN STANLEY DEAN WITTER	6,000.000	220,796		210,506							210,506		10,290	10,290	3,510		L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		03/11/2008	Various	8,613.000	882,374		204,505	979,815	(775,310)			(775,310)		204,505		677,869	677,869			L
019589-30-8	ALLIED WASTE INDUSTRIES INC		03/18/2008	Various	153,800.000	1,590,985		1,465,625	31,958	(15,559)			(15,559)		1,465,625		125,361	125,361			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS INC		03/11/2008	Various	13,600.000	129,261		346,528	264,112	82,416			82,416		346,528		(217,267)	(217,267)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
020520-10-2	ALON USA ENERGY INC		03/11/2008	Various	7,200.000	88,590		149,358	195,696	90,271		136,610	(46,338)		149,358		(60,768)	(60,768)	288		L
020813-10-1	ALPHARMA INC		03/11/2008	Various	12,900.000	340,914		217,824	259,935	(61,782)			(61,782)		198,153		142,760	142,760			L
021441-10-0	ALTERA CORP.		03/18/2008	Various	4,100.000	73,794		49,733	79,212	(29,479)			(29,479)		49,733		24,061	24,061	164		L
023135-10-6	AMAZON CORP.		03/18/2008	Various	215,900.000	16,101,314		19,535,176	10,394,208	(800,557)			(800,557)		19,535,176		(3,433,862)	(3,433,862)			L
00163T-10-9	AMB PROPERTY CORP		03/11/2008	Various	62,864.000	3,035,200		1,547,703	3,618,452	(2,077,243)			(2,077,243)		1,547,703		1,487,497	1,487,497	25,274		L
02341W-10-3	AMCOL INTL CORP		03/11/2008	Various	7,400.000	220,433		150,064	266,622	(117,892)			(117,892)		148,730		71,703	71,703	1,184		L
023436-10-8	AMEDISYS INC		03/11/2008	Various	5,034.000	197,892		116,717	244,250	(127,827)			(127,827)		116,423		81,468	81,468			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/25/2008	Various	11,700.000	328,551		325,862	314,145	(22,358)			(22,358)		325,862		2,689	2,689	(8,940)		L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		03/11/2008	Various	66,450.000	1,200,728		865,356	1,380,167	(514,811)			(514,811)		865,356		335,373	335,373	6,645		L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		03/11/2008	Various	14,848.000	269,329		322,131	301,414	16,937			16,937		318,351		(49,022)	(49,022)	1,485		L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		03/11/2008	Various	17,000.000	233,214		138,041	245,820	(107,779)			(107,779)		138,041		95,173	95,173			L
029912-20-1	AMERICAN TOWER CORP		03/18/2008	Various	53,100.000	2,131,506		2,285,985	2,262,060	23,925			23,925		2,285,985		(154,479)	(154,479)			L
03073T-10-2	AMERIGROUP CORPORATE		03/13/2008	Various	20,908.000	649,324		503,651	762,097	(262,422)			(262,422)		499,675		149,649	149,649			L
03073E-10-5	AMERISOURCEBERGEN CORP		03/18/2008	Various	8,286.000	332,087		332,214	371,793	(39,579)			(39,579)		332,214		(127)	(127)	621		L
031100-10-0	AMETEK INC		03/11/2008	Various	27,743.000	1,163,492		289,289	1,299,482	(1,010,193)			(1,010,193)		289,289		874,203	874,203			L
031162-10-0	AMGEN INC		03/25/2008	Various	180,300.000	8,148,093		9,602,200	8,373,132	166,578			166,578		8,539,710		(391,617)	(391,617)			L
031538-10-1	AMIS HOLDINGS INC		03/11/2008	Various	17,000.000	108,361		212,840	170,340	42,500			42,500		212,840		(104,479)	(104,479)			L
001744-10-1	AMN HEALTHCARES SERVICES INC		03/11/2008	Various	8,700.000	139,263		191,400	149,379	42,021			42,021		191,400		(52,137)	(52,137)			L
032095-10-1	AMPHENOL GROUP		03/11/2008	Various	46,686.000	1,680,953		811,797	2,164,830	(1,353,033)			(1,353,033)		811,797		869,156	869,156	700		L
03232P-40-5	AMSUNG CORP		03/11/2008	Various	7,850.000	183,877		135,191	212,421	(77,230)			(77,230)		135,191		48,686	48,686			L
032511-10-7	ANADARKO PETROLEUM		03/18/2008	Various	17,000.000	1,107,458		746,776	1,116,730	(369,954)			(369,954)		746,776		360,683	360,683	549		L
032654-10-5	ANALOG DEVICES		03/18/2008	Various	42,000.000	1,262,953		1,291,287	1,331,400	(88,387)			(88,387)		1,243,013		19,939	19,939	738		L
032657-20-7	ANALOGIC CORP.		03/11/2008	Various	3,600.000	228,541		152,635	243,792	(93,868)			(93,868)		149,924		78,617	78,617	360		L
034164-10-3	ANDERSON INC		03/11/2008	Various	4,500.000	195,573		195,292	201,600	(6,308)			(6,308)		195,292		281	281	349		L
034663-10-4	ANGELICA CORP.		03/11/2008	Various	5,400.000	87,752		66,947	103,140	(38,859)			(38,859)		64,281		23,471	23,471	594		L
035290-10-5	ANIXTER INTERNATIONAL INC		03/11/2008	Various	15,700.000	1,063,897		581,964	977,639	(395,675)			(395,675)		581,964		481,932	481,932			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		03/03/2008	BERNSTEIN (SANFORD C.) & CO., INC.	220,700.000	4,390,006		4,425,861							4,425,861		(35,855)	(35,855)			L
036115-10-3	ANNTAYLOR STORES INC		03/11/2008	Various	23,826.000	568,141		505,929	608,993	(108,762)			(108,762)		500,231		67,910	67,910			L
036384-10-5	ANSOFT CORP		03/11/2008	Various	4,700.000	112,033		138,603	121,495	17,108			17,108		138,603		(26,570)	(26,570)			L
03662Q-10-5	ANSYS INC		03/11/2008	Various	57,447.000	2,122,932		1,674,884	2,381,753	(710,365)			(710,365)		1,671,388		451,544	451,544			L
037411-10-5	APACHE CORP.		03/18/2008	Various	41,352.000	4,801,376		4,036,836	2,220,916	(507,612)			(507,612)		4,036,836		764,540	764,540	8,713		L
03748R-10-1	APARTMENT INVT & MGMT CO		03/18/2008	Various	1,200.000	42,622		44,691	36,710	2,446			2,446		44,691		(2,070)	(2,070)	2,653		L
037598-10-9	APOGEE ENTERPRISES, INC.		03/11/2008	Various	9,500.000	144,125		85,869	162,545	(76,676)			(76,676)		85,869		58,256	58,256	703		L
037604-10-5	APOLLO GROUP		03/18/2008	Various	73,553.000	5,064,326		5,555,457	5,159,743	395,714			395,714		5,555,457		(491,131)	(491,131)			L
037833-10-0	APPLE INC.		03/18/2008	Various	303,944.000	43,272,527		48,474,118	34,402,931	(8,216,184)			(8,216,184)		48,474,118		(5,201,591)	(5,201,591)			L
038020-10-3	APPLERA CORP-APPLIE		03/18/2008	Various	2,100.000	70,851		40,106	71,232	(31,126)			(31,126)		40,106		30,745	30,745	89		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		03/11/2008	Various	17,700.000	479,620		271,071	513,654	(242,583)			(242,583)		271,071		208,549	208,549	2,655		L
038222-10-5	APPLIED MATERIALS		03/28/2008	Various	325,757.000	6,081,330		6,174,263	3,448,228	(87,029)			(87,029)		6,074,135		7,195	7,195	2,073		L
038237-10-3	APPLIED SIGNAL TECHNOLOGY		03/11/2008	Various	2,700.000	30,371		49,889	36,666	2,526			2,526		39,192		(8,821)	(8,821)	338		L
037933-10-8	APRIA HEALTHCARE GROUP INC		03/11/2008	Various	22,284.000	431,939		555,943	480,666	67,813			67,813		548,479		(116,540)	(116,540)			L
038336-10-3	APTARGROUP INC		03/13/2008	Various	28,777.000	1,055,972		593,971	1,177,267	(583,296)			(583,296)		593,971		462,002	462,002	3,741		L
03875Q-10-8	ARBITRON INC		03/11/2008	Various	7,500.000	327,693		176,898	311,775	(137,874)			(137,874)		173,901		153,791	153,791	750		L
03937R-10-2	ARCH CHEMICALS INC		03/11/2008	Various	6,000.000	209,827		117,226	220,500	(103,274)			(103,274)		117,226		92,601	92,601	1,200		L
039380-10-0	ARCH COAL INC		03/11/2008	Various	37,242.000	1,817,548		482,351	1,673,283	(1,190,932)			(1,190,932)		482,351		1,335,198	1,335,198	2,607		L
039483-10-2	ARCHER-DANIELS-MIDL		03/20/2008	Various	150,200.000	6,314,522		5,998,444	3,491,536	(902,368)			(902,368)		5,998,444		316,078	316,078	19,526		L
039670-10-4	ARCTIC CAT INC		03/11/2008	Various	10,700.000	77,430		129,161	127,758	(902)			(902)		126,857		(49,427)	(49,427)	749		L
040790-10-7	ARKANSAS BEST CORP DEL		03/11/2008	Various	6,500.000	193,441		141,002	142,610	(1,608)			(1,608)		141,002		52,439	52,439	975		L
04247X-10-2	ARMSTRONG WORLD IND		03/11/2008	MORGAN STANLEY DEAN WITTER	6,400.000	177,030		273,709	256,704	17,005			17,005		273,709		(96,678)	(96,678)	28,800		L
04269E-10-7	ARQULE INC		03/11/2008	Various	2,700.000	10,717		15,648	15,660	(2,261)			(2,261)		13,399		(2,682)	(2,682)			L
042690-10-0	ARRIS GROUP INC		03/11/2008	Various	52,000.000	292,993		690,130	518,960	171,170			171,170		690,130		(397,137)	(397,137)			L
042735-10-0	ARROW ELECTRONICS INC		03/11/2008	Various	38,214.000	1,235,312		735,795	1,501,046	(765,270)			(765,270)		735,776		499,535	499,535			L
043136-10-0	ARTHROCARE CORP		03/11/2008	Various	5,800.000	227,443		83,103	278,690	(195,587)			(195,587)		83,103		144,340	144,340			L
043353-10-1	ARVINMERITOR INC		03/11/2008	Various	18,712.000	203,777		257,749	219,492	32,800			32,800		252,292		(48,515)	(48,515)	1,871		L
044209-10-4	ASHLAND INC NEW		03/18/2008	Various	700.000	32,398		14,215	33,201	(18,986)			(18,986)		14,215		18,183	18,183	193		L
N07045-10-2	ASM INTERNATIONAL		03/11/2008	MORGAN STANLEY DEAN WITTER	9,000.000	165,793		238,342	215,550	22,792			22,792		238,342		(72,549)	(72,549)			L
045604-10-5	ASSOCIATED ESTATES		03/25/2008	Various	18,000.000	199,228		184,313	169,920	(7,447)			(7,447)		184,313		14,914	14,914	(5,967)		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
046224-10-1	ASTEC INDS INC		03/11/2008	Various	2,700.000	90,857		36,708	100,413	(69,991)			(69,991)		30,422		60,435	60,435			L
00206R-10-2	AT&T INC		03/18/2008	Various	329,300.000	11,881,856		9,967,521	10,788,976	(3,733,158)			(3,733,158)		9,957,025		1,924,831	1,924,831	131,720		L
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		03/13/2008	Various	6,357.000	339,226		345,677	344,677	1,001			1,001		345,677		(6,451)	(6,451)			L
049513-10-4	ATMEL CORP		03/11/2008	Various	126,608.000	419,590		366,236	546,947	(191,865)			(191,865)		355,081		64,509	64,509			L
00207R-10-1	ATMI INC		03/11/2008	Various	9,800.000	265,909		197,309	316,050	(120,347)			(120,347)		195,703		70,207	70,207			L
050095-10-8	ATWOOD OCEANICS INC		03/11/2008	Various	54,700.000	4,753,777		4,780,183	741,776	(637,961)			(637,961)		4,784,181		(30,404)	(30,404)			L
050757-10-3	AUDIOVOX CL A		03/11/2008	Various	5,100.000	46,071		40,915	63,240	(22,325)			(22,325)		40,915		5,156	5,156			L
052769-10-6	AUTODESK INC.		03/18/2008	Various	2,700.000	86,077		18,317	134,352	(116,035)			(116,035)		18,317		67,760	67,760			L
052800-10-9	AUTOLIV INV		03/11/2008	MORGAN STANLEY DEAN WITTER	4,100.000	199,054		261,438	216,111	45,327			45,327		261,438		(62,383)	(62,383)	1,599		L
053015-10-3	AUTOMATIC DATA PROC		03/18/2008	Various	70,200.000	2,998,852		3,211,065	3,126,006	(188,492)			(188,492)		2,937,514		61,338	61,338	20,358		L
05329W-10-2	AUTONATION INC COM		03/18/2008	Various	1,700.000	24,939		32,470	26,622	5,848			5,848		32,470		(7,531)	(7,531)			L
053332-10-2	AUTOZONE INC.		03/18/2008	Various	2,600.000	298,623		223,746	71,946	(57,191)			(57,191)		223,746		74,877	74,877			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		03/10/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	95,700.000	2,484,660		3,281,831							3,281,831		(797,170)	(797,170)			L
053484-10-1	AVALONBAY COMMUNITI		03/18/2008	Various	32,200.000	2,960,283		934,169	3,031,308	(2,097,139)			(2,097,139)		934,169		2,026,114	2,026,114	27,370		L
053611-10-9	AVERY DENNISON CORP		03/18/2008	Various	1,100.000	53,236		49,483	58,454	(8,971)			(8,971)		49,483		3,754	3,754	451		L
05367P-10-0	AVID TECHNOLOGY INC		03/11/2008	Various	10,800.000	276,038		275,638	306,072	(36,461)			(36,461)		269,611		6,427	6,427			L
053774-10-5	AVIS BUDGET GROUP INC		03/11/2008	Various	26,581.000	284,629		335,452	345,553	(10,101)			(10,101)		335,452		(50,823)	(50,823)			L
053807-10-3	AVNET INC		03/11/2008	Various	44,660.000	1,470,749		926,087	1,561,760	(637,438)			(637,438)		924,322		546,427	546,427			L
053893-10-3	AVOCENT CORP		03/11/2008	Various	13,310.000	216,887		370,048	310,256	52,722			52,722		362,978		(146,091)	(146,091)			L
054303-10-2	AVON PRODUCTS		03/18/2008	Various	55,900.000	2,209,755		2,069,136	2,209,727	(140,591)			(140,591)		2,069,136		140,619	140,619	1,040		L
054540-10-9	AXCELIS TECHNOLOGIES		03/11/2008	Various	25,500.000	137,198		188,515	117,300	42,740			42,740		160,040		(22,842)	(22,842)			L
057224-10-7	BAKER HUGHES		03/18/2008	Various	40,800.000	3,283,505		3,065,739	3,308,880	(243,141)			(243,141)		3,065,739		217,766	217,766	494		L
057741-10-0	BALDOR ELECTRIC CO.		03/11/2008	Various	9,700.000	266,459		199,101	326,502	(127,401)			(127,401)		199,101		67,359	67,359	3,026		L
058498-10-6	BALL CORP.		03/18/2008	Various	1,200.000	53,015		8,090	54,000	(45,910)			(45,910)		8,090		44,925	44,925	120		L
06646V-10-8	BANKRATE INC		03/11/2008	Various	2,600.000	109,983		97,298	125,034	(28,730)			(28,730)		96,304		13,679	13,679			L
067383-10-9	BARD (C.R.) INC.		03/18/2008	Various	45,000.000	4,343,971		4,278,551	113,760	(90,042)			(90,042)		4,278,551		65,420	65,420	4,320		L
067774-10-9	BARNES & NOBLE		03/11/2008	Various	20,213.000	552,483		605,736	696,338	(93,410)			(93,410)		602,928		(50,445)	(50,445)	2,432		L
067806-10-9	BARNES GROUP INC		03/11/2008	Various	11,700.000	252,428		117,959	390,663	(272,704)			(272,704)		117,959		134,469	134,469	1,638		L
068306-10-9	BARR PHARMACEUTICAL		03/18/2008	Various	1,200.000	56,542		66,660	63,720	2,940			2,940		66,660		(10,117)	(10,117)			L
06846N-10-4	BARRETT BILL CORP		03/11/2008	Various	9,800.000	440,410		368,192	410,326	(42,134)			(42,134)		368,192		72,218	72,218			L
06985P-10-0	BASICENERGY SERVICES INC		03/11/2008	Various	5,700.000	119,713		117,608	125,115	(7,507)			(7,507)		117,608		2,105	2,105			L
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC.		03/11/2008	Various	5,400.000	60,007		70,874	50,436	17,934			17,934		68,370		(8,363)	(8,363)	1,080		L
071813-10-9	BAXTER INTERNATIONA		03/18/2008	Various	193,500.000	11,616,869		11,577,141	4,818,150	(276,548)			(276,548)		11,577,141		39,727	39,727	18,053		L
073302-10-1	BE AEROSPACE		03/11/2008	Various	49,757.000	2,034,219		2,503,803	2,632,145	(128,342)			(128,342)		2,503,803		(469,585)	(469,585)			L
075571-10-9	BEBE STORES INC		03/11/2008	MORGAN STANLEY DEAN WITTER	17,600.000	198,434		264,216	226,336	37,880			37,880		264,216		(65,782)	(65,782)			L
075811-10-9	BECKMAN COULTER INC		03/11/2008	Various	16,190.000	1,042,366		660,112	1,178,632	(518,520)			(518,520)		660,112		382,254	382,254	2,752		L
075887-10-9	BECTON DICKINSON		03/18/2008	Various	51,391.000	4,598,533		4,383,429	234,024	(202,537)			(202,537)		4,383,429		215,104	215,104	5,301		L
075896-10-0	BED BATH & BEYOND		03/18/2008	Various	42,700.000	1,187,965		1,317,624	1,254,953	(22,299)			(22,299)		1,232,654		(44,689)	(44,689)			L
077347-30-0	BEL FUSE INC CL B		03/11/2008	Various	2,700.000	73,251		67,237	79,029	(14,573)			(14,573)		64,456		8,795	8,795	189		L
077454-10-6	BELDEN INC		03/11/2008	Various	16,512.000	585,366		489,085	734,784	(268,694)			(268,694)		466,090		119,275	119,275	576		L
078137-10-6	BELL MICROPRODUCTS INC		03/11/2008	Various	4,000.000	10,680		26,574	24,040	(662)			(662)		23,378		(12,698)	(12,698)			L
080555-10-5	BELO CORPORATION		03/11/2008	Various	22,946.000	334,342		403,538	400,178	(9,858)			(9,858)		390,321		(55,978)	(55,978)	2,868		L
081437-10-5	BEMIS CO., INC.		03/18/2008	Various	10,400.000	251,779		321,201	284,752	36,449			36,449		321,201		(69,422)	(69,422)	2,288		L
08160H-10-1	BENCHMARK ELECTRONICS INC		03/11/2008	Various	20,600.000	354,423		353,680	365,238	(19,157)			(19,157)		346,081		8,342	8,342			L
086516-10-1	BEST BUY CO. INC.		03/18/2008	Various	56,300.000	2,605,298		2,504,990	2,964,195	(459,205)			(459,205)		2,504,990		100,309	100,309	1,209		L
08915P-10-1	BIG 5 SPORTING GOODS CORP		03/11/2008	Various	6,000.000	50,038		153,000	86,520	66,480			66,480		153,000		(102,962)	(102,962)	540		L
089302-10-3	BIG LOTS INC.		03/18/2008	Various	10,500.000	217,781		13,536	167,895	(154,359)			(154,359)		13,536		204,245	204,245			L
09062X-10-3	BIOGEN IDEC INC.		03/18/2008	Various	105,100.000	6,167,832		6,685,932	2,111,732	(20,934)			(20,934)		6,287,078		(119,246)	(119,246)			L
090911-10-8	BIOLASE TECHNOLOGY INC		03/11/2008	Various	6,500.000	26,159		57,456	15,340	33,080			33,080		48,420		(22,261)	(22,261)			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/12/2008	Various	375,757.000	12,882,348		13,755,604	3,110,138	(728,553)			(728,553)		13,755,604		(873,255)	(873,255)			L
09063H-10-7	BIOMED REALTY TRUST INC		03/27/2008	Various	40,600.000	912,112		916,662	940,702	(42,537)			(42,537)		916,662		(4,550)	(4,550)	6,121		L
09067J-10-9	BIOVAIL CORP INT'L NEW		03/11/2008	MORGAN STANLEY DEAN WITTER	14,700.000	196,216		258,732	197,862	60,870			60,870		258,732		(62,515)	(62,515)			L
055482-10-3	BJ SERVICES		03/18/2008	Various	3,500.000	89,351		40,009	84,910	(44,902)			(44,902)		40,009		49,343	49,343	175		L
05548J-10-6	BJ'S WHOLESALE CLUB		03/11/2008	Various	16,906.000	592,588		427,651	571,930	(145,854)			(145,854)		426,076		166,512	166,512			L
091797-10-0	BLACK & DECKER CORP		03/18/2008	Various	4,200.000	273,717		293,963	292,530	1,433			1,433		293,963		(20,246)	(20,246)	84		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
091826-10-7	BLACK BOX CORP		03/11/2008	Various	4,800.000	141,866		208,006	173,616	22,972			22,972		196,588		(54,722)	(54,722)	288		L
09227Q-10-0	BLACKBAUD INC		03/11/2008	Various	11,500.000	285,929		253,920	322,460	(68,540)			(68,540)		253,920		32,009	32,009	1,150		L
093671-10-5	BLOCK H&R		03/18/2008	Various	15,400.000	274,063		298,963	285,978	12,985			12,985		298,963		(24,900)	(24,900)	2,195		L
09534T-50-8	BLUE COAT SYSTEMS INC		03/11/2008	Various	6,800.000	148,347		133,807	223,516	(99,797)			(99,797)		123,719		24,628	24,628			L
09578R-10-3	BLUE NILE INC		03/11/2008	Various	3,500.000	146,122		122,858	238,210	(115,352)			(115,352)		122,858		23,264	23,264			L
09643P-10-8	BLYTH INC.		03/11/2008	Various	6,626.000	129,401		159,435	145,374	10,704			10,704		156,078		(26,677)	(26,677)			L
055921-10-0	BMC SOFTWARE		03/18/2008	Various	2,400.000	79,646		34,449	85,536	(51,087)			(51,087)		34,449		45,197	45,197			L
096761-10-1	BOB EVANS FARMS, INC.		03/11/2008	Various	9,349.000	258,978		191,846	251,769	(63,557)			(63,557)		188,212		70,766	70,766	1,309		L
097023-10-5	BOEING COMPANY		03/18/2008	Various	95,600.000	8,263,848		8,584,139	8,361,176	(512,428)			(512,428)		7,848,748		415,100	415,100	3,680		L
099709-10-7	BORDERS GROUP INC		03/11/2008	Various	15,581.000	130,226		240,534	165,938	70,637			70,637		236,575		(106,349)	(106,349)	1,714		L
099724-10-6	BORG WARNER INC.		03/11/2008	Various	30,344.000	1,253,346		326,535	1,468,953	(1,142,418)			(1,142,418)		326,535		926,810	926,810	3,338		L
101121-10-1	BOSTON PROPERTIES		03/27/2008	Various	48,700.000	4,273,856		1,545,393	4,471,147	(2,942,082)			(2,942,082)		1,545,393		2,728,462	2,728,462	258,565		L
101137-10-7	BOSTON SCIENTIFIC		03/18/2008	Various	40,100.000	511,857		558,661	466,363	92,298			92,298		558,661		(46,804)	(46,804)			L
103043-10-5	BOWNE & CO., INC.		03/11/2008	Various	6,800.000	89,760		72,788	119,680	(46,892)			(46,892)		72,788		16,972	16,972	374		L
103304-10-1	BOYD GAMING CORP		03/11/2008	Various	14,454.000	279,868		303,989	492,448	(188,459)			(188,459)		303,989		(24,121)	(24,121)	2,168		L
104576-10-3	BRADLEY PHARMACEUTICALS INC.		02/21/2008	CANTOR, FITZGERALD & CO.	3,600.000	71,819		49,445	70,920	(31,331)			(31,331)		39,589		32,231	32,231			L
104674-10-6	BRADY CORPORATION		03/11/2008	Various	21,000.000	660,437		478,227	736,890	(258,663)			(258,663)		478,227		182,210	182,210	3,150		L
105368-20-3	BRANDYWINE REALTY		03/25/2008	Various	36,600.000	618,111		31,799	656,238	(641,101)			(641,101)		31,799		586,312	586,312	9,492		L
05564E-10-6	BRE PROPERTIES INC		03/25/2008	Various	36,200.000	1,530,804		1,548,350	1,467,186	106,472			106,472		1,548,350		(17,546)	(17,546)	12,180		L
109043-10-9	BRIGGS & STRATTON CORP.		03/11/2008	Various	11,500.000	201,628		222,482	260,590	(38,108)			(38,108)		222,482		(20,854)	(20,854)	2,530		L
109195-10-7	BRIGHT HORIZONS FAMILY SOLUTIONS INC		03/11/2008	Various	7,300.000	325,729		284,043	252,142	31,901			31,901		284,043		41,686	41,686			L
109473-40-5	BRIGHTPOINT		03/11/2008	Various	21,120.000	196,881		290,260	324,403	(38,800)			(38,800)		285,603		(88,722)	(88,722)			L
109641-10-0	BRINKER INTERNATIONAL, INC.		03/11/2008	Various	27,127.000	457,281		397,079	530,604	(133,525)			(133,525)		397,079		60,202	60,202	2,093		L
109696-10-4	BRINKS COMPANY		03/11/2008	Various	12,711.000	834,713		192,931	759,355	(566,424)			(566,424)		192,931		641,782	641,782	1,271		L
110122-10-8	BRISTOL-MYERS SQUIBB CO		03/18/2008	Various	85,000.000	1,890,450		1,969,466	2,254,200	(284,734)			(284,734)		1,969,466		(79,016)	(79,016)	26,350		L
110394-10-3	BRISTOW GROUP INC		03/11/2008	Various	7,300.000	375,798		146,760	413,545	(266,785)			(266,785)		146,760		229,039	229,039			L
111320-10-7	BROADCOM CORPORATIO		03/18/2008	Various	59,800.000	1,534,154		1,652,225	1,563,172	(93,454)			(93,454)		1,469,718		64,436	64,436			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		03/11/2008	Various	36,200.000	682,957		692,144	811,966	(119,822)			(119,822)		692,144		(9,187)	(9,187)	2,172		L
114340-10-2	BROOKS AUTOMATION INC		03/11/2008	Various	21,000.000	206,669		329,913	277,410	37,651			37,651		315,061		(108,392)	(108,392)			L
115736-10-0	BROWN SHOE COMPANY		03/11/2008	Various	15,000.000	206,123		116,990	227,550	(110,560)			(110,560)		116,990		89,133	89,133	1,050		L
117043-10-9	BRUNSWICK CORP.		03/18/2008	Various	1,100.000	17,676		19,489	18,755	734			734		19,489		(1,813)	(1,813)			L
117421-10-7	BRUSH ENGINEERED MATERIALS INC		03/11/2008	Various	4,600.000	120,870		38,811	170,292	(135,557)			(135,557)		34,736		86,135	86,135			L
118255-10-8	BUCKEYE TECHNOLOGIES INC		03/11/2008	Various	9,800.000	101,597		95,731	122,500	(30,536)			(30,536)		91,964		9,634	9,634			L
118440-10-6	BUCKLE INC		03/13/2008	Various	11,913.000	538,994		490,761	393,129	97,632			97,632		490,761		48,233	48,233	2,978		L
119848-10-9	BUFFALO WILD WINGS INC		03/11/2008	Various	4,000.000	85,090		162,287	92,880	69,407			69,407		162,287		(77,197)	(77,197)			L
120113-10-5	BUILDING MATERIALS HOLDING CORP		03/11/2008	Various	6,900.000	28,525		111,409	38,157	70,090			70,090		108,247		(79,722)	(79,722)	690		L
G16962-10-5	BUNGE LTD		02/27/2008	Various	202,000.000	22,017,199		25,098,776							25,098,776		(3,081,577)	(3,081,577)	34,340		L
12189T-10-4	BURLINGTON NORTHERN		03/18/2008	Various	68,500.000	5,715,292		5,470,037	3,712,058	(219,417)			(219,417)		5,367,548		347,743	347,743	14,272		L
124661-10-9	C & D TECHNOLOGIES		03/11/2008	Various	6,100.000	31,372		37,639	40,321	(21,379)			(21,379)		18,942		12,429	12,429			L
125071-10-0	C D I CORP		03/11/2008	Various	5,900.000	149,871		97,559	143,134	(49,982)			(49,982)		93,152		56,719	56,719	637		L
126408-10-3	C S X CORP.		03/18/2008	Various	133,300.000	6,275,558		5,805,251	2,449,686	(212,372)			(212,372)		5,805,251		470,307	470,307	6,345		L
126501-10-5	C T S CORP.		03/11/2008	Various	7,500.000	72,460		76,200	74,475	(6,865)			(6,865)		67,610		4,850	4,850	225		L
12541W-20-9	C.H. ROBINSON WORLD		03/18/2008	Various	2,000.000	106,191		28,691	108,240	(79,549)			(79,549)		28,691		77,501	77,501	440		L
12673P-10-5	CA INC.		03/31/2008	Various	63,500.000	1,480,782		1,550,667	1,584,325	(33,658)			(33,658)		1,550,667		(69,884)	(69,884)	48		L
126804-30-1	CABELAS INC		03/11/2008	Various	10,500.000	147,130		258,860	158,235	100,625			100,625		258,860		(111,729)	(111,729)			L
127055-10-1	CABOT CORP.		03/11/2008	Various	16,837.000	451,077		411,148	561,346	(150,197)			(150,197)		411,148		39,928	39,928	3,031		L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		03/11/2008	Various	6,200.000	196,466		228,516	222,642	(9,001)			(9,001)		213,641		(17,175)	(17,175)			L
127097-10-3	CABOT OIL & GAS CORP -CL A		03/11/2008	Various	21,300.000	1,047,197		142,830	859,881	(717,051)			(717,051)		142,830		904,367	904,367	639		L
127190-30-4	CACI INTERNATIONAL SERVICES		03/11/2008	Various	6,000.000	272,146		92,141	268,620	(176,479)			(176,479)		92,141		180,005	180,005			L
127387-10-8	CADENCE DESIGNS SYS INC		03/11/2008	Various	73,249.000	796,864		1,219,597	1,245,965	(84,808)			(84,808)		1,161,157		(364,293)	(364,293)			L
12802T-10-1	CAL DIVE INTL INC		03/11/2008	MORGAN STANLEY DEAN WITTER	18,100.000	183,632		235,924	239,644	(3,720)			(3,720)		235,924		(52,293)	(52,293)			L
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		03/11/2008	Various	7,500.000	99,407		160,808	116,775	44,033			44,033		160,808		(61,401)	(61,401)			L
131193-10-4	CALLOWAY GOLF COMPANY		03/11/2008	Various	16,418.000	250,182		256,793	286,166	(36,692)			(36,692)		249,473		709	709			L
132011-10-7	CAMBREX CORP.		03/11/2008	Various	6,600.000	53,294		160,316	55,308	88,188			88,188		143,496		(90,202)	(90,202)			L
133131-10-2	CAMDEN PROP		03/11/2008	Various	40,500.000	1,966,868		2,114,755	1,950,075	164,680			164,680		2,114,755		(147,886)	(147,886)	27,945		L
13342B-10-5	CAMERON INTERNATION		03/18/2008	Various	137,092.000	5,855,926		4,887,813	2,598,635	(1,905,650)			(1,905,650)		4,887,813		968,112	968,112			L
134429-10-9	CAMPBELL SOUP		03/18/2008	Various	23,000.000	781,204		784,250	821,790	(37,540)			(37,540)		784,250		(3,046)	(3,046)	5,060		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
139594-10-5	CAPELLA EDUCATION CO		01/03/2008	KNIGHT SECURITIES, L.P.	20,228.000	1,336,282		1,422,348	1,324,125	(98,223)			(98,223)		1,422,348		(86,066)	(86,066)			L
14055X-10-2	CAPITAL SOURCE INC		03/20/2008	LAZARD FRERES & COMPANY	27,000.000	263,671		396,667	474,930	(78,263)			(78,263)		396,667		(132,996)	(132,996)	16,200		L
14055X-1Z-5	CAPITAL SOURCE INC		01/01/2008	VARIOUS	0.000	143,033		143,033							143,033						L
14071N-10-4	CAPTARIS INC		03/11/2008	Various	8,000.000	27,758		28,055	34,560	(7,680)			(7,680)		26,880		879	879			L
140909-10-2	CARAUSTAR INDS		03/11/2008	Various	7,700.000	12,090		77,646	23,793	37,586			37,586		61,379		(49,288)	(49,288)			L
140781-10-5	CARBO CERAMICS INC		03/11/2008	Various	5,700.000	206,669		122,519	212,040	(89,522)			(89,522)		122,519		84,151	84,151	798		L
14149Y-10-8	CARDINAL HEALTH IN		03/18/2008	Various	49,200.000	2,799,475		2,846,051	2,841,300	(124,309)			(124,309)		2,716,991		82,483	82,483	5,904		L
141665-10-9	CAREER EDUCATION CORP.		03/11/2008	Various	24,804.000	342,965		510,559	623,573	(137,876)			(137,876)		485,697		(142,732)	(142,732)			L
142339-10-0	CARLISLE CORP.		03/11/2008	Various	15,947.000	552,683		339,044	590,517	(251,473)			(251,473)		339,044		213,640	213,640	2,312		L
143130-10-2	CARMAX INC		03/11/2008	Various	56,344.000	1,025,139		609,546	1,112,794	(504,869)			(504,869)		607,925		417,215	417,215			L
143658-30-0	CARNIVAL CRUISE LINES		03/18/2008	Various	52,317.000	2,117,467		2,084,781	2,327,583	(245,100)			(245,100)		2,082,483		34,984	34,984	2,040		L
144285-10-3	CARPENTER TECHNOLOGY CORP.		03/13/2008	Various	18,861.000	1,117,064		523,108	1,417,781	(987,478)			(987,478)		430,304		686,761	686,761	2,829		L
147528-10-3	CASEYS GENERAL STORES, INC.		03/11/2008	Various	16,800.000	390,708		200,804	497,448	(296,644)			(296,644)		200,804		189,905	189,905	1,092		L
148411-10-1	CASTLE A M & CO		03/11/2008	Various	2,700.000	57,520		23,694	73,413	(55,270)			(55,270)		18,143		39,377	39,377	162		L
149016-10-7	CATAPULT COMMUNICATIONS		03/11/2008	Various	3,400.000	17,509		39,852	25,670	11,378			11,378		37,048		(19,539)	(19,539)			L
149123-10-1	CATERPILLAR INC.		03/18/2008	Various	97,400.000	6,921,202		6,718,353	5,913,640	(467,252)			(467,252)		6,607,517		313,685	313,685	2,736		L
149205-10-6	CATO CORP NEW		03/11/2008	Various	7,200.000	111,099		63,211	112,752	(49,541)			(49,541)		63,211		47,888	47,888	2,178		L
12497T-10-1	CB RICHARD ELLIS GR		03/18/2008	Various	2,100.000	40,269		66,491	45,255	21,236			21,236		66,491		(26,222)	(26,222)			L
124830-10-0	CBL AND ASSOCIATES		03/27/2008	Various	30,800.000	759,281		851,442	736,428	74,861			74,861		851,442		(92,161)	(92,161)	3,082		L
12489V-10-6	CBRL GROUP INC		03/11/2008	Various	6,638.000	228,512		139,307	215,005	(75,698)			(75,698)		139,307		89,205	89,205	1,195		L
124857-20-2	CBS CORP- CL B		03/18/2008	Various	24,800.000	579,389		567,646	675,800	(108,154)			(108,154)		567,646		11,743	11,743	9,175		L
125137-10-9	CEC ENTERTAINMENT INC		03/11/2008	Various	7,650.000	211,295		61,317	198,594	(137,277)			(137,277)		61,317		149,978	149,978			L
150602-20-9	CEDAR SHOPPING CENTERS INC		03/31/2008	Various	25,300.000	290,991		331,450	258,819	73,444			73,444		331,450		(40,459)	(40,459)	5,195		L
150870-10-3	CELANESE CORP		03/13/2008	Various	8,158.000	312,109		280,090	345,247	(65,156)			(65,156)		280,090		32,018	32,018	326		L
151020-10-4	CELGENE CORP.		03/18/2008	Various	61,858.000	3,845,647		3,331,727	203,324	24,068	345,835		369,903		3,677,562		168,085	168,085			L
M2196U-10-9	CELLCOM ISRAEL LTD		03/13/2008	Various	11,483.000	380,859		355,871	364,700	(8,829)			(8,829)		355,871		24,988	24,988			L
15135B-10-1	CENTENE CORP		03/11/2008	Various	62,600.000	1,156,030		1,481,999	1,717,744	(235,745)			(235,745)		1,481,999		(325,969)	(325,969)			L
152312-10-4	CENTEX CORP COM		03/18/2008	Various	1,300.000	28,912		44,589	32,838	11,751			11,751		44,589		(15,677)	(15,677)	52		L
153527-20-5	CENTRAL GARDEN & PET SERIES A		03/11/2008	Various	18,700.000	78,288		254,904	100,232	154,672			154,672		254,904		(176,616)	(176,616)			L
156431-10-8	CENTURY ALUMINUM COMPANY		03/11/2008	Various	7,700.000	523,101		88,431	415,338	(328,910)			(328,910)		86,428		436,674	436,674			L
156700-10-6	CENTURYTEL INC		03/18/2008	Various	1,300.000	45,559		23,477	53,898	(30,421)			(30,421)		23,477		22,082	22,082	20		L
156708-10-9	CEPHALON INC		03/11/2008	Various	17,141.000	1,024,513		634,901	1,230,038	(608,113)			(608,113)		621,925		402,589	402,589			L
156710-10-5	CERADYNE		03/11/2008	Various	6,050.000	176,738		207,064	283,927	(85,354)			(85,354)		198,572		(21,834)	(21,834)			L
156782-10-4	CERNER CORP		03/11/2008	Various	17,183.000	724,067		175,975	969,121	(793,147)			(793,147)		175,975		548,092	548,092			L
125269-10-0	CF INDUSTRIES HOLDING INC		03/24/2008	Various	119,553.000	13,616,769		12,773,211	2,526,207	(976,695)			(976,695)		12,773,211		843,558	843,558	8,325		L
39945C-10-9	CGI GROUP INC CL A		03/11/2008	MORGAN STANLEY DEAN WITTER	20,700.000	220,202		213,995							213,995		6,208	6,208			L
158496-10-9	CHAMPION ENTERPRISES, INC.		03/11/2008	Various	18,000.000	157,327		124,794	169,560	(47,090)			(47,090)		122,470		34,858	34,858			L
159864-10-7	CHARLES RIVER LAB		03/11/2008	Various	61,700.000	3,592,331		3,691,122	1,138,340	(505,838)			(505,838)		3,673,054		(80,723)	(80,723)			L
161048-10-3	CHARLOTTE RUSSE HOLDING INC		03/11/2008	Various	6,600.000	126,746		177,342	106,590	70,752			70,752		177,342		(50,596)	(50,596)			L
161133-10-3	CHARMING SHOPPES, INC.		03/11/2008	Various	32,331.000	171,446		238,926	174,911	64,015			64,015		238,926		(67,480)	(67,480)			L
162456-10-7	CHATTEM INC.		03/11/2008	Various	4,700.000	332,620		261,328	355,038	(93,710)			(93,710)		261,328		71,293	71,293			L
162825-10-3	CHECKPOINT SYSTEMS, INC.		03/11/2008	Various	10,400.000	260,545		110,227	270,192	(159,965)			(159,965)		110,227		150,318	150,318			L
163072-10-1	CHEESECAKE FACTORY INC		03/11/2008	Various	18,800.000	383,207		167,370	445,748	(278,378)			(278,378)		167,370		215,837	215,837			L
16359R-10-3	CHEMED CORP		03/11/2008	Various	6,200.000	272,611		108,196	346,456	(238,260)			(238,260)		108,196		164,415	164,415	372		L
163893-10-0	CHEMTURA CORP		03/11/2008	Various	63,261.000	491,977		598,779	493,436	82,289			82,289		575,725		(83,748)	(83,748)	3,163		L
165159-10-4	CHESAPEAKE CORP		03/11/2008	Various	4,100.000	14,691		78,755	21,279	53,709			53,709		74,988		(60,297)	(60,297)			L
165167-10-7	CHESAPEAKE ENERGY		03/18/2008	Various	141,700.000	5,304,581		5,540,467	2,206,960	(78,160)			(78,160)		5,540,467		(235,887)	(235,887)	3,800		L
166764-10-0	CHEVRON CORP.		03/18/2008	Various	258,400.000	21,490,462		13,895,910	24,116,472	(10,220,562)			(10,220,562)		13,895,910		7,594,553	7,594,553	35,960		L
168615-10-2	CHICO FAS INC		03/11/2008	Various	45,944.000	356,614		288,150	414,874	(126,724)			(126,724)		288,150		68,464	68,464			L
168905-10-7	CHILDREN'S PLACE		03/11/2008	Various	6,600.000	132,091		119,215	171,138	(51,923)			(51,923)		119,215		12,876	12,876			L
169483-10-4	CHINA MEDICAL TECH SPON ADR		02/29/2008	WEEDEN & COMPANY	94,400.000	4,327,890		4,616,082							4,616,082		(288,192)	(288,192)			L
169656-10-5	CHIPOTLE MEXICAN GRILL		03/11/2008	Various	97,277.000	9,639,713		11,882,915	12,085,771	(2,064,310)			(2,064,310)		11,882,915		(2,243,202)	(2,243,202)			L
170388-10-2	CHOICEPOINT INC		03/11/2008	Various	20,079.000	970,362		546,448	731,277	(184,829)			(184,829)		546,448		423,913	423,913			L
171046-10-5	CHRISTOPHER AND BANKS CORP		03/11/2008	Various	9,225.000	83,285		163,843	105,626	46,624			46,624		152,250		(68,965)	(68,965)	554		L
171340-10-2	CHURCH & DWIGHT CO.		03/11/2008	Various	21,492.000	1,129,618		542,974	1,162,072	(619,121)			(619,121)		542,952		586,667	586,667	1,719		L
20440W-10-5	CIA SIDERURGICA NACL ADR		03/24/2008	Various	531,300.000	19,117,676		18,579,703							18,579,703		537,973	537,973			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
17163B-10-2	CIBER INC		03/11/2008	Various	15,500.000	73,328		119,141	94,705	(6,850)			(6,850)		87,855		(14,528)	(14,528)			L
171779-30-9	CIENA CORP.		03/18/2008	Various	1,000.000	27,127		26,440	34,110	(19,887)			(19,887)		14,223		12,904	12,904			L
125509-10-9	CIGNA CORP.		03/18/2008	Various	34,000.000	1,699,905		1,486,374	1,826,820	(340,446)			(340,446)		1,486,374		213,531	213,531	340		L
171798-10-1	CIMAREX ENERGY CO		03/11/2008	Various	21,857.000	1,151,426		621,055	929,578	(309,218)			(309,218)		620,360		531,066	531,066	1,311		L
171871-10-6	CINCINNATI BELL INC		03/11/2008	Various	64,971.000	263,545		282,521	308,612	(40,044)			(40,044)		268,569		(5,023)	(5,023)			L
172908-10-5	CINTAS CORP.		03/18/2008	Various	8,500.000	244,396		318,234	285,770	32,464			32,464		318,234		(73,838)	(73,838)	3,910		L
172737-10-8	CIRCUIT CITY STORES, INC.		03/18/2008	Various	1,700.000	7,072		16,435	7,140	9,295			9,295		16,435		(9,362)	(9,362)	68		L
17275R-10-2	CISCO SYSTEMS		03/18/2008	Various	972,789.000	24,897,915		23,277,924	17,527,825	(2,403,986)			(2,403,986)		23,277,924		1,619,991	1,619,991			L
17453B-10-1	CITIZENS COMMUNICAT		03/18/2008	Various	3,700.000	40,790		24,185	47,101	(22,916)			(22,916)		24,185		16,604	16,604	225		L
177376-10-0	CITRIX SYSTEMS		03/18/2008	Various	2,100.000	69,838		24,906	79,821	(54,915)			(54,915)		24,906		44,932	44,932			L
12561E-10-5	CKE RESTAURANTS INC		03/11/2008	Various	14,800.000	167,693		290,333	195,360	94,973			94,973		290,333		(122,640)	(122,640)	888		L
179895-10-7	CLARCOR INCORPORATED		03/11/2008	Various	16,000.000	595,620		160,631	607,520	(446,889)			(446,889)		160,631		434,989	434,989	1,280		L
184496-10-7	CLEAN HARBORS		03/13/2008	Various	9,366.000	590,982		484,501	484,222	279			279		484,501		106,481	106,481			L
184502-10-2	CLEAR CHANNEL COMMU		03/18/2008	Various	77,640.000	2,499,376		2,821,003	2,238,277	187,029			187,029		2,821,003		(321,627)	(321,627)	12,158		L
185896-10-7	CLEVELAND-CLIFFS, INC.		03/11/2008	Various	10,800.000	1,247,251		58,752	1,088,640	(1,029,888)			(1,029,888)		58,752		1,188,499	1,188,499	1,890		L
189054-10-9	CLOROX CO.		03/18/2008	Various	1,800.000	103,484		72,842	117,306	(44,465)			(44,465)		72,842		30,642	30,642	720		L
189754-10-4	COACH INC.		03/18/2008	Various	47,200.000	1,436,091		1,560,076	1,443,376	(59,318)			(59,318)		1,384,058		52,033	52,033			L
189873-10-2	COACHMAN INDUSTRIES, INC.		03/11/2008	Various	4,100.000	17,002		44,113	24,395	15,572			15,572		39,967		(22,966)	(22,966)			L
191216-10-0	COCA COLA CO.		03/18/2008	Various	647,900.000	37,696,282		38,130,652	12,930,659	(1,787,369)			(1,787,369)		38,130,652		(434,370)	(434,370)			L
191219-10-4	COCA-COLA ENTERPRISES, INC.		03/18/2008	Various	3,200.000	79,132		51,872	83,296	(31,424)			(31,424)		51,872		27,260	27,260	56		L
192422-10-3	COGNEX CORP		03/11/2008	Various	11,200.000	220,236		227,531	225,680	(5,655)			(5,655)		220,025		211	211	952		L
192446-10-2	COGNIZANT TECHNOLOG		03/18/2008	Various	3,200.000	97,764		79,381	108,608	(29,227)			(29,227)		79,381		18,383	18,383			L
192576-10-6	COHU INC		03/11/2008	Various	5,100.000	77,934		105,243	78,030	6,681			6,681		84,711		(6,777)	(6,777)	306		L
19259P-30-0	COINSTAR INC		03/11/2008	Various	5,800.000	165,777		119,865	163,270	(46,968)			(46,968)		116,302		49,476	49,476			L
193068-10-3	COLDWATER CREEK INC		03/11/2008	Various	15,766.000	69,141		107,524	105,475	2,050			2,050		107,524		(38,383)	(38,383)			L
194162-10-3	COLGATE-PALMOLIVE		03/18/2008	Various	288,800.000	21,425,806		21,941,026	10,275,128	(842,164)			(842,164)		21,941,026		(515,220)	(515,220)	103,968		L
19421W-10-0	COLLECTIVE BRANDS		03/11/2008	Various	17,292.000	260,123		274,302	300,708	(27,178)			(27,178)		273,530		(13,407)	(13,407)			L
195872-10-6	COLONIAL PROPERTY TRUST		03/11/2008	Various	9,900.000	236,355		317,476	224,037	93,439			93,439		317,476		(81,121)	(81,121)	4,204		L
198516-10-6	COLUMBIA SPORTSWEAR CO		03/11/2008	MORGAN STANLEY DEAN WITTER	5,100.000	215,991		261,891	224,859	37,032			37,032		261,891		(45,900)	(45,900)	816		L
20030N-10-1	COMCAST CORP.		03/18/2008	Various	263,600.000	4,747,061		4,581,425	4,813,336	(439,072)			(439,072)		4,374,264		372,797	372,797			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		01/04/2008	J. P. MORGAN SECURITIES, INC.	119,500.000	2,005,848		2,279,092	2,165,340	28,680			28,680		2,194,020		(188,172)	(188,172)			L
201723-10-3	COMMERCIAL METALS CO.		03/13/2008	Various	38,984.000	1,139,703		317,251	1,148,079	(830,827)			(830,827)		317,251		822,451	822,451	4,678		L
203372-10-7	COMMSCOPE INC		03/11/2008	Various	22,235.000	840,956		479,454	1,094,184	(620,294)			(620,294)		473,891		367,066	367,066			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		03/11/2008	Various	24,571.000	763,097		589,866	905,687	(316,708)			(316,708)		588,979		174,117	174,117			L
205363-10-4	COMPUTER SCIENCES		03/18/2008	Various	2,000.000	85,762		71,262	98,940	(27,678)			(27,678)		71,262		14,500	14,500			L
205638-10-9	COMPUWARE CORP		03/18/2008	Various	4,200.000	32,136		16,212	37,296	(21,084)			(21,084)		16,212		15,924	15,924			L
205826-20-9	COMTECH TELECOMM CORP		03/11/2008	Various	9,700.000	412,431		385,538	523,897	(142,659)			(142,659)		381,238		31,193	31,193			L
205862-40-2	COMVERSE TECHNOLOGY		03/06/2008	LAZARD FRERES & COMPANY	45,000.000	727,754		1,093,885	776,250	317,635			317,635		1,093,885		(366,131)	(366,131)			L
205887-10-2	CONAGRA FOODS INC		03/18/2008	Various	56,183.000	1,240,830		1,215,499	1,336,594	(126,503)			(126,503)		1,210,090		30,739	30,739	6,618		L
206708-10-9	CONCUR TECHNOLOGIES		03/11/2008	Various	11,400.000	308,430		253,232	412,794	(159,562)			(159,562)		253,232		55,198	55,198			L
207410-10-1	CONMED CORP		03/11/2008	Various	4,850.000	124,755		74,752	112,084	(40,018)			(40,018)		72,066		52,689	52,689			L
20825C-10-4	CONOCOPHILLIPS		03/18/2008	Various	65,900.000	5,340,940		3,263,916	5,818,970	(2,555,054)			(2,555,054)		3,263,916		2,077,023	2,077,023	30,973		L
20854P-10-9	CONSOL ENERGY INC.		03/19/2008	Various	43,200.000	3,037,685		3,178,845	150,192	(55,297)			(55,297)		3,178,845		(141,161)	(141,161)	210		L
209341-10-6	CONSOLIDATED GRAPHICS		03/11/2008	Various	3,400.000	175,993		58,641	162,588	(105,520)			(105,520)		57,068		118,925	118,925			L
212485-10-6	CONVERGYS CORP.		03/18/2008	Various	1,500.000	21,754		19,494	24,690	(5,196)			(5,196)		19,494		2,260	2,260			L
205944-10-1	CON-WAY INC		03/13/2008	Various	22,403.000	1,084,697		828,160	930,621	(102,461)			(102,461)		828,160		256,537	256,537	2,240		L
216648-40-2	COOPER COMPANIES INC		03/11/2008	Various	11,000.000	358,437		346,296	418,000	(107,887)			(107,887)		310,113		48,324	48,324	330		L
217204-10-6	COPART INC		03/11/2008	Various	18,701.000	719,118		221,676	795,728	(577,300)			(577,300)		218,428		500,690	500,690			L
218868-10-7	CORINTHIAN COLLEGES INC		03/11/2008	Various	22,601.000	176,883		287,520	348,055	(87,441)			(87,441)		260,614		(83,731)	(83,731)			L
219023-10-8	CORN PRODUCTS INTL INC		03/11/2008	Various	19,300.000	735,862		254,358	709,275	(454,918)			(454,918)		254,358		481,504	481,504	2,123		L
219350-10-5	CORNING INC.		03/18/2008	Various	199,500.000	4,620,322		4,307,602	4,786,005	(478,403)			(478,403)		4,307,602		312,720	312,720	905		L
21988R-10-2	CORPORATE EXECUTIVE BOARD		03/11/2008	Various	9,965.000	392,828		646,617	598,897	47,721			47,721		646,617		(253,789)	(253,789)			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/27/2008	Various	19,500.000	591,230		697,207	614,250	82,164			82,164		697,207		(105,976)	(105,976)	5,939		L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		03/11/2008	Various	32,200.000	863,879		856,939							856,939		6,940	6,940			L
220874-10-1	CORUS ENTM CL B		03/11/2008	MORGAN STANLEY DEAN WITTER	10,600.000	213,699		264,459	260,177	4,282			4,282		264,459		(50,760)	(50,760)	980		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22160K-10-5	COSTCO CO.		03/18/2008	Various	183,800.000	11,797,847		11,716,928	3,976,320	(803,899)			(803,899)		11,716,928		80,919	80,919	26,651		L
222795-10-6	COUSINS PROPERTY		03/25/2008	Various	31,800.000	749,525		866,653	702,780	165,256			165,256		866,653		(117,128)	(117,128)	12,363		L
222816-10-0	COVANCE INC		03/31/2008	Various	157,097.000	12,921,658		13,652,953	1,527,197	(1,030,704)			(1,030,704)		13,652,953		(731,295)	(731,295)			L
222862-10-4	COVENTRY HEALTH CAR		03/18/2008	Various	6,200.000	274,892		274,931	367,350	(92,419)			(92,419)		274,931		(39)	(39)			L
G2552X-10-8	COVIDIEN LTD.		03/18/2008	Various	47,900.000	2,039,217		1,834,927	1,341,987	(297,860)			(297,860)		1,834,927		204,290	204,290	4,400		L
224399-10-5	CRANE CO.		03/11/2008	Various	13,500.000	544,759		336,184	579,150	(244,650)			(244,650)		334,500		210,259	210,259	2,430		L
225447-10-1	CREE INC		03/11/2008	Various	22,060.000	623,994		415,178	605,988	(194,819)			(194,819)		411,169		212,825	212,825			L
227046-10-9	CROCS INC		03/11/2008	Various	338,200.000	7,742,076		10,992,588	769,329	(226,446)			(226,446)		10,992,588		(3,250,511)	(3,250,511)			L
227483-10-4	CROSS COUNTRY HEALTHCARE INC		03/11/2008	Various	8,700.000	99,967		127,151	123,888	3,263			3,263		127,151		(27,185)	(27,185)			L
22757R-10-9	CROSS TIMBERS ROYALTY TRUST		03/26/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	32,700.000	1,558,551		1,644,702							1,644,702		(86,151)	(86,151)			L
228903-10-0	CRYOLIFE INC		03/11/2008	Various	4,800.000	40,355		42,754	38,160	(5,565)			(5,565)		32,595		7,760	7,760			L
126349-10-9	CSG SYSTEMS INTERNATION		03/11/2008	Various	11,873.000	132,373		174,678	174,771	(93)			(93)		174,678		(42,305)	(42,305)			L
12642X-10-6	CTC MEDIA INC		03/13/2008	Various	25,053.000	704,306		581,730	756,601	(174,870)			(174,870)		581,730		122,575	122,575			L
229669-10-6	CUBIC CORP.		03/11/2008	Various	7,700.000	219,701		158,914	301,840	(149,819)			(149,819)		152,021		67,680	67,680			L
231021-10-6	CUMMINS INC.		03/18/2008	Various	6,200.000	305,970		142,890	394,847	(251,957)			(251,957)		142,890		163,080	163,080	775		L
231561-10-1	CURTIS WRIGHT CORP		03/11/2008	Various	11,300.000	463,011		158,553	567,260	(408,707)			(408,707)		158,553		304,457	304,457			L
126650-10-0	CVS CAREMARK CORP.		03/18/2008	Various	347,518.000	12,823,499		11,759,402	13,436,216	(1,980,076)			(1,980,076)		11,830,982		992,517	992,517	1,740		L
23251P-10-2	CYBERONICS INC		03/11/2008	Various	5,800.000	69,794		102,963	76,328	23,446			23,446		99,774		(29,979)	(29,979)			L
23251J-10-6	CYBERSOURCE CORP		03/11/2008	Various	15,000.000	194,096		213,105	266,550	(53,445)			(53,445)		213,105		(19,010)	(19,010)			L
232572-10-7	CYMER, INC		03/11/2008	Various	14,700.000	374,015		473,551	572,271	(108,841)			(108,841)		463,430		(89,415)	(89,415)			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		03/11/2008	Various	39,767.000	816,858		380,521	1,432,805	(1,052,284)			(1,052,284)		380,521		436,337	436,337			L
232820-10-0	CYTEC INDUSTRIES INC		03/11/2008	Various	15,011.000	837,308		620,490	924,377	(303,888)			(303,888)		620,490		216,818	216,818	1,876		L
234264-10-9	DAKTRONICS INC		03/11/2008	Various	8,200.000	129,495		176,136	185,074	(8,938)			(8,938)		176,136		(46,641)	(46,641)			L
235851-10-2	DANAHER CORP.		03/18/2008	Various	31,400.000	2,346,367		2,450,914	2,755,036	(304,122)			(304,122)		2,450,914		(104,547)	(104,547)	942		L
237194-10-5	DARDEN RESTAURANTS		03/18/2008	Various	1,700.000	51,684		14,980	47,107	(32,127)			(32,127)		14,980		36,705	36,705	306		L
238113-10-4	DATASCOPE CORP.		03/11/2008	Various	4,100.000	154,207		118,785	149,240	(32,730)			(32,730)		116,510		37,697	37,697	750		L
242309-10-2	DEALERTRACK HOLDINGS		03/11/2008	Various	41,700.000	1,014,044		1,305,828	1,395,699	(89,871)			(89,871)		1,305,828		(291,784)	(291,784)			L
242370-10-4	DEAN FOODS		03/18/2008	Various	1,500.000	31,703		21,083	38,790	(17,707)			(17,707)		21,083		10,621	10,621			L
243537-10-7	DECKERS OUTDOOR CORP		03/11/2008	Various	2,800.000	275,312		119,423	434,168	(316,561)			(316,561)		117,608		157,704	157,704			L
244199-10-5	DEERE & CO.		03/18/2008	Various	66,340.000	5,769,712		5,697,607	502,848	(389,448)			(389,448)		5,697,607		72,105	72,105	1,350		L
246647-10-1	DELEK US HOLDINGS INC		03/11/2008	MORGAN STANLEY DEAN WITTER	10,400.000	153,823		248,500	210,392	38,108			38,108		248,500		(94,677)	(94,677)	390		L
24702R-10-1	DELL INC.		03/18/2008	Various	275,600.000	6,461,061		7,362,232	6,754,956	76,986			76,986		6,831,942		(370,881)	(370,881)			L
248019-10-1	DELUXE CORP.		03/11/2008	Various	13,484.000	264,501		270,287	443,489	(194,450)			(194,450)		249,038		15,462	15,462	3,371		L
247916-20-8	DENBURY RESOURCES INC		03/11/2008	Various	63,180.000	2,031,821		735,914	1,879,605	(1,144,928)			(1,144,928)		734,677		1,297,145	1,297,145			L
249030-10-7	DENTSPLY INTERNATIONAL INC		03/11/2008	Various	109,701.000	4,323,084		3,735,116	3,516,107	(1,258,551)			(1,258,551)		3,735,116		587,968	587,968	3,515		L
251591-10-3	DEVELOPERS DIVER REALTY CORP		03/25/2008	Various	48,300.000	1,797,259		1,086,824	1,849,407	(765,995)			(765,995)		1,086,824		710,435	710,435	30,853		L
25179M-10-3	DEVON ENERGY CORP.		03/18/2008	Various	15,400.000	1,593,621		1,065,340	746,844	(332,433)			(332,433)		1,065,340		528,281	528,281	208		L
251893-10-3	DEVRY INC		03/11/2008	Various	15,607.000	660,246		265,143	810,940	(545,797)			(545,797)		265,143		395,104	395,104	936		L
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/11/2008	Various	24,500.000	305,829		442,370	367,010	75,360			75,360		442,370		(136,541)	(136,541)	5,880		L
253393-10-2	DICKS SPORTING GOODS		03/11/2008	Various	21,412.000	555,604		577,307	594,397	(17,090)			(17,090)		577,307		(21,703)	(21,703)			L
253651-10-3	DIEBOLD, INC.		03/05/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	72.000	2,696		2,795	2,087	709			709		2,795		(100)	(100)	18		L
253798-10-2	DIGI INTERNATIONAL INC		03/11/2008	Various	2,400.000	25,771		15,786	34,056	(19,818)			(19,818)		14,238		11,533	11,533			L
253868-10-3	DIGITAL REALTY TRUST INC		03/25/2008	Various	22,600.000	773,950		562,175	867,162	(317,208)			(317,208)		562,175		211,776	211,776	2,730		L
25388B-10-4	DIGITAL RIVER INC		03/11/2008	Various	10,900.000	345,712		493,225	360,463	132,762			132,762		493,225		(147,513)	(147,513)			L
254067-10-1	DILLARDS INC		03/18/2008	Various	700.000	11,394		12,184	13,146	(963)			(963)		12,184		(790)	(790)	28		L
254543-10-1	DIODES INC		03/11/2008	Various	7,500.000	165,376		182,134	225,525	(43,392)			(43,392)		182,134		(16,758)	(16,758)			L
254546-10-4	DIONEX CORP.		03/11/2008	Various	6,100.000	438,129		187,180	505,446	(318,266)			(318,266)		187,180		250,949	250,949			L
25459L-10-6	DIRECTV GROUP INC.		03/18/2008	Various	93,500.000	2,127,304		2,433,463	2,161,720	28,676			28,676		2,190,396		(63,092)	(63,092)			L
25470M-10-9	DISH NETWORK CORP		01/03/2008	Various	24,100.000	872,697		1,189,101	909,052	(17,111)			(17,111)		891,941		(19,244)	(19,244)			L
25500T-10-8	DITECH COMMUNICATIONS CORPS		03/11/2008	Various	7,900.000	21,472		70,043	27,413	37,790			37,790		65,203		(43,732)	(43,732)			L
256746-10-8	DOLLAR TREE INC		03/11/2008	Various	31,161.000	839,330		1,067,489	807,693	221,282			221,282		1,028,975		(189,645)	(189,645)			L
257651-10-9	DONALDSON CO.		03/11/2008	Various	17,955.000	736,088		209,622	832,753	(623,131)			(623,131)		209,622		526,466	526,466	1,975		L
257867-10-1	DONNELLEY (R.R.) & SONS CO.		03/18/2008	Various	2,500.000	75,040		48,729	94,350	(45,621)			(45,621)		48,729		26,311	26,311	650		L
260003-10-8	DOVER CORP.		03/18/2008	Various	2,400.000	100,396		62,410	110,616	(48,206)			(48,206)		62,410		37,986	37,986	480		L
260543-10-3	DOW CHEMICAL CO.		03/18/2008	Various	35,100.000	1,332,690		1,187,183	1,383,642	(196,459)			(196,459)		1,187,183		145,508	145,508	14,742		L
23331A-10-9	DR HORTON INC		03/18/2008	Various	3,100.000	44,410		44,301	40,827	3,474			3,474		44,301		110	110	465		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
261570-10-5	DRESS BARN, INC.		03/11/2008	Various	14,500.000	189,695		58,231	181,395	(123,164)			(123,164)		58,231		131,464	131,464			L
26168L-20-5	DREW INDUSTRIES		03/11/2008	Various	4,100.000	112,464		114,484	112,340	2,144			2,144		114,484		(2,020)	(2,020)			L
262037-10-4	DRIL QUIP		03/11/2008	Various	9,200.000	435,567		108,037	512,072	(413,839)			(413,839)		98,233		337,334	337,334			L
23330X-10-0	DRS TECHNOLOGIES INC COM		03/11/2008	Various	10,602.000	606,069		415,662	575,371	(161,238)			(161,238)		414,132		191,937	191,937			L
Y21090-10-1	DRYSHIPS INC		02/27/2008	CANTOR, FITZGERALD & CO.	2,100.000	167,667		132,433	162,540	(30,107)			(30,107)		132,433		35,234	35,234	420		L
23332B-10-6	DSP GROUP		03/11/2008	Various	6,700.000	79,878		151,318	81,740	67,935			67,935		149,675		(69,797)	(69,797)			L
233326-10-7	DST SYSTEMS INC		03/11/2008	Various	16,600.000	1,118,001		842,291	1,370,330	(549,492)			(549,492)		820,838		297,163	297,163			L
263534-10-9	DU PONT (E.I.)		03/18/2008	Various	33,900.000	1,586,390		1,204,030	1,494,651	(290,621)			(290,621)		1,204,030		382,360	382,360	13,899		L
264411-50-5	DUKE REALTY CORPORATION		03/25/2008	Various	90,100.000	1,936,685		2,322,044	2,349,808	(4,418)			(4,418)		2,322,044		(385,359)	(385,359)	51,691		L
26483E-10-0	DUN AND BRADSTREET CORP		03/11/2008	Various	15,661.000	1,299,699		548,035	1,388,034	(840,000)			(840,000)		548,035		751,664	751,664	4,698		L
267475-10-1	DYCOM INDUSTRIES INC		03/11/2008	Various	10,696.000	127,739		232,116	285,048	(54,215)			(54,215)		230,833		(103,095)	(103,095)			L
26817C-10-1	DYNCORP INTERNATIONAL INC A		03/11/2008	MORGAN STANLEY DEAN WITTER	9,100.000	139,409		240,773	244,608	(3,835)			(3,835)		240,773		(101,365)	(101,365)			L
277276-10-1	EASTGROUP PROPERTY		03/18/2008	Various	16,500.000	709,333		749,147	690,525	56,832			56,832		749,147		(39,815)	(39,815)			L
277432-10-0	EASTMAN CHEMICAL		03/18/2008	Various	6,518.000	423,238		393,777	398,185	(4,408)			(4,408)		393,777		29,461	29,461	2,868		L
277461-10-9	EASTMAN KODAK CO COM		03/18/2008	Various	3,300.000	56,827		88,503	72,171	16,332			16,332		88,503		(31,676)	(31,676)			L
278058-10-2	EATON CORP.		03/18/2008	Various	18,900.000	1,783,142		1,583,959	1,832,355	(248,396)			(248,396)		1,583,959		199,183	199,183	900		L
278642-10-3	EBAY INC.		03/18/2008	Various	139,500.000	4,489,386		4,272,732	4,630,005	(357,273)			(357,273)		4,272,732		216,655	216,655			L
278768-10-6	ECHOSTAR CORP		01/07/2008	WARBURG DILLION READ LLC	4,820.000	169,292		89,052							89,052		80,240	80,240			L
278865-10-0	ECOLAB INC.		03/18/2008	Various	125,800.000	5,873,146		6,268,908	1,203,435	(156,257)			(156,257)		6,268,908		(395,762)	(395,762)	3,055		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/11/2008	Various	15,175.000	660,590		256,155	697,898	(441,743)			(441,743)		256,155		404,434	404,434			L
28336L-10-9	EL PASO CORPORATION		03/18/2008	Various	8,000.000	128,431		50,000	137,920	(87,920)			(87,920)		50,000		78,431	78,431	320		L
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		03/11/2008	Various	6,600.000	109,142		134,838	131,010	(4,061)			(4,061)		126,949		(17,807)	(17,807)			L
285512-10-9	ELECTRONIC ARTS		03/18/2008	Various	39,500.000	2,027,919		2,087,936	2,307,195	(219,259)			(219,259)		2,087,936		(60,017)	(60,017)			L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP.		03/18/2008	Various	29,820.000	522,555		688,986	618,169	70,818			70,818		688,986		(166,431)	(166,431)	800		L
29078E-10-5	EMBARQ CORP		03/18/2008	Various	1,700.000	70,699		32,941	84,201	(51,260)			(51,260)		32,941		37,758	37,758	275		L
268648-10-2	EMC CORP.		03/18/2008	Various	267,000.000	4,698,257		4,761,699	4,947,510	(185,811)			(185,811)		4,761,700		(63,443)	(63,443)			L
29084Q-10-0	EMCOR GROUP INC		03/11/2008	Various	24,100.000	545,057		435,303	569,483	(134,180)			(134,180)		435,303		109,754	109,754			L
291011-10-4	EMERSON ELECTRIC		03/18/2008	Various	65,100.000	3,216,866		2,837,030	3,688,566	(851,536)			(851,536)		2,837,030		379,836	379,836	5,760		L
29255W-10-0	ENCORE ACQUISITION CO		03/11/2008	Various	13,895.000	520,531		358,686	463,676	(104,991)			(104,991)		358,686		161,846	161,846			L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		03/11/2008	Various	35,500.000	877,737		1,215,165	946,785	268,380			268,380		1,215,165		(337,428)	(337,428)			L
29266R-10-8	ENERGIZER HOLDINGS INC		03/11/2008	Various	14,724.000	1,312,880		299,576	1,651,002	(1,351,426)			(1,351,426)		299,576		1,013,304	1,013,304			L
292764-10-7	ENERNOC		03/05/2008	CANTOR, FITZGERALD & CO.	27,800.000	369,680		1,001,741	1,364,980	(363,239)			(363,239)		1,001,741		(632,060)	(632,060)			L
29355X-10-7	ENPRO INDUSTRIES INC		03/11/2008	Various	5,400.000	170,194		158,304	165,510	(8,348)			(8,348)		157,162		13,032	13,032			L
26874Q-10-0	ENSCO INT'L		03/18/2008	Various	10,380.000	650,224		480,951	618,856	(137,905)			(137,905)		480,951		169,274	169,274	227		L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		03/11/2008	Various	7,385.000	78,934		195,990	101,101	88,535			88,535		189,635		(110,701)	(110,701)			L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		03/11/2008	Various	6,000.000	292,779		210,954	282,000	(71,046)			(71,046)		210,954		81,826	81,826	3,893		L
294100-10-2	ENZO BIOCHEM, INC.		03/11/2008	Various	8,059.000	70,932		86,329	102,672	(23,775)			(23,775)		78,897		(7,965)	(7,965)			L
26875P-10-1	EOG RESOURCES		03/18/2008	Various	45,276.000	5,068,005		3,940,576	249,900	(192,038)			(192,038)		3,940,576		1,127,429	1,127,429	252		L
29426L-10-8	EPICOR SOFTWARE CORP		03/11/2008	Various	14,500.000	160,277		187,762	170,810	12,128			12,128		182,938		(22,661)	(22,661)			L
26882D-10-9	EPIQ SYSTEMS INC		03/11/2008	Various	7,350.000	105,700		90,463	127,964	(41,067)			(41,067)		86,896		18,804	18,804			L
294429-10-5	EQUIFAX INC.		03/18/2008	Various	1,600.000	54,779		20,018	58,176	(38,158)			(38,158)		20,018		34,761	34,761	64		L
294703-10-3	EQUITY INNS INC		03/24/2008	DISTRIBUTION	0.000	(10,667)											(10,667)	(10,667)			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/07/2008	BANC OF AMERICA SECURITIES	13,300.000	589,587		581,893	607,411	(25,518)			(25,518)		581,893		7,694	7,694	1,995		L
294752-10-0	EQUITY ONE INC		03/25/2008	Various	29,600.000	628,021		685,547	681,688	7,219			7,219		685,547		(57,526)	(57,526)	2,806		L
29476L-10-7	EQUITY RESIDENTIAL		03/18/2008	Various	132,460.000	4,934,102		2,890,301	4,830,816	(1,943,163)			(1,943,163)		2,888,519		2,045,583	2,045,583	63,423		L
297178-10-5	ESSEX PROPERTY		03/11/2008	Various	14,000.000	1,479,776		804,078	1,364,860	(560,782)			(560,782)		804,078		675,699	675,699	13,020		L
518439-10-4	ESTEE LAUDER COS.		03/18/2008	Various	1,500.000	66,490		52,466	65,415	(12,949)			(12,949)		52,466		14,024	14,024			L
297425-10-0	ESTERLINE CORP.		03/11/2008	Various	7,400.000	389,381		211,265	382,950	(171,841)			(171,841)		211,109		178,273	178,273			L
297602-10-4	ETHAN ALLEN INTERIORS		03/11/2008	Various	8,850.000	233,007		284,735	252,225	26,378			26,378		278,603		(45,595)	(45,595)	1,947		L
300645-10-8	EXAR CORPORATION		03/11/2008	Various	12,700.000	99,452		180,929	101,219	71,137			71,137		172,356		(72,904)	(72,904)			L
30212P-10-5	EXPEDIA INC.		03/18/2008	Various	2,400.000	52,072		81,019	75,888	5,131			5,131		81,019		(28,947)	(28,947)			L
302130-10-9	EXPEDITORS INT'L		03/18/2008	Various	2,400.000	100,198		6,338	107,232	(100,894)			(100,894)		6,338		93,860	93,860			L
302182-10-0	EXPRESS SCRIPTS		03/18/2008	Various	299,575.000	17,752,294		19,992,941	9,911,575	(1,947,465)			(1,947,465)		19,992,941		(2,240,646)	(2,240,646)			L
30225X-10-3	EXTERRAN HOLDINGS INC		03/11/2008	Various	17,526.000	1,179,934		1,349,306	1,433,627	(84,320)			(84,320)		1,349,306		(169,373)	(169,373)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
30225T-10-2	EXTRA SPACE STORAGE INC		03/11/2008	Various	16,700.000	263,934		222,576							222,576		41,358	41,358			L
30231G-10-2	EXXON MOBIL CORP.		03/18/2008	Various	230,800.000	20,218,968		8,897,943	21,623,652	(11,954,545)			(11,954,545)		9,669,107		10,549,861	10,549,861	80,780		L
302491-30-3	F M C CORP.		03/13/2008	Various	28,943.000	1,608,670		680,263	1,578,841	(898,578)			(898,578)		680,263		928,407	928,407	3,039		L
315616-10-2	F5 NETWORKS INC		03/11/2008	Various	21,476.000	424,937		564,657	612,496	(57,774)			(57,774)		554,721		(129,784)	(129,784)			L
303075-10-5	FACTSET RESEARCH SYSTEMS		03/11/2008	Various	10,150.000	534,552		204,869	565,355	(360,486)			(360,486)		204,869		329,682	329,682	1,218		L
303250-10-4	FAIR ISAAC INC		03/11/2008	Various	20,205.000	458,262		477,012	649,591	(172,579)	62,734		(109,845)		477,012		(18,750)	(18,750)	404		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		03/11/2008	Various	32,356.000	354,418		551,669	466,897	76,926			76,926		543,823		(189,405)	(189,405)			L
307000-10-9	FAMILY DOLLAR STORE		03/18/2008	Various	11,600.000	224,972		295,427	223,068	72,359			72,359		295,427		(70,455)	(70,455)	1,334		L
311642-10-2	FARO TECHNOLOGIES INC		03/11/2008	Various	4,300.000	132,508		159,659	116,874	42,785			42,785		159,659		(27,151)	(27,151)			L
311900-10-4	FASTENAL CO		03/11/2008	Various	32,867.000	1,297,738		479,192	1,328,484	(849,292)			(849,292)		479,192		818,546	818,546	8,217		L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		03/25/2008	Various	35,700.000	2,473,543		1,742,787	2,932,755	(1,181,351)			(1,181,351)		1,742,787		730,756	730,756	24,585		L
313855-10-8	FEDERAL SIGNAL CORP.		03/11/2008	Various	12,394.000	151,568		197,112	139,061	53,249			53,249		192,309		(40,742)	(40,742)	744		L
31428X-10-6	FEDEX CORPORATION		03/18/2008	Various	37,300.000	3,259,615		3,513,648	3,326,041	(97,435)			(97,435)		3,228,606		31,009	31,009	3,730		L
30241L-10-9	FEI COMPANY		03/11/2008	Various	8,800.000	181,747		181,666	218,504	(39,700)			(39,700)		178,804		2,943	2,943			L
31430F-10-1	FELCOR LODGING TRUST INC		03/24/2008	Various	32,800.000	352,014		588,546	511,352	133,483			133,483		588,546		(236,532)	(236,532)	22,904		L
315405-10-0	FERRO CORP.		03/11/2008	Various	11,238.000	160,737		222,832	232,964	(15,190)			(15,190)		217,774		(57,036)	(57,036)	1,630		L
31620M-10-6	FIDELITY NATIONAL I		03/18/2008	Various	1,900.000	76,081		74,170	79,021	(4,851)			(4,851)		74,170		1,910	1,910	25		L
317923-10-0	FINISH LINE INC		03/11/2008	Various	10,600.000	46,613		116,720	25,652	78,911			78,911		104,563		(57,950)	(57,950)			L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/27/2008	Various	9,800.000	260,029		126,620	339,080	(185,990)			(185,990)		126,620		133,409	133,409	15,064		L
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/25/2008	Various	19,200.000	279,381		88,451	331,968	171,096		426,199	(255,102)		88,451		190,930	190,930	2,042		L
336433-10-7	FIRST SOLAR		03/11/2008	Various	66,588.000	13,595,976		12,914,069	9,302,349	(3,657,082)			(3,657,082)		12,914,069		681,907	681,907			L
337738-10-8	FISERV INC.		03/18/2008	Various	27,700.000	1,405,605		1,428,922	1,537,073	(108,151)			(108,151)		1,428,922		(23,317)	(23,317)			L
33832D-10-6	FIVE STAR QUALITY CARE INC		03/11/2008	LAZARD FRERES & COMPANY	60,000.000	386,750		626,162	498,000	128,162			128,162		626,162		(239,412)	(239,412)			L
339099-10-3	FLEETWOOD ENTERPRISES, INC.		03/11/2008	Various	13,800.000	64,946		147,776	82,524	52,943			52,943		135,467		(70,521)	(70,521)			L
339130-10-6	FLEMING COS., INC		03/04/2008	DISTRIBUTION	0.000	7,540											7,540	7,540			U
302445-10-1	FLIR SYSTEMS		03/11/2008	Various	122,298.000	3,616,068		2,971,480	3,129,937	(868,277)			(868,277)		2,971,480		644,588	644,588			L
343498-10-1	FLOWERS INDUSTRIES, INC.		03/11/2008	Various	21,687.000	518,035		173,710	507,693	(333,983)			(333,983)		173,710		344,325	344,325	2,711		L
34354P-10-5	FLOWSERVE CORPORATION		03/11/2008	Various	15,000.000	1,509,253		780,567	1,443,000	(663,998)			(663,998)		779,002		730,251	730,251	2,250		L
343412-10-2	FLUOR CORP. (NEW)		03/18/2008	Various	93,926.000	12,598,266		13,380,212	3,957,027	(249,541)			(249,541)		13,380,212		(781,946)	(781,946)	5,431		L
30249U-10-1	FMC TECHNLOGIES INC		03/11/2008	Various	33,482.000	1,888,495		360,084	1,898,429	(1,538,346)			(1,538,346)		360,084		1,528,411	1,528,411			L
344849-10-4	FOOT LOCKER INC		03/11/2008	Various	40,818.000	462,316		540,875	557,574	(17,144)			(17,144)		540,430		(78,115)	(78,115)	5,102		L
345425-10-2	FORDING CANADIAN COAL TRUST		03/13/2008	Various	15,963.000	816,738		386,277	616,172	(229,894)			(229,894)		386,277		430,461	430,461	6,687		L
345838-10-6	FOREST LABORATORIES		03/18/2008	Various	31,445.000	1,186,559		1,245,337	1,146,170	90,849			90,849		1,237,019		(50,460)	(50,460)			L
346091-70-5	FOREST OIL CORP.		03/11/2008	Various	22,710.000	1,078,339		596,915	1,154,576	(557,662)			(557,662)		596,915		481,424	481,424			L
346233-10-9	FORESTAR REAL ESTATE GRP		03/11/2008	Various	8,901.000	210,152		193,989		16,811			16,811		193,989		16,163	16,163			U
349853-10-1	FORWARD AIR CORP		03/11/2008	Various	8,150.000	268,792		171,833	254,036	(82,202)			(82,202)		171,833		96,959	96,959	480		L
349882-10-0	FOSSIL INC		03/11/2008	Various	11,787.000	366,166		90,858	494,818	(403,961)			(403,961)		90,858		275,309	275,309			L
G36535-13-9	FOSTER WHEELER LTD		03/11/2008	WEEDEN & COMPANY	59,280.000	3,505,709		4,455,763	1,734,674	(43,224)			(43,224)		4,455,763		(950,053)	(950,053)			L
35063R-10-0	FOUNDRY NETWORKS INC		03/11/2008	Various	40,700.000	458,639		735,534		22,470	(1,221)		21,249		735,534		(276,896)	(276,896)			L
35177Q-10-5	FRANCE TELECOM SA ADR		02/15/2008	Various	151,675.000	5,227,237		5,591,493	1,720,038	45,582			45,582		5,591,493		(364,256)	(364,256)			L
356108-10-0	FRED'S INC		03/11/2008	Various	9,850.000	87,861		146,033	94,856	41,965			41,965		136,821		(48,960)	(48,960)	197		L
35671D-85-7	FREEPORT-MCMORAN CP		03/18/2008	Various	54,900.000	4,728,221		5,170,523	5,040,048	(478,209)			(478,209)		5,170,523		(442,301)	(442,301)	21,525		L
359059-10-2	FRONTIER AIRLINES HOLDINGS INC		03/11/2008	Various	6,850.000	18,163		31,713	36,031	29,772		38,855	(9,083)		26,948		(8,785)	(8,785)			L
35914P-10-5	FRONTIER OIL		03/11/2008	Various	34,421.000	1,125,683		320,758	1,396,804	(1,108,737)			(1,108,737)		288,067		837,616	837,616	1,721		L
302941-10-9	FTI CONSULTING INC		02/21/2008	JONES TRADING	59,979.000	3,190,206		3,358,532	2,156,106	(252,240)			(252,240)		3,358,532		(168,326)	(168,326)			L
359694-10-6	FULLER (H.B.) CO.		03/11/2008	Various	26,800.000	566,670		399,425	601,660	(202,235)			(202,235)		399,425		167,244	167,244	1,729		L
360921-10-0	FURNITURE BRANDS		03/11/2008	Various	12,758.000	149,961		204,320	128,345	74,033			74,033		202,379		(52,417)	(52,417)	510		L
361268-10-5	G & K SERVICES		03/11/2008	Various	6,200.000	229,031		142,120	232,624	(90,504)			(90,504)		142,120		86,911	86,911	255		L
36467W-10-9	GAMESTOP CORP.		03/18/2008	Various	228,008.000	12,278,664		13,272,647	10,677,206	(793,325)	110,711		(682,614)		13,381,354		(1,102,690)	(1,102,690)			L
364730-10-1	GANNETT CO., INC.		03/18/2008	Various	33,019.000	1,118,180		1,606,628	1,244,841	323,895			323,895		1,606,628		(488,448)	(488,448)	12,768		L
364760-10-8	GAP (THE)		03/18/2008	Various	40,686.000	814,627		719,727	865,798	(146,071)			(146,071)		719,727		94,900	94,900	3,255		L
365558-10-5	GARDNER DENVER INC		03/13/2008	Various	19,435.000	700,967		403,189	641,355	(238,570)			(238,570)		402,785		298,182	298,182			L
G37260-10-9	GARMIN LTD		01/04/2008	Various	51,700.000	4,616,156		4,987,478	5,014,900	(27,422)			(27,422)		4,987,478		(371,322)	(371,322)			L
366651-10-7	GARTNER GROUP INC NEW		03/11/2008	Various	17,967.000	342,460		277,962	315,501	(41,562)			(41,562)		273,939		68,521	68,521			L
361448-10-3	GATX CORP.		03/11/2008	Various	13,888.000	493,525		245,977	509,412	(263,438)			(263,438)		245,974		247,551	247,551	3,750		L
368682-10-0	GENCORP, INC.		03/11/2008	Various	10,800.000	114,102		112,787	125,928	(13,141)			(13,141)		112,787		1,315	1,315			L
368710-40-6	GENENTECH INC		03/11/2008	Various	35,200.000	2,752,833		2,673,252	1,589,559	1,422			1,422		2,496,911		255,923	255,923			L
369385-10-9	GENERAL COMMUNICATION - CL A		03/11/2008	Various	12,000.000	67,224		73,854	105,000	(31,146)			(31,146)		73,854		(6,629)	(6,629)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
369550-10-8	GENERAL DYNAMICS		03/18/2008	Various	44,400.000	3,713,591		3,418,921	3,951,156	(532,235)			(532,235)		3,418,921		294,669	294,669	12,876		L
369604-10-3	GENERAL ELECTRIC		03/18/2008	Various	539,830.000	18,318,881		17,215,425	20,011,498	(2,892,184)			(2,892,184)		17,119,314		1,199,567	1,199,567	167,347		L
370021-10-7	GENERAL GROWTH PROPERTIES, INC		03/25/2008	Various	119,610.000	4,082,403		2,034,357	4,925,540	(2,893,306)			(2,893,306)		1,939,833		2,142,571	2,142,571	77,107		L
370334-10-4	GENERAL MILLS		03/18/2008	Various	14,800.000	844,050		786,349	233,700	(58,656)			(58,656)		786,349		57,701	57,701	1,599		L
371532-10-2	GENESCO, INC.		03/11/2008	Various	6,000.000	123,239		135,238	226,800	(91,562)			(91,562)		135,238		(11,999)	(11,999)			L
372302-10-9	GENLYTE GROUP INC		01/28/2008	MERGER	23,000.000	2,196,500		1,569,863	2,189,600	(619,737)			(619,737)		1,569,863		626,637	626,637			L
36866T-10-3	GEN-PROBE INC		03/11/2008	Various	13,696.000	630,597		640,458	861,889	(221,431)			(221,431)		640,458		(9,861)	(9,861)			L
371901-10-9	GENTEX CORP		03/11/2008	Various	37,309.000	584,827		314,653	662,981	(359,172)			(359,172)		303,809		281,018	281,018	3,917		L
37247A-10-2	GENTIVA HEALTH SERVICES INC		03/11/2008	Various	6,200.000	130,960		101,501	118,048	(17,671)			(17,671)		100,377		30,584	30,584			L
372460-10-5	GENUINE PARTS CO.		03/18/2008	Various	7,300.000	291,684		303,876	337,990	(34,114)			(34,114)		303,876		(12,192)	(12,192)	2,665		L
372917-10-4	GENZYME CORP.		03/18/2008	Various	81,374.000	5,895,140		6,219,320	223,320	(94,529)			(94,529)		6,219,320		(324,180)	(324,180)			L
373200-20-3	GEORGIA GULF CORP		03/11/2008	Various	9,100.000	54,836		134,794	60,242	74,552			74,552		134,794		(79,958)	(79,958)	728		L
373730-10-0	GERBER SCIENTIFIC, INC.		03/11/2008	Various	6,900.000	56,356		51,676	74,520	(28,400)			(28,400)		46,120		10,236	10,236			L
374276-10-3	GETTY IMAGES INC		03/11/2008	Various	12,400.000	397,490		345,588	359,600	(14,012)			(14,012)		345,588		51,902	51,902			L
374393-10-6	GEVITY HR INC		03/11/2008	Various	7,300.000	50,646		155,418	56,137	95,244			95,244		151,381		(100,735)	(100,735)	657		L
374689-10-7	GIBRALTAR INDS INC		03/11/2008	Various	7,700.000	86,171		170,555	118,734	51,821			51,821		170,555		(84,384)	(84,384)	385		L
375558-10-3	GILEAD SCIENCES		03/31/2008	Various	189,996.000	8,525,310		8,363,231	3,238,920	(420,887)			(420,887)		8,363,231		162,080	162,080			L
379336-10-0	GLOBAL INDUSTRIES LTD		03/11/2008	MORGAN STANLEY DEAN WITTER	10,100.000	174,253		253,391	216,342	37,049			37,049		253,391		(79,137)	(79,137)			L
37940X-10-2	GLOBAL PAYMENTS INC.		03/11/2008	Various	26,688.000	1,040,021		666,960	1,241,526	(574,566)			(574,566)		666,960		373,061	373,061	534		L
36188G-10-2	GMH COMMUNITIES TRUST		03/27/2008	Various	29,100.000	229,850		47,832	160,632	(86,636)			(86,636)		47,832		182,017	182,017	13,475		L
38239A-10-0	GOODMAN GLOBAL INC		02/14/2008	MERGER	59,300.000	1,518,080		1,392,803	1,455,222	(62,419)			(62,419)		1,392,803		125,277	125,277			L
382388-10-6	GOODRICH CORPORATIO		03/18/2008	Various	109,520.000	6,962,313		7,272,720	7,733,207	(460,487)			(460,487)		7,272,720		(310,407)	(310,407)	24,642		L
382550-10-1	GOODYEAR TIRE & RUB		03/18/2008	Various	2,100.000	55,891		28,160	59,262	(31,102)			(31,102)		28,160		27,732	27,732			L
38259P-50-8	GOOGLE INC.		03/18/2008	Various	67,648.000	33,298,602		29,240,071	36,197,595	(16,218,649)			(16,218,649)		29,212,443		4,086,159	4,086,159			L
384109-10-4	GRACO, INC.		03/11/2008	Various	17,403.000	606,174		239,959	648,436	(408,477)			(408,477)		239,959		366,215	366,215	3,220		L
384313-10-2	GRAFTECH INTERNATIONAL LTD		01/22/2008	LAZARD FRERES & COMPANY	22,000.000	293,885		412,874	390,500	22,374			22,374		412,874		(118,989)	(118,989)			L
384802-10-4	GRAINGER (W.W.) INC		03/18/2008	Various	3,700.000	271,179		283,136	323,824	(40,688)			(40,688)		283,136		(11,957)	(11,957)	1,295		L
387328-10-7	GRANITE CONSTRUCTION INC		03/11/2008	Various	8,872.000	261,786		180,042	320,989	(140,947)			(140,947)		180,042		81,744	81,744	1,153		L
38821G-10-1	GRANT PRIDECO INC		03/13/2008	Various	38,499.000	1,942,007		815,957	2,137,079	(1,321,123)			(1,321,123)		815,957		1,126,050	1,126,050			L
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC.		03/11/2008	Various	5,900.000	151,122		51,576	184,847	(133,271)			(133,271)		51,576		99,546	99,546			L
39153L-10-6	GREATBATCH INC		03/11/2008	Various	5,500.000	105,109		133,815	109,945	13,551			13,551		123,496		(18,388)	(18,388)			L
397624-10-7	GREIF INC.		03/13/2008	Various	7,472.000	497,294		427,341	488,445	(61,104)			(61,104)		427,341		69,953	69,953	2,092		L
397888-10-8	GREY WOLF INC		03/13/2008	Various	57,471.000	353,527		385,538	306,320	79,218			79,218		385,538		(32,011)	(32,011)			L
398433-10-2	GRIFFON CORP		03/11/2008	Various	7,530.000	60,024		46,693	93,749	(47,056)			(47,056)		46,693		13,331	13,331			L
398905-10-9	GROUP 1 AUTOMOTIVE		03/11/2008	Various	5,800.000	142,859		91,207	137,750	(53,645)			(53,645)		84,105		58,754	58,754	812		L
401617-10-5	GUESS INC		03/11/2008	Various	14,200.000	539,772		509,780	538,038	245,135		273,393	(28,258)		509,780		29,992	29,992	1,136		L
402307-10-2	GULF ISLAND FABRICATION		03/11/2008	Various	2,800.000	80,947		98,997	88,788	10,209			10,209		98,997		(18,050)	(18,050)	230		L
403777-10-5	GYMBOREE CORP		03/11/2008	Various	10,700.000	417,646		299,717	146,208	(88,210)			(88,210)		293,580		124,067	124,067			L
405024-10-0	HAEMONETICS CORP		03/11/2008	Various	6,200.000	361,101		147,689	390,724	(243,035)			(243,035)		147,689		213,412	213,412			L
405217-10-0	HAIN CELESTIAL GROUP INC		03/11/2008	Various	9,800.000	264,877		229,712	313,600	(91,904)			(91,904)		221,696		43,181	43,181			L
406216-10-1	HALLIBURTON CO.		03/18/2008	Various	164,500.000	6,246,756		5,647,787	4,397,560	(433,271)			(433,271)		5,647,787		598,968	598,968	3,159		L
410345-10-2	HANESBRANDS, INC		03/11/2008	Various	25,141.000	668,230		537,099	683,081	(145,982)			(145,982)		537,099		131,130	131,130			L
411310-10-5	HANSEN NATURAL CORP.		03/11/2008	Various	15,943.000	640,053		195,258	706,115	(510,857)			(510,857)		195,258		444,795	444,795			L
412822-10-8	HARLEY-DAVIDSON		03/11/2008	Various	35,100.000	1,550,065		1,722,108	1,639,521	26,580			26,580		1,666,101		(116,036)	(116,036)	1,620		L
413086-10-9	HARMAN INT'L INDUST		03/18/2008	Various	800.000	34,065		97,050	58,968	38,082			38,082		97,050		(62,986)	(62,986)	10		L
413160-10-2	HARMONIC LIGHTWAVES INC.		03/11/2008	Various	22,400.000	178,293		163,576	234,752	(75,348)			(75,348)		159,404		18,890	18,890			L
413619-10-7	HARRAH'S ENTERTAINM		01/28/2008	Various	26,940.000	2,397,786		2,035,316	2,390,925	(355,609)			(355,609)		2,035,316		362,471	362,471			L
413875-10-5	HARRIS CORP.		03/11/2008	Various	40,108.000	1,940,863		661,761	2,513,969	(1,852,209)			(1,852,209)		661,761		1,279,103	1,279,103	5,266		L
415864-10-7	HARSCO CORP.		03/11/2008	Various	22,026.000	1,223,071		248,755	1,411,206	(1,162,450)			(1,162,450)		248,755		974,316	974,316	4,295		L
416196-10-3	HARTE HANKS COMMUNICATIONS		03/11/2008	Various	26,145.000	392,160		446,786	452,309	(5,523)			(5,523)		446,786		(54,626)	(54,626)	1,961		L
418056-10-7	HASBRO, INC.		03/18/2008	Various	11,924.000	315,812		316,061	305,016	11,045			11,045		316,061		(249)	(249)	1,908		L
419596-10-1	HAVERTY FURNITURE		03/11/2008	Various	6,500.000	63,790		93,441	58,435	29,986			29,986		88,421		(24,631)	(24,631)	439		L
42210P-10-2	HEADWATERS INC		03/11/2008	Various	9,800.000	128,157		189,374	115,052	64,818			64,818		179,870		(51,713)	(51,713)			L
42217K-10-6	HEALTH CARE REIT INC		03/11/2008	Various	21,000.000	870,865		913,924	938,490	(24,566)			(24,566)		913,924		(43,059)	(43,059)	13,860		L
81369Y-20-9	HEALTH CARE SELECT SPDR FUND		02/27/2008	CANTOR, FITZGERALD & CO.	14,300.000	479,645		520,806							520,806		(41,161)	(41,161)			L
421933-10-2	HEALTH MANAGEMENT A		03/11/2008	Various	63,559.000	335,147		448,727	380,083	68,644			68,644		448,727		(113,579)	(113,579)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
42222G-10-8	HEALTH NET INC		03/11/2008	Various	29,264.000	1,079,561		674,382	1,413,451	(742,338)			(742,338)		671,114		408,447	408,447			L
421906-10-8	HEALTHCARE SERVICES GROUP INC		03/11/2008	Various	6,600.000	138,869		79,126	139,788	(60,662)			(60,662)		79,126		59,743	59,743	858		L
422211-10-2	HEALTHEXTRAS INC		03/11/2008	Various	7,800.000	199,589		201,302	203,424	(2,122)			(2,122)		201,302		(1,713)	(1,713)			L
42224N-10-1	HEALTHSPRING INC		03/11/2008	MORGAN STANLEY DEAN WITTER	13,000.000	188,646		247,780	247,650	130			130		247,780		(59,134)	(59,134)			L
422245-10-0	HEALTHWAYS INC		03/11/2008	Various	57,800.000	3,001,780		3,537,491	490,896	(338,811)			(338,811)		3,537,491		(535,711)	(535,711)			L
422347-10-4	HEARTLAND EXPRESS INC		03/13/2008	Various	44,066.000	625,652		354,816	624,856	(270,040)			(270,040)		354,816		270,835	270,835	881		L
422819-10-2	HEIDRICK & STRUGGLES		03/11/2008	Various	4,800.000	154,287		62,978	178,128	(115,150)			(115,150)		62,978		91,309	91,309	624		L
423074-10-3	HEINZ (H.J.)		03/18/2008	Various	11,600.000	523,173		446,030	541,488	(95,458)			(95,458)		446,030		77,143	77,143	4,408		L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		03/11/2008	Various	23,700.000	753,461		421,511	983,550	(562,039)			(562,039)		421,511		331,950	331,950			L
423452-10-1	HELMERICH & PAYNE, INC.		03/11/2008	Various	27,052.000	1,205,135		331,268	1,083,974	(752,706)			(752,706)		331,268		873,868	873,868	1,217		L
426281-10-1	HENRY JACK & ASSOCIATES		03/11/2008	Various	20,224.000	478,049		183,137	492,252	(309,115)			(309,115)		183,137		294,912	294,912	1,517		L
G4412G-10-1	HERBALIFE LTD		03/13/2008	Various	12,919.000	588,857		514,432	520,377	(5,945)			(5,945)		514,432		74,424	74,424	2,584		L
427056-10-6	HERCULES INC.		03/19/2008	Various	59,300.000	1,080,023		1,127,408	1,147,455	(20,047)			(20,047)		1,127,408		(47,385)	(47,385)	2,965		L
42809H-10-7	HESS CORPORATION		03/18/2008	Various	10,000.000	970,583		594,898	948,084	(413,603)			(413,603)		594,898		375,685	375,685	960		L
428236-10-3	HEWLETT-PACKARD		03/25/2008	Various	431,003.000	19,877,710		19,367,038	19,783,263	(2,358,381)			(2,358,381)		19,367,038		510,672	510,672	29,707		L
428567-10-1	HIBBETT SPORTS INC		03/11/2008	Various	6,200.000	90,721		102,025	123,876	(21,851)			(21,851)		102,025		(11,304)	(11,304)			L
431284-10-8	HIGHWOODS PROPERTIES		03/11/2008	Various	14,800.000	438,552		378,863	434,824	(55,961)			(55,961)		378,863		59,689	59,689	3,424		L
431573-10-4	HILL ROM HOLDINGS INC		03/11/2008	Various	16,120.000	819,424		788,916	898,368	(113,850)			(113,850)		784,518		34,906	34,906			L
40425J-10-1	HMS HLDGS CORP		03/11/2008	Various	5,300.000	150,891		169,213							169,213		(18,321)	(18,321)			L
404251-10-0	HNI CORP		03/11/2008	Various	19,600.000	569,166		583,564	687,176	(103,612)			(103,612)		583,564		(14,398)	(14,398)	4,214		L
435758-30-5	HOLLY CORP		03/11/2008	MORGAN STANLEY DEAN WITTER	4,000.000	195,805		263,444	203,560	59,884			59,884		263,444		(67,639)	(67,639)	480		L
436440-10-1	HOLOGIC, INC.		03/12/2008	Various	163,700.000	9,542,071		10,264,321	4,207,632	(1,288,337)			(1,288,337)		10,262,250		(720,180)	(720,180)			L
437076-10-2	HOME DEPOT INC		03/18/2008	Various	81,200.000	2,212,179		1,888,456	765,096	(422,122)			(422,122)		1,888,456		323,723	323,723	8,100		L
437306-10-3	HOME PROPERTIES INC		03/25/2008	Various	8,600.000	414,300		400,552							400,552		13,748	13,748	3,664		L
438516-10-6	HONEYWELL INT'L INC		03/18/2008	Various	93,200.000	5,227,231		5,124,481	5,738,324	(802,545)			(802,545)		4,935,779		291,452	291,452	2,613		L
439104-10-0	HOOPER HOLMES		02/25/2008	CANTOR, FITZGERALD & CO.	15,500.000	9,224		82,674	26,660	47,238			47,238		73,898		(64,674)	(64,674)			L
44044K-10-1	HORIZON LINES INC		03/11/2008	MORGAN STANLEY DEAN WITTER	7,700.000	137,628		77,101	143,528	(66,427)			(66,427)		77,101		60,527	60,527	847		L
440452-10-0	HORMEL (G.A.) CO.		03/11/2008	Various	24,402.000	1,007,859		554,315	773,249	(429,874)			(429,874)		554,315		453,544	453,544	4,514		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		03/11/2008	Various	6,400.000	290,030		219,206	287,680	(68,474)			(68,474)		219,206		70,825	70,825			L
441060-10-0	HOSPIRA INC.		03/18/2008	Various	1,900.000	82,252		12,068	81,016	(68,948)			(68,948)		12,068		70,184	70,184			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		03/11/2008	Various	57,868.000	2,035,245		1,793,744	1,864,507	(75,626)			(75,626)		1,792,011		243,234	243,234	41,506		L
44107P-10-4	HOST HOTELS & RESORTS INC		03/18/2008	Various	211,800.000	3,487,899		3,291,288	3,609,072	(317,784)			(317,784)		3,291,288		196,612	196,612	84,720		L
441339-10-8	HOT TOPIC		03/11/2008	Various	12,325.000	55,453		191,042	71,732	105,805			105,805		177,537		(122,084)	(122,084)			L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		03/11/2008	Various	9,513.000	90,095		215,240	68,208	129,319			129,319		197,527		(107,432)	(107,432)			L
443320-10-6	HUB GROUP INC		03/11/2008	Various	10,400.000	339,176		181,837	276,432	(94,595)			(94,595)		181,837		157,339	157,339			L
443510-20-1	HUBBELL, INC. CLASS B		03/11/2008	Various	15,688.000	707,623		424,109	809,501	(385,391)			(385,391)		424,109		283,513	283,513	5,177		L
444859-10-2	HUMANA INC.		03/18/2008	Various	199,800.000	14,318,759		15,841,282	421,736	(193,089)			(193,089)		15,841,282		(1,522,523)	(1,522,523)			L
445658-10-7	HUNT TRANSPORT SVC		03/20/2008	Various	24,095.000	814,248		79,386	663,817	(584,431)	46,111		(538,320)		125,497		688,751	688,751	2,410		L
448407-10-6	HUTCHINSON TECH		03/11/2008	Various	6,700.000	114,671		117,958	176,344	(60,670)			(60,670)		115,674		(1,002)	(1,002)			L
44919P-30-0	IAC/INTERACTIVE COR		03/18/2008	Various	2,600.000	51,938		93,715	69,992	23,723			23,723		93,715		(41,777)	(41,777)			L
451055-10-7	ICONIX BRAND GROUP INC		03/11/2008	Various	14,900.000	274,884		310,154	292,934	17,220			17,220		310,154		(35,270)	(35,270)			L
449300-10-7	ICU MEDICAL		03/11/2008	Various	3,800.000	97,191		122,277	136,838	(16,588)			(16,588)		120,250		(23,059)	(23,059)			L
45167R-10-4	IDEX CORP		03/11/2008	Various	20,900.000	624,884		373,220	755,117	(381,897)			(381,897)		373,220		251,664	251,664	2,508		L
45168D-10-4	IDEXX LABS CORP		03/11/2008	Various	17,800.000	906,925		138,931	1,043,614	(904,683)			(904,683)		138,931		767,994	767,994			L
449623-10-7	IHOP CORP		03/11/2008	Various	3,800.000	178,866		66,968	139,004	(72,037)			(72,037)		66,968		111,899	111,899	950		L
452308-10-9	ILLINOIS TOOL WORKS		03/18/2008	Various	59,500.000	3,006,830		3,121,416	3,185,630	(135,568)			(135,568)		3,050,062		(43,232)	(43,232)	16,660		L
452327-10-9	ILLUMINA INC		03/03/2008	Various	15,000.000	1,069,520		1,007,835							1,007,835		61,685	61,685			L
45245A-10-7	IMATION CORP		03/11/2008	Various	9,139.000	194,895		210,227	191,919	18,308			18,308		210,227		(15,332)	(15,332)			L
45245W-10-9	IMCLONE SYSTEMS INC		02/19/2008	CANTOR, FITZGERALD & CO.	31,400.000	1,273,331		1,300,459	1,350,200	(49,741)			(49,741)		1,300,459		(27,128)	(27,128)			L
452526-10-6	IMMUCOR INC		03/11/2008	Various	17,162.000	475,858		159,769	583,336	(423,567)			(423,567)		159,769		316,089	316,089			L
449934-10-8	IMS HEALTH INC.		03/18/2008	Various	2,400.000	53,110		35,808	55,296	(19,488)			(19,488)		35,808		17,302	17,302	72		L
45666Q-10-2	INFORMATICA CORP		03/11/2008	Various	22,500.000	398,864		329,002	405,450	(76,448)			(76,448)		329,002		69,862	69,862			L
45678T-20-1	INFOSPACE INC		03/11/2008	Various	7,300.000	76,933		172,367	137,240	30,942			30,942		168,182		(91,249)	(91,249)	65,700		L
457153-10-4	INGRAM MICRO		03/11/2008	Various	37,276.000	569,288		688,900	672,459	14,740			14,740		687,200		(117,911)	(117,911)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
457461-20-0	INLAND REAL ESTATE CORP		03/11/2008	Various	17,400.000	252,510		295,452	246,384	49,068			49,068		295,452		(42,942)	(42,942)	4,263		L
4576J0-10-4	INNKEEPERS TRUST		03/24/2008	DISTRIBUTION	0.000	(3,381)											(3,381)	(3,381)			L
45765U-10-3	INSIGHT ENTERPRISES INC		03/11/2008	Various	11,525.000	197,727		210,339	210,216	(5,478)			(5,478)		204,738		(7,011)	(7,011)			L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		03/11/2008	Various	6,700.000	91,053		132,604	99,160	26,267			26,267		125,427		(34,374)	(34,374)			L
457985-20-8	INTEGRA LIFE SCIENCES		03/11/2008	Various	7,100.000	301,795		167,868	297,703	(129,835)			(129,835)		167,868		133,927	133,927			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		03/11/2008	Various	51,439.000	442,541		588,262	581,775	(29,397)			(29,397)		552,378		(109,837)	(109,837)			L
458140-10-0	INTEL CORP.		03/18/2008	Various	1,040,031.000	23,403,979		22,405,180	27,652,578	(5,307,263)			(5,307,263)		22,405,180		998,799	998,799	19,324		L
45867G-10-1	INTERDIGITAL INC		03/13/2008	MORGAN STANLEY DEAN WITTER	53,500.000	943,997		1,164,000							1,164,000		(220,003)	(220,003)			L
458665-10-6	INTERFACE INC		03/11/2008	Various	14,500.000	227,315		100,482	236,640	(140,790)			(140,790)		95,850		131,465	131,465	435		L
459200-10-1	INTERNATIONAL BUS.		03/18/2008	Various	145,898.000	15,649,285		14,821,357	11,674,584	(1,069,434)			(1,069,434)		14,821,357		827,928	827,928	12,240		L
459506-10-1	INTERNATIONAL FLAV/		03/18/2008	Various	900.000	38,695		27,027	43,317	(16,290)			(16,290)		27,027		11,668	11,668	207		L
459902-10-2	INTERNATIONAL GAME		03/18/2008	Various	52,788.000	2,304,245		2,140,069	2,318,977	(178,908)			(178,908)		2,140,069		164,177	164,177	7,390		L
460146-10-3	INTERNATIONAL PAPER CO.		03/18/2008	Various	15,400.000	496,052		494,903	498,652	(3,749)			(3,749)		494,903		1,148	1,148	3,850		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		03/11/2008	Various	43,919.000	1,075,441		1,470,574	1,491,928	(35,896)			(35,896)		1,456,032		(380,591)	(380,591)			L
460335-20-1	INTERNATIONAL SPEEDWAY		03/11/2008	Various	9,303.000	363,988		332,641	383,098	(50,457)			(50,457)		332,641		31,347	31,347			L
460690-10-0	INTERPUBLIC GROUP		03/18/2008	Various	5,000.000	41,998		74,200	40,550	33,650			33,650		74,200		(32,202)	(32,202)			L
46069S-10-9	INTERSIL CORP		03/11/2008	Various	35,549.000	880,986		585,267	870,240	(284,972)			(284,972)		585,267		295,719	295,719	4,266		L
461148-10-8	INTEVAC INC		03/11/2008	Various	5,400.000	67,971		114,804	78,516	36,288			36,288		114,804		(46,833)	(46,833)			L
461202-10-3	INTUIT INC.		03/18/2008	Various	41,000.000	1,262,628		1,176,882	1,296,010	(119,128)			(119,128)		1,176,882		85,745	85,745			L
46120E-60-2	INTUITIVE SURGICAL INC		03/31/2008	Various	78,544.000	21,141,690		19,373,356	16,141,928	(5,710,582)			(5,710,582)		19,373,356		1,768,334	1,768,334			L
461203-10-1	INVACARE CORP		03/11/2008	Various	8,500.000	194,934		215,227	214,200	(4,100)			(4,100)		210,100		(15,166)	(15,166)	106		L
46122E-10-5	INVENTIV HEALTH INC		03/11/2008	Various	8,400.000	266,153		262,121	260,064	419			419		260,483		5,670	5,670			L
46185R-10-0	INVITROGEN CORP		03/11/2008	Various	212,592.000	18,047,586		19,497,650	10,405,127	(643,458)			(643,458)		19,497,650		(1,450,064)	(1,450,064)			L
462044-10-8	ION GEOPHYSICAL CORP		03/11/2008	Various	13,200.000	177,571		88,075	208,296	(124,616)			(124,616)		83,680		93,891	93,891			L
464286-40-0	ISHARES MSCI BRAZIL		03/31/2008	Various	2,400.000	189,082		162,866	193,680	(30,814)			(30,814)		162,866		26,216	26,216	1,858		L
46428Q-10-9	ISHARES SILVER TRUST		03/20/2008	Various	211,600.000	38,455,051		33,728,255	8,832,897	245,068			245,068		33,728,255		4,726,796	4,726,796			L
465741-10-6	ITRON INC		03/11/2008	Various	7,800.000	719,611		312,451	748,566	(436,115)			(436,115)		312,451		407,159	407,159			L
450911-10-2	ITT CORPORATION		03/18/2008	Various	2,100.000	117,564		25,494	138,684	(113,190)			(113,190)		25,494		92,070	92,070	294		L
45068B-10-9	ITT EDUCATIONAL SVCS INC		03/11/2008	Various	7,700.000	393,017		113,269	656,579	(543,310)			(543,310)		113,269		279,748	279,748			L
46612H-40-2	J CREW GROUP INC		03/11/2008	Various	21,900.000	928,042		940,454							940,454		(12,412)	(12,412)			L
708160-10-6	J.C. PENNEY CO. INC.		03/19/2008	Various	226,900.000	9,393,323		10,698,038	1,425,276	(14,219)			(14,219)		10,633,457		(1,240,134)	(1,240,134)	1,400		L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		03/11/2008	Various	13,500.000	301,434		164,812	285,795	(120,984)			(120,984)		164,812		136,622	136,622			L
466313-10-3	JABIL CIRCUIT		03/18/2008	Various	2,100.000	27,026		36,609	32,067	4,542			4,542		36,609		(9,583)	(9,583)	147		L
466367-10-9	JACK IN THE BOX INC		03/11/2008	Various	16,200.000	408,434		82,297	417,474	(335,177)			(335,177)		82,297		326,136	326,136			L
469814-10-7	JACOBS ENGINEERING		03/20/2008	Various	124,152.000	10,048,825		11,237,981	4,689,862	(675,852)			(675,852)		11,237,981		(1,189,156)	(1,189,156)			L
47012E-10-6	JAKKS PACIFIC		03/11/2008	Various	4,100.000	113,699		46,938	96,801	(52,687)			(52,687)		44,114		69,585	69,585			L
46612K-10-8	JDA SOFTWARE GROUP INC		03/11/2008	Various	9,000.000	148,995		155,648	184,140	(42,634)			(42,634)		141,506		7,489	7,489			L
46612J-50-7	JDS UNIPHASE CORP		03/18/2008	Various	2,500.000	32,361		41,795	33,250	1,403			1,403		34,653		(2,293)	(2,293)			L
477143-10-1	JETBLUE AIRWAYS CORP.		03/11/2008	Various	46,567.000	232,368		550,792	274,745	221,496			221,496		496,241		(263,874)	(263,874)			L
832696-40-5	JM SMUCKER COMPANY		03/11/2008	Various	14,780.000	752,081		592,981	760,283	(178,458)			(178,458)		581,825		170,257	170,257	4,434		L
47758P-30-7	JO-ANN STORES		03/11/2008	Various	7,550.000	108,703		58,871	98,754	(39,883)			(39,883)		58,871		49,832	49,832			L
478160-10-4	JOHNSON & JOHNSON		03/18/2008	Various	122,900.000	7,753,281		6,936,299	7,083,540	(1,284,944)			(1,284,944)		6,936,299		816,983	816,983	51,004		L
478366-10-7	JOHNSON CONTROLS		03/18/2008	Various	75,200.000	2,599,060		2,935,844	2,710,208	(177,914)			(177,914)		2,532,294		66,767	66,767	9,776		L
480074-10-3	JONES APPAREL GROUP INC		03/18/2008	Various	1,300.000	17,819		41,873	20,787	21,086			21,086		41,873		(24,054)	(24,054)	182		L
480200-10-7	JONES LANG LASALLE INC.		03/11/2008	Various	10,000.000	751,518		952,213	711,600	240,613			240,613		952,213		(200,695)	(200,695)			L
480838-10-1	JOS A BANK CLOTHIERS INC		03/11/2008	Various	4,025.000	95,839		129,313	114,511	10,103			10,103		124,615		(28,776)	(28,776)			L
481165-10-8	JOY GLOBAL INC		03/11/2008	Various	28,636.000	1,935,533		1,274,249	1,884,822	(610,573)			(610,573)		1,274,249		661,285	661,285	4,295		L
48203R-10-4	JUNIPER NETWORKS		03/31/2008	Various	253,520.000	6,759,145		7,230,133	2,282,666	(517,883)		105,215	(623,098)		7,230,133		(470,988)	(470,988)			L
48213P-10-6	JUST FOR FEET INC		01/28/2008	DISTRIBUTION	0.000	186											186	186			U
48273U-10-2	K12		01/08/2008	FRANKEL, STUART, & CO., INC	6,400.000	163,006		115,200	165,632	(50,432)			(50,432)		115,200		47,806	47,806			L
483007-70-4	KAISER ALUMINUM CORP		03/13/2008	Various	4,215.000	310,032		313,127	335,008	(21,882)			(21,882)		313,127		(3,095)	(3,095)	759		L
483548-10-3	KAMAN CORP		03/11/2008	Various	9,100.000	223,632		117,901	334,971	(219,961)			(219,961)		115,010		108,622	108,622	1,274		L
485170-30-2	KANSAS CITY SOUTHERN		03/11/2008	Various	20,300.000	713,934		341,592	696,899	(355,466)			(355,466)		341,433		372,501	372,501			L
486587-10-8	KAYDON CORPORATION		03/11/2008	Various	7,600.000	311,930		162,178	414,504	(252,326)			(252,326)		162,178		149,752	149,752	2,100		L
48666K-10-9	KB HOME		03/18/2008	Various	900.000	20,695		8,620	19,440	(10,820)			(10,820)		8,620		12,075	12,075	225		L
48242W-10-6	KBR INC		03/11/2008	Various	43,819.000	1,358,654		902,479	1,700,177	(797,699)			(797,699)		902,479		456,176	456,176			L
487584-10-4	KEITHLEY INSTRUMENTS		03/11/2008	Various	4,100.000	37,810		63,308	39,688	19,704			19,704		59,392		(21,582)	(21,582)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
487836-10-8	KELLOGG CO.		03/18/2008	Various	36,300.000	1,881,870		1,841,387	1,903,209	(61,822)			(61,822)		1,841,387		40,482	40,482	899		L
488044-10-8	KELLWOOD CO.		02/12/2008	CANTOR, FITZGERALD & CO.	6,000.000	125,699		131,438	99,840	25,027			25,027		124,867		832	832			L
488152-20-8	KELLY SERVICES INC. CLASS A		03/11/2008	Various	5,666.000	107,675		134,068	105,728	28,341			28,341		134,068		(26,393)	(26,393)	765		L
488360-10-8	KEMET CORP		03/11/2008	Various	21,975.000	95,324		163,846	145,694	12,486			12,486		158,180		(62,856)	(62,856)			L
48880L-10-7	KENDLE INTL INC		03/11/2008	Various	3,300.000	138,460		120,033	161,436	(41,403)			(41,403)		120,033		18,427	18,427			L
489170-10-0	KENNAMETAL, INC.		03/11/2008	Various	20,400.000	594,082		298,228	772,344	(474,385)			(474,385)		297,959		296,123	296,123	2,448		L
490057-10-6	KENSEY NASH CORP		03/11/2008	Various	2,900.000	78,490		77,868	86,768	(10,788)			(10,788)		75,980		2,510	2,510			L
492914-10-6	KEY ENERGY SERVICES INC		03/11/2008	MORGAN STANLEY DEAN WITTER	17,300.000	226,915		268,486	248,947	19,539			19,539		268,486		(41,571)	(41,571)			L
49427F-10-8	KILROY REALTY CORPORATION		03/27/2008	Various	23,600.000	1,114,652		1,216,247	1,297,056	(96,767)			(96,767)		1,216,247		(101,594)	(101,594)	4,351		L
494368-10-3	KIMBERLY-CLARK		03/18/2008	Various	16,000.000	1,032,812		942,470	1,109,440	(166,970)			(166,970)		942,470		90,342	90,342	8,480		L
49446R-10-9	KIMCO REALTY		03/18/2008	Various	94,400.000	3,221,176		1,421,962	3,436,160	(2,014,198)			(2,014,198)		1,421,962		1,799,214	1,799,214	35,083		L
494580-10-3	KINDRED HEALTHCARE INC		03/11/2008	Various	8,400.000	177,578		198,936	209,832	(10,896)			(10,896)		198,936		(21,358)	(21,358)			L
49460W-20-8	KINETIC CONCEPTS		03/11/2008	Various	18,000.000	871,086		1,024,999	964,080	60,919			60,919		1,024,999		(153,912)	(153,912)			L
495582-10-8	KING PHARMACEUTICAL		03/18/2008	Various	2,800.000	25,816		27,615	28,672	(1,057)			(1,057)		27,615		(1,799)	(1,799)			L
497266-10-6	KIRBY CORP		03/11/2008	Various	13,500.000	635,578		129,513	627,480	(497,967)			(497,967)		129,513		506,065	506,065			L
49803T-10-2	KITE REALTY GROUP TRUST		03/25/2008	Various	7,500.000	93,356		140,688	114,525	26,163			26,163		140,688		(47,332)	(47,332)	1,655		L
482480-10-0	KLA-TENCOR CORP.		03/18/2008	Various	7,100.000	294,166		331,391	341,936	(10,545)			(10,545)		331,391		(37,226)	(37,226)	1,065		L
499064-10-3	KNIGHT TRANSPORTATION INC		03/11/2008	Various	21,925.000	343,474		195,756	324,709	(128,953)			(128,953)		195,756		147,718	147,718	658		L
499184-10-9	KNOT INC		03/11/2008	Various	7,200.000	79,168		157,981	114,768	43,213			43,213		157,981		(78,813)	(78,813)			L
500255-10-4	KOHL'S CORP.		03/18/2008	Various	60,600.000	2,731,301		2,880,377	1,786,200	(86,757)			(86,757)		2,684,528		46,772	46,772			L
500600-10-1	KOPIN CORP		03/11/2008	Various	16,400.000	34,632		108,655	51,824	29,779			29,779		81,603		(46,971)	(46,971)			L
500643-20-0	KORN/FERRY INTERNATIONAL		03/11/2008	Various	12,700.000	209,342		193,685	239,014	(56,189)			(56,189)		182,825		26,517	26,517			L
50075N-10-4	KRAFT FOODS INC-A		03/18/2008	Various	222,210.000	6,644,295		7,337,592	7,250,712	86,880			86,880		7,337,592		(693,298)	(693,298)	59,997		L
501044-10-1	KROGER CO.		03/18/2008	Various	69,500.000	1,778,443		1,637,140	1,856,345	(240,207)			(240,207)		1,616,138		162,305	162,305	2,303		L
482686-10-2	K-SWISS INC		03/11/2008	Various	10,800.000	154,965		89,545	195,480	(105,935)			(105,935)		89,545		65,420	65,420	540		L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		03/11/2008	Various	14,000.000	69,370		140,155	96,040	33,389			33,389		129,429		(60,059)	(60,059)			L
502424-10-4	L-3 COMMUNICATIONS		03/18/2008	Various	5,253.000	562,579		455,496	556,503	(101,007)			(101,007)		455,496		107,083	107,083	1,576		L
50540R-40-9	LABORATORY CORP. OF		03/18/2008	Various	6,610.000	509,426		470,407	499,253	(28,847)			(28,847)		470,407		39,020	39,020			L
512807-10-8	LAM RESEARCH CORP.		03/11/2008	Various	39,588.000	1,540,344		786,927	1,711,389	(924,462)			(924,462)		786,927		753,417	753,417			L
512815-10-1	LAMAR ADVERTISING CO		03/11/2008	Various	21,700.000	749,671		1,213,080	1,043,119	169,961			169,961		1,213,080		(463,408)	(463,408)			L
513847-10-3	LANCASTER COLONY CORP.		03/11/2008	Various	6,123.000	231,621		153,215	243,083	(89,868)			(89,868)		153,215		78,407	78,407	1,210		L
514606-10-2	LANCE, INC.		03/11/2008	Various	7,300.000	126,453		77,012	149,066	(72,054)			(72,054)		77,012		49,441	49,441	1,168		L
51508L-10-3	LANDRY'S RESTAURANTS INC		03/11/2008	Various	3,900.000	70,543		35,749	76,830	(41,081)			(41,081)		35,749		34,794	34,794	195		L
515098-10-1	LANDSTAR SYSTEMS INC		03/13/2008	Various	26,120.000	1,255,804		488,979	1,100,958	(611,979)			(611,979)		488,979		766,825	766,825	980		L
517834-10-7	LAS VEGAS SANDS CORP		01/02/2008	BANC OF AMERICA SECURITIES	12,400.000	1,240,750		1,439,469	1,277,820	36,208			36,208		1,314,028		(73,278)	(73,278)			L
517942-10-8	LASALLE HOTELS		03/27/2008	Various	16,600.000	457,134		310,588	529,540	(222,156)			(222,156)		310,588		146,546	146,546	7,286		L
520776-10-5	LAWSON PRODUCTS, INC.		03/11/2008	Various	1,100.000	27,936		26,836	41,712	(14,876)			(14,876)		26,836		1,100	1,100	220		L
505336-10-7	LA-Z-BOY CHAIR CO.		03/11/2008	Various	15,800.000	126,502		132,797	125,294	(8,216)			(8,216)		117,078		9,424	9,424	632		L
501803-30-8	LCA-VISION		03/11/2008	Various	5,050.000	68,693		112,714	100,849	11,866			11,866		112,714		(44,022)	(44,022)			L
521865-10-5	LEAR CORP COM		03/11/2008	Various	20,020.000	536,627		504,070	553,753	(98,928)			(98,928)		454,825		81,802	81,802			L
523768-10-9	LEE ENTERPRISES, INC.		03/11/2008	Various	12,053.000	120,280		339,711	176,576	151,067			151,067		327,643		(207,363)	(207,363)	2,290		L
524660-10-7	LEGGETT & PLATT, INC.		03/18/2008	Various	2,100.000	33,727		35,369	36,624	(1,255)			(1,255)		35,369		(1,643)	(1,643)	525		L
526057-10-4	LENNAR CORP CL B		03/18/2008	Various	1,500.000	24,882		83,172	26,835	56,337			56,337		83,172		(58,290)	(58,290)	240		L
526107-10-7	LENNOX INTERNATIONAL INC		03/13/2008	Various	26,983.000	941,255		592,761	1,117,636	(524,875)			(524,875)		592,761		348,495	348,495	3,778		L
529043-10-1	LEXINGTON REALTY TRUST		03/24/2008	Various	17,200.000	254,942		332,523	250,088	82,358			82,358		332,446		(77,504)	(77,504)	44,259		L
529771-10-7	LEXMARK INT'L INC		03/18/2008	Various	7,500.000	242,616		332,958	261,450	71,508			71,508		332,958		(90,342)	(90,342)			L
50187A-10-7	LHC GROUP INC		03/11/2008	Various	3,900.000	65,960		85,672	97,422	(11,750)			(11,750)		85,672		(19,712)	(19,712)			L
529898-10-8	LIBBEY INC		03/11/2008	Various	4,100.000	59,932		72,747	64,944	(6,194)			(6,194)		58,750		1,182	1,182	103		L
530555-10-1	LIBERTY GLOBAL INC		01/03/2008	BANC OF AMERICA SECURITIES	20,700.000	802,674		746,721	811,233	(64,512)			(64,512)		746,721		55,952	55,952			L
530555-30-9	LIBERTY GLOBAL INC		01/03/2008	BANC OF AMERICA SECURITIES	21,600.000	780,614		737,562	790,344	(52,782)			(52,782)		737,562		43,052	43,052			L
53071M-10-4	LIBERTY MEDIA CORP		01/03/2008	BANC OF AMERICA SECURITIES	71,900.000	1,306,598		1,446,234	1,371,852	30,198			30,198		1,402,050		(95,451)	(95,451)			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		01/02/2008	BANC OF AMERICA SECURITIES	14,500.000	1,666,903		1,696,962	1,689,105	(1,074)			(1,074)		1,688,031		(21,128)	(21,128)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
531172-10-4	LIBERTY PROPERTY TRUST		03/28/2008	Various	59,541.000	1,715,173		1,977,363	1,715,376	260,265			260,265		1,977,111		(261,939)	(261,939)	36,216		L
53217R-20-7	LIFE TIME FITNESS INC		03/11/2008	Various	8,800.000	248,223		478,592	437,184	41,408			41,408		478,592		(230,369)	(230,369)			L
531927-10-1	LIFECELL CORP.		03/11/2008	Various	52,645.000	2,094,018		2,317,507	2,269,526	47,981			47,981		2,317,507		(223,489)	(223,489)			L
53219L-10-9	LIFEPOINT HOSPITALS INC		03/11/2008	Various	15,033.000	381,843		464,389	447,081	9,480			9,480		456,561		(74,718)	(74,718)			L
532457-10-8	LILLY ELI & CO COM		03/18/2008	Various	41,900.000	2,119,768		1,748,910	2,237,041	(488,131)			(488,131)		1,748,910		370,857	370,857	19,693		L
532716-10-7	LIMITED BRANDS INC		03/18/2008	Various	48,472.000	769,461		1,004,341	917,575	67,457			67,457		985,032		(215,571)	(215,571)	585		L
532791-10-0	LINCARE HOLDINGS INC		03/11/2008	Various	30,700.000	912,090		780,244	1,079,412	(299,168)			(299,168)		780,244		131,846	131,846			L
533900-10-6	LINCOLN ELEC HLDGS		03/11/2008	Various	14,409.000	958,814		918,697	1,025,633	(109,652)			(109,652)		915,981		42,834	42,834	3,602		L
535555-10-6	LINDSAY CORP		03/11/2008	Various	2,850.000	203,091		56,325	201,467	(146,188)			(146,188)		55,278		147,813	147,813	200		L
535678-10-6	LINEAR TECHNOLOGY C		03/18/2008	Various	3,500.000	103,169		86,863	111,405	(24,542)			(24,542)		86,863		16,306	16,306	735		L
536797-10-3	LITHIA MTRS INC		03/11/2008	Various	4,200.000	39,878		106,428	57,666	48,762			48,762		106,428		(66,550)	(66,550)	588		L
537008-10-4	LITTLEFUSE INC		03/11/2008	Various	5,700.000	171,504		194,128	187,872	(559)			(559)		187,313		(15,808)	(15,808)			L
538034-10-9	LIVE NATION INC		03/11/2008	Various	18,100.000	202,445		243,776	262,812	(19,036)			(19,036)		243,776		(41,331)	(41,331)			L
539320-10-1	LIZ CLAIBORNE INC.		03/18/2008	Various	1,200.000	21,327		19,415	24,420	(5,005)			(5,005)		19,415		1,912	1,912	68		L
501889-20-8	LKQ CORP		03/11/2008	Various	23,600.000	519,637		245,696	496,072	(254,480)			(254,480)		241,592		278,045	278,045			L
539830-10-9	LOCKHEED MARTIN COR		03/19/2008	Various	61,900.000	6,392,412		6,060,980	4,768,278	(483,356)			(483,356)		6,060,980		331,432	331,432	20,706		L
539451-10-4	LO-JACK CORP		03/11/2008	Various	4,900.000	62,883		110,227	82,369	23,888			23,888		106,257		(43,374)	(43,374)			L
543162-10-1	LONGS DRUG STORES CORP.		03/11/2008	Various	9,200.000	392,821		196,866	432,400	(235,534)			(235,534)		196,866		195,955	195,955	1,288		L
546347-10-5	LOUISIANA-PACIFIC CORP.		03/11/2008	Various	27,289.000	273,206		516,308	373,314	142,994			142,994		516,308		(243,102)	(243,102)	4,093		L
548661-10-7	LOWE'S COS.		03/18/2008	Various	191,400.000	4,260,662		4,550,002	4,329,468	(91,873)			(91,873)		4,237,595		23,067	23,067	1,416		L
502161-10-2	LSI CORPORATION		03/18/2008	Various	8,800.000	45,788		72,884	46,728	26,156			26,156		72,884		(27,097)	(27,097)			L
502175-10-2	LTC PROPERTIES INC		03/11/2008	Various	6,000.000	153,889		133,989	150,300	(17,676)			(17,676)		132,624		21,265	21,265	1,560		L
549271-10-4	LUBRIZOL CORP.		03/11/2008	Various	21,897.000	1,270,586		708,897	1,185,942	(477,044)			(477,044)		708,897		561,689	561,689	6,569		L
549764-10-8	LUFKIN INDUSTRIES INC		03/11/2008	Various	3,900.000	241,393		217,017	223,431	(8,952)			(8,952)		214,479		26,914	26,914	975		L
550372-10-6	LUNDIN MINING CORP		03/11/2008	MORGAN STANLEY DEAN WITTER	19,200.000	149,975		232,909	184,128	48,781			48,781		232,909		(82,934)	(82,934)			L
550819-10-6	LYDALL INC DEL		03/11/2008	Various	6,500.000	67,785		73,159	68,380	(4,120)			(4,120)		64,260		3,525	3,525			L
553777-10-3	M T S SYSTEMS		03/11/2008	Various	5,000.000	156,727		170,625	213,350	(45,682)			(45,682)		167,668		(10,941)	(10,941)	750		L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		03/11/2008	Various	3,300.000	57,340		99,221	34,650	55,354			55,354		90,004		(32,665)	(32,665)	83		L
554382-10-1	MACERICH COMPANY		03/11/2008	Various	50,993.000	3,170,660		2,014,485	3,623,563	(1,626,750)			(1,626,750)		2,008,514		1,162,146	1,162,146	30,123		L
554489-10-4	MACK-CALI REALTY CORP		03/11/2008	Various	44,993.000	1,574,870		1,643,957	1,529,762	112,658			112,658		1,642,420		(67,550)	(67,550)	28,796		L
555904-10-1	MACROVISION CORP		03/11/2008	Various	13,608.000	190,719		243,374	249,435	(12,347)			(12,347)		237,088		(46,369)	(46,369)			L
55616P-10-4	MACYS INC		03/18/2008	Various	159,522.000	3,502,765		3,861,955	1,136,210	145,843			145,843		3,861,955		(359,189)	(359,189)	5,710		L
559424-10-6	MAGNETEK, INC.		03/11/2008	Various	6,500.000	21,625		42,754	27,820	9,086			9,086		36,906		(15,281)	(15,281)			L
559775-10-1	MAGUIRE PPTYS INC		03/31/2008	Various	14,400.000	268,026		418,247	424,368	(11,725)			(11,725)		418,247		(150,220)	(150,220)	17,698		L
560305-10-4	MAIDENFORM BRANDS INC		03/11/2008	Various	5,700.000	78,617		121,088	77,121	43,967			43,967		121,088		(42,471)	(42,471)			L
562750-10-9	MANHATTAN ASSOCIATES		03/11/2008	Various	7,100.000	157,799		169,655	187,156	(27,909)			(27,909)		159,247		(1,448)	(1,448)			L
563571-10-8	MANITOWOC CO.		03/18/2008	Various	140,809.000	5,605,707		5,946,204	5,772,145	(779,680)			(779,680)		5,946,204		(340,497)	(340,497)	482		L
563771-10-4	MANNATECH INC		03/11/2008	Various	4,100.000	32,605		63,148	25,912	37,236			37,236		63,148		(30,543)	(30,543)	369		L
56418H-10-0	MANPOWER, INC.		03/11/2008	Various	25,984.000	1,446,056		1,097,460	1,478,490	(394,940)			(394,940)		1,083,549		362,507	362,507			L
564563-10-4	MANTECH INTL CORP		03/11/2008	Various	8,500.000	355,701		214,577	372,470	(160,229)			(160,229)		212,241		143,460	143,460			L
565849-10-6	MARATHON OIL CORP.		03/18/2008	Various	34,600.000	1,836,463		1,507,553	985,932	(434,703)			(434,703)		1,507,553		328,910	328,910	8,304		L
566330-10-6	MARCUS CORP		03/11/2008	Various	9,700.000	152,941		136,894	149,865	(12,971)			(12,971)		136,894		16,047	16,047	825		L
567908-10-8	MARINEMAX INC		03/11/2008	Various	4,100.000	47,708		85,455	63,550	21,562			21,562		85,112		(37,404)	(37,404)			L
571903-20-2	MARRIOTT INT'L.		03/18/2008	Various	44,000.000	1,456,846		1,532,334	1,503,920	(87,800)			(87,800)		1,416,120		40,726	40,726	3,300		L
572901-10-6	MARTEK BIOSCIENCES CORP		03/11/2008	Various	84,300.000	2,455,001		2,928,596	251,430	(44,863)			(44,863)		2,744,616		(289,614)	(289,614)			L
573284-10-6	MARTIN MARIETTA MATERIALS		03/11/2008	Various	11,163.000	1,107,995		424,072	1,480,214	(1,056,142)			(1,056,142)		424,072		683,924	683,924	3,851		L
57383T-10-3	MARVELENTERTAINMENT INC		03/13/2008	Various	16,002.000	396,432		392,524	427,413	(34,889)			(34,889)		392,524		3,908	3,908			L
574599-10-6	MASCO CORP.		03/18/2008	Various	17,500.000	336,778		456,585	378,175	78,410			78,410		456,585		(119,808)	(119,808)	4,025		L
576206-10-6	MASSEY ENERGY COMPANY		03/11/2008	Various	19,800.000	725,707		273,208	707,850	(434,642)			(434,642)		273,208		452,498	452,498	990		L
576360-10-4	MASTERCARD		01/11/2008	Various	90,700.000	16,978,941		18,736,850	12,352,480	(641,288)			(641,288)		18,736,850		(1,757,909)	(1,757,909)	13,605		L
576674-10-5	MATERIAL SCIENCES CORP.		03/11/2008	Various	6,100.000	44,414		54,734	45,323	6,008			6,008		51,331		(6,917)	(6,917)			L
576817-20-9	MATRIA HEALTHCARE INC		03/11/2008	Various	5,500.000	121,177		169,768	130,735	29,365			29,365		160,100		(38,923)	(38,923)			L
576853-10-5	MATRIX SERVICE COMPANY		03/11/2008	Various	6,200.000	127,165		154,070	135,284	18,786			18,786		154,070		(26,905)	(26,905)			L
577081-10-2	MATTEL INC.		03/18/2008	Various	18,014.000	360,232		344,280	342,987	1,293			1,293		344,280		15,952	15,952			L
577128-10-1	MATTHEWS INTL CORP		03/13/2008	Various	18,001.000	829,575		793,831	843,707	(49,875)			(49,875)		793,831		35,744	35,744	1,080		L
577933-10-4	MAXIMUS INC		03/11/2008	Various	5,900.000	214,294		177,208	227,799	(58,963)			(58,963)		168,836		45,458	45,458	590		L
579064-10-6	MCAFEE INC		03/11/2008	Various	41,828.000	1,385,052		561,772	1,568,550	(1,006,778)			(1,006,778)		561,772		823,280	823,280			L
579780-20-6	MCCORMICK & CO.		03/18/2008	Various	1,500.000	52,625		26,050	56,865	(30,815)			(30,815)		26,050		26,575	26,575	330		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
580135-10-1	MCDONALD'S CORP.		03/18/2008	Various	267,280.000	14,885,669		13,655,018	15,745,465	(2,090,447)			(2,090,447)		13,655,018		1,230,651	1,230,651	9,675		L
580645-10-9	MCGRAW-HILL		03/18/2008	Various	48,800.000	2,034,543		2,250,443	2,137,928	(13,675)			(13,675)		2,124,253		(89,710)	(89,710)	2,046		L
581550-10-3	MCKESSON CORPORATION		03/18/2008	Various	43,577.000	2,697,597		2,617,592	2,854,729	(237,137)			(237,137)		2,617,592		80,005	80,005	2,615		L
552676-10-8	MDC HOLDINGS INC		03/11/2008	Various	9,197.000	355,646		173,192	341,485	(168,292)			(168,292)		173,192		182,453	182,453	2,299		L
583334-10-7	MEADWESTVACO CORP		03/18/2008	Various	2,100.000	55,501		55,713	65,730	(10,017)			(10,017)		55,713		(212)	(212)	483		L
583840-10-3	MECHEL ADR		03/24/2008	Various	248,200.000	27,055,478		27,628,905							27,628,905		(573,427)	(573,427)			L
58404W-10-9	MEDCATH CORP		03/11/2008	Various	3,400.000	67,703		105,385	83,504	21,881			21,881		105,385		(37,681)	(37,681)			L
58405U-10-2	MEDCO HEALTH SOLUTI		03/24/2008	Various	526,494.000	23,554,067		23,024,273	13,308,446	(3,358,746)			(3,358,746)		23,024,273		529,794	529,794			L
584404-10-7	MEDIA GENERAL, INC., CLASS A		03/11/2008	Various	6,274.000	94,358		226,300	133,323	92,977			92,977		226,300		(131,942)	(131,942)	1,443		L
58463J-30-4	MEDICAL PPTYS TRUST INC		03/11/2008	Various	11,700.000	138,080		154,791	119,223	35,568			35,568		154,791		(16,711)	(16,711)	3,159		L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		03/11/2008	Various	23,827.000	450,807		522,406	618,787	(111,304)			(111,304)		507,483		(56,676)	(56,676)	715		L
585055-10-6	MEDTRONIC INC.		03/18/2008	Various	146,100.000	7,090,414		6,692,421	7,344,447	(652,026)			(652,026)		6,692,421		397,993	397,993	18,263		L
552715-10-4	MEMC ELECTRONIC MAT		03/18/2008	Various	2,600.000	207,484		44,230	230,074	(185,844)			(185,844)		44,230		163,254	163,254			L
587118-10-0	MENS WEARHOUSE		03/11/2008	Various	17,825.000	397,941		327,463	480,919	(156,396)			(156,396)		324,523		73,419	73,419			L
587188-10-3	MENTOR CORP		03/11/2008	Various	8,800.000	233,487		98,079	344,080	(246,001)			(246,001)		98,079		135,408	135,408	1,760		L
587200-10-6	MENTOR GRAPHICS CORP.		03/11/2008	Various	22,210.000	195,773		206,288	239,424	(33,135)			(33,135)		206,288		(10,516)	(10,516)			L
589331-10-7	MERCK & CO.		03/18/2008	Various	186,700.000	9,098,998		8,772,448	5,334,498	(2,096,639)			(2,096,639)		8,772,448		326,550	326,550	30,780		L
589378-10-8	MERCURY COMPUTER SYSTEMS		03/11/2008	Various	5,100.000	27,132		67,475	82,161	(27,897)			(27,897)		54,264		(27,132)	(27,132)			L
589433-10-1	MEREDITH CORP.		03/18/2008	Various	4,800.000	189,984		264,747	263,904	843			843		264,747		(74,763)	(74,763)	1,032		L
589584-10-1	MERIDIAN BIOSCIENCE INC		03/11/2008	Various	87,800.000	2,616,029		2,793,850	255,680	(117,935)			(117,935)		2,793,850		(177,822)	(177,822)	12,292		L
589889-10-4	MERIT MEDICAL SYSTEMS INC		03/11/2008	Various	6,500.000	96,084		88,473	90,350	(18,835)			(18,835)		71,515		24,569	24,569			L
59001A-10-2	MERITAGE HOMES CORP		03/11/2008	Various	6,400.000	90,976		171,200	93,248	77,952			77,952		171,200		(80,224)	(80,224)			L
590479-10-1	MESA AIR GROUP INC		03/11/2008	Various	9,200.000	22,999		74,797	28,428	43,413			43,413		71,841		(48,842)	(48,842)			L
591407-10-1	METAVANTE TECHOLOGIES		03/18/2008	Various	24,500.000	519,060		613,038	571,340	41,698			41,698		613,038		(93,978)	(93,978)			L
59151K-10-8	METHANEX CORP		03/13/2008	Various	18,026.000	502,981		386,640	497,518	(110,878)			(110,878)		386,640		116,341	116,341	1,390		L
591520-20-0	METHODE ELECTRONICS CLASS A		03/11/2008	Various	10,400.000	116,030		62,912	170,976	(109,009)			(109,009)		61,967		54,062	54,062	520		L
552880-10-6	MGI PHARMA, INC		01/22/2008	CANTOR, FITZGERALD & CO.	15,100.000	617,493		211,200	612,003	(422,857)			(422,857)		189,146		428,347	428,347			L
552953-10-1	MGM MIRAGE		01/02/2008	BANC OF AMERICA SECURITIES	15,500.000	1,261,309		1,366,179	1,302,310	3,565			3,565		1,305,875		(44,567)	(44,567)			L
594793-10-1	MICREL INC		03/11/2008	Various	6,900.000	55,115		50,853	58,305	(7,452)			(7,452)		50,853		4,262	4,262	207		L
594901-10-0	MICRO SYSTEMS INC		03/11/2008	Various	20,800.000	703,036		273,661	729,664	(456,003)			(456,003)		273,661		429,375	429,375			L
595017-10-4	MICROCHIP TECHNOLOG		03/18/2008	Various	2,500.000	81,191		40,004	78,550	(38,547)			(38,547)		40,004		41,188	41,188	800		L
595112-10-3	MICRON TECHNOLOGY, INC.		03/18/2008	Various	8,500.000	57,370		85,850	61,625	24,225			24,225		85,850		(28,480)	(28,480)			L
595137-10-0	MICROSEMI CORP.		03/11/2008	Various	18,300.000	396,775		164,345	405,162	(238,226)			(238,226)		166,936		229,839	229,839			L
594918-10-4	MICROSOFT CORP.		03/26/2008	Various	1,259,218.000	35,422,802		38,531,112	32,118,961	(4,758,521)			(4,758,521)		38,531,112		(3,108,310)	(3,108,310)	116,129		L
59522J-10-3	MID AMERICA APT		03/11/2008	Various	17,600.000	849,989		856,619	752,400	97,527			97,527		856,619		(6,630)	(6,630)	5,161		L
596278-10-1	MIDDLEBY CORP		03/13/2008	Various	4,693.000	286,716		313,257	359,578	(46,320)			(46,320)		313,257		(26,541)	(26,541)			L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC		03/11/2008	Various	83,296.000	1,100,491		887,614	1,247,774	(378,171)			(378,171)		869,603		230,888	230,888			L
600544-10-0	MILLER HERMAN, INC.		03/13/2008	Various	32,170.000	950,458		806,412	1,041,986	(235,575)			(235,575)		806,412		144,046	144,046	2,831		L
601073-10-9	MILLIPORE CORP.		03/18/2008	Various	700.000	49,572		30,676	51,226	(20,550)			(20,550)		30,676		18,896	18,896			L
602720-10-4	MINE SAFETY APPLIANCES CO		03/11/2008	Various	7,771.000	315,473		326,257	403,082	(80,651)			(80,651)		322,431		(6,958)	(6,958)	1,710		L
603158-10-6	MINERAL TECH INC		03/11/2008	Various	4,984.000	298,770		209,820	333,679	(129,881)			(129,881)		203,798		94,973	94,973	249		L
55306N-10-4	MKS INSTRUMENTS		03/11/2008	Various	14,400.000	293,945		329,174	275,616	53,558			53,558		329,174		(35,229)	(35,229)			L
60740F-10-5	MOBILE MINI INC		03/11/2008	Various	9,100.000	163,175		111,767	168,714	(56,450)			(56,450)		112,264		50,911	50,911			L
607828-10-0	MODINE MANUFACTURING CO.		03/11/2008	Various	8,564.000	104,229		195,673	141,392	53,242			53,242		194,634		(90,405)	(90,405)	1,499		L
608190-10-4	MOHAWK INDUSTRIES INC		03/11/2008	Various	17,225.000	1,175,358		604,507	1,281,540	(677,033)			(677,033)		604,507		570,851	570,851			L
608554-10-1	MOLEX INC.		03/18/2008	Various	1,600.000	36,380		42,092	43,680	(1,588)			(1,588)		42,092		(5,712)	(5,712)	180		L
60855R-10-0	MOLINA HEALTHCARE INC		03/11/2008	Various	3,600.000	92,705		128,027	139,320	(11,293)			(11,293)		128,027		(35,322)	(35,322)			L
60886R-10-3	MONACO COACH CORP		03/11/2008	Various	7,250.000	69,412		97,184	64,380	21,163			21,163		85,543		(16,131)	(16,131)	435		L
609027-10-7	MONARCH CASINO & RESORT INC		03/11/2008	Various	2,700.000	45,069		68,497	65,016	3,481			3,481		68,497		(23,428)	(23,428)			L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		03/11/2008	Various	32,995.000	80,121		508,510	507,133	1,376			1,376		508,510		(428,388)	(428,388)	1,650		L
61166W-10-1	MONSANTO CO.		03/18/2008	Various	241,147.000	26,142,873		23,537,633	13,095,317	(3,710,859)			(3,710,859)		23,537,633		2,605,240	2,605,240	20,518		L
611742-10-7	MONSTER WORLDWIDE		03/18/2008	Various	1,500.000	40,070		18,285	48,600	(30,315)			(30,315)		18,285		21,785	21,785			L
615394-20-2	MOOG, INC. CLASS A		03/11/2008	Various	10,500.000	434,091		226,325	481,005	(254,680)			(254,680)		226,325		207,766	207,766			L
61945A-10-7	MOSAIC COMPANY		03/24/2008	Various	141,570.000	14,327,923		14,068,153	1,072,646	(287,943)			(287,943)		14,068,153		259,770	259,770			L
620076-10-9	MOTOROLA INC.		03/18/2008	Various	447,100.000	6,359,886		7,153,553	7,171,484	(110,176)			(110,176)		7,061,308		(701,422)	(701,422)	22,355		L
624580-10-6	MOVADO GROUP, INC		03/11/2008	Various	4,800.000	88,929		139,344	121,392	17,952			17,952		139,344		(50,415)	(50,415)	384		L
553409-10-3	MPS GROUP INC		03/11/2008	Various	26,797.000	303,502		123,524	293,159	(169,635)			(169,635)		123,524		179,978	179,978			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
553530-10-6	MSC INDL DIRECT INC		03/11/2008	Various	12,281.000	483,173		445,702	497,012	(51,310)			(51,310)		445,702		37,471	37,471	2,211		L
624756-10-2	MUELLER INDUSTRIES INC		03/11/2008	Various	18,500.000	518,887		527,946	536,315	(16,639)			(16,639)		519,676		(789)	(789)	1,850		L
625453-10-5	MULTIMEDIA GAMES INC.		03/11/2008	Various	7,100.000	46,261		90,776	59,214	12,125			12,125		71,339		(25,078)	(25,078)			L
626717-10-2	MURPHY OIL		03/18/2008	Various	2,100.000	173,811		117,225	178,164	(60,939)			(60,939)		117,225		56,586	56,586	394		L
628464-10-9	MYERS INDS INC		03/11/2008	Various	11,920.000	144,255		60,968	172,482	(111,515)			(111,515)		60,968		83,287	83,287	4,053		L
628530-10-7	MYLAN INC		03/18/2008	Various	243,700.000	2,733,084		3,660,922	1,740,628	179,272			179,272		3,660,922		(927,838)	(927,838)			L
630797-10-8	NAPSTER INC		02/11/2008	CANTOR, FITZGERALD & CO.	6,100.000	11,043		25,432	12,017	10,028			10,028		22,045		(11,002)	(11,002)			L
73935A-10-4	NASDAQ 100 INDEX TRACKING STOCK		01/09/2008	FRANKEL, STUART, & CO., INC	19,700.000	929,449		981,775	1,009,428	(27,653)			(27,653)		981,775		(52,326)	(52,326)	9		L
631158-10-2	NASH-FINCH CO.		03/11/2008	Various	3,000.000	101,950		50,590	105,840	(55,250)			(55,250)		50,590		51,359	51,359	540		L
63227W-20-3	NATCO GROUP INC		03/11/2008	Various	4,500.000	208,822		223,658	243,675	(20,017)			(20,017)		223,658		(14,836)	(14,836)			L
636518-10-2	NATIONAL INSTRUMENTS CORP		03/11/2008	Various	14,937.000	382,660		376,068	497,850	(116,322)			(116,322)		381,528		1,131	1,131	1,643		L
637071-10-1	NATIONAL OILWELL VA		03/18/2008	Various	201,871.000	13,146,806		12,281,884	11,354,786	(2,639,312)			(2,639,312)		12,281,884		864,922	864,922			L
637417-10-6	NATIONAL RETAIL PROPERTIES		03/24/2008	Various	16,800.000	351,838		327,045	392,784	(66,631)			(66,631)		326,153		25,685	25,685	7,746		L
637640-10-3	NATIONAL SEMICONDUC		03/18/2008	Various	13,600.000	244,684		269,915	307,904	(37,989)			(37,989)		269,915		(25,231)	(25,231)	210		L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		03/11/2008	Various	23,400.000	727,860		636,480	734,058	(97,578)			(97,578)		636,480		91,380	91,380	10,296		L
63910B-10-2	NAUTILUS INC.		03/11/2008	Various	8,400.000	29,719		104,654	40,740	62,090			62,090		102,830		(73,111)	(73,111)			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		03/11/2008	Various	11,265.000	193,253		210,383	153,993	56,391			56,391		210,383		(17,130)	(17,130)			L
628782-10-4	NBTY INC		03/13/2008	Various	24,013.000	690,422		404,131	657,956	(253,825)			(253,825)		404,131		286,291	286,291			L
628852-10-5	NCI BUILDING SYSTEMS INC.		03/11/2008	Various	5,400.000	116,728		200,469	155,466	45,003			45,003		200,469		(83,741)	(83,741)			L
62886E-10-8	NCR CORP.		03/11/2008	Various	47,700.000	1,070,923		1,069,410	1,197,270	(127,860)			(127,860)		1,069,410		1,512	1,512			L
640079-10-9	NEENAH PAPER		03/11/2008	Various	3,800.000	96,139		117,352	110,770	5,345			5,345		116,115		(19,975)	(19,975)	380		L
64110D-10-4	NETAPP INC		03/18/2008	Various	47,200.000	1,152,458		1,196,336	1,178,112	(37,000)			(37,000)		1,141,112		11,346	11,346			L
64110L-10-6	NETFLIX INC		03/11/2008	Various	12,700.000	409,524		246,253	338,074	(91,821)			(91,821)		246,253		163,271	163,271			L
64111Q-10-4	NETGEAR INC		03/11/2008	Various	12,700.000	267,864		328,722	453,009	(124,287)			(124,287)		328,722		(60,859)	(60,859)			L
641208-10-3	NETWORK EQUIPMENT TECHNOLOGY		03/11/2008	Various	7,500.000	46,104		38,164	63,150	(32,611)			(32,611)		30,539		15,565	15,565			L
64126X-20-1	NEUSTAR INC CLASS A		03/11/2008	Various	19,759.000	498,626		587,615	566,688	20,927			20,927		587,615		(88,989)	(88,989)			L
651587-10-7	NEW MARKET CORP		03/11/2008	Various	3,700.000	256,434		244,881							244,881		11,553	11,553			L
650111-10-7	NEW YORK TIMES CO.		03/18/2008	Various	1,600.000	30,088		12,303	28,048	(15,745)			(15,745)		12,303		17,785	17,785	368		L
651229-10-6	NEWELL RUBBERMAID C		03/18/2008	Various	3,200.000	71,981		74,096	82,816	(8,720)			(8,720)		74,096		(2,115)	(2,115)	672		L
651290-10-8	NEWFIELD EXPLORATION CORP		03/11/2008	Various	42,387.000	2,361,485		993,797	2,233,795	(1,239,998)			(1,239,998)		993,797		1,367,688	1,367,688			L
651639-10-6	NEWMONT MINING CORP		03/18/2008	Various	57,200.000	3,048,003		2,957,576	2,793,076	(168,740)			(168,740)		2,624,336		423,667	423,667	520		L
651824-10-4	NEWPORT CORP.		03/11/2008	Various	67,500.000	693,511		1,083,485	863,325	220,160			220,160		1,083,485		(389,974)	(389,974)			L
65248E-10-4	NEWS CORPORATION		03/18/2008	Various	239,400.000	4,750,987		4,930,000	4,905,306	(6,030)			(6,030)		4,899,276		(148,289)	(148,289)			L
65248E-20-3	NEWS CORPORATION LTD		01/03/2008	BANC OF AMERICA SECURITIES	51,200.000	1,056,537		1,121,176	1,088,000	12,531			12,531		1,100,531		(43,994)	(43,994)			L
654106-10-3	NIKE INC.		03/18/2008	Various	52,337.000	3,014,306		2,827,295	3,362,129	(534,834)			(534,834)		2,827,295		187,011	187,011	12,038		L
655044-10-5	NOBLE ENERGY INC		03/18/2008	Various	2,000.000	158,492		36,870	159,040	(122,170)			(122,170)		36,870		121,622	121,622	240		L
655663-10-2	NORDSON CORP.		03/11/2008	Various	8,936.000	469,923		231,148	517,931	(286,783)			(286,783)		231,148		238,775	238,775	3,262		L
655664-10-0	NORDSTROM		03/18/2008	Various	9,100.000	313,404		290,099	334,243	(44,144)			(44,144)		290,099		23,305	23,305	1,456		L
655844-10-8	NORFOLK SOUTHERN CO		03/18/2008	Various	22,698.000	1,219,757		956,445	1,144,887	(188,442)			(188,442)		956,445		263,312	263,312	6,582		L
666807-10-2	NORTHROP GRUMMAN CORP		03/31/2008	Various	32,209.994	2,559,416		2,018,160	959,408	(237,167)			(237,167)		2,018,160		541,256	541,256	10,142		L
66987M-60-4	NOVATEL WIRELESS INC		03/11/2008	Various	7,700.000	81,422		103,723	124,740	(25,536)			(25,536)		99,204		(17,782)	(17,782)			L
670006-10-5	NOVELL, INC.		03/18/2008	Various	3,800.000	24,396		21,862	26,106	(4,244)			(4,244)		21,862		2,533	2,533			L
670008-10-1	NOVELLUS SYSTEMS		03/18/2008	Various	1,400.000	31,224		37,196	38,598	(1,402)			(1,402)		37,196		(5,972)	(5,972)			L
670009-10-9	NOVEN PHARMACEUTICALS		03/11/2008	Various	6,600.000	80,506		75,342	91,608	(26,524)			(26,524)		65,084		15,422	15,422			L
670346-10-5	NUCOR CORP.		03/18/2008	Various	48,939.000	2,903,652		2,475,251	2,898,168	(422,917)			(422,917)		2,475,251		428,402	428,402	29,853		L
67066G-10-4	NVIDIA CORP.		03/31/2008	Various	80,500.000	2,426,291		2,208,261	2,738,610	(457,546)		72,803	(530,349)		2,208,261		218,031	218,031			L
62944T-10-5	NVR INC		03/13/2008	Various	2,666.000	1,450,279		671,431	1,396,984	(725,553)			(725,553)		671,431		778,848	778,848			L
670823-10-3	O CHARLEYS INC		03/11/2008	Various	5,800.000	66,453		101,968	86,884	12,859			12,859		99,743		(33,289)	(33,289)			L
686091-10-9	O REILLY AUTOMOTIVE INC		03/11/2008	Various	29,660.000	802,252		539,764	961,874	(422,365)			(422,365)		539,509		262,743	262,743			L
674599-10-5	OCCIDENTAL PETROLEU		03/18/2008	Various	101,444.000	7,322,575		7,016,515	3,025,707	(900,764)			(900,764)		7,016,515		306,060	306,060	9,825		L
675232-10-2	OCEANEERING INTERNATIONAL INC		03/11/2008	Various	76,100.000	4,342,010		4,609,934	909,225	(783,923)			(783,923)		4,609,934		(267,923)	(267,923)			L
67611V-10-1	ODYSSEY HEALTHCARE INC		03/11/2008	Various	9,200.000	84,360		121,517	101,752	10,131			10,131		111,883		(27,523)	(27,523)			L
676220-10-6	OFFICE DEPOT		03/18/2008	Various	20,100.000	226,125		284,988	279,591	5,397			5,397		284,988		(58,863)	(58,863)			L
67622P-10-1	OFFICEMAX INC		03/18/2008	Various	900.000	19,105		29,982	18,594	11,388			11,388		29,982		(10,877)	(10,877)	135		L
679580-10-0	OLD DOMINION FREIGHT LINE INC		03/11/2008	Various	7,350.000	222,265		151,177	169,859	(20,873)			(20,873)		148,985		73,279	73,279			L
680665-20-5	OLIN CORP.		03/11/2008	Various	19,285.000	358,098		354,407	372,779	(25,741)			(25,741)		347,038		11,059	11,059	3,857		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
670872-10-0	OM GROUP INC		03/11/2008	Various	6,900.000	414,848		186,678	397,026	(234,325)			(234,325)		162,701		252,147	252,147			L
681904-10-8	OMNICARE INC		03/11/2008	Various	31,738.000	558,138		721,941	723,944	(2,003)			(2,003)		721,941		(163,803)	(163,803)	714		L
68213N-10-9	OMNICELL INC		03/11/2008	Various	8,900.000	165,609		237,727	239,677	(1,950)			(1,950)		237,727		(72,118)	(72,118)			L
681919-10-6	OMNICOM GROUP		03/18/2008	Various	47,100.000	2,164,118		2,182,193	2,238,663	(56,470)			(56,470)		2,182,193		(18,075)	(18,075)	7,065		L
682129-10-1	OMNOVA SOLUTIONS INC		03/11/2008	Various	11,400.000	45,037		64,742	50,274	11,604			11,604		61,878		(16,841)	(16,841)			L
682159-10-8	ON ASSIGNMENT INC		03/11/2008	Various	5,800.000	33,774		41,921	40,658	(8,057)			(8,057)		32,601		1,173	1,173			L
68389X-10-5	ORACLE CORP.		03/18/2008	Various	561,894.000	11,002,605		11,189,525	4,215,686	(1,387,073)			(1,387,073)		11,189,525		(186,919)	(186,919)			L
688239-20-1	OSHKOSH CORP		03/11/2008	Various	19,358.000	741,143		183,807	914,859	(731,052)			(731,052)		183,807		557,336	557,336	1,936		L
688582-10-5	OSTEOTECH, INC.		03/11/2008	Various	3,700.000	16,995		18,663	28,934	(11,283)			(11,283)		17,651		(656)	(656)			L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		03/11/2008	Various	6,500.000	383,765		148,094	483,795	(335,701)			(335,701)		148,094		235,671	235,671	2,031		L
690732-10-2	OWENS & MINOR, INC.		03/11/2008	Various	11,000.000	462,574		146,146	466,730	(320,584)			(320,584)		146,146		316,429	316,429			L
691497-30-9	OXFORD INDUSTRIES, INC.		03/11/2008	Various	7,000.000	147,784		89,870	180,390	(90,748)			(90,748)		89,642		58,142	58,142	648		L
693506-10-7	P P G INDUSTRIES, INC.		03/27/2008	Various	98,085.000	5,869,203		6,711,027	6,888,510	(177,482)			(177,482)		6,711,027		(841,824)	(841,824)	51,004		L
693718-10-8	PACCAR INC.		03/18/2008	Various	45,100.000	2,366,989		2,064,802	2,457,048	(392,246)			(392,246)		2,064,802		302,187	302,187	45,892		L
694873-10-0	PACIFIC SUNWEAR CALIF INC		03/11/2008	Various	18,132.000	208,712		222,102	255,843	(44,409)			(44,409)		211,434		(2,722)	(2,722)			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		03/11/2008	Various	32,671.000	748,628		738,035	921,322	(183,287)			(183,287)		738,035		10,593	10,593	9,801		L
695257-10-5	PACTIV CORP.		03/18/2008	Various	10,100.000	255,098		286,768	268,963	17,805			17,805		286,768		(31,670)	(31,670)			L
696429-30-7	PALL CORP.		03/18/2008	Various	1,300.000	49,946		34,130	52,416	(18,286)			(18,286)		34,130		15,816	15,816	156		L
696643-10-5	PALM INC		03/11/2008	Various	26,747.000	154,328		147,643	169,576	(21,933)			(21,933)		147,643		6,685	6,685			L
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		03/11/2008	Various	4,300.000	57,601		149,253	65,876	83,377			83,377		149,253		(91,652)	(91,652)			L
69840W-10-8	PANERA BREAD COMPANY		03/11/2008	Various	6,900.000	256,535		142,330	247,158	(104,828)			(104,828)		142,330		114,205	114,205			L
698813-10-2	PAPA JOHNS INTL INC		03/11/2008	Various	9,700.000	241,562		118,031	220,190	(102,159)			(102,159)		118,031		123,531	123,531			L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		03/11/2008	Various	9,392.000	154,822		270,564	225,408	13,554			13,554		238,962		(84,140)	(84,140)			L
699173-20-9	PARAMETRIC TECHNOLO		03/11/2008	Various	29,845.000	424,610		510,297	532,733	(22,436)			(22,436)		510,297		(85,688)	(85,688)			L
699462-10-7	PAREXEL INTERNATIONAL CORP		03/11/2008	Various	15,000.000	392,108		105,105	362,250	(257,145)			(257,145)		105,105		287,003	287,003			L
700416-20-9	PARK ELECTROCHEMICAL CORP		03/11/2008	Various	5,400.000	133,151		103,956	152,496	(50,346)			(50,346)		102,150		31,000	31,000	432		L
701094-10-4	PARKER-HANNIFIN		03/18/2008	Various	5,500.000	351,115		237,366	414,205	(176,839)			(176,839)		237,366		113,749	113,749	1,155		L
70159Q-10-4	PARKWAY PROPERTIES		03/25/2008	Various	4,100.000	145,738		202,815	151,618	50,866			50,866		202,484		(56,747)	(56,747)	2,424		L
70336T-10-4	PATRIOT COAL CORP		03/18/2008	Various	7,100.000	338,351		258,011	296,354	(38,343)			(38,343)		258,011		80,340	80,340			L
703395-10-3	PATTERSON COS. INC.		03/18/2008	Various	1,500.000	53,610		6,893	50,925	(44,032)			(44,032)		6,893		46,717	46,717			L
703481-10-1	PATTERSON UTI ENERGY INC		03/31/2008	Various	73,424.000	1,719,602		1,285,721	1,200,948	(167,822)			(167,822)		1,285,721		433,881	433,881	7,347		L
704326-10-7	PAYCHEX INC.		03/18/2008	Various	43,600.000	1,531,806		1,634,672	1,579,192	(41,781)			(41,781)		1,537,411		(5,605)	(5,605)	1,170		L
69329Y-10-4	PDL BIOPHARMA INC		03/11/2008	Various	30,123.000	305,721		654,641	527,755	103,940			103,940		631,695		(325,974)	(325,974)			L
704549-10-4	PEABODY ENERGY		03/18/2008	Various	90,000.000	4,582,846		5,241,634	2,064,940	(373,082)			(373,082)		5,241,634		(658,788)	(658,788)	174		L
705324-10-1	PEDIATRIX MEDICAL GROUP		03/11/2008	Various	12,500.000	818,903		340,715	851,875	(511,160)			(511,160)		340,715		478,187	478,187			L
705560-10-0	PEET'S COFFEE & TEA INC		03/11/2008	Various	3,400.000	72,179		83,742	98,838	(15,096)			(15,096)		83,742		(11,563)	(11,563)			L
707051-10-8	PENFORD CORPORATION		03/11/2008	Various	2,800.000	61,462		72,635	71,652	983			983		72,635		(11,173)	(11,173)	168		L
706902-50-9	PENGROWTH ENERGY TRUST		03/13/2008	Various	20,245.000	387,837		365,781	359,754	6,027			6,027		365,781		22,056	22,056	8,964		L
707882-10-6	PENN VIRGINIA CORP		03/11/2008	Various	10,400.000	440,141		281,978	383,944	(171,540)			(171,540)		280,520		159,621	159,621	585		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/11/2008	BANC OF AMERICA SECURITIES	9,900.000	242,264		237,491							237,491		4,773	4,773			L
709631-10-5	PENTAIR, INC.		03/11/2008	Various	26,125.000	822,002		391,659	909,411	(517,752)			(517,752)		391,659		430,343	430,343	4,441		L
713278-10-9	PEPBOYS MANNY MOE & JACK		03/11/2008	Various	14,000.000	149,440		113,699	160,720	(67,359)			(67,359)		93,362		56,078	56,078	945		L
713409-10-0	PEPSI BOTTLING GROU		03/18/2008	Various	31,300.000	1,067,236		980,652	1,235,098	(254,446)			(254,446)		980,652		86,583	86,583	4,592		L
71343P-20-0	PEPSIAMERICAS INC		03/11/2008	Various	152,687.000	3,762,505		4,820,821	4,054,611	(268,244)			(268,244)		4,820,821		(1,058,317)	(1,058,317)	15,819		L
713448-10-8	PEPSICO INC.		03/18/2008	Various	316,200.000	21,852,794		19,732,677	15,885,870	(4,557,382)			(4,557,382)		19,732,677		2,120,117	2,120,117	85,650		L
71375U-10-1	PERFICIENT INC		03/11/2008	Various	7,700.000	55,130		169,312	121,198	48,114			48,114		169,312		(114,182)	(114,182)			L
713755-10-6	PERFORMANCE FOOD GROUP CO		03/11/2008	Various	10,400.000	338,812		223,986	279,448	(62,281)			(62,281)		217,167		121,645	121,645			L
713839-10-8	PERINI CORP		03/11/2008	MORGAN STANLEY DEAN WITTER	4,100.000	147,901		233,609	169,822	63,787			63,787		233,609		(85,708)	(85,708)			L
714046-10-9	PERKINELMER		03/18/2008	Various	1,400.000	34,495		6,552	36,428	(29,876)			(29,876)		6,552		27,943	27,943	98		L
714290-10-3	PERRIGO COMPANY		03/11/2008	Various	20,100.000	685,909		232,252	703,701	(481,645)			(481,645)		222,056		463,853	463,853	1,005		L
716382-10-6	PETMED EXPRESS INC		03/11/2008	Various	6,000.000	67,665		77,908	72,600	3,558			3,558		76,158		(8,493)	(8,493)			L
71644E-10-2	PETRO CANADA		03/11/2008	MORGAN STANLEY DEAN WITTER	4,900.000	231,462		244,831	262,738	(17,907)			(17,907)		244,831		(13,369)	(13,369)	641		L
71654V-40-8	PETROLEO BRASILEIRO SA ADR		03/19/2008	WARBURG DILLION READ LLC	105,800.000	10,698,950		12,502,711							12,502,711		(1,803,761)	(1,803,761)			L
716578-10-9	PETROLEUM DEVELOPMENT CORP		03/11/2008	Various	4,100.000	295,737		178,778	242,433	(70,002)			(70,002)		172,431		123,306	123,306			L
716748-10-8	PETROSQUEST ENERGY INC		03/11/2008	Various	10,800.000	168,425		166,441							166,441		1,984	1,984			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
716768-10-6	PETSMART INC		03/11/2008	Various	35,589.000	729,205		564,851	837,409	(272,558)			(272,558)		564,851		164,354	164,354	1,068		L
69333Y-10-8	PF CHANGS CHINA BISTRO		03/11/2008	Various	6,200.000	162,144		131,824	111,916	(17,786)			(17,786)		127,412		34,732	34,732			L
717081-10-3	PFIZER INC COM STK USD0.		03/18/2008	Various	281,800.000	6,208,154		5,748,973	6,405,314	(656,341)			(656,341)		5,748,973		459,181	459,181	90,176		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		03/20/2008	Various	320,208.000	13,475,550		14,173,948	1,603,012	(876,407)			(876,407)		14,173,948		(698,398)	(698,398)	21,247		L
717148-10-0	PHARMANET DEVELOPMENT GROUP INC.		03/11/2008	Various	3,800.000	101,781		93,043	148,998	(66,009)			(66,009)		82,989		18,792	18,792			L
71714F-10-4	PHARMERICA CORP		03/11/2008	Various	7,701.000	113,318		129,034	106,890	22,144			22,144		129,034		(15,716)	(15,716)			L
71721R-40-6	PHASE FORWARD INC		03/11/2008	Various	11,100.000	194,568		202,147	241,425	(39,278)			(39,278)		202,147		(7,579)	(7,579)			L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		03/11/2008	Various	20,000.000	649,968		555,854	737,200	(181,413)			(181,413)		555,787		94,181	94,181			L
719153-10-8	PHOENIX TECHNOLOGIES LTD		03/11/2008	Various	6,600.000	104,621		46,700	85,008	(46,627)			(46,627)		38,381		66,239	66,239			L
719364-10-1	PHOTON DYNAMICS		03/11/2008	Various	3,000.000	29,419		45,253	24,900	13,320			13,320		38,220		(8,801)	(8,801)			L
719405-10-2	PHOTRONICS INC		03/11/2008	Various	10,800.000	102,905		188,931	134,676	39,861			39,861		174,537		(71,632)	(71,632)			L
723456-10-9	PINNACLE ENTERTAINMENT INC		03/11/2008	Various	15,300.000	215,399		233,086	360,468	(135,834)			(135,834)		224,634		(9,235)	(9,235)			L
723655-10-6	PIONEER DRILLING CO		03/11/2008	Various	12,900.000	203,165		165,524	153,252	12,272			12,272		165,524		37,641	37,641			L
723787-10-7	PIONEER NATURAL RESOURCES CO		03/11/2008	Various	32,406.000	1,556,618		613,894	1,582,709	(968,815)			(968,815)		613,894		942,724	942,724			L
724479-10-0	PITNEY-BOWES		03/18/2008	Various	8,300.000	295,228		392,685	315,732	76,953			76,953		392,685		(97,457)	(97,457)	2,905		L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		03/13/2008	Various	39,322.000	2,148,071		1,341,439	2,123,388	(781,949)			(781,949)		1,341,439		806,633	806,633			L
726900-10-3	PLANAR SYSTEMS INC		03/11/2008	Various	3,500.000	15,742		37,989	22,400	10,169			10,169		32,569		(16,827)	(16,827)			L
727493-10-8	PLANTRONICS INC		03/11/2008	Various	12,468.000	235,087		225,310	324,168	(117,230)			(117,230)		206,938		28,149	28,149	623		L
729132-10-0	PLEXUS CORP		03/11/2008	Various	11,900.000	300,711		140,789	312,494	(173,274)			(173,274)		139,220		161,492	161,492			L
729251-10-8	PLUM CREEK TIMBER C		03/18/2008	Various	2,100.000	85,301		44,974	96,684	(51,774)			(51,774)		44,974		40,326	40,326	814		L
731068-10-2	POLARIS INDUSTRIES INC		03/11/2008	Various	15,900.000	622,561		444,462	759,543	(315,081)			(315,081)		444,462		178,099	178,099	6,042		L
731572-10-3	POLO RALPH LAUREN C		03/18/2008	Various	700.000	42,367		34,843	43,253	(8,410)			(8,410)		34,843		7,524	7,524	35		L
73172K-10-4	POLYCOM INC.		03/11/2008	Various	23,804.000	489,178		405,522	661,275	(277,671)			(277,671)		383,604		105,573	105,573			L
73179P-10-6	POLYONE CORPORATION		03/11/2008	Various	24,900.000	162,366		189,947	163,842	24,212			24,212		188,054		(25,689)	(25,689)			L
73278L-10-5	POOL CORP		03/13/2008	Various	28,649.000	587,856		413,767	568,110	(154,342)			(154,342)		413,767		174,089	174,089	43		L
737407-10-6	POSSIS CORP.		03/11/2008	Various	3,400.000	65,988		42,845	49,572	(13,600)			(13,600)		35,972		30,016	30,016			L
737464-10-7	POST PROPERTIES, INC.		03/06/2008	BANC OF AMERICA SECURITIES	18,000.000	766,712		653,416	632,160	21,256			21,256		653,416		113,297	113,297	8,100		L
737630-10-3	POTLATCH CORP.		03/11/2008	Various	10,120.000	408,279		323,867	449,733	(132,189)			(132,189)		317,544		90,735	90,735	5,161		L
73936B-40-8	POWERSHARES DB AGRICULTURE F		03/20/2008	Various	1,380,900.000	52,328,704		50,542,636							50,542,636		1,786,067	1,786,067			L
73936B-70-5	POWERSHARES DB BASE METALS FUND		03/20/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,300.000	269,485		305,101							305,101		(35,616)	(35,616)			L
73935S-10-5	POWERSHARES DB COMMODITY IND		03/20/2008	Various	243,600.000	8,783,959		8,195,277							8,195,277		588,683	588,683			L
74005P-10-4	PRAXAIR INC.		03/18/2008	Various	40,500.000	3,253,287		1,976,612	3,592,755	(1,618,369)			(1,618,369)		1,974,386		1,278,901	1,278,901	1,388		L
740065-10-7	PRE PAID LEGAL SERVICES, INC.		03/11/2008	Various	2,300.000	103,406		24,140	127,305	(103,165)			(103,165)		24,140		79,266	79,266			L
740189-10-5	PRECISION CASTPARTS		03/18/2008	Various	54,899.000	6,734,185		5,633,490	7,614,491	(1,981,001)			(1,981,001)		5,633,490		1,100,694	1,100,694	39		L
740215-10-8	PRECISION DRILLING CORP		03/13/2008	Various	32,475.000	674,213		469,967	492,646	264,204		286,883	(22,679)		469,967		204,247	204,247	13,454		L
741503-40-3	PRICELINE.COM		01/17/2008	BRIDGE TRADING CO.	105,800.000	9,511,729		12,131,911	5,501,794	(8,330)			(8,330)		12,131,911		(2,620,182)	(2,620,182)			L
741530-10-2	PRIDE INTL		03/11/2008	Various	43,360.000	1,539,320		853,865	1,469,904	(746,444)			(746,444)		723,460		815,860	815,860			L
741917-10-8	PRIME HOSPITALITY		03/06/2008	DISTRIBUTION	0.000	23,444											23,444	23,444			L
742718-10-9	PROCTER & GAMBLE		03/27/2008	Various	443,949.000	29,399,201		28,239,983	28,975,130	(4,352,880)			(4,352,880)		28,109,078		1,290,123	1,290,123	147,367		L
743312-10-0	PROGRESS SOFTWARE CORP.		03/11/2008	Various	10,700.000	309,515		147,700	360,376	(212,676)			(212,676)		147,700		161,815	161,815			L
743410-10-2	PROLOGIS		03/18/2008	Various	128,200.000	6,906,869		3,118,144	8,125,316	(5,263,310)			(5,263,310)		2,886,330		4,020,540	4,020,540	37,287		L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		03/11/2008	Various	11,600.000	589,896		640,415	609,580	30,835			30,835		640,415		(50,520)	(50,520)			L
69366A-10-0	PSS WORLD MEDICAL INC		03/11/2008	Various	17,700.000	287,111		322,494	346,389	(23,895)			(23,895)		322,494		(35,383)	(35,383)			L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		03/11/2008	Various	13,995.000	443,855		502,542	454,838	47,705			47,705		502,542		(58,687)	(58,687)			L
74460D-10-9	PUBLIC STORAGE		03/18/2008	Various	70,400.000	5,516,069		5,877,056	5,168,064	708,992			708,992		5,877,056		(360,988)	(360,988)	165		L
745867-10-1	PULTE HOMES INC.		03/18/2008	Various	2,400.000	31,291		58,124	25,296	32,828			32,828		58,124		(26,833)	(26,833)	96		L
747277-10-1	QLOGIC CORP.		03/18/2008	Various	44,335.000	677,641		744,480	629,557	114,923			114,923		744,480		(66,839)	(66,839)			L
747525-10-3	QUALCOMM INC.		03/18/2008	Various	314,600.000	12,401,306		11,972,131	8,507,470	(655,049)			(655,049)		11,967,147		434,160	434,160	30,268		L
747582-10-4	QUALITY SYSTEMS INC		03/11/2008	Various	4,500.000	141,199		170,479	137,205	26,622			26,622		163,827		(22,629)	(22,629)	1,125		L
747620-10-2	QUANEX CORP.		03/13/2008	Various	23,246.000	1,207,216		588,512	1,206,467	(617,956)			(617,956)		588,512		618,705	618,705	923		L
74762E-10-2	QUANTA SERVICES		03/11/2008	Various	44,517.000	1,016,906		535,090	1,168,126	(633,037)			(633,037)		535,090		481,816	481,816			L
74834L-10-0	QUEST DIAGNOSTICS		03/18/2008	Various	6,600.000	308,401		272,827	349,140	(76,313)			(76,313)		272,827		35,574	35,574	660		L
74838C-10-6	QUICKSILVER INC		03/11/2008	Various	32,100.000	288,743		268,032	275,418	(11,283)			(11,283)		264,135		24,609	24,609			L
74837R-10-4	QUICKSILVER RESOURCES INC		03/11/2008	Various	41,662.000	1,494,730		1,052,888	788,435	(236,720)			(236,720)		1,037,673		457,057	457,057			L
749121-10-9	QWEST COMMUNICATIONS INTL		03/18/2008	Various	200,500.000	1,326,925		1,249,383	1,405,505	(156,122)			(156,122)		1,249,383		77,543	77,543	1,480		L
749941-10-0	R F MICRODEVICES INC		03/11/2008	Various	76,578.000	221,885		461,832	437,260	21,093			21,093		458,353		(236,468)	(236,468)			L
75025N-10-2	RADIANT SYSTEMS INC		03/11/2008	Various	6,700.000	87,478		54,921	115,441	(62,481)			(62,481)		52,960		34,518	34,518			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
75040P-40-5	RADIO ONE INC		03/11/2008	Various	21,100.000	25,435		152,212	50,007	98,934			98,934		148,941		(123,506)	(123,506)			L
750438-10-3	RADIOSHACK CORP		03/18/2008	Various	14,100.000	228,237		288,507	237,726	50,781			50,781		288,507		(60,270)	(60,270)			L
750459-10-9	RADISYS CORP		03/11/2008	Various	4,100.000	40,720		61,378	54,940	3,562			3,562		58,502		(17,782)	(17,782)			L
751028-10-1	RALCORP HOLDINGS INC		03/11/2008	Various	6,900.000	376,328		119,233	419,451	(300,218)			(300,218)		119,233		257,095	257,095			L
75281A-10-9	RANGE RESOURCES COR		03/18/2008	Various	10,300.000	628,919		557,230	87,312	370			370		557,230		71,689	71,689	16		L
754907-10-3	RAYONIER INC		03/11/2008	Various	20,256.000	842,739		248,899	956,893	(707,995)			(707,995)		248,899		593,840	593,840			L
755111-50-7	RAYTHEON CO COM NEW		03/24/2008	Various	102,000.000	6,517,570		6,193,619	3,441,690	(129,787)			(129,787)		6,193,619		323,951	323,951	14,459		L
75524B-10-4	RBC BEARING INS		03/31/2008	CANTOR, FITZGERALD & CO.	3,200.000	117,860		101,910							101,910		15,949	15,949			L
749388-10-4	RC2 CORP		03/11/2008	Various	5,400.000	111,993		195,882	151,578	44,304			44,304		195,882		(83,889)	(83,889)			L
756109-10-4	REALTY INCOME CORP		03/11/2008	Various	26,800.000	637,841		771,296	724,136	47,160			47,160		771,296		(133,455)	(133,455)	10,995		L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		03/11/2008	Various	3,600.000	119,027		156,256	115,164	33,675			33,675		148,839		(29,812)	(29,812)			L
758750-10-3	REGAL BELOIT CORP		03/11/2008	Various	13,200.000	462,346		402,763	593,340	(190,800)			(190,800)		402,540		59,806	59,806	1,980		L
758766-10-9	REGAL ENTMT GROUP A		01/08/2008	FRANKEL, STUART, & CO., INC	57,600.000	978,396		1,220,704	1,040,832	179,872			179,872		1,220,704		(242,308)	(242,308)			L
758849-10-3	REGENCY CENTERS CORPORATION		03/11/2008	Various	44,862.000	2,608,437		1,388,235	2,893,150	(1,505,265)			(1,505,265)		1,388,235		1,220,203	1,220,203	32,200		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		03/11/2008	Various	16,800.000	277,519		187,418	405,720	(231,881)			(231,881)		173,839		103,679	103,679			L
758932-10-7	REGIS CORP		03/11/2008	Various	11,733.000	294,481		199,326	328,055	(128,729)			(128,729)		199,326		95,155	95,155	469		L
759148-10-9	REHABCARE GROUP INC		03/11/2008	Various	4,100.000	60,245		65,148	92,496	(29,981)			(29,981)		62,515		(2,270)	(2,270)			L
759509-10-2	RELIANCE STEEL & ALUMINUM		03/13/2008	Various	25,516.000	1,441,754		618,827	1,382,967	(768,799)			(768,799)		614,168		827,586	827,586	4,593		L
76009N-10-0	RENT-A-CENTER INC		03/11/2008	Various	18,600.000	302,941		364,581	270,072	93,190			93,190		363,262		(60,322)	(60,322)			L
760759-10-0	REPUBLIC SERVICE INC		03/11/2008	Various	44,135.000	1,322,288		566,020	1,383,632	(817,613)			(817,613)		566,020		756,268	756,268	7,503		L
760943-10-0	RES-CARE INC		03/11/2008	Various	5,300.000	106,563		106,790	133,348	(26,558)			(26,558)		106,790		(227)	(227)			L
761152-10-7	RESMED INC.		03/11/2008	Various	20,144.000	809,821		417,824	1,058,164	(640,340)			(640,340)		417,824		391,996	391,996			L
761230-10-1	RESPIRONICS INC		03/06/2008	Various	19,100.000	1,259,448		342,588	1,250,668	(908,386)			(908,386)		342,282		917,166	917,166			L
770196-10-3	ROBBINS & MEYERS INC		03/13/2008	Various	21,151.000	730,882		720,961	799,825	(79,034)			(79,034)		720,791		10,092	10,092	1,256		L
770323-10-3	ROBERT HALF INTERNA		03/18/2008	Various	10,100.000	260,134		310,748	273,104	37,644			37,644		310,748		(50,614)	(50,614)	1,111		L
772739-20-7	ROCK TENN CO.		03/11/2008	Various	9,100.000	265,153		146,360	231,231	(89,009)			(89,009)		142,222		122,931	122,931	910		L
773903-10-9	ROCKWELL AUTOMATION		03/18/2008	Various	5,700.000	305,265		250,157	393,072	(142,915)			(142,915)		250,157		55,108	55,108	1,653		L
774341-10-1	ROCKWELL COLLINS		03/18/2008	Various	2,000.000	116,525		29,854	143,940	(114,086)			(114,086)		29,854		86,670	86,670	320		L
775133-10-1	ROGERS HEALTH		03/11/2008	Various	4,100.000	141,564		144,780	177,817	(38,986)			(38,986)		138,831		2,734	2,734			L
775371-10-7	ROHM & HAAS CO.		03/18/2008	Various	12,201.000	650,454		572,405	647,507	(75,102)			(75,102)		572,405		78,049	78,049	4,514		L
775711-10-4	ROLLINS, INC		03/11/2008	Various	11,880.000	205,533		65,272	228,096	(162,824)			(162,824)		65,272		140,262	140,262	743		L
776696-10-6	ROPER CORP.		03/11/2008	Various	22,976.000	1,269,199		440,408	1,436,919	(996,511)			(996,511)		440,408		828,792	828,792	1,666		L
778296-10-3	ROSS STORES, INC.		03/13/2008	Various	51,293.000	1,460,790		1,058,227	1,311,562	(255,451)			(255,451)		1,056,111		404,679	404,679	8,720		L
779382-10-0	ROWAN COS., INC.		03/18/2008	Various	1,200.000	49,349		34,403	47,352	(12,949)			(12,949)		34,403		14,947	14,947	120		L
780287-10-8	ROYAL GOLD INC		03/24/2008	Various	17,294.500	504,095		515,030							515,030		(10,935)	(10,935)			L
749685-10-3	RPM INTERNATIONAL INC		03/13/2008	Various	45,196.000	916,425		715,748	917,479	(204,545)			(204,545)		712,934		203,491	203,491	8,587		L
74973W-10-7	RTI INTERNATIONAL METALS		03/11/2008	Various	6,000.000	300,161		215,109	413,580	(198,471)			(198,471)		215,109		85,052	85,052			L
781182-10-0	RUBY TUESDAY INC		03/11/2008	Various	14,200.000	96,678		169,609	138,450	26,888			26,888		165,338		(68,660)	(68,660)			L
781258-10-8	RUDDICK		03/11/2008	Various	9,433.000	317,682		115,403	327,042	(211,639)			(211,639)		115,403		202,279	202,279	1,132		L
781270-10-3	RUDOLPH TECHNOLOGIES		03/11/2008	Various	6,600.000	59,769		114,227	74,712	35,159			35,159		109,871		(50,101)	(50,101)			L
782233-10-0	RUSS BERRIE & CO, INC.		03/11/2008	Various	7,100.000	88,665		132,387	116,156	(4,260)			(4,260)		111,896		(23,231)	(23,231)			L
783332-10-9	RUTHS CHRIS STEAK HOUSE		03/11/2008	Various	4,500.000	30,511		88,221	40,230	47,991			47,991		88,221		(57,710)	(57,710)			L
783549-10-8	RYDER SYSTEM, INC.		03/18/2008	Various	700.000	41,633		13,059	32,907	(19,849)			(19,849)		13,059		28,574	28,574	161		L
783764-10-3	RYLAND GROUP, INC.		03/11/2008	Various	11,000.000	300,581		52,605	303,050	(251,844)			(251,844)		51,206		249,375	249,375	1,320		L
786514-20-8	SAFEWAY INC		03/18/2008	Various	40,400.000	1,204,410		1,219,229	1,382,084	(162,855)			(162,855)		1,219,229		(14,819)	(14,819)	2,788		L
78390X-10-1	SAIC INC		03/13/2008	Various	18,989.000	358,343		352,762	382,059	(29,296)			(29,296)		352,762		5,580	5,580			L
79377W-10-8	SAKS HOLDINGS INC		03/11/2008	Various	106,376.000	1,545,099		1,417,909	755,166	(410,168)			(410,168)		1,417,909		127,190	127,190			L
79466L-30-2	SALESFORCE COM INC		03/11/2008	Various	76,100.000	4,092,872		4,607,296							4,607,296		(514,424)	(514,424)			L
795435-10-6	SALIX PHARMACEUTICALS LTD		03/11/2008	Various	12,200.000	71,147		139,202	96,136	43,066			43,066		139,202		(68,055)	(68,055)			L
800013-10-4	SANDERSON FARMS INC		03/11/2008	Various	5,200.000	182,436		189,503	175,656	(3,851)			(3,851)		171,805		10,631	10,631	728		L
80004C-10-1	SANDISK CORPORATION		03/18/2008	Various	2,300.000	51,640		127,098	76,291	50,807			50,807		127,098		(75,458)	(75,458)			L
803111-10-3	SARA LEE CORP		03/18/2008	Various	124,096.000	1,738,134		1,796,350	1,992,982	(211,978)			(211,978)		1,781,004		(42,869)	(42,869)	13,030		L
80517Q-10-0	SAVIENT PHARMACEUTICALS		03/11/2008	Various	15,600.000	300,772		69,947	358,332	(295,589)			(295,589)		62,743		238,029	238,029			L
806037-10-7	SCANSOURCE INC		03/11/2008	Various	6,300.000	215,626		162,655	203,805	(42,829)			(42,829)		160,976		54,650	54,650			L
806407-10-2	SCHEIN HENRY INC		03/11/2008	Various	22,986.000	1,313,605		462,865	1,411,340	(948,475)			(948,475)		462,865		850,739	850,739			L
806605-10-1	SCHERING-PLOUGH		03/18/2008	Various	190,900.000	4,836,593		5,360,240	5,085,576	(94,999)			(94,999)		4,990,577		(153,984)	(153,984)	1,235		L
806857-10-8	SCHLUMBERGER LTD.		03/18/2008	Various	227,124.000	18,359,537		13,645,004	22,342,188	(8,697,183)			(8,697,183)		13,645,004		4,714,532	4,714,532	39,747		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		03/11/2008	MORGAN STANLEY DEAN WITTER	3,600.000	224,000		191,291	248,868	(57,577)			(57,577)		191,291		32,709	32,709	61		L
807066-10-5	SCHOLASTIC CORP.		03/11/2008	Various	6,778.000	233,807		203,565	236,484	(38,756)			(38,756)		197,729		36,079	36,079			L
807863-10-5	SCHOOL SPECIALTY INC		03/11/2008	Various	5,500.000	172,075		118,728	190,025	(74,226)			(74,226)		115,800		56,276	56,276			L
808194-10-4	SCHULMAN (A.), INC.		03/11/2008	Various	7,500.000	156,265		94,511	161,625	(67,114)			(67,114)		94,511		61,754	61,754	1,088		L
808627-10-3	SCIELE PHARMA INC.		03/11/2008	Various	16,700.000	301,613		429,034	341,515	87,354			87,354		428,869		(127,257)	(127,257)			L
80874P-10-9	SCIENTIFIC GAMES CORP		03/11/2008	Various	17,556.000	316,690		624,183	583,737	32,423			32,423		616,160		(299,470)	(299,470)			L
810186-10-6	SCOTTS MIRACLE GRO CO		03/11/2008	Various	17,336.000	599,374		413,241	648,713	(235,472)			(235,472)		413,241		186,133	186,133	2,167		L
811054-20-4	SCRIPPS (E. W.) 'A'		03/18/2008	Various	32,500.000	1,344,794		1,485,114	1,462,825	22,289			22,289		1,485,114		(140,321)	(140,321)	4,550		L
811904-10-1	SEACOR HOLDINGS INC		03/11/2008	Various	6,400.000	603,467		299,170	593,536	(294,366)			(294,366)		299,170		304,297	304,297			L
81211K-10-0	SEALED AIR CORP.(NE		03/18/2008	Various	15,505.000	386,971		442,961	358,786	84,175			84,175		442,961		(55,989)	(55,989)	1,861		L
812350-10-6	SEARS HOLDINGS CORP		03/18/2008	Various	10,700.000	1,093,606		1,345,397	1,091,935	22,516			22,516		1,114,451		(20,845)	(20,845)			L
813705-10-0	SECURE COMPUTING CORP		03/11/2008	Various	13,900.000	103,942		127,360	133,440	(13,978)			(13,978)		119,462		(15,520)	(15,520)			L
81616X-10-3	SELECT COMFORT CORP		03/11/2008	Various	12,650.000	50,605		208,707	88,677	112,331			112,331		201,008		(150,403)	(150,403)			L
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		01/16/2008	CIBC WORLD MARKETS	30,000.000	839,987		1,078,731	973,800	104,931			104,931		1,078,731		(238,744)	(238,744)	108		L
816850-10-1	SEMTECH CORPORATION		03/11/2008	Various	19,044.000	261,793		303,995	295,563	2,552			2,552		298,115		(36,323)	(36,323)			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		03/11/2008	Various	22,700.000	509,293		460,694	514,836	(54,142)			(54,142)		460,694		48,600	48,600	7,945		L
81725T-10-0	SENSIENT TECHNOLOGIES		03/11/2008	Various	12,316.000	334,926		255,721	348,296	(97,559)			(97,559)		250,738		84,188	84,188	2,217		L
817315-10-4	SEPRACOR INC		03/11/2008	Various	28,875.000	553,276		995,901	757,969	231,411			231,411		989,380		(436,104)	(436,104)			L
817565-10-4	SERVICE CORP. INTERNATIONAL		03/11/2008	Various	74,800.000	776,554		1,042,817	1,050,940	(8,123)			(8,123)		1,042,817		(266,262)	(266,262)	2,992		L
820280-10-5	SHAW GROUP		03/11/2008	Various	19,300.000	1,169,662		334,512	1,166,492	(847,919)			(847,919)		318,573		851,089	851,089			L
824348-10-6	SHERWIN-WILLIAMS		03/18/2008	Various	5,400.000	276,831		284,250	313,416	(29,166)			(29,166)		284,250		(7,419)	(7,419)	1,890		L
825549-10-8	SHUFFLE MASTER INC		03/11/2008	Various	10,500.000	80,035		114,012	125,895	(11,883)			(11,883)		114,012		(33,977)	(33,977)			L
78427V-10-2	SI INTL INC		03/11/2008	Various	3,400.000	86,178		106,047	93,398	12,649			12,649		106,047		(19,869)	(19,869)			L
826322-10-9	SIERRA HEALTH SVCS INC		02/26/2008	MERGER	51,000.000	2,218,500		1,313,224	2,139,960	(826,736)			(826,736)		1,313,224		905,276	905,276			L
826552-10-1	SIGMA-ALDRICH		03/18/2008	Various	30,000.000	1,681,578		1,573,837	81,900	(35,523)			(35,523)		1,573,837		107,740	107,740	1,183		L
827048-10-9	SILGAN HOLDINGS INC		03/11/2008	MORGAN STANLEY DEAN WITTER	4,600.000	214,159		242,409	238,924	3,485			3,485		242,409		(28,250)	(28,250)	782		L
826919-10-2	SILICON LABORATORIES		03/11/2008	Various	14,342.000	420,897		418,621	536,821	(118,200)			(118,200)		418,621		2,276	2,276			L
828336-10-7	SILVER WHEATON CORP		01/31/2008	MORGAN STANLEY DEAN WITTER	149,300.000	2,317,932		2,828,372							2,828,372		(510,440)	(510,440)			L
828806-10-9	SIMON PROPERTY GROU		03/18/2008	Various	109,110.000	9,170,196		4,240,545	9,477,295	(5,358,556)	(21)		(5,358,577)		4,121,730		5,048,466	5,048,466	80,968		L
829073-10-5	SIMPSON MANUFACTURING		03/11/2008	Various	58,300.000	1,407,487		1,693,157	1,550,197	142,960			142,960		1,693,157		(285,670)	(285,670)	5,830		L
830566-10-5	SKECHERS USA INC		03/11/2008	Various	6,700.000	135,788		139,812	130,717	5,561			5,561		136,278		(490)	(490)			L
830830-10-5	SKYLINE CORP.		03/11/2008	Various	3,200.000	93,299		73,333	93,920	(20,587)			(20,587)		73,333		19,966	19,966	576		L
830879-10-2	SKYWEST INC		03/11/2008	Various	16,300.000	364,519		302,669	437,655	(139,586)			(139,586)		298,069		66,450	66,450	489		L
83088M-10-2	SKYWORKS SOLUTIONS INC		03/11/2008	Various	35,400.000	268,058		284,337	300,900	(28,844)			(28,844)		272,056		(3,998)	(3,998)			L
78440X-10-1	SL GREEN REALTY CORP		03/07/2008	BANC OF AMERICA SECURITIES	23,400.000	2,002,329		2,641,330	2,186,964	454,366			454,366		2,641,330		(639,001)	(639,001)	18,428		L
831865-20-9	SMITH (A.O.)		03/11/2008	Various	7,500.000	255,272		154,397	262,875	(113,798)			(113,798)		149,077		106,195	106,195	1,350		L
832110-10-0	SMITH INTERNATIONAL		03/18/2008	Various	2,300.000	147,007		77,711	169,855	(92,144)			(92,144)		77,711		69,297	69,297	230		L
832154-10-8	SMITH MICRO SOFTWARE INC		03/11/2008	Various	7,800.000	47,502		127,206	66,066	61,140			61,140		127,206		(79,703)	(79,703)			L
832248-10-8	SMITHFIELD FOODS, INC.		03/11/2008	Various	31,300.000	884,057		545,835	905,196	(359,361)			(359,361)		545,835		338,222	338,222			L
833034-10-1	SNAP-ON INC		03/18/2008	Various	9,294.000	446,972		423,823	448,343	(24,520)			(24,520)		423,823		23,149	23,149	2,788		L
83545G-10-2	SONIC AUTOMOTIVE INC		03/11/2008	Various	7,000.000	136,553		177,046	135,520	38,660			38,660		174,180		(37,627)	(37,627)	840		L
835451-10-5	SONIC CORP		03/11/2008	Various	15,945.000	327,159		34,633	349,195	(314,562)			(314,562)		34,633		292,526	292,526			L
835460-10-6	SONIC SOLUTIONS		03/11/2008	Various	6,000.000	51,560		78,294	62,340	14,948			14,948		77,288		(25,728)	(25,728)			L
835495-10-2	SONOCO PRODUCTS CO.		03/11/2008	Various	33,407.000	909,942		737,678	1,091,741	(354,063)			(354,063)		737,678		172,264	172,264	8,686		L
835898-10-7	SOTHEBY'S		03/11/2008	Various	21,946.000	657,215		586,734	836,143	(253,433)			(253,433)		582,710		74,506	74,506	3,292		L
84265V-10-5	SOUTHERN COPPER CORP		03/13/2008	Various	2,789.000	311,984		267,805							267,805		44,179	44,179	3,905		L
844741-10-8	SOUTHWEST AIRLINES		03/18/2008	Various	99,300.000	1,176,642		1,372,130	1,211,460	(27,648)			(27,648)		1,183,812		(7,171)	(7,171)	487		L
845467-10-9	SOUTHWESTERN ENERGY CO.		03/11/2008	Various	44,254.000	2,901,008		221,268	2,465,833	(2,244,565)			(2,244,565)		221,268		2,679,740	2,679,740			L
84610H-10-8	SOVRAN SELF STORAGE		03/11/2008	Various	5,400.000	212,778		221,524	216,540	4,750			4,750		221,290		(8,512)	(8,512)	2,778		L
846819-10-0	SPARTAN MTRS INC		03/11/2008	Various	8,400.000	66,905		100,923	64,176	36,747			36,747		100,923		(34,018)	(34,018)			L
846822-10-4	SPARTAN STORES INC		03/11/2008	Various	5,500.000	115,529		150,468	125,675	24,793			24,793		150,468		(34,940)	(34,940)	275		L
78464A-74-8	SPDR OIL & GAS EQUIP SVS		01/08/2008	CANTOR, FITZGERALD & CO.	1.000	40		38	41	(2)			(2)		38		2	2			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		03/13/2008	Various	427,855.000	59,212,408		62,729,591	54,721,139	757,563			757,563		62,729,591		(3,517,183)	(3,517,183)	290,208		L
847560-10-9	SPECTRA ENERGY CORP		03/18/2008	Various	22,500.000	540,195		467,853	580,950	(113,097)			(113,097)		467,853		72,342	72,342	5,175		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
84762L-10-5	SPECTRUM BRANDS INC		03/11/2008	Various	10,400.000	44,386		115,268	55,432	22,917			22,917		78,349		(33,963)	(33,963)			L
848420-10-5	SPHERION CORPORATION		03/11/2008	Various	19,000.000	116,748		148,943	138,320	2,998			2,998		141,318		(24,571)	(24,571)			L
852061-10-0	SPRINT NEXTEL CORP		03/18/2008	Various	146,640.000	1,376,021		2,676,767	1,925,383	715,663			715,663		2,641,046		(1,265,026)	(1,265,026)			L
78462K-10-2	SPSS INC		03/11/2008	Various	5,200.000	195,719		226,679	186,732	39,947			39,947		226,679		(30,961)	(30,961)			L
784635-10-4	SPX CORP		03/13/2008	Various	28,001.000	2,959,619		2,085,588	1,995,393	(890,073)			(890,073)		2,071,486		888,133	888,133	4,850		L
78464R-10-5	SRA INTERNATIONAL INC		03/11/2008	Various	10,803.000	248,109		283,158	318,148	(42,212)			(42,212)		275,937		(27,828)	(27,828)			L
790849-10-3	ST JUDE MEDICAL		03/18/2008	Various	43,000.000	1,704,450		1,512,166	1,747,520	(235,354)			(235,354)		1,512,166		192,284	192,284			L
792228-10-8	ST MARY LAND AND EXPLORATION CO		03/11/2008	Various	16,000.000	568,369		174,734	617,760	(443,026)			(443,026)		174,734		393,635	393,635			L
85254C-30-5	STAGE STORES INC		03/11/2008	Various	9,875.000	140,958		180,338	146,150	32,784			32,784		178,934		(37,976)	(37,976)	414		L
852857-20-0	STAMPS.COM		03/11/2008	Various	5,400.000	51,264		82,882	65,772	16,560			16,560		82,332		(31,068)	(31,068)			L
853626-10-9	STANDARD MICROSYSTEMS CORP.		03/11/2008	Various	6,700.000	190,620		150,199	261,769	(121,973)			(121,973)		139,796		50,824	50,824			L
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		03/11/2008	Various	5,100.000	32,678		52,694	41,616	7,146			7,146		48,762		(16,084)	(16,084)	459		L
853887-10-7	STANDARD REGISTER CO.		03/11/2008	Various	8,000.000	63,104		104,486	93,280	6,769			6,769		100,049		(36,945)	(36,945)	1,840		L
85375C-10-1	STANDARD-PACIFIC CORP.		03/11/2008	Various	13,700.000	56,062		41,018	45,895	(4,877)			(4,877)		41,018		15,044	15,044			L
854231-10-7	STANDEX INTERNATIONAL CORP.		03/11/2008	Various	4,100.000	82,671		92,421	71,545	20,782			20,782		92,327		(9,656)	(9,656)	861		L
854616-10-9	STANLEY WORKS		03/18/2008	Various	5,500.000	262,538		278,262	266,640	11,622			11,622		278,262		(15,724)	(15,724)	1,705		L
855030-10-2	STAPLES INC.		03/18/2008	Various	107,812.000	2,384,877		2,313,248	2,487,223	(280,254)			(280,254)		2,206,969		177,908	177,908			L
855244-10-9	STARBUCKS CORP.		03/18/2008	Various	94,400.000	1,813,384		2,087,604	1,932,368	(104,954)			(104,954)		1,827,414		(14,030)	(14,030)			L
85569C-10-7	STARTEK INC		03/11/2008	Various	3,400.000	28,699		61,217	31,654	11,898			11,898		43,552		(14,853)	(14,853)			L
85590A-40-1	STARWOOD HOTELS AND RESORTS		03/18/2008	Various	27,400.000	1,178,557		1,408,778	1,206,422	(72,667)			(72,667)		1,133,755		44,802	44,802	24,660		L
858119-10-0	STEEL DYNAMICS INC		03/13/2008	Various	43,117.000	2,717,438		962,564	2,568,480	(1,605,915)			(1,605,915)		962,564		1,754,873	1,754,873	6,468		L
858375-10-8	STEIN MART INC		03/11/2008	Various	11,000.000	55,136		73,663	52,140	12,820			12,820		64,960		(9,824)	(9,824)			L
858912-10-8	STERICYCLE INC		03/13/2008	Various	78,998.000	4,213,496		3,755,655	3,884,641	(915,397)			(915,397)		3,754,529		458,967	458,967			L
859152-10-0	STERIS CORP		03/11/2008	Various	17,025.000	426,247		261,157	491,001	(230,104)			(230,104)		260,897		165,350	165,350	1,022		L
861642-10-6	STONE ENERGY INC		03/11/2008	Various	4,800.000	254,718		181,916	225,168	(46,381)			(46,381)		178,787		75,931	75,931			L
862685-10-4	STRATASYS INC		03/11/2008	Various	5,400.000	97,804		125,666	139,536	(12,690)			(12,690)		126,846		(29,042)	(29,042)			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		03/26/2008	Various	11,700.000	170,932		265,407	195,741	64,380			64,380		265,407		(94,476)	(94,476)	2,192		L
863236-10-5	STRAYER EDUCATION INC		03/11/2008	Various	52,681.000	8,720,789		9,341,818	8,986,325	355,493			355,493		9,341,818		(621,029)	(621,029)	106,751		L
863307-10-4	STREETTRACKS GOLD TRUST		03/20/2008	Various	418,633.000	38,993,911		35,969,849	6,533,553	(550,897)			(550,897)		35,969,849		3,024,062	3,024,062			L
863667-10-1	STRYKER CORP.		03/18/2008	Various	235,655.000	16,319,414		15,983,216	10,435,022	(1,546,525)			(1,546,525)		15,969,380		350,034	350,034	46,086		L
866674-10-4	SUN COMMUNITIES		03/25/2008	Various	8,800.000	184,806		257,492	185,416	61,957			61,957		257,492		(72,687)	(72,687)	(17)		L
866810-20-3	SUN MICROSYSTEMS, INC.		03/18/2008	Various	113,400.000	1,930,856		2,269,533	2,055,942	(29,454)			(29,454)		2,026,488		(95,632)	(95,632)			L
86764P-10-9	SUNOCO INC.		03/18/2008	Various	4,800.000	276,892		273,909	347,712	(73,803)			(73,803)		273,909		2,983	2,983	1,320		L
867652-10-9	SUNPOWER		01/17/2008	BRIDGE TRADING CO.	13,916.000	1,216,039		1,547,154	1,814,507	(267,353)			(267,353)		1,547,154		(331,115)	(331,115)			L
86768K-10-6	SUNSRISE SENIOR LIVING INC		03/11/2008	Various	11,000.000	269,968		121,271	337,480	(205,088)			(205,088)		132,392		137,576	137,576			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		03/06/2008	Various	31,000.000	474,946		88,432	566,990	329,307		807,866	(478,558)		88,432		386,514	386,514	10,850		L
868536-10-3	SUPER VALU STORES, INC.		03/18/2008	Various	2,400.000	67,676		38,880	90,048	(51,168)			(51,168)		38,880		28,796	28,796	408		L
868157-10-8	SUPERIOR ENERGY SERVICES INC		03/11/2008	Various	21,131.000	824,378		683,757	727,329	(43,572)			(43,572)		683,757		140,621	140,621			L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		03/11/2008	BANC OF AMERICA SECURITIES	288.000	5,345		6,200	5,233	164			164		5,397		(53)	(53)	46		L
86837X-10-5	SUPERIOR WELL SVCS INC		03/11/2008	Various	4,000.000	82,140		92,786	84,880	7,906			7,906		92,786		(10,646)	(10,646)			L
868532-10-2	SUPERTEX INC		03/11/2008	Various	3,200.000	65,188		47,220	100,128	(56,439)			(56,439)		43,689		21,499	21,499			L
868873-10-0	SURMODICS INC		03/11/2008	Various	4,300.000	174,881		115,159	233,361	(119,898)			(119,898)		113,463		61,418	61,418			L
870738-10-1	SWIFT ENERGY CO.		03/11/2008	Various	5,800.000	267,526		85,678	255,374	(171,878)			(171,878)		83,497		184,029	184,029			L
871130-10-0	SYBASE INC		03/11/2008	Various	24,111.000	613,567		381,806	629,056	(247,282)			(247,282)		381,774		231,793	231,793			L
871237-10-3	SYKES ENTERPRISES INC		03/11/2008	Various	10,100.000	169,338		176,139	181,800	(5,661)			(5,661)		176,139		(6,801)	(6,801)			L
871503-10-8	SYMANTEC CORP.		03/18/2008	Various	115,100.000	1,865,530		1,859,621	1,857,714	(95,530)			(95,530)		1,762,184		103,346	103,346			L
871546-20-6	SYMMETRY MEDICAL INC		03/11/2008	Various	9,200.000	166,724		147,292	160,356	(13,064)			(13,064)		147,292		19,432	19,432			L
87157D-10-9	SYNAPTICS INC		03/11/2008	Various	87,026.000	3,164,615		4,037,710	3,581,990	455,720			455,720		4,037,710		(873,095)	(873,095)			L
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		02/05/2008	JONES TRADING	5,470.000	113,864		183,851	193,857	(10,006)			(10,006)		183,851		(69,987)	(69,987)			L
87163F-10-6	SYNIVERSE HOLDINGS INC		03/13/2008	Various	18,860.000	308,804		301,164	293,839	7,325			7,325		301,164		7,640	7,640			L
87162W-10-0	SYNNEX CORP		03/11/2008	Various	4,200.000	89,578		83,595	82,320	1,275			1,275		83,595		5,983	5,983			L
871607-10-7	SYNOPSYS INC		03/11/2008	Various	38,013.000	871,456		687,309	985,677	(304,257)			(304,257)		681,420		190,036	190,036			L
871829-10-7	SYSCO CORP.		03/18/2008	Various	78,700.000	2,388,502		2,560,479	2,456,227	(105,986)			(105,986)		2,350,241		38,262	38,262	17,314		L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		03/11/2008	Various	15,000.000	373,272		204,666	276,750	(89,883)			(89,883)		186,867		186,404	186,404			L
875465-10-6	TANGER FACTORY OUTLETS		03/25/2008	Various	16,900.000	582,328		563,371	637,299	(62,622)			(62,622)		563,371		18,957	18,957	12,044		L
87612E-10-6	TARGET CORP.		03/18/2008	Various	132,900.000	6,715,161		7,377,833	5,190,000	(197,916)			(197,916)		6,571,728		143,433	143,433	5,474		L
876664-10-3	TAUBMAN CENTERS INC		03/27/2008	Various	24,500.000	1,170,422		1,010,945	1,205,155	(162,305)			(162,305)		1,010,945		159,477	159,477	18,993		L
878237-10-6	TECH DATA CORP		03/11/2008	Various	14,236.000	461,972		421,546	536,982	(115,436)			(115,436)		421,546		40,426	40,426			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
878377-10-0	TECHNE CORP		03/11/2008	Various	10,322.000	697,102		283,227	681,768	(398,587)			(398,587)		283,181		413,921	413,921			L
878555-10-1	TECHNITROL INC		03/11/2008	Various	8,500.000	189,042		181,109	242,930	(72,783)			(72,783)		170,147		18,895	18,895	744		L
878742-20-4	TECK COMINCO LTD		03/11/2008	MORGAN STANLEY DEAN WITTER	5,200.000	218,365		181,482	185,692	(4,210)			(4,210)		181,482		36,883	36,883	2,628		L
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/11/2008	Various	7,100.000	318,465		98,175	378,643	(280,468)			(280,468)		98,175		220,290	220,290			L
879369-10-6	TELEFLEX, INC.		03/11/2008	Various	10,214.000	538,832		399,499	643,584	(244,085)			(244,085)		399,499		139,333	139,333	3,268		L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		03/11/2008	Various	27,255.000	1,093,446		1,013,150	1,706,163	(704,379)			(704,379)		1,001,784		91,662	91,662			L
879664-10-0	TELLABS, INC.		03/18/2008	Various	5,200.000	31,584		33,020	34,008	(988)			(988)		33,020		(1,436)	(1,436)			L
879868-10-7	TEMPLE-INLAND, INC.		03/18/2008	Various	26,200.000	328,621		496,736	25,020	(8,984)			(8,984)		496,736		(168,115)	(168,115)	2,620		L
88023U-10-1	TEMPUR PEDIC INTL		03/11/2008	Various	13,950.000	249,738		446,561	362,282	84,280			84,280		446,561		(196,823)	(196,823)	624		L
88033G-10-0	TENET HEALTHCARE CORP CO		03/18/2008	Various	5,600.000	28,159			28,448	(28,448)			(28,448)				28,159	28,159			L
88076W-10-3	TERADATA CORP.		03/18/2008	Various	2,100.000	54,157		13,511	57,561	(44,050)			(44,050)		13,511		40,646	40,646			L
880770-10-2	TERADYNE, INC.		03/18/2008	Various	2,400.000	29,726		29,760	24,816	4,944			4,944		29,760		(34)	(34)			L
880779-10-3	TEREX CORP.		03/28/2008	Various	193,940.000	12,389,945		13,283,095	268,837	1,258			1,258		13,283,095		(893,151)	(893,151)			L
880915-10-3	TERRA INDUSTRIES INC		03/13/2008	Various	40,888.000	1,697,868		1,231,162	1,952,811	(721,649)			(721,649)		1,231,162		466,706	466,706			L
881005-20-1	TERRANITROGEN CO L P		03/20/2008	KNIGHT SECURITIES, L.P.	47,689.000	4,996,488		6,344,559	3,093,626	(417,159)			(417,159)		6,344,559		(1,348,070)	(1,348,070)	170,386		L
881609-10-1	TESORO PETROLEUM CO		03/18/2008	Various	6,300.000	220,321		345,338	300,510	44,828			44,828		345,338		(125,017)	(125,017)	630		L
88162G-10-3	TETRA TECH INC		03/11/2008	Various	12,331.000	219,711		191,163	265,117	(80,303)			(80,303)		184,814		34,897	34,897			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		03/11/2008	Various	17,900.000	302,775		156,738	278,703	(121,965)			(121,965)		156,738		146,037	146,037			L
882491-10-3	TEXAS INDUSTRIES INC		03/11/2008	Various	6,800.000	370,008		135,848	476,680	(340,832)			(340,832)		135,848		234,160	234,160	510		L
882508-10-4	TEXAS INSTRUMENTS		03/18/2008	Various	182,700.000	5,767,044		5,578,674	6,102,180	(523,506)			(523,506)		5,578,674		188,370	188,370	1,690		L
882681-10-9	TEXAS RODAHOUSE INC		03/11/2008	Various	14,100.000	130,350		180,339	155,946	24,393			24,393		180,339		(49,989)	(49,989)			L
883203-10-1	TEXTRON INC.		03/18/2008	Various	31,700.000	1,862,620		1,790,607	2,260,210	(469,603)			(469,603)		1,790,607		72,013	72,013	7,291		L
427866-10-8	THE HERSHEY COMPANY		03/18/2008	Various	20,500.000	795,322		816,397	807,700	(37,576)			(37,576)		770,124		25,198	25,198	595		L
857873-10-3	THE STEAK N SHAKE COMPANY		03/11/2008	Various	2,890.000	23,445		22,993	31,501	(8,508)			(8,508)		22,993		451	451			L
883375-10-7	THERAGENICS CORP		03/11/2008	Various	6,000.000	20,941		31,611	21,480	4,127			4,127		25,607		(4,666)	(4,666)			L
883556-10-2	THERMO FISHER SCIEN		03/31/2008	Various	132,100.000	7,294,206		6,512,240	3,899,168	(943,071)			(943,071)		6,512,240		781,967	781,967			L
884315-10-2	THOMAS & BETTS CORP.		03/11/2008	Various	17,972.000	685,852		563,149	881,347	(321,774)			(321,774)		559,573		126,279	126,279			L
885160-10-1	THOR INDUSTRIES, INC.		03/11/2008	Various	14,215.000	416,539		302,728	540,312	(237,584)			(237,584)		302,728		113,810	113,810	995		L
872443-40-3	THQ INC		03/11/2008	Various	14,925.000	274,568		151,090	420,736	(255,742)			(255,742)		164,994		109,574	109,574			L
886423-10-2	TIDEWATER, INC.		03/11/2008	Various	15,045.000	826,277		412,987	825,369	(412,382)			(412,382)		412,987		413,290	413,290	2,257		L
886547-10-8	TIFFANY & CO.		03/18/2008	Various	1,600.000	61,242		62,960	73,648	(10,688)			(10,688)		62,960		(1,718)	(1,718)	240		L
887100-10-5	TIMBERLAND COMPANY - CL A		03/11/2008	Various	13,159.000	185,735		97,827	237,915	(140,087)			(140,087)		97,827		87,908	87,908			L
88732J-10-8	TIME WARNER CABLE CL A		01/03/2008	BANC OF AMERICA SECURITIES	21,200.000	567,903		551,995	585,120	(33,125)			(33,125)		551,995		15,908	15,908			L
887317-10-5	TIME WARNER INC.		03/18/2008	Various	137,900.000	2,145,525		1,819,976	2,276,729	(456,753)			(456,753)		1,819,976		325,549	325,549	5,175		L
887389-10-4	TIMKEN CO.		03/31/2008	Various	43,310.000	1,263,202		946,085	1,422,734	(475,820)		1,100	(476,919)		945,814		317,388	317,388	7,363		L
872540-10-9	TJX COMPANIES INC.		03/18/2008	Various	139,209.000	4,281,204		4,120,235	2,376,230	(80,625)			(80,625)		4,024,382		256,822	256,822	3,934		L
889478-10-3	TOLL BROTHERS INC		03/11/2008	Various	33,135.000	650,069		401,684	664,688	(263,004)			(263,004)		401,684		248,385	248,385			L
889542-10-6	TOLLGRADE COMMUNICATIONS		03/11/2008	Various	3,600.000	19,267		43,027	28,872	4,201			4,201		33,073		(13,806)	(13,806)			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/11/2008	Various	7,234.000	166,170		140,654	194,256	(55,889)			(55,889)		140,654		25,517	25,517	1,008		L
891092-10-8	TORO CO.		03/11/2008	Various	16,800.000	769,958		345,791	914,592	(568,801)			(568,801)		345,791		424,167	424,167	2,520		L
891906-10-9	TOTAL SYS SVCS INC		03/18/2008	Various	12,100.630	271,194		356,732	257,600	13,892			13,892		356,732		(85,538)	(85,538)	644		L
892356-10-6	TRACTOR SUPPLY CO		03/11/2008	Various	9,400.000	350,374		169,525	337,836	(168,311)			(168,311)		169,525		180,848	180,848			L
892893-10-8	TRANE INC.		03/18/2008	Various	16,114.000	736,825		537,155	752,685	(215,530)			(215,530)		537,155		199,670	199,670	2,578		L
G90073-10-0	TRANSOCEAN INC. (NE		03/18/2008	Various	88,395.000	11,391,209		12,500,300	1,588,249	(162,195)			(162,195)		12,500,300		(1,109,091)	(1,109,091)			L
894650-10-0	TREDEGAR CO.		03/11/2008	Various	6,000.000	95,274		88,590	96,480	(11,900)			(11,900)		84,580		10,694	10,694	240		L
89469A-10-4	TREEHOUSE FOODS INC		03/11/2008	Various	7,600.000	173,811		204,268	174,724	20,634			20,634		195,358		(21,547)	(21,547)			L
895927-30-9	TRIARC COMPANIES INC		03/11/2008	Various	15,200.000	111,054		167,991	133,152	34,839			34,839		167,991		(56,937)	(56,937)	1,368		L
896239-10-0	TRIMBLE NAVIGATION		03/11/2008	Various	29,700.000	827,787		297,274	898,128	(600,854)			(600,854)		297,274		530,513	530,513			L
896522-10-9	TRINITY INDS INC		03/11/2008	Various	20,954.000	562,891		284,785	581,683	(292,352)			(292,352)		289,331		273,559	273,559	1,467		L
89674K-10-3	TRIQUINT SEMICONDUCTOR		03/11/2008	Various	35,776.000	167,838		145,659	237,195	(95,219)			(95,219)		141,976		25,862	25,862			L
896818-10-1	TRIUMPH GROUP INC		03/11/2008	Various	4,100.000	226,703		131,578	337,635	(206,057)			(206,057)		131,578		95,125	95,125	164		L
897051-20-7	TRONOX INC CL B		03/11/2008	Various	11,102.000	35,076		155,190	96,032	55,410			55,410		151,442		(116,366)	(116,366)	555		L
89785X-10-1	TRUEBLUE INC.		03/11/2008	Various	13,700.000	175,146		103,107	198,376	(100,586)			(100,586)		97,790		77,356	77,356			L
87305R-10-9	TTM TECHNOLOGIES INC		03/11/2008	Various	11,000.000	116,383		143,000	128,260	14,740			14,740		143,000		(26,617)	(26,617)			L
899035-50-5	TUESDAY MORNING CORP		03/11/2008	Various	6,600.000	32,385		97,072	33,462	56,096			56,096		89,558		(57,173)	(57,173)			L
899896-10-4	TUPPERWARE BRANDS CORP		03/11/2008	Various	15,998.000	570,917		283,786	528,414	(244,628)			(244,628)		283,786		287,131	287,131	3,520		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
901166-10-8	TWEEN BRANDS INC.		03/11/2008	Various	8,000.000	216,122		138,424	211,840	(76,701)			(76,701)		135,139		80,983	80,983			L
G9144P-10-5	TYCO ELECTRONICS LTD SHS		03/18/2008	Various	40,500.000	1,336,274		1,215,049	597,793	(234,458)			(234,458)		1,215,049		121,225	121,225	2,254		L
G9143X-20-8	TYCO INTERNATIONAL LTD B		03/18/2008	Various	64,200.000	2,514,562		2,416,721	2,545,530	(136,825)			(136,825)		2,408,705		105,857	105,857	9,630		L
902252-10-5	TYLER TECHNOLOGIES		03/11/2008	Various	8,800.000	123,889		130,158	113,432	16,726			16,726		130,158		(6,269)	(6,269)			L
902494-10-3	TYSON FOODS, INC. CLASS A		03/18/2008	Various	2,900.000	47,166		51,446	44,457	6,989			6,989		51,446		(4,280)	(4,280)	116		L
91274F-10-4	U STORE IT		03/25/2008	Various	21,900.000	234,539		223,563	200,604	14,454			14,454		223,563		10,977	10,977	170		L
902653-10-4	UDR INC		03/11/2008	Various	99,553.000	2,276,570		2,072,695	1,976,127	93,603			93,603		2,072,695		203,875	203,875	29,808		L
74347R-20-6	ULTRA QQQ PROSHARES ETF		01/07/2008	Various	127,403.000	11,788,292		13,502,292	12,640,926	861,366			861,366		13,502,292		(1,714,000)	(1,714,000)			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		03/18/2008	Various	655,000.000	42,435,146		42,262,889							42,262,889		172,257	172,257			L
904034-10-5	ULTRATECH INC		03/11/2008	Various	6,700.000	61,369		82,544	75,978	(598)			(598)		75,380		(14,010)	(14,010)			L
904708-10-4	UNIFIRST CORP.		03/11/2008	Various	3,700.000	142,149		162,985	140,600	22,385			22,385		162,985		(20,836)	(20,836)	139		L
907818-10-8	UNION PAC CORP		03/18/2008	Various	10,700.000	1,343,534		871,579	1,180,828	(476,743)			(476,743)		871,579		471,955	471,955	6,204		L
909214-10-8	UNISYS CORP.		03/18/2008	Various	3,800.000	16,002		18,623	17,974	649			649		18,623		(2,621)	(2,621)			L
909218-10-9	UNIT CORP		03/11/2008	Various	11,800.000	654,240		161,898	545,750	(383,852)			(383,852)		161,898		492,342	492,342			L
911163-10-3	UNITED NATURAL FOODS INC		03/11/2008	Various	9,600.000	159,107		78,059	304,512	(226,453)			(226,453)		78,059		81,048	81,048			L
911268-10-0	UNITED ONLINE INC		03/11/2008	Various	31,300.000	337,949		464,987	369,966	91,443			91,443		461,409		(123,460)	(123,460)	6,260		L
911312-10-6	UNITED PARCEL SERVI		03/18/2008	Various	92,900.000	6,475,490		6,596,982	6,569,888	(64,380)			(64,380)		6,505,508		(30,019)	(30,019)	47,670		L
911363-10-9	UNITED RENTALS INC		03/11/2008	Various	17,434.000	329,022		279,915	320,088	(40,173)			(40,173)		279,915		49,107	49,107			L
91232N-10-8	UNITED STATES OIL FUND		03/20/2008	Various	92,900.000	7,655,661		7,158,473							7,158,473		497,188	497,188			L
912909-10-8	UNITED STATES STEEL		03/18/2008	Various	5,569.000	637,678		437,648	673,348	(235,700)			(235,700)		437,648		200,030	200,030	1,392		L
913004-10-7	UNITED STATIONERS, INC.		03/11/2008	Various	11,000.000	533,333		405,309	508,310	(103,001)			(103,001)		405,309		128,024	128,024			L
913017-10-9	UNITED TECHNOLOGIES		03/18/2008	Various	120,786.000	8,362,643		5,672,142	9,244,960	(3,572,818)			(3,572,818)		5,672,142		2,690,501	2,690,501	3,744		L
91307C-10-2	UNITED THERAPEUTICS CORP		03/26/2008	WEEDEN & COMPANY	1,800.000	152,963		182,317	175,770	6,547			6,547		182,317		(29,354)	(29,354)			L
91324P-10-2	UNITEDHEALTH GROUP		03/18/2008	Various	170,500.000	9,499,194		8,560,466	9,923,100	(1,362,634)			(1,362,634)		8,560,466		938,728	938,728			L
913483-10-3	UNIVERSAL ELECTRONICS INC		03/11/2008	Various	3,700.000	83,130		113,388	123,728	(10,340)			(10,340)		113,388		(30,258)	(30,258)			L
913543-10-4	UNIVERSAL FST PRODS INC		03/11/2008	Various	4,700.000	132,464		144,721	138,462	6,259			6,259		144,721		(12,256)	(12,256)			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/11/2008	Various	14,077.000	737,293		357,272	720,742	(363,470)			(363,470)		357,272		380,021	380,021	1,126		L
913915-10-4	UNIVERSAL TECHNICAL INST		03/11/2008	Various	6,100.000	79,887		160,517	103,700	46,750			46,750		150,450		(70,563)	(70,563)			L
917047-10-2	URBAN OUTFITTERS INC		03/11/2008	Various	107,941.000	3,246,057		2,344,787	798,554	(696,347)			(696,347)		2,344,787		901,270	901,270			L
903236-10-7	URS CORP		03/11/2008	Various	21,400.000	759,729		924,957	1,162,662	(237,705)			(237,705)		924,957		(165,229)	(165,229)			L
912318-10-2	US NATURAL GAS FUND		03/20/2008	Various	653,900.000	29,208,792		29,276,106							29,276,106		(67,314)	(67,314)			L
90328M-10-7	USANA HEALTH SCIENCES INC		03/11/2008	Various	2,600.000	71,605		115,737	96,408	15,169			15,169		111,577		(39,972)	(39,972)			L
81369Y-88-6	UTILITIES SPDR		01/24/2008	MORGAN STANLEY DEAN WITTER	59,164.000	2,326,222		2,588,464	2,504,412	84,052			84,052		2,588,464		(262,243)	(262,243)	19,357		L
918204-10-8	V.F. CORP.		03/18/2008	Various	5,824.000	439,818		414,740	399,876	14,864			14,864		414,740		25,078	25,078	2,914		L
918866-10-4	VALASSIS COMMUNICATION		03/11/2008	Various	12,550.000	136,129		121,565	146,710	(36,395)			(36,395)		110,315		25,814	25,814			L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		03/11/2008	Various	24,707.000	318,477		313,686	295,743	16,711			16,711		312,454		6,023	6,023			L
91913Y-10-0	VALERO ENERGY		03/18/2008	Various	57,700.000	3,541,725		3,412,458	3,732,599	(589,777)			(589,777)		3,412,458		129,267	129,267	1,836		L
920253-10-1	VALMONT INDUSTRIES INC		03/11/2008	Various	4,500.000	336,448		71,808	401,040	(329,232)			(329,232)		71,808		264,640	264,640	473		L
920355-10-4	VALSPAR CORP.		03/11/2008	Various	37,108.000	752,821		720,767	836,414	(119,340)			(119,340)		717,075		35,746	35,746	5,195		L
92046N-10-2	VALUECLICK INC		03/11/2008	Various	26,054.000	457,763		646,963	570,583	76,380			76,380		646,963		(189,200)	(189,200)			L
922206-10-7	VARIAN INC		03/11/2008	Various	7,985.000	421,632		278,132	521,421	(246,607)			(246,607)		274,814		146,818	146,818			L
92220P-10-5	VARIAN MEDICAL SYST		03/18/2008	Various	1,400.000	70,624		7,798	73,024	(65,226)			(65,226)		7,798		62,826	62,826			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		03/11/2008	Various	25,725.000	798,788		520,303	951,825	(431,522)			(431,522)		520,303		278,485	278,485			L
918194-10-1	VCA ANTECH INC		03/11/2008	Various	21,925.000	660,271		451,563	969,743	(522,154)			(522,154)		447,589		212,683	212,683			L
922417-10-0	VEECO INSTRUMENTS		03/11/2008	Various	6,700.000	108,789		150,357	111,890	22,040			22,040		133,930		(25,141)	(25,141)			L
92276H-10-6	VENTANA MEDICAL SYSTEMS		02/12/2008	CANTOR, FITZGERALD & CO.	7,556.000	675,877		327,178	659,110	(331,932)			(331,932)		327,178		348,699	348,699			L
Y93691-10-6	VERIGY LTD		03/11/2008	MORGAN STANLEY DEAN WITTER	11,100.000	205,420		276,612	301,587	(24,975)			(24,975)		276,612		(71,192)	(71,192)			L
92343E-10-2	VERISIGN INC.		03/18/2008	Various	2,800.000	98,522		67,185	105,308	(38,123)			(38,123)		67,185		31,337	31,337			L
92343V-10-4	VERIZON COMMUNICATIONS		03/18/2008	Various	139,510.000	5,009,362		4,187,893	6,095,192	(1,907,299)			(1,907,299)		4,187,893		821,469	821,469	59,989		L
92532F-10-0	VERTEX PHARMACEUTICALS		03/11/2008	Various	33,166.000	502,459		528,682	770,446	(248,532)			(248,532)		521,914		(19,455)	(19,455)			L
92553P-20-1	VIACOM INC CLASS B		03/18/2008	Various	85,330.000	3,417,714		3,548,139	3,747,694	(199,554)			(199,554)		3,548,139		(130,425)	(130,425)			L
92552R-40-6	VIAD CORP		03/11/2008	Various	5,492.000	190,306		208,401	173,437	23,017			23,017		196,455		(6,149)	(6,149)	220		L
92552V-10-0	VIASAT INC		03/11/2008	Various	5,100.000	106,082		66,276	175,593	(112,707)			(112,707)		62,886		43,196	43,196			L
925815-10-2	VICOR CORP		03/11/2008	Various	12,000.000	137,035		141,712	187,080	(54,594)			(54,594)		132,486		4,549	4,549			L
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD		03/06/2008	Various	325,700.000	10,954,325		12,766,886	6,581,120	(1,104,806)			(1,104,806)		12,766,886		(1,812,561)	(1,812,561)			U
928241-10-8	VIROPHARMA INC		03/11/2008	Various	18,400.000	157,108		253,920	146,096	107,824			107,824		253,920		(96,812)	(96,812)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
928298-10-8	VISHAY INTERTECHNOLOGY, INC		03/11/2008	Various	48,323.000	441,365		681,366	551,365	118,233			118,233		669,598		(228,233)	(228,233)			L
928469-10-5	VITAL SIGNS INC		03/11/2008	Various	4,400.000	221,207		99,550	224,928	(125,378)			(125,378)		99,550		121,657	121,657	880		L
92864N-10-1	VOLCOM INC		03/11/2008	Various	3,800.000	72,193		177,900	83,714	94,186			94,186		177,900		(105,707)	(105,707)			L
928703-10-7	VOLT INFO SCIENCES INC		03/11/2008	Various	6,650.000	99,148		86,326	121,429	(40,764)			(40,764)		80,665		18,482	18,482			L
929042-10-9	VORNADO REALTY TRUS		03/18/2008	Various	60,090.000	4,929,487		2,634,502	5,284,916	(2,668,059)	(111)		(2,668,169)		2,634,502		2,294,985	2,294,985	41,918		L
929160-10-9	VULCAN MATERIALS		03/18/2008	Various	1,100.000	76,489		61,367	86,999	(25,632)			(25,632)		61,367		15,122	15,122	539		L
929566-10-7	WABASH NATIONAL CORP		03/11/2008	Various	7,900.000	65,144		106,675	60,751	33,157			33,157		93,908		(28,764)	(28,764)	356		L
92927K-10-2	WABCO HOLDINGS INC		03/18/2008	Various	700.000	30,105		9,096	35,063	(25,967)			(25,967)		9,096		21,008	21,008	49		L
929740-10-8	WABTEC		03/13/2008	Various	21,005.000	722,509		747,611	723,412	24,199			24,199		747,611		(25,102)	(25,102)	210		L
931422-10-9	WALGREEN CO.		03/18/2008	Various	126,800.000	4,484,381		4,787,916	4,828,544	(136,794)			(136,794)		4,691,750		(207,369)	(207,369)	1,112		L
931142-10-3	WAL-MART STORES		03/26/2008	Various	605,900.000	29,728,062		27,576,385	15,195,341	(2,106,736)			(2,106,736)		27,576,385		2,151,677	2,151,677	70,334		L
254687-10-6	WALT DISNEY CO.		03/18/2008	Various	243,400.000	7,739,053		7,582,413	7,856,952	(549,882)			(549,882)		7,307,070		431,983	431,983	85,190		L
934390-40-2	WARNACO GROUP INC		03/11/2008	Various	18,200.000	650,600		744,547	633,360	111,187			111,187		744,547		(93,948)	(93,948)			L
941053-10-0	WASTE CONNECTIONS		03/11/2008	Various	18,050.000	542,845		253,809	557,745	(303,936)			(303,936)		253,809		289,036	289,036			L
94106L-10-9	WASTE MANAGEMENT IN		03/18/2008	Various	19,200.000	649,515		542,093	627,264	(85,171)			(85,171)		542,093		107,422	107,422	1,836		L
941848-10-3	WATERS CORPORATION		03/18/2008	Various	184,300.000	10,368,209		14,746,724	5,582,342	19,780			19,780		14,746,724		(4,378,515)	(4,378,515)			L
942622-20-0	WATSCO INC		03/13/2008	Various	12,234.000	475,289		414,697	449,722	(35,024)			(35,024)		414,697		60,592	60,592	4,894		L
942683-10-3	WATSON PHARMACEUTIC		03/18/2008	Various	1,200.000	33,993		22,425	32,568	(10,143)			(10,143)		22,425		11,568	11,568			L
942712-10-0	WATSON WYATT WORLDWIDE INC		03/13/2008	Various	20,776.000	1,113,677		732,430	964,214	(233,078)			(233,078)		731,137		382,540	382,540	1,558		L
942749-10-2	WATTS WATER TECHNOLOGIES INC		03/11/2008	Various	6,700.000	186,879		101,222	199,660	(98,438)			(98,438)		101,222		85,657	85,657	737		L
943315-10-1	WAUSAU PAPER CORP		03/11/2008	Various	11,000.000	89,838		107,716	98,890	5,423			5,423		104,313		(14,475)	(14,475)	935		L
929236-10-7	WD-40 CO.		03/11/2008	Various	5,100.000	155,643		118,829	193,647	(75,700)			(75,700)		117,947		37,696	37,696	1,275		L
947684-10-6	WEBSENSE		03/11/2008	Various	11,100.000	212,737		84,785	188,478	(103,693)			(103,693)		84,785		127,952	127,952			L
948741-10-3	WEINGARTEN REALTY		03/11/2008	Various	53,776.000	1,686,907		1,450,820	1,690,717	(241,702)			(241,702)		1,450,758		236,149	236,149	26,702		L
94946T-10-6	WELLCARE HEALTH PLANS		03/11/2008	Various	10,870.000	432,471		478,822	367,695	87			87		478,822		(46,351)	(46,351)			L
94973V-10-7	WELLPOINT INC.		03/18/2008	Various	77,300.000	6,361,016		5,846,718	6,781,529	(934,811)			(934,811)		5,846,718		514,298	514,298			L
950590-10-9	WENDY'S INTERNATION		03/18/2008	Various	1,300.000	31,087		23,848	33,592	(9,745)			(9,745)		23,848		7,240	7,240	163		L
950755-10-8	WERNER ENTERPRISES INC		03/11/2008	Various	13,141.000	243,258		120,346	223,791	(103,445)			(103,445)		120,346		122,912	122,912	657		L
95082P-10-5	WESCO INTERNATIONAL INC		03/11/2008	MORGAN STANLEY DEAN WITTER	5,600.000	202,481		250,533	221,984	28,549			28,549		250,533		(48,052)	(48,052)			L
955306-10-5	WEST PHARMACEUTICAL SERVICES		03/11/2008	BANC OF AMERICA SECURITIES	8,200.000	323,475		328,941							328,941		(5,466)	(5,466)			U
958102-10-5	WESTERN DIGITAL CORP.		03/11/2008	Various	88,977.000	2,816,219		1,764,688	1,742,422	(951,447)			(951,447)		1,758,552		1,057,667	1,057,667			L
959319-10-4	WESTERN REFINING INC		03/11/2008	MORGAN STANLEY DEAN WITTER	6,600.000	109,134		161,215	159,786	1,429			1,429		161,215		(52,082)	(52,082)	396		L
959802-10-9	WESTERN UNION CO		03/18/2008	Various	122,133.000	2,697,308		2,557,811	2,965,389	(407,578)			(407,578)		2,557,811		139,497	139,497			L
962166-10-4	WEYERHAEUSER CO COM		03/18/2008	Various	6,500.000	413,326		375,494	479,310	(103,816)			(103,816)		375,494		37,832	37,832	3,900		L
92925E-10-8	W-H ENERGY SERVICES INC		03/11/2008	Various	6,500.000	419,910		112,694	365,365	(252,671)			(252,671)		112,694		307,215	307,215			L
963320-10-6	WHIRLPOOL CORP		03/18/2008	Various	4,937.000	415,688		408,324	403,007	5,317			5,317		408,324		7,364	7,364	2,123		L
966837-10-6	WHOLE FOODS MARKET		03/18/2008	Various	1,600.000	55,615		61,464	65,280	(3,816)			(3,816)		61,464		(5,849)	(5,849)	320		L
968223-20-6	WILEY JOHN & SONS INC		03/11/2008	Various	11,539.000	441,296		460,711	494,331	(33,620)			(33,620)		460,711		(19,415)	(19,415)	1,269		L
969457-10-0	WILLIAMS COS.		03/18/2008	Various	89,800.000	2,764,393		2,742,221	2,855,244	(438,723)			(438,723)		2,742,221		22,172	22,172	170		L
969904-10-1	WILLIAMS SONOMA, INC.		03/11/2008	Various	23,288.000	531,590		359,237	603,159	(249,126)			(249,126)		354,033		177,557	177,557	2,678		L
973149-10-7	WIND RIV SYS INC		03/11/2008	Various	19,843.000	130,211		181,028	177,198	(5,651)			(5,651)		171,547		(41,336)	(41,336)			L
97381W-10-4	WINDSTREAM CORPORAT		03/18/2008	Various	5,500.000	66,579		43,074	71,610	(28,536)			(28,536)		43,074		23,505	23,505	1,375		L
97263M-10-9	WINN-BILL-DANN FOODS ADR		03/24/2008	Various	152,400.000	16,679,269		20,825,849	5,516,784	(143,014)			(143,014)		20,825,849		(4,146,580)	(4,146,580)			L
974637-10-0	WINNEBAGO INDUSTRIES, INC.		03/11/2008	Various	12,300.000	256,387		79,203	258,546	(179,343)			(179,343)		79,203		177,184	177,184	1,476		L
929297-10-9	WMS INDUSTRIES		03/11/2008	Various	11,250.000	443,460		129,844	412,200	(282,356)			(282,356)		129,844		313,617	313,617			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		03/13/2008	Various	34,137.000	928,907		579,321	837,039	(257,718)			(257,718)		579,321		349,586	349,586	3,072		L
980745-10-3	WOODWARD GOVERN		03/11/2008	Various	19,600.000	556,949		130,782	665,910	(525,504)			(525,504)		140,406		416,543	416,543	1,176		L
981475-10-6	WORLD FUEL SERVICES CORP		03/11/2008	Various	5,900.000	161,574		150,450	171,277	(21,952)			(21,952)		149,325		12,249	12,249	221		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		03/11/2008	Various	18,262.000	305,957		326,193	326,525	(5,986)			(5,986)		320,538		(14,581)	(14,581)			L
98233Q-10-5	WRIGHT EXPRESS CORP		03/11/2008	Various	17,300.000	515,613		617,139	613,977	3,162			3,162		617,139		(101,527)	(101,527)			L
982526-10-5	WRIGLEY (WM) JR.		03/18/2008	Various	24,700.000	1,410,390		1,509,042	1,446,185	4,319			4,319		1,450,504		(40,113)	(40,113)	725		L
983024-10-0	WYETH		03/18/2008	Various	55,400.000	2,326,245		2,140,926	2,448,126	(307,200)			(307,200)		2,140,926		185,319	185,319	15,512		L
98310W-10-8	WYNDHAM WORLDWIDE		03/18/2008	Various	2,400.000	50,258		32,272	56,544	(24,272)			(24,272)		32,272		17,987	17,987	96		L
983134-10-7	WYNN RESORTS LTD		03/06/2008	Various	135,100.000	13,337,706		15,883,113							15,883,113		(2,545,406)	(2,545,406)			L
984121-10-3	XEROX CORP.		03/18/2008	Various	156,951.000	2,372,228		2,291,557	2,541,037	(251,829)			(251,829)		2,289,207		83,021	83,021	6,670		L
983919-10-1	XILINX INC		03/18/2008	Various	4,000.000	92,271		131,030	87,480	43,550			43,550		131,030		(38,759)	(38,759)	480		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
983857-10-3	XRITE INC		03/11/2008	Various	8,300.000	59,646		82,634	96,446	(17,885)			(17,885)		78,561		(18,915)	(18,915)			L
98385X-10-6	XTO ENERGY INC.		03/24/2008	Various	136,584.000	8,203,177		7,401,533	272,208	(263,601)			(263,601)		7,401,533		801,644	801,644	636		L
984332-10-6	YAHOO INC.		03/18/2008	Various	193,800.000	4,743,422		4,719,266	4,507,788	(78,098)			(78,098)		4,429,690		313,732	313,732			L
984249-10-2	YRC WORLDWIDE INC		03/11/2008	Various	14,926.000	210,154		387,472	255,085	129,690			129,690		384,775		(174,622)	(174,622)			L
988498-10-1	YUM! BRANDS INC		03/31/2008	Various	44,000.000	1,624,555		1,324,395	1,683,880	(359,485)			(359,485)		1,324,395		300,161	300,161	6,600		L
988858-10-6	ZALE CORP.		03/11/2008	Various	14,100.000	266,130		203,310	226,446	(23,136)			(23,136)		203,310		62,820	62,820			L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		03/11/2008	Various	17,965.000	590,137		428,931	623,386	(221,652)			(221,652)		401,733		188,404	188,404			L
98944B-10-8	ZEP INC		03/11/2008	Various	5,600.000	91,899		30,168	77,672	(47,504)			(47,504)		30,168		61,731	61,731	224		L
98956P-10-2	ZIMMER HOLDINGS		03/18/2008	Various	30,300.000	2,050,488		1,963,161	2,004,345	(41,184)			(41,184)		1,963,161		87,327	87,327			L
989817-10-1	ZUMIEZ INC		03/11/2008	Various	7,400.000	106,808		355,669	180,264	175,405			175,405		355,669		(248,861)	(248,861)			L
067901-10-8	BARRICK GOLD CORP	T	02/15/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	75,900.000	3,623,327		3,608,587							3,608,587		14,740	14,740			L
112900-10-5	BROOKFIELD PROPERTIES	T	03/07/2008	BANC OF AMERICA SECURITIES	77,400.000	1,428,360		574,558	1,489,950	(915,392)			(915,392)		574,558		853,802	853,802			L
147195-10-1	CASCADE CORP	T	03/11/2008	Various	2,800.000	131,345		168,468	130,088	38,380			38,380		168,468		(37,123)	(37,123)	504		L
37373P-10-5	GERDAU AMERISTEEL CORP	T	03/13/2008	Various	47,028.000	687,472		537,468	668,738	(131,270)			(131,270)		537,468		150,003	150,003			U
73755L-10-7	POTASH CORP OF SASKATCHEWAN	T	03/24/2008	Various	91,120.000	13,802,227		13,477,649	273,524	(30,994)			(30,994)		13,477,649		324,578	324,578	5,260		L
760975-10-2	RESEARCH IN MOTION	T	03/31/2008	Various	125,737.000	12,412,840		11,982,611	6,526,283	(1,722,454)			(1,722,454)		11,982,611		430,229	430,229			L
767744-10-5	RICHIE BROS AUCTIONEERS	T	02/21/2008	JONES TRADING	41,500.000	2,945,011		3,466,849							3,466,849		(521,838)	(521,838)			L
088606-10-8	BHP BILLITON LTD ADR	F	03/20/2008	Various	12,400.000	792,652		539,804	868,496	(328,692)			(328,692)		539,804		252,847	252,847	4,524		L
G1150G-11-1	ACCENTURE LTD	F	03/11/2008	Various	75,000.000	2,668,137		2,766,627	2,702,250	64,377			64,377		2,766,627		(98,490)	(98,490)			L
G24182-10-0	COOPER INDUSTRIES	F	03/18/2008	Various	2,100.000	85,542		31,794	111,048	(79,254)			(79,254)		31,794		53,748	53,748	441		L
G4776G-10-1	INGERSOLL-RAND CO.	F	03/18/2008	Various	10,800.000	453,772		368,183	501,876	(133,693)			(133,693)		368,183		85,589	85,589	1,944		L
G6359F-10-3	NABORS INDUSTRIES L	F	03/18/2008	Various	16,300.000	521,785		447,704	98,604	(19,675)			(19,675)		447,704		74,081	74,081			L
G95089-10-1	WEATHERFORD INTERNA	F	03/18/2008	Various	92,100.000	4,963,681		5,808,419	2,949,800	(459,568)			(459,568)		5,808,419		(844,739)	(844,739)			L
204412-20-9	CIA VALE RIO DOCE SPONS ADR REPR 1 COM N	F	02/20/2008	ALLIANCE BERNSTEIN	13,700.000	445,705		171,611	398,574	(270,309)			(270,309)		171,611		274,094	274,094	224		L
71654V-10-1	PETROL BRASILEIROS SPON ADR REP 1 PRF	F	02/25/2008	ALLIANCE BERNSTEIN	19,000.000	1,878,402		693,696	1,828,180	(1,134,484)			(1,134,484)		693,696		1,184,706	1,184,706	10,388		U
G65422-10-0	NOBLE CORPORATION	F	03/18/2008	Various	3,100.000	154,750		73,659	175,181	(101,522)			(101,522)		73,659		81,091	81,091	124		L
G7945J-10-4	SEAGATE TECHNOLOGY HOLDINGS	F	03/11/2008	Various	38,000.000	917,497		980,305	969,000	11,305			11,305		980,305		(62,808)	(62,808)	660		L
056752-10-8	BAIDU.COM ADR	F	02/26/2008	Various	43,924.000	12,352,451		13,111,357	4,498,854	(1,503,350)			(1,503,350)		13,111,357		(758,906)	(758,906)			L
654902-20-4	NOKIA CORPORATION	F	03/13/2008	Various	602,900.000	19,935,954		22,089,596	5,270,947	225,117			225,117		22,089,596		(2,153,642)	(2,153,642)			L
X61873-13-3	NOKIA OYJ EUR0.06	D	03/20/2008	ALLIANCE BERNSTEIN	103,507.000	3,027,004		3,325,099	3,908,335	(701,865)			(701,865)		3,325,099	372,826	(670,920)	(298,094)			L
D07112-11-9	BAYER AG ORD NPV	D	03/07/2008	ALLIANCE BERNSTEIN	30,822.000	2,242,770		1,900,681	2,484,884	(926,391)			(926,391)		1,900,681	249,223	92,866	342,089			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	01/03/2008	BANC OF AMERICA SECURITIES	57,400.000	755,832		992,617	802,452	(13,776)			(13,776)		788,676		(32,844)	(32,844)			L
D69671-11-9	SIEMANS AG	D	03/17/2008	ALLIANCE BERNSTEIN	21,265.000	2,210,524		3,242,939	3,403,952	(161,014)			(161,014)		3,242,939	286,058	(1,318,472)	(1,032,414)	46,874		U
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	03/19/2008	ALLIANCE BERNSTEIN	331,500.000	1,318,167		585,541	1,892,475	(1,350,186)			(1,350,186)		585,541	1,607	731,019	732,626			L
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	01/11/2008	ALLIANCE BERNSTEIN	64,800.000	823,956		576,468	954,958	(378,489)			(378,489)		576,468	(1,621)	249,109	247,488			U
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	03/11/2008	Various	37,700.000	1,810,273		1,879,598							1,879,598		(69,325)	(69,325)	4,594		L
T2320M-10-9	BUZZI UNICEM SPA EUR0.6	D	02/13/2008	ALLIANCE BERNSTEIN	15,600.000	353,472		229,239	434,242	(205,002)			(205,002)		229,239	51,346	72,886	124,232			U
T42084-13-6	FIAT	D	02/07/2008	ALLIANCE BERNSTEIN	114,357.000	2,431,751		2,548,883	2,976,370	(427,487)			(427,487)		2,548,883	316,294	(433,425)	(117,131)			U
J35759-12-5	KOMATSU LTD NPV	D	02/07/2008	ALLIANCE BERNSTEIN	77,600.000	1,787,476		2,307,154	2,058,625	224,572			224,572		2,307,154	205,815	(725,493)	(519,678)			U
J36060-11-9	KONICA MINOLTA HOL NPV	D	03/06/2008	ALLIANCE BERNSTEIN	70,000.000	897,985		1,168,618	1,212,278	(58,663)			(58,663)		1,168,618	138,516	(409,149)	(270,633)			U
J44690-13-9	MITSUI & CO NPV	D	03/19/2008	ALLIANCE BERNSTEIN	45,000.000	976,349		924,050	585,424	(31,637)			(31,637)		924,050	145,913	(93,615)	52,299			U
J49076-11-0	NGK INSULATORS JPY50	D	03/06/2008	ALLIANCE BERNSTEIN	117,000.000	2,482,687		1,639,939	3,134,079	(1,494,140)			(1,494,140)		1,639,939	187,233	655,516	842,748			U
J56515-13-3	NIPPON YUSEN KK NPV	D	03/19/2008	ALLIANCE BERNSTEIN	141,000.000	1,227,990		1,226,636	1,106,850	119,786			119,786		1,226,636	253,986	(252,632)	1,354			U
02364W-10-5	AMERICA MOVIL SAB DE CV	F	01/14/2008	ALLIANCE BERNSTEIN	19,400.000	1,128,621		750,999	1,190,966	(439,967)			(439,967)		750,999		377,621	377,621			L
R7199U-10-0	RENEWABLE ENERGY NOK1	D	02/11/2008	ALLIANCE BERNSTEIN	25,321.000	534,387		868,553	1,271,833	(413,140)			(413,140)		868,553	80,528	(414,693)	(334,165)			L
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	F	03/13/2008	Various	8,874.000	241,378		227,203	260,541	(33,338)			(33,338)		227,203		14,175	14,175			L
E6282J-10-9	INDITEX PAR EUR 0.15	D	01/10/2008	ALLIANCE BERNSTEIN	50,711.000	2,510,508		2,793,423	3,133,331	(339,908)			(339,908)		2,793,423	322,996	(605,911)	(282,915)			U
879382-20-8	TELEFONICA SA ADR	F	02/15/2008	Various	53,800.000	4,477,638		5,268,921	507,468	17,791			17,791		5,268,921		(791,284)	(791,284)			L
W9588J-10-4	TELIASONERA AB SEK3.2	D	02/25/2008	ALLIANCE BERNSTEIN	231,931.000	1,714,259		1,670,622	2,151,480	(509,540)			(509,540)		1,670,622	182,548	(138,911)	43,637			U
H0010V-10-1	ABB LTD PAR CHF 2.5	D	01/24/2008	ALLIANCE BERNSTEIN	17,238.000	409,927		243,426	498,058	(254,631)			(254,631)		243,426	40,138	126,363	166,501			U
H57312-46-6	NESTLE SA PAR CHF1	D	02/07/2008	ALLIANCE BERNSTEIN	2,932.000	1,250,473		904,673	1,205,460	(417,819)			(417,819)		904,673	136,398	209,402	345,800			U
H69293-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D	01/24/2008	ALLIANCE BERNSTEIN	4,082.000	716,650		422,112	707,211	(285,099)			(285,099)		422,112	60,400	234,138	294,538			U
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	01/30/2008	ALLIANCE BERNSTEIN	8,860.000	634,159		178,416	548,901	(449,408)			(449,408)		178,416	8,102	447,641	455,743	1,897		L
002255-10-7	AU OPTRONICS CORP ADS EACH RPR 10 COM	F	03/28/2008	ALLIANCE BERNSTEIN	18,600.000	347,405		249,082	357,120	(108,038)			(108,038)		249,082		98,323	98,323			L
438090-20-1	HON HAI PRECISION GDR(REP 2 SHS TWD10)RE	F	01/10/2008	ALLIANCE BERNSTEIN	56,795.000	605,672		421,782	667,341	(245,559)			(245,559)		421,782		183,890	183,890			U
G9885J-10-2	ASTRAZENECA ORD USD0.25	D	02/29/2008	Various	44,300.000	1,947,134		1,920,689	1,920,228	461			461		1,920,689	124,733	(98,288)	26,445			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
ROYB03-ML-F	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	03/07/2008	ALLIANCE BERNSTEIN	30,055.000	1,038,328		1,280,430		1,236,994			1,236,994		1,280,430	(2,404)	(239,698)	(242,102)	25,771		U
6899999. Common Stocks - Industrial and Miscellaneous						2,624,291,137	XXX	2,507,074,058	1,825,964,003	(370,738,557)	564,038	2,148,922	(372,323,442)		2,492,404,717	3,160,633	128,725,787	131,886,420	5,542,809	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		03/31/2008	DIRECT	68,811,975.310	68,811,975		68,811,975	9,560						68,811,975				61,272		L
7199999. Money Market Mutual Funds						68,811,975	XXX	68,811,975	9,560						68,811,975				61,272	XXX	XXX
7299997. Total - Common Stocks - Part 4						3,090,782,370	XXX	2,975,573,428	2,119,722,862	(417,181,612)	564,038	2,148,922	(418,766,497)		2,958,283,140	4,467,728	128,031,502	132,499,229	7,028,495	XXX	XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						3,090,782,370	XXX	2,975,573,428	2,119,722,862	(417,181,612)	564,038	2,148,922	(418,766,497)		2,958,283,140	4,467,728	128,031,502	132,499,229	7,028,495	XXX	XXX
7399999. Total - Preferred and Common Stocks						3,146,575,183	XXX	3,039,347,560	2,177,169,337	(415,291,031)	534,887	2,290,913	(417,047,057)		3,021,739,107	4,467,728	120,368,348	124,836,076	7,477,399	XXX	XXX
7499999 - Totals						7,005,642,006	XXX	6,878,839,745	5,486,821,876	(400,866,442)	628,486	2,290,913	(402,528,869)		6,864,086,180	8,708,527	132,847,298	141,555,826	68,473,804	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 29

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
0499999. Subtotal - Call Options								XXX					
DIEBOLD INC MAY 35 PUTS	171	05/19/2008	35.0000	03/03/2008	COMPOSITE EXCHANGE	23,398	23,398		22,230	22,230			
0599999. Subtotal - Put Options - Hedging						23,398	23,398	XXX	22,230	22,230			
0899999. Subtotal - Put Options						23,398	23,398	XXX	22,230	22,230			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	09/24/2008	6.5000	09/24/2007	GOLDMAN SACHS	1,350,000	1,350,000		26,790	26,790			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/01/2008	6.6000	09/24/2007	GOLDMAN SACHS	1,350,000	1,350,000		23,710	23,710			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	10/06/2008	6.4000	10/01/2007	GOLDMAN SACHS	3,925,000	3,925,000		109,740	109,740			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/10/2008	6.5500	10/05/2007	UBS AG	1,270,000	1,270,000		35,890	35,890			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	10/14/2008	6.8500	10/10/2007	JP MORGAN CHASE BANK	3,140,000	3,140,000		519,574	519,574			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	10/22/2008	6.5800	10/16/2007	JP MORGAN CHASE BANK	2,360,000	2,360,000		86,700	86,700			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/29/2008	6.6200	10/16/2007	CITIBANK	1,000,000	1,000,000		49,220	49,220			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/22/2008	6.6500	10/22/2007	BANK OF AMERICA	1,487,500	1,487,500		478,800	478,800			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/22/2008	6.6500	10/22/2007	LEHMAN BROTHERS	1,487,500	1,487,500		478,800	478,800			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	11/05/2008	6.0000	10/22/2007	JP MORGAN CHASE BANK	2,725,000	2,725,000		286,940	286,940			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	11/12/2008	6.2000	10/29/2007	BARCLAY'S CAPITAL	3,400,000	3,400,000		419,900	419,900			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	11/05/2008	5.8000	11/01/2007	BARCLAY'S CAPITAL	3,250,000	3,250,000		460,040	460,040			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	11/05/2008	5.8000	11/01/2007	LEHMAN BROTHERS	3,250,000	3,250,000		460,040	460,040			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	11/17/2008	5.9200	11/15/2007	ROYAL BANK OF SCTLND	2,375,000	2,375,000		426,620	426,620			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	11/17/2008	5.9600	11/15/2007	ROYAL BANK OF SCTLND	2,262,500	2,262,500		385,250	385,250			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	11/24/2008	5.8000	11/20/2007	UBS AG	2,750,000	2,750,000		594,060	594,060			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	12/01/2008	5.6800	11/26/2007	ROYAL BANK OF SCTLND	3,325,000	3,325,000		887,430	887,430			
3M USD LIBOR PAYER SWAPTION	500,000,000	12/01/2008	6.2500	11/26/2007	BARCLAY'S CAPITAL	1,456,250	1,456,250		978,860	978,860			
0999999. Subtotal - Caps - Hedging						42,163,750	42,163,750	XXX	6,708,364	6,708,364			
1299999. Subtotal - Caps						42,163,750	42,163,750	XXX	6,708,364	6,708,364			
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						42,187,148	42,187,148	XXX	6,730,594	6,730,594			
2799999. Subtotal - Other								XXX					
9999999 - Totals						42,187,148	42,187,148	XXX	6,730,594	6,730,594			

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
AMERICAN INTL GRP APR 50 CALLS	800	04/21/2008	50.0000	02/27/2008	COMPOSITE EXCHANGE	306,005	306,005		12,800	12,800			
BANK OF AMERICA CORP APR 42.50 CALL	1,000	04/21/2008	42.5000	02/27/2008	COMPOSITE EXCHANGE	201,998	201,998		24,000	24,000			
WALT DISNEY CO APR 32.50 CALLS	1,000	04/21/2008	32.5000	02/29/2008	COMPOSITE EXCHANGE	120,299	120,299		40,000	40,000			
DOW CHEMICAL APR 40 CALLS	500	04/21/2008	40.0000	02/27/2008	COMPOSITE EXCHANGE	48,519	48,519		5,500	5,500			
DOW CHEMICAL MAY 40 CALLS	500	05/19/2008	40.0000	03/25/2008	COMPOSITE EXCHANGE	40,000	40,000		30,000	30,000			
EL PASO CORP APR 17 CALLS	2,500	04/23/2008	17.0000	02/28/2008	COMPOSITE EXCHANGE	157,498	157,498		62,500	62,500			
HARLEY DAVIDSON MAY 42.5 CALL	59	05/19/2008	42.5000	01/17/2008	COMPOSITE EXCHANGE	11,033	11,033		5,015	5,015			
JC PENNEY CO INC APR 50 CALLS	400	04/21/2008	50.0000	02/27/2008	COMPOSITE EXCHANGE	122,799	122,799		400	400			
JC PENNEY CO INC APR 47.50 CALLS	400	04/21/2008	47.5000	02/27/2008	COMPOSITE EXCHANGE	178,798	178,798		4,000	4,000			
KRAFT FOODS INC CL A APR 32.50 CALLS	1,300	04/21/2008	32.5000	02/27/2008	COMPOSITE EXCHANGE	89,699	89,699		23,400	23,400			
LEHMAN APRIL 40 CALLS	60	04/21/2008	40.0000	03/27/2008	COMPOSITE EXCHANGE	23,820	23,820		17,040	17,040			
MICROSOFT CORP APR 29 CALLS	1,500	04/21/2008	29.0000	02/27/2008	COMPOSITE EXCHANGE	137,998	137,998		72,000	72,000			
NABORS IND LTD APR 30 CALLS	1,000	04/21/2008	30.0000	03/04/2008	COMPOSITE EXCHANGE	176,998	176,998		380,000	380,000			
NABORS INDUSRTIES LTD APR 32.50 CALLS	400	04/21/2008	32.5000	02/28/2008	COMPOSITE EXCHANGE	58,399	58,399		76,000	76,000			
SPDR TRUST SERIES APR 134 CALLS	200	04/21/2008	134.0000	03/11/2008	COMPOSITE EXCHANGE	46,199	46,199		39,800	39,800			
SPDR TRUST APRIL 136 CALLS	400	04/21/2008	136.0000	03/24/2008	COMPOSITE EXCHANGE	117,199	117,199		43,600	43,600			
SPDR TRUST SERIES APR 138 CALLS	450	04/21/2008	138.0000	03/25/2008	COMPOSITE EXCHANGE	78,299	78,299		31,500	31,500			
SEMICONDUCTOR HOLDRS TRUST APR 29 CALL	1,400	04/21/2008	29.0000	03/05/2008	COMPOSITE EXCHANGE	165,198	165,198		114,800	114,800			

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
SEMICONDUCTOR HOLDRS TRUST MAY 31 CALLS	500	05/19/2008	31.0000	03/25/2008	COMPOSITE EXCHANGE	47,999	47,999		26,500	26,500			
TYSON FOODS INC CL A APR 15 CALLS	2,500	04/21/2008	15.0000	02/28/2008	COMPOSITE EXCHANGE	164,998	164,998		315,000	315,000			
TIME WARNER INC APR 17 CALLS	2,400	04/21/2008	17.0000	02/27/2008	COMPOSITE EXCHANGE	98,399	98,399		12,000	12,000			
0199999. Subtotal - Call Options - Hedging						2,392,154	2,392,154	XXX	1,335,855	1,335,855			
0499999. Subtotal - Call Options						2,392,154	2,392,154	XXX	1,335,855	1,335,855			
0899999. Subtotal - Put Options								XXX					
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						2,392,154	2,392,154	XXX	1,335,855	1,335,855			
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						2,392,154	2,392,154	XXX	1,335,855	1,335,855			

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS SP0301Q09 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000%(1.0400%)	07/21/2006	GOLDMAN SACHS				245,706	245,706			(7,887)	27,958
CDS SP0301R73 ON SOUTHWEST AIRLINES CO	15,000,000	09/20/2013	0.0000%(0.3600%)	07/27/2006	BARCLAY'S CAPITAL				1,085,152	1,085,152			(13,650)	175,518
CDS CS2024335 ON ALBERTSONS INC	5,000,000	02/20/2011	0.0000%(1.7450%)	09/27/2006	GOLDMAN SACHS				(45,464)	(45,464)			(22,055)	42,523
CDS CS2032007 ON WEYERHAEUSER CO.	7,000,000	12/20/2016	0.0000%(1.0100%)	10/16/2006	LEHMAN BROTHERS				386,237	386,237			(17,871)	103,406
CDS CS2034573 ON RELIANT ENERGY INC	3,000,000	12/20/2011	0.0000%(2.8000%)	10/17/2006	MORGAN STANLEY				114,555	114,555			(21,233)	28,944
CDS CS2037139 ON AUTOZONE INC.	5,000,000	12/20/2011	0.0000%(0.5000%)	10/23/2006	BANK OF AMERICA				84,042	84,042			(6,319)	48,240
CDS CS2119044 ON ADVANCED MICRO DEVICES	2,000,000	06/20/2009	0.0000%(1.6500%)	04/24/2007	CREDIT SUISSE FB				171,679	171,679			(8,342)	11,054
CDS CS2139521 ON OCCIDENTAL PETROLEUM CO	5,000,000	06/20/2017	0.0000%(0.2800%)	05/29/2007	JP MORGAN CHASE BANK				164,968	164,968			(3,539)	75,942
CDS CS2154900 ON MERCK & CO. INC	10,000,000	06/20/2017	0.0000%(0.1900%)	06/06/2007	JP MORGAN CHASE BANK				481,426	481,426			(4,803)	151,883
CDS CS2170245 ON CSX CORP	10,000,000	09/20/2014	0.0000%(0.5950%)	06/20/2007	BARCLAY'S CAPITAL				322,743	322,743			(15,040)	127,247
CDS CS2170252 ON APACHE CORP	5,000,000	09/20/2014	0.0000%(0.3400%)	06/20/2007	CITIBANK				96,653	96,653			(4,297)	63,623
CDS CS2177927 ON SARA LEE CORP	10,000,000	09/20/2017	0.0000%(0.8300%)	07/16/2007	BARCLAY'S CAPITAL				(2,292)	(2,292)			(20,981)	153,944
CDS CS2180483 ON NABORS INDUSTRIES INC	10,000,000	09/20/2014	0.0000%(0.4900%)	07/16/2007	UBS AG				234,370	234,370			(12,386)	127,247
CDS CS2183040 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2012	0.0000%(0.2500%)	07/17/2007	JP MORGAN CHASE BANK				137,708	137,708			(6,319)	105,791
CDS CS2188163 ON COMPUTER SCIENCES CORPO	5,000,000	09/20/2012	0.0000%(0.9500%)	07/18/2007	LEHMAN BROTHERS				11,963	11,963			(12,007)	52,896
CDS CS2195861 ON SUN 59 09/20/2014	10,000,000	09/20/2014	0.0000%(0.5900%)	07/25/2007	BANK OF AMERICA				477,762	477,762			(14,914)	127,247
CDS CS2208649 ON ALLIED WASTE INDS INC	2,000,000	09/20/2012	0.0000%(3.5000%)	08/01/2007	BEAR STEARNS				(78,983)	(78,983)			(17,694)	21,158
CDS CS2247043 ON KNIGHT RIDDER INC	3,000,000	12/20/2012	0.0000%(2.8000%)	09/28/2007	MERRILL LYNCH				714,223	714,223			(21,233)	32,609
CDS CS2280325 ON NUCOR CORP	10,000,000	12/20/2017	0.0000%(0.4200%)	11/28/2007	UBS AG				234,809	234,809			(10,617)	155,955
CDS CS2282883 ON CD-AVISBDG 300 12/20/20	1,500,000	12/20/2012	0.0000%(3.0000%)	11/30/2007	MERRILL LYNCH				185,589	185,589			(11,625)	16,305
CDS CS2282891 ON FELCOR LODGING LIMITED	1,000,000	12/20/2012	0.0000%(2.2000%)	11/30/2007	MERRILL LYNCH				107,782	107,782			(5,561)	10,870
CDS CS2282909 ON ARCH WESTERN RESOURCES	1,500,000	12/20/2012	0.0000%(2.8000%)	11/30/2007	BANK OF AMERICA				29,626	29,626			(10,617)	16,305
CDS CS2295885 ON CAG 37 03/20/2013	3,000,000	03/20/2013	0.0000%(0.3700%)	01/04/2008	GOLDMAN SACHS				44,623	44,623			(2,683)	33,449
CDS CS2295927 ON CTL 68 03/20/2013	3,000,000	03/20/2013	0.0000%(0.6800%)	01/04/2008	LEHMAN BROTHERS				115,987	115,987			(4,930)	33,449
CDS CS2295935 ON CSC 50 03/20/2013	3,000,000	03/20/2013	0.0000%(0.5000%)	01/04/2008	LEHMAN BROTHERS				76,568	76,568			(3,625)	33,449
CDS CS2295950 ON SOUTHWEST AIRLINES	3,000,000	03/20/2013	0.0000%(0.8800%)	01/04/2008	LEHMAN BROTHERS				130,453	130,453			(6,380)	33,449
CDS CS2296024 ON LOWES COMPANIES	3,000,000	03/20/2013	0.0000%(0.6500%)	01/04/2008	JP MORGAN CHASE BANK				48,269	48,269			(4,713)	33,449
CDS CS2308480 ON DOW CHEMICAL COMPANY T	5,000,000	03/20/2013	0.0000%(0.6600%)	01/16/2008	DEUTSCHE BANK				43,386	43,386			(6,875)	55,748
CDS CS2308498 ON CYTEC INDUSTRIES INC.	5,000,000	03/20/2013	0.0000%(0.7700%)	01/16/2008	DEUTSCHE BANK				72,036	72,036			(8,021)	55,748
CDS CS2308514 ON ROHM & HAAS CO	5,000,000	03/20/2013	0.0000%(0.6800%)	01/16/2008	MERRILL LYNCH				39,465	39,465			(7,083)	55,748
CDS CS2308522 ON THE BLACK & DECKER CORP	3,000,000	03/20/2013	0.0000%(1.1500%)	01/16/2008	JP MORGAN CHASE BANK				65,845	65,845			(7,188)	33,449
CDS CXB660483 ON CDX.NA.IG.9	150,000,000	12/20/2012	0.0000%(0.6000%)	01/22/2008	LEHMAN BROTHERS	4,205,823	4,040,101		5,609,474	5,609,474	(165,722)		(338,222)	1,630,457
CDS CS2313605 ON CITIGROUP INC	3,000,000	03/20/2013	0.0000%(0.9500%)	01/23/2008	BARCLAY'S CAPITAL				98,512	98,512			(5,383)	33,449
CDS CS2313613 ON JPMORGAN CHASE & CO	3,000,000	03/20/2013	0.0000%(0.8100%)	01/23/2008	GOLDMAN SACHS				21,866	21,866			(4,590)	33,449
CDS CS2323869 ON CHUBB CORPORATION	3,000,000	03/20/2013	0.0000%(0.5100%)	01/30/2008	UBS AG				20,735	20,735			(2,593)	33,449
CDS CXB670722 ON CDX.NA.HY.9	14,850,000	12/20/2012	0.0000%(3.7500%)	02/05/2008	CREDIT SUISSE FB	1,503,788	1,458,078		1,731,580	1,731,580	(45,710)		(130,038)	161,415
CDS CS2328975 ON BORGWARNER INC.	3,000,000	03/20/2013	0.0000%(0.6700%)	02/07/2008	MERRILL LYNCH				30,449	30,449			(2,959)	33,449
CDS CS2331532 ON BAKER HUGHES	5,000,000	03/20/2013	0.0000%(0.6300%)	02/12/2008	CITIBANK				(2,118)	(2,118)			(4,200)	55,748
CDS CS2334098 ON AON CORP	3,000,000	03/20/2013	0.0000%(0.7000%)	02/13/2008	BANK OF AMERICA				(16,772)	(16,772)			(2,742)	33,449
CDS CS2334106 ON CBE-COOPIN 65 03/20/201	3,000,000	03/20/2013	0.0000%(0.6500%)	02/13/2008	GOLDMAN SACHS				3,823	3,823			(2,546)	33,449
CDS CS2334122 ON PFIZER INC.	3,000,000	03/20/2013	0.0000%(0.3500%)	02/13/2008	UBS AG				27,445	27,445			(1,371)	33,449
CDS CS2336648 ON RPMINT 150 03/20/2013	5,000,000	03/20/2013	0.0000%(1.5000%)	02/14/2008	DEUTSCHE BANK				(20,904)	(20,904)			(9,583)	55,748
CDS CS2341762 ON ARROW ELECTRONICS INC.	3,000,000	03/20/2013	0.0000%(1.2500%)	02/20/2008	LEHMAN BROTHERS				(32,730)	(32,730)			(4,167)	33,449
CDS CS2344329 ON PROGRESSENERGY INC	3,000,000	03/20/2013	0.0000%(0.6200%)	02/27/2008	GOLDMAN SACHS				(31,549)	(31,549)			(1,705)	33,449
CDS CS2344337 ON BRISTOL-MYERS SQUIBB CO	3,000,000	03/20/2013	0.0000%(0.4000%)	02/27/2008	GOLDMAN SACHS				9,703	9,703			(1,100)	33,449
CDS CS2346902 ON BOMBARDIER INC.	3,000,000	03/20/2013	0.0000%(3.1500%)	02/29/2008	CREDIT SUISSE FB				(27,516)	(27,516)			(7,088)	33,449
CDS CS2362248 ON COMMERCIAL METALS CO.	3,000,000	06/20/2013	0.0000%(0.9200%)	03/19/2008	DEUTSCHE BANK				(17,117)	(17,117)			(920)	34,286
CDS CS2367361 ON AZN 60 06/20/2013	5,000,000	06/20/2013	0.0000%(0.6000%)	03/26/2008	UBS AG				7,517	7,517			(417)	57,144
CDS CS2367379 ON MORGAN STANLEY	3,000,000	06/20/2013	0.0000%(1.8800%)	03/26/2008	DEUTSCHE BANK				(441)	(441)			(783)	34,286
CDS CS2367411 ON NEM 95 06/20/2013	5,000,000	06/20/2013	0.0000%(0.9500%)	03/26/2008	CREDIT SUISSE FB				2,571	2,571			(660)	57,144
0599999. Subtotal - Swaps - Hedging						5,709,610	5,498,179	XXX	13,211,416	13,211,416	(211,432)		(841,553)	4,498,769
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL				(287,877)	(287,877)			4,044	41,256
CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	1,000,000	03/20/2011	0.8200%(0.0000%)	02/14/2006	DEUTSCHE BANK				(33,306)	(33,306)			2,073	8,617
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	2,000,000	06/20/2011	1.5500%(0.0000%)	04/04/2006	CITIBANK				(62,012)	(62,012)			7,836	17,950
CDS SP3302RJ2 ON LIN TELEVISION CORP	3,000,000	06/20/2011	2.4000%(0.0000%)	05/11/2006	LEHMAN BROTHERS				(117,579)	(117,579)			18,200	26,925
CDS CS2026884 ON ALLIED WASTE INDS INC	3,000,000	12/20/2011	2.8000%(0.0000%)	10/10/2006	LEHMAN BROTHERS				(104,767)	(104,767)			21,233	28,944
CDS CS2034581 ON STANDARD PACIFIC CORP.	1,000,000	12/20/2011	3.3500%(0.0000%)	10/17/2006	CREDIT SUISSE FB				(275,836)	(275,836)			8,468	9,648
CDS CS2044804 ON LYONDELL CHEMICAL COMPA	2,000,000	12/20/2011	1.7800%(0.0000%)	11/09/2006	GOLDMAN SACHS				(340,836)	(340,836)			8,999	19,296
CDS CS2070429 ON ADVANCED MICRO DEVICES	2,000,000	03/20/2012	2.2000%(0.0000%)	02/09/2007	GOLDMAN SACHS				(528,791)	(528,791)			11,122	19,931
CDS CS2070445 ON MEDIACOM LLC	3,000,000	03/20/2012	2.6900%(0.0000%)	02/09/2007	CREDIT SUISSE FB				(601,899)	(601,899)			20,399	29,897
CDS CS2111363 ON HOVNANIAN K ENTERPRISES	1,000,000	06/20/2012	4.1500%(0.0000%)	04/02/2007	LEHMAN BROTHERS				(264,974)	(264,974)			10,490	10,277
CDS CS2126726 ON FOREST OIL CORPORATION	4,000,000	06/20/2012	1.8550%(0.0000%)	05/09/2007	MORGAN STANLEY				(141,291)	(141,291)			18,756	41,108

SCHEDULE DB - PART C - SECTION 1

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

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CDS CS2149777 ON GENERAL MOTORS	6,000,000	06/20/2008	1.7500%(0.0000%)	06/05/2007	GOLDMAN SACHS					(104,847)			26,542	14,132
CDS CS2193296 ON GMAC LLC	6,000,000	09/20/2008	2.9500%(0.0000%)	07/24/2007	LEHMAN BROTHERS					(351,249)			44,742	20,654
CDS CS2195853 ON KB HOME	2,000,000	09/20/2012	3.9500%(0.0000%)	07/25/2007	LEHMAN BROTHERS					(43,663)			19,969	21,158
CDS CS2198402 ON CLEAR CHANNEL COMMUNICA	4,000,000	09/20/2008	1.9000%(0.0000%)	07/26/2007	MORGAN STANLEY					(48,006)			19,211	13,769
CDS CS2198410 ON HARRAHS OPER CO INC	9,000,000	09/20/2008	3.0500%(0.0000%)	07/26/2007	LEHMAN BROTHERS					(163,391)			69,388	30,981
CDS CS2198444 ON HERTZ CORP	3,000,000	09/20/2008	1.8000%(0.0000%)	07/26/2007	LEHMAN BROTHERS					(35,561)			13,650	10,327
CDS CXS570882 ON CDX.NA.IG.8	25,000,000	06/20/2012	0.3500%(0.0000%)	07/26/2007	MORGAN STANLEY	(320,676)	(302,739)		(302,739)	(1,184,983)	17,937		40,055	256,925
CDS CS2200968 ON UNITED RENTALS -NORTH A	5,000,000	09/20/2008	3.7500%(0.0000%)	07/27/2007	GOLDMAN SACHS					(27,477)			47,396	17,211
CDS CS2206098 ON MEDIACOM LLC	5,000,000	09/20/2008	2.5000%(0.0000%)	07/31/2007	LEHMAN BROTHERS					(127,683)			31,597	17,211
CDS CS2211213 ON MBIA INSURANCE CORPORAT	10,000,000	09/20/2012	1.3200%(0.0000%)	08/02/2007	DEUTSCHE BANK					(1,886,468)			33,367	105,791
CDS CXS529920 ON CDX.NA.IG.8	50,000,000	06/20/2012	0.3500%(0.0000%)	08/07/2007	GOLDMAN SACHS	(355,008)	(335,150)		(335,150)	(2,369,967)	19,857		64,094	513,849
CDS CXS529920 ON CDX.NA.IG.8	25,000,000	06/20/2012	0.3500%(0.0000%)	08/07/2007	BARCLAY'S CAPITAL	(349,932)	(330,358)		(330,358)	(1,184,983)	19,574		41,692	256,925
CDS CXS527361 ON CDX.NA.IG.HVOL.8	25,000,000	06/20/2012	0.7500%(0.0000%)	09/04/2007	BARCLAY'S CAPITAL	(658,458)	(621,627)		(621,627)	(2,420,645)	36,831		84,227	256,925
CDS CXS527361 ON CDX.NA.IG.HVOL.8	25,000,000	06/20/2012	0.7500%(0.0000%)	09/04/2007	MERRILL LYNCH	(637,679)	(602,010)		(602,010)	(2,420,645)	35,669		83,065	256,925
CDS CS2229124 ON BEAZER HOMES USA	1,500,000	09/20/2012	5.0000%(0.0000%)	09/11/2007	GOLDMAN SACHS	(296,250)	(263,643)		(263,643)	(326,199)	14,747		33,705	15,869
CDS CS2236806 ON FLORDIA STATE GO 60%	20,000,000	09/20/2017	0.1600%(0.0000%)	09/18/2007	CITIBANK					(459,672)			8,089	307,887
CDS CS2236814 ON NEW JERSEY ST GO 60%	25,000,000	09/20/2017	0.1400%(0.0000%)	09/19/2007	LEHMAN BROTHERS					(542,831)			8,847	384,859
CDS CS2241921 ON TXU 220 09/20/2008	6,000,000	12/20/2008	2.2000%(0.0000%)	09/26/2007	GOLDMAN SACHS					(38,550)			33,367	25,514
CDS CS2252167 ON CITY OF NEW YORK RR40%	25,000,000	12/20/2012	0.4700%(0.0000%)	10/16/2007	LEHMAN BROTHERS					(1,629,818)			29,701	271,743
CDS CS2252175 ON NEW YORK STATE GO RR40%	25,000,000	12/20/2017	0.4700%(0.0000%)	10/16/2007	LEHMAN BROTHERS					(2,239,550)			29,701	389,887
CDS CS2257281 ON MASSACHUSETTS GO RR40%	25,000,000	12/20/2017	0.4400%(0.0000%)	10/19/2007	LEHMAN BROTHERS					(1,736,184)			27,806	389,887
CDS CS2259840 ON MBIA INSURANCE CORPORAT	5,000,000	12/20/2012	2.2000%(0.0000%)	10/25/2007	BANK OF AMERICA					(824,361)			27,806	54,349
CDS CS2262406 ON STATE OF CALIFORNIA RR4	25,000,000	12/20/2017	0.7600%(0.0000%)	10/26/2007	LEHMAN BROTHERS					(3,337,328)			48,028	389,887
CDS CS2264964 ON DILLARD'S INC	4,000,000	12/20/2008	1.8000%(0.0000%)	10/30/2007	BANK OF AMERICA					(47,882)			18,200	17,009
CDS CS2267520 ON FORD MOTOR CREDIT CO	4,000,000	12/20/2008	4.6000%(0.0000%)	11/02/2007	LEHMAN BROTHERS					(171,155)			46,511	17,009
CDS CS2270086 ON FORD MOTOR COMPANY	4,000,000	12/20/2008	4.1000%(0.0000%)	11/06/2007	MORGAN STANLEY					(162,871)			41,456	17,009
CDS CS2272645 ON NRG ENERGY INC	3,000,000	12/20/2012	3.9300%(0.0000%)	11/07/2007	MERRILL LYNCH					(42,498)			29,803	32,609
CDS CS2275218 ON STATE OF TEXAS RR85%	15,000,000	12/20/2017	0.2500%(0.0000%)	11/08/2007	MERRILL LYNCH					(29,768)			9,479	233,932
CDS CS2275226 ON STATE OF TEXAS RR85%	10,000,000	12/20/2017	0.2600%(0.0000%)	11/08/2007	LEHMAN BROTHERS					(12,216)			6,572	155,955
CDS CS2277768 ON LEHMAN BROS HLDGS INC	10,000,000	12/20/2012	1.3000%(0.0000%)	11/16/2007	CITIBANK					(675,516)			32,861	108,697
CDS CS2288005 ON HOVNANIAN K ENTERPRISES	1,500,000	12/20/2012	5.0000%(0.0000%)	12/11/2007	JP MORGAN CHASE BANK	(255,000)	(239,627)		(239,627)	(382,761)	12,694		31,652	16,305
CDS CS2290571 ON FORD MOTOR CREDIT CO	1,500,000	12/20/2008	5.4000%(0.0000%)	12/13/2007	LEHMAN BROTHERS					(56,151)			20,475	6,378
CDS CS2295687 ON VALERO ENERGY CO	3,000,000	03/20/2013	0.7500%(0.0000%)	01/04/2008	DEUTSCHE BANK					(57,561)			5,438	33,449
CDS CS2295703 ON TECO ENERGY	3,000,000	03/20/2013	0.7500%(0.0000%)	01/04/2008	DEUTSCHE BANK					(63,664)			5,438	33,449
CDS CS2295745 ON GENERAL ELECTRIC CAP CO	3,000,000	03/20/2013	0.6800%(0.0000%)	01/04/2008	LEHMAN BROTHERS					(86,349)			4,930	33,449
CDS CS2295752 ON WELLS FARGO & CO	3,000,000	03/20/2013	0.7200%(0.0000%)	01/04/2008	LEHMAN BROTHERS					(30,731)			5,220	33,449
CDS CS2295760 ON INGERSOLL-RAND COMPANY	3,000,000	03/20/2013	0.5500%(0.0000%)	01/04/2008	CREDIT SUISSE FB					(32,592)			3,988	33,449
CDS CS2295794 ON CVRD 125 01/20/2013	3,000,000	01/20/2013	1.2500%(0.0000%)	01/04/2008	GOLDMAN SACHS					(81,900)			8,854	32,901
CDS CS2295828 ON ENTRPA 125.1 03/20/2013	3,000,000	03/20/2013	1.2510%(0.0000%)	01/04/2008	GOLDMAN SACHS					(79,800)			9,070	33,449
CDS CS2295836 ON RCI 95 03/20/2013	3,000,000	03/20/2013	0.9500%(0.0000%)	01/04/2008	CITIBANK					(122,521)			6,888	33,449
CDS CS2295851 ON NEXEN INC	3,000,000	03/20/2013	0.6500%(0.0000%)	01/04/2008	UBS AG					(47,540)			4,713	33,449
CDS CS2295877 ON WACHOVIA CORPORATION	3,000,000	03/20/2013	1.1200%(0.0000%)	01/04/2008	UBS AG					(87,079)			8,120	33,449
CDS CS2298244 ON BA 36 03/20/2013	3,000,000	03/20/2013	0.3600%(0.0000%)	01/04/2008	BANK OF AMERICA					(27,218)			2,610	33,449
CDS CS2300818 ON KB HOME	4,000,000	12/20/2008	4.0000%(0.0000%)	01/09/2008	LEHMAN BROTHERS					(29,043)			36,444	17,009
CDS CS2303366 ON BOYD GAMING CORP	2,000,000	03/20/2009	3.0000%(0.0000%)	01/14/2008	LEHMAN BROTHERS					(31,816)			12,833	9,848
CDS CS2305924 ON FIRST DATA CORPORATION	6,000,000	03/20/2009	3.6000%(0.0000%)	01/15/2008	GOLDMAN SACHS					(74,766)			45,600	29,544
CDS CS2308506 ON S-NXTL 183 03/20/2013	5,000,000	03/20/2013	1.8300%(0.0000%)	01/16/2008	MERRILL LYNCH					(833,720)			19,063	55,748
CDS CS2308530 ON PRUDENTIAL FINANCIAL I	3,000,000	03/20/2013	0.9300%(0.0000%)	01/16/2008	ROYAL BANK OF SCTLND					(97,960)			5,813	33,449
CDS CS2311054 ON MGM MIRAGE	3,000,000	03/20/2009	3.0500%(0.0000%)	01/22/2008	LEHMAN BROTHERS					(7,904)			17,538	14,772
CDS CS2316160 ON STANDARD PACIFIC CORP.	1,000,000	03/20/2013	5.0000%(0.0000%)	01/25/2008	MERRILL LYNCH	(332,500)	(320,843)		(320,843)	(257,783)	11,657		20,824	11,150
CDS CS2316178 ON HOVNANIAN K ENTERPRISES	1,000,000	03/20/2013	5.0000%(0.0000%)	01/25/2008	MERRILL LYNCH	(252,500)	(243,648)		(243,648)	(258,716)	8,852		18,019	11,150
CDS CS2318729 ON HOUSTON TEXAS RR 85%	25,000,000	03/20/2018	0.4800%(0.0000%)	01/28/2008	GOLDMAN SACHS					(160,216)			21,000	394,797
CDS CS2318737 ON PHOENIX ARIZONA RR85%	25,000,000	03/20/2018	0.4500%(0.0000%)	01/28/2008	GOLDMAN SACHS					(179,051)			19,688	394,797
CDS CS2318745 ON SHELBY TENNESSEE RR85%	25,000,000	03/20/2018	0.4000%(0.0000%)	01/28/2008	GOLDMAN SACHS					(146,211)			17,500	394,797
CDS CS2321285 ON CVRD 180 02/20/2013	5,000,000	02/20/2013	1.8000%(0.0000%)	01/29/2008	UBS AG					(21,606)			15,500	55,317
CDS CXS752647 ON LCDX.NA.S9V1	21,000,000	12/20/2012	2.2500%(0.0000%)	02/05/2008	CREDIT SUISSE FB	(1,596,000)	(1,547,719)		(1,547,719)	(1,399,424)	48,281		120,468	228,264
CDS CS2328967 ON XRX 122 03/20/2013	3,000,000	03/20/2013	1.2200%(0.0000%)	02/07/2008	LEHMAN BROTHERS					(21,601)			5,388	33,449
CDS CS2334080 ON CIT GROUP INC	3,000,000	03/20/2013	5.9700%(0.0000%)	02/13/2008	BANK OF AMERICA					(239,290)			23,383	33,449
CDS CS2334114 ON CP-RAILWAY 140 03/20/20	3,000,000	03/20/2013	1.4000%(0.0000%)	02/13/2008	MERRILL LYNCH					11,701			5,483	33,449
CDS CXS660485 ON CDX.NA.IG.9	50,000,000	12/20/2012	0.6000%(0.0000%)	09/26/2007	BARCLAY'S CAPITAL	174,049	165,293		(991,689)	(1,869,825)	(8,756)		67,077	543,486
CDS CXS660485 ON CDX.NA.IG.9	25,000,000	12/20/2012	0.6000%(0.0000%)	10/23/2007	UBS AG	27,239	25,869		25,869	(934,912)	(1,370)		36,546	271,743
CDS CXS660485 ON CDX.NA.IG.9	25,000,000	12/20/2012	0.6000%(0.0000%)	10/24/2007	BANK OF AMERICA	13,624	12,939		12,939	(934,912)	(685)		37,231	271,743
CDS CXS660485 ON CDX.NA.IG.9	50,000,000	12/20/2012	0.6000%(0.0000%)	02/14/2008	BARCLAY'S CAPITAL	(1,631,856)	(1,587,929)		(991,689)	(1,869,825)	43,927		84,761	543,486

SCHEDULE DB - PART C - SECTION 1

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CDS CXS660485 ON CDX.NA.IG.9	50,000,000	12/20/2012	0.6000%(0.0000%)	02/27/2008	BARCLAY'S CAPITAL	(1,578,017)	(1,552,432)		(991,689)	(1,869,825)	25,585		53,085	543,486
CDS CS2346910 ON S-NXTL 770 03/20/2013	3,000,000	03/20/2013	7.7000%(0.0000%)	02/29/2008	GOLDMAN SACHS					142,479			18,608	33,449
CDS CS2346928 ON D.R. HORTON INC.	3,000,000	03/20/2013	4.1500%(0.0000%)	02/29/2008	MERRILL LYNCH					9,317			10,029	33,449
CDS CS2349443 ON WAL-MART STORES INC	10,000,000	03/20/2013	0.5500%(0.0000%)	03/03/2008	MORGAN STANLEY					66,711			4,278	111,497
CDS CS2352009 ON NORTEL NETWORKS CORPORA	4,000,000	03/20/2009	4.8500%(0.0000%)	03/05/2008	CITIBANK					(16,286)			14,011	19,696
CDS CS2357123 ON EIX-SOUCAL 115 03/20/20	3,000,000	03/20/2013	1.1500%(0.0000%)	03/12/2008	MERRILL LYNCH					7,152			1,821	33,449
CDS CS2364806 ON GMAC LLC	1,000,000	06/20/2009	5.0000%(0.0000%)	03/20/2008	LEHMAN BROTHERS	(140,000)	(136,882)		(136,882)	(113,063)	3,118		4,646	5,527
CDS CS2367387 ON MERRILL LYNCH & CO INC	3,000,000	06/20/2013	2.5300%(0.0000%)	03/26/2008	DEUTSCHE BANK					(20,035)			1,054	34,286
CDS CS2367395 ON SAFEWAY INC.	3,000,000	06/20/2013	0.5800%(0.0000%)	03/26/2008	BARCLAY'S CAPITAL					(10,503)			242	34,286
CDS CS2367403 ON WEYERHAEUSER CO.	7,000,000	06/20/2013	1.8000%(0.0000%)	03/26/2008	BARCLAY'S CAPITAL					(23,636)			1,750	80,001
CDS CS2369920 ON ENTRPA 185 06/20/2013	5,000,000	06/20/2013	1.8500%(0.0000%)	03/28/2008	BANK OF AMERICA					(8,783)			771	57,144
0799999. Subtotal - Swaps - Other						(8,188,963)	(7,880,506)	XXX	(7,880,506)	(39,754,354)	287,917		2,040,393	9,616,524
0899999. Subtotal - Swaps						(2,479,352)	(2,382,327)	XXX	5,330,910	(26,542,938)	76,486		1,198,840	14,115,294
FXFWD0091 (1.0721 AUD) / 1 USD FORWARD	6,342,530	06/17/2008	(1.0721 AUD) / 1 USD	03/13/2008	JP MORGAN CHASE BANK				193,095	193,095				14,660
FXFWD0092 (0.6451 EUR) / 1 USD FORWARD	30,351,969	06/17/2008	(0.6451 EUR) / 1 USD	03/13/2008	JP MORGAN CHASE BANK				(448,405)	(448,405)				70,155
FXFWD0093 (10.8779 MXN) / 1 USD FORWARD	27,578,802	06/17/2008	(10.8779 MXN) / 1 USD	03/13/2008	JP MORGAN CHASE BANK				(294,415)	(294,415)				63,745
FXFWD0094 (100.7322 JPY) / 1 USD FORWARD	20,479,664	06/17/2008	(100.7322 JPY) / 1 USD	03/13/2008	JP MORGAN CHASE BANK				(305,832)	(305,832)				47,336
FXFWD0095 (0.6376 EUR) / 1 USD FORWARD	7,841,400	06/17/2008	(0.6376 EUR) / 1 USD	03/17/2008	CITIBANK				24,690	24,690				18,124
FXFWD0096 (0.6368 EUR) / 1 USD FORWARD	7,066,922	06/17/2008	(0.6368 EUR) / 1 USD	03/17/2008	CITIBANK				12,617	12,617				16,334
0999999. Subtotal - Forwards - Hedging								XXX	(818,250)	(818,250)				230,355
1299999. Subtotal - Forwards								XXX	(818,250)	(818,250)				230,355
2599999. Subtotal - Hedging						5,709,610	5,498,179	XXX	12,393,166	12,393,166	(211,432)		(841,553)	4,729,124
2799999. Subtotal - Other						(8,188,963)	(7,880,506)	XXX	(7,880,506)	(39,754,354)	287,917		2,040,393	9,616,524
9999999 - Totals						(2,479,352)	(2,382,327)	XXX	4,512,660	(27,361,188)	76,486		1,198,840	14,345,649

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	 11 Used to Adjust Basis of Hedged Item	 12 Deferred	13 Potential Exposure
INDEX FUTURES - EMINI MSCI EAFE	358	06/19/2008	35,542,526	36,748,700	1,206,174	03/14/2008	CME		1,206,174			1,790,000
INDEX FUTURES - EMINI S & P 500	178	06/20/2008	11,800,928	11,783,600	(17,328)	03/12/2008	CME		(17,328)			640,800
INDEX FUTURES - RUSSELL 2000	119	06/19/2008	40,106,415	41,055,000	948,585	03/12/2008	CME		948,585			2,499,000
INDEX FUTURES - S & P 500	180	06/19/2008	59,666,166	59,580,000	(86,166)	03/12/2008	CME		(86,166)			3,240,000
0199999. Subtotal - Long Futures - Hedging			147,116,036	149,167,300	2,051,264	XXX	XXX		2,051,264			8,169,800
0499999. Subtotal - Long Futures			147,116,036	149,167,300	2,051,264	XXX	XXX		2,051,264			8,169,800
INDEX FUTURES - EMINI S & P 500	1,707	06/20/2008	114,282,253	113,003,400	1,278,853	03/05/2008	CME		1,278,853			6,145,200
INTEREST RATE FUTURES - GOV'T 5YR NOTES	500	06/30/2008	56,186,350	57,117,190	(930,840)	02/27/2008	CBOT		(930,840)			550,000
INDEX FUTURES - EMINI RUSSELL 2000	15	06/20/2008	1,010,965	1,035,000	(24,035)	03/12/2008	CME		(24,035)			63,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	1,000	06/30/2008	213,388,320	214,656,260	(1,267,940)	02/27/2008	CBOT		(1,267,940)			900,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,550	06/19/2008	178,572,221	184,377,352	(5,805,131)	02/25/2008	CBOT		(5,805,131)			1,395,000
INTEREST RATE FUTURES - GOV'T TBONDS	16,918	06/19/2008	1,977,627,706	2,009,805,616	(32,177,910)	03/31/2008	CBOT		(32,177,910)			33,836,000
0599999. Subtotal - Short Futures - Hedging			2,541,067,814	2,579,994,817	(38,927,003)	XXX	XXX		(38,927,003)			42,889,200
0899999. Subtotal - Short Futures			2,541,067,814	2,579,994,817	(38,927,003)	XXX	XXX		(38,927,003)			42,889,200
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			2,688,183,850	2,729,162,117	(36,875,739)	XXX	XXX		(36,875,739)			51,059,000
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			2,688,183,850	2,729,162,117	(36,875,739)	XXX	XXX		(36,875,739)			51,059,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank Vernon Hills, Illinois					19,294,023	38,639,722	48,595,918	XXX
AmSouth Bank Birmingham, Alabama					589,905	302,344	369,832	XXX
BancFirst Oklahoma City, Oklahoma					130,875	279,838	155,875	XXX
Bank of America Chicago, Illinois					(704,801,561)	(724,758,488)	(706,696,910)	XXX
Bank of Montreal Toronto, Canada		5.900	9,679		1,275,213	1,231,011	1,243,205	XXX
Bank of New York New York, New York		0.050	27,560		42,094,323	19,919,527	22,651,394	XXX
Bank of Oklahoma Tulsa, Oklahoma					324,221	193,044	247,246	XXX
Bank of the West Chicago, Illinois					51,984	79,330	112,793	XXX
CitiBank New York, New York		1.390	17,118		5,225,598	16,735,076	8,642,283	XXX
Commerce Bank N.A. Kansas City, Missouri					230,878	193,939	303,372	XXX
Fifth Third Bank Cincinnati, Ohio					797,214	784,025	1,230,818	XXX
First Hawaiian Bank Honolulu, Hawaii					84,964	130,678	385,924	XXX
First National Bank of Anchorage Anchorage, Alaska					111,982	160,360	228,797	XXX
Manufacturers and Traders Trust - AllFirst Baltimore, Maryland					416,487	296,959	468,741	XXX
First Tennessee Bank Memphis, Tennessee					175,276	157,242	68,863	XXX
Branch Banking and Trust Richmond, Virginia					543,794	614,202	592,315	XXX
Hancock Bank Gulport, Mississippi					100,537	132,326	450,240	XXX
Harris Trust and Savings Bank Chicago, Illinois					(171,065)	1,099,489	1,749,195	XXX
Hibernia National Bank New Orleans, Louisiana					422,459	437,229	486,939	XXX
Huntington Bank Indianapolis, Indiana					435,040	256,398	248,205	XXX
JPMorgan Chase Bank New York, New York		1.750	482		168,879	(77,465)	24,519,939	XXX
Key Bank Cleveland, Ohio					560,784	752,264	924,673	XXX
M&I Marshall Ilsley Milwaukee, Wisconsin					159,473	141,821	132,980	XXX
HSBC Bank USA New York, New York					1,191,174	551,746	1,223,204	XXX
RBC Global Services Toronto, Canada		2.050	11		18,182	18,083	16,018	XXX
National City Bank Cleveland, Ohio					1,120,673	1,166,034	1,211,479	XXX
PNC Bank N.A. Cherry Hill, New Jersey					561,146	793,285	445,362	XXX
Regions Bank Birmingham, Alabama					434,650	581,232	1,711,663	XXX
Seaway National Bank Chicago, Illinois					43,839	67,127	164,193	XXX
Suntrust Orlando, Florida					853,462	1,207,762	1,272,637	XXX
U.S. Bank St. Paul, Minnesota					1,213,091	965,631	1,267,179	XXX
Wachovia Bank of NC N.A. Winston Salem, North Carolina					(106,785,305)	(170,954,710)	(98,892,567)	XXX
Wells Fargo Bank San Francisco, California					1,745,018	2,581,806	2,479,843	XXX
Bank of Alaska Anchorage, Alaska		3.940	2,649	2,948	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	57,498	2,948	(731,116,081)	(805,054,423)	(681,721,640)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	57,498	2,948	(731,116,081)	(805,054,423)	(681,721,640)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	1,344,373	2,170,655	2,042,077	XXX
0599999. Total - Cash	XXX	XXX	57,498	2,948	(729,771,709)	(802,883,768)	(679,679,563)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	03/06/2008		04/03/2008	9,999,128		11,339
TREASURY BILL	C	03/13/2008		04/24/2008	2,747,804		1,814
TREASURY BILL	C	03/20/2008		05/15/2008	24,495,509		1,225
TREASURY BILL	C	03/24/2008		05/29/2008	499,517		67
TREASURY BILL	C	03/27/2008		06/19/2008	13,464,450		2,250
0199999. U.S. Government - Issuer Obligations					51,206,407		16,694
0399999. Total - U.S. Government Bonds					51,206,407		16,694
DEUTSCHE REPO MORTGAGE	RA	03/31/2008	2.500	04/01/2008	50,000,000	3,472	
GREEENWICH CAPTIAL MARKETS REPO MBS	RA	03/31/2008	2.500	04/01/2008	50,000,000	3,472	
0499999. All Other Government - Issuer Obligations					100,000,000	6,944	
1099999. Total - All Other Government Bonds					100,000,000	6,944	
1799999. Total - States, Territories and Possessions Bonds							
2499999. Total - Political Subdivisions Bonds							
3199999. Total - Special Revenues Bonds							
3899999. Total - Public Utilities Bonds							
AGL CAPITAL CORP		03/27/2008	0.000	04/10/2008	23,481,787		10,118
ALCOA INC.		03/31/2008	0.000	04/01/2008	5,000,000		479
AMERICAN EXPRESS CR CORP		03/21/2008	0.000	04/18/2008	24,971,076		18,716
AMERICAN HONDA FINANCE CORP.		03/27/2008	0.000	04/02/2008	64,995,847		23,637
ATLANTIC CITY ELECTRIC COMPANY		03/31/2008	0.000	04/01/2008	4,000,000		389
AVERY DENNISON CORP		03/31/2008	0.000	04/01/2008	10,000,000		972
BHP BILLITON LIMITED		01/23/2008	0.000	04/14/2008	9,937,245		67,701
BNP PARIBAS FINANCE INC		03/19/2008	0.000	04/02/2008	49,996,421		46,531
CLOROX COMPANY		03/27/2008	0.000	04/10/2008	9,991,875		4,514
COCA-COLA ENTERPRISES INC.		03/31/2008	0.000	04/01/2008	11,600,000		892
CONAGRA INC		03/25/2008	0.000	04/01/2008	15,000,000		9,188
CONOCOPHILLIPS		03/31/2008	0.000	04/01/2008	6,000,000		416
DANSKE CORPORATION		03/25/2008	0.000	04/03/2008	49,992,667		25,667
DENTSPLY INTL INC		03/31/2008	0.000	04/01/2008	7,000,000		677
DOMINION RESOURCES		03/25/2008	0.000	04/02/2008	29,997,400		18,199
DONNELLEY (R.R.) & SONS		03/24/2008	0.000	04/03/2008	19,826,607		13,573
DONNELLEY (R.R.) & SONS		03/24/2008	0.000	04/07/2008	24,987,166		17,111
HARSCO CORP.		03/20/2008	0.000	04/01/2008	20,000,000		19,666
HENKEL CORP.		03/19/2008	0.000	04/02/2008	49,996,861		40,806
HUBBELL INC		03/31/2008	0.000	04/01/2008	30,000,000		3,000
MARSHALL & ISLEY CORP		03/21/2008	0.000	04/03/2008	4,999,356		3,545
MEDTRONIC INC		03/27/2008	0.000	04/03/2008	19,997,445		6,389
NATEXIS BANQ US FINANCE		03/24/2008	0.000	04/07/2008	3,998,333		2,222
NISSAN MOTOR ACCEPTANCE		03/19/2008	0.000	04/02/2008	24,998,056		25,278
NORDEA NORTH AMERICAN		03/26/2008	0.000	04/02/2008	74,995,125		29,250
PRINCIPAL FINANCIAL SERVICES INC		03/26/2008	0.000	04/02/2008	10,999,267		4,400
RIO TINTO (COMM PAPER)		03/28/2008	0.000	04/02/2008	4,999,542		1,833
SONOCO PRODUCTS COMPANY		03/31/2008	0.000	04/01/2008	13,000,000		1,282
SWEDBANK		03/31/2008	0.000	04/11/2008	4,096,743		326
SYNGENTA WILMINGTON INC		03/24/2008	0.000	04/01/2008	20,000,000		12,222
SYNGENTA WILMINGTON INC		03/19/2008	0.000	04/09/2008	6,795,844		6,753
TATE & LYLE INTL FIN PLC		03/31/2008	0.000	04/01/2008	5,000,000		482
TORCHMARK CORP		03/28/2008	0.000	04/01/2008	6,000,000		2,000
TRANSOCEAN INC		03/25/2008	0.000	04/04/2008	14,996,025		9,275
TYCO ELECTRONICS GROUP		03/26/2008	0.000	04/08/2008	26,483,408		14,222
UNITED HEALTHCARE		03/31/2008	0.000	04/01/2008	8,000,000		766
VALSPAR CORP		03/27/2008	0.000	04/08/2008	9,993,817		4,417
WALGREEN CO		03/27/2008	0.000	04/01/2008	31,000,000		9,988
WELLS FARGO & COMPANY		03/26/2008	0.000	04/02/2008	74,995,105		29,372
WESTERN UNION CO		03/28/2008	0.000	04/04/2008	4,998,646		1,805
WISCONSIN ELEC POWER CO		03/27/2008	0.000	04/11/2008	24,487,712		10,144
WISCONSIN GAS CO		03/28/2008	0.000	04/03/2008	10,490,432		3,136
WISCONSIN PUBLIC SERVICE		03/31/2008	0.000	04/01/2008	7,550,000		692
ARMY & AIRFORCE EXCHANGE SERVICE		03/04/2008	3.090	05/07/2008	9,000,000	21,630	
3999999. Industrial and Miscellaneous - Issuer Obligations					888,649,805	21,630	502,051
4599999. Total - Industrial and Miscellaneous Bonds					888,649,805	21,630	502,051
5399999. Total - Parent, Subsidiaries and Affiliates Bonds							
5499999. Total - Issuer Obligations					1,039,856,213	28,574	518,746
5599999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
5699999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
5799999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
5899999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							
5999999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
6099999. Total Bonds					1,039,856,213	28,574	518,746
8799999 - Total Cash Equivalents					1,039,856,213	28,574	518,746

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

Physicians, including surgeons and osteopaths

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
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								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
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. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

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

Hospitals

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
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								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
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. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2008 OF THE ALLSTATE INSURANCE COMPANY

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

Other health care professionals, including dentists

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
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								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
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. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
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								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
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. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

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

Medical malpractice policies effective prior to January 1, 1976

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA						300,000	1	
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								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
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. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals						300,000	1	
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								