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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2008

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL 60062-7154 (City or Town, State and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL 60062-7154 (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 Allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President	JAMES EDWARD HOHMANN	Chief Financial Officer	JOHN CHARLES PINTOZZI
Secretary	MICHAEL JOSEPH VELOTTA	Actuary	ERROL CRAMER

OTHER

DAVID ANDREW BIRD, Senior Vice President	MICHAEL BRIAN BOYLE, Senior Vice President	JOHN CARL LOUNDS, Senior Vice President
SAMUEL HENRY PILCH,* Group Vice President	ERIC ALLEN SIMONSON, Senior Vice President	KEVIN ROURKE SLAWIN, Senior Vice President
STEVEN CARL VERNEY, Treasurer	DOUGLAS BERTIN WELCH, Senior Vice President	

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	MICHAEL BRIAN BOYLE	JAMES EDWARD HOHMANN
JOHN CARL LOUNDS	JOHN CHARLES PINTOZZI	GEORGE EDWARD RUEBENSON
ERIC ALLEN SIMONSON	KEVIN ROURKE SLAWIN	MICHAEL JOSEPH VELOTTA
DOUGLAS BERTIN WELCH	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.

JAMES EDWARD HOHMANN President	MICHAEL JOSEPH VELOTTA Secretary	JOHN CHARLES PINTOZZI Chief Financial Officer

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

Miguel Saucedo
Notary
11/04/2008

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	40,966,515,633		40,966,515,633	43,541,860,742
2. Stocks:				
2.1 Preferred stocks	2,029,927,880		2,029,927,880	2,219,638,817
2.2 Common stocks	947,220,143	13,880,854	933,339,289	879,971,985
3. Mortgage loans on real estate:				
3.1 First liens	7,532,889,991		7,532,889,991	7,432,100,872
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)				
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 16,839,503), cash equivalents ($ 2,521,575,291) and short-term investments ($ 333,066,201)	2,871,480,995		2,871,480,995	350,518,086
6. Contract loans, (including $ ..... premium notes)	737,507,699	1,135,744	736,371,956	733,861,439
7. Other invested assets	1,221,456,547	22,761,528	1,198,695,019	1,122,278,114
8. Receivables for securities	63,687,663		63,687,663	8,247,707
9. Aggregate write-ins for invested assets	577,991,879		577,991,879	583,172,661
10. Subtotals, cash and invested assets (Lines 1 to 9)	56,948,678,430	37,778,126	56,910,900,304	56,871,650,422
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	511,704,702		511,704,702	517,649,586
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	4,351,199		4,351,199	(5,144,010)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	243,131,469		243,131,469	261,514,309
13.3 Accrued retrospective premiums				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	3,655,580		3,655,580	4,967,192
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	10,488,499		10,488,499	12,408,406
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon	230,392,090		230,392,090	77,405,418
16.2 Net deferred tax asset	694,477,829	354,543,262	339,934,567	305,305,930
17. Guaranty funds receivable or on deposit	9,317,463		9,317,463	8,395,937
18. Electronic data processing equipment and software				
19. Furniture and equipment, including health care delivery assets ($ .....)	31,544	31,544		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	960,679		960,679	4,719,461
22. Health care ($ .....) and other amounts receivable	6,361,460	6,361,460		
23. Aggregate write-ins for other than invested assets	396,207,019	349,209,357	46,997,662	75,754,720
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	59,059,757,963	747,923,751	58,311,834,213	58,134,627,372
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,392,980,707		17,392,980,707	18,893,301,367
26. Total (Lines 24 and 25)	76,452,738,670	747,923,751	75,704,814,920	77,027,928,739
DETAILS OF WRITE-INS				
0901. Derivative contracts	576,460,767		576,460,767	580,921,364
0902. External security lending	1,531,112		1,531,112	2,251,297
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	577,991,879		577,991,879	583,172,661
2301. Advanced benefits	35,250,394		35,250,394	57,015,488
2302. Accounts receivable	12,040,537	324,107	11,716,430	13,955,493
2303. Premium tax recoverable	367,097	336,259	30,838	30,838
2398. Summary of remaining write-ins for Line 23 from overflow page	348,548,991	348,548,991		4,752,901
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	396,207,019	349,209,357	46,997,662	75,754,720

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 35,798,534,289 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	35,798,534,289	35,883,526,859
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	120,702,694	105,630,491
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	15,925,985,843	16,039,811,044
4.	Contract claims:		
	4.1 Life	80,183,280	70,474,921
	4.2 Accident and health	9,351,662	2,302,868
5.	Policyholders' dividends $ 151 and coupons $ ..... due and unpaid	151	151
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	64,067	66,992
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	38,568	38,546
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 932,858 accident and health premiums	4,231,168	2,938,254
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 129,956,374 assumed and $ 5,328,400 ceded	135,284,774	134,086,988
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 20,599,385 , accident and health $ 1,052,062 and deposit-type contract funds $ 165,833	21,817,280	26,474,437
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	11,552,099	13,967,626
13.	Transfers to Separate Accounts due or accrued (net) (including $ (129,347,413) accrued for expense allowances recognized in reserves, net of reinsured allowances)	546,368,075	209,375,256
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	21,925,364	20,207,512
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,476,539	2,356,453
17.	Amounts withheld or retained by company as agent or trustee	344,880	135,630
18.	Amounts held for agents' account, including $ ..... agents' credit balances	1,586,045	2,591,803
19.	Remittances and items not allocated	117,622,129	99,030,126
20.	Net adjustment in assets and liabilities due to foreign exchange rates	422,652,436	372,696,758
21.	Liability for benefits for employees and agents if not included above	9,346,922	9,794,049
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	424,083,532	565,897,419
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	61,047,610	141,259,175
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	36,578,480	9,204,408
	24.9 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,160,613,077	1,800,260,830
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	55,912,390,966	55,512,128,595
27.	From Separate Accounts Statement	17,392,980,707	18,893,301,367
28.	Total liabilities (Lines 26 and 27)	73,305,371,673	74,405,429,962
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,023,231,106	1,023,231,106
34.	Aggregate write-ins for special surplus funds	378,845,310	394,105,710
35.	Unassigned funds (surplus)	991,964,230	1,199,759,361
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	2,394,040,646	2,617,096,177
38.	Totals of Lines 29, 30 and 37	2,399,443,246	2,622,498,777
39.	Totals of Lines 28 and 38	75,704,814,920	77,027,928,739
	DETAILS OF WRITE-INS		
2501.	Securities lending collateral	1,892,712,029	1,529,945,663
2502.	Deferred basis adjustments on futures and liability swaps	134,866,712	134,665,451
2503.	Swap collateral	76,890,206	72,486,651
2598.	Summary of remaining write-ins for Line 25 from overflow page	56,144,131	63,163,066
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,160,613,077	1,800,260,830
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	378,845,310	394,105,710
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	378,845,310	394,105,710

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	984,321,325	996,672,440	4,543,064,106
2.	Considerations for supplementary contracts with life contingencies			941
3.	Net investment income	658,501,723	804,767,599	3,296,002,052
4.	Amortization of Interest Maintenance Reserve (IMR)	(17,718,151)	(214,034)	(99,224,433)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	26,823,282	39,862,834	152,264,648
7.	Reserve adjustments on reinsurance ceded	(459,422,655)	(340,174,281)	(1,822,905,485)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,097,369	18,376,326	75,029,510
	8.2 Charges and fees for deposit-type contracts	1,488,664	3,138,884	16,579,028
	8.3 Aggregate write-ins for miscellaneous income	442,027	3,124,916	1,269,477
9.	Totals (Lines 1 to 8.3)	1,213,533,585	1,525,554,684	6,162,079,844
10.	Death benefits	140,840,623	140,000,743	532,906,478
11.	Matured endowments (excluding guaranteed annual pure endowments)	868,548	274,601	1,845,885
12.	Annuity benefits	440,744,950	426,330,733	1,681,499,531
13.	Disability benefits and benefits under accident and health contracts	14,292,865	1,921,083	9,920,030
14.	Coupons, guaranteed annual pure endowments and similar benefits	10,317	9,982	77,562
15.	Surrender benefits and withdrawals for life contracts	880,002,603	887,316,180	4,523,913,803
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	198,684,940	218,608,014	904,269,489
18.	Payments on supplementary contracts with life contingencies	46,378	46,034	249,897
19.	Increase in aggregate reserves for life and accident and health contracts	(69,920,366)	77,019,483	299,016,145
20.	Totals (Lines 10 to 19)	1,605,570,857	1,751,526,853	7,953,698,818
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	34,733,772	44,013,819	179,734,518
22.	Commissions and expense allowances on reinsurance assumed	58,290,731	51,366,930	200,726,742
23.	General insurance expenses	94,099,751	80,682,192	369,926,026
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15,238,101	15,396,228	53,819,156
25.	Increase in loading on deferred and uncollected premiums	(89,942)	(888,683)	(13,570,772)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(258,790,805)	(563,905,724)	(2,724,879,126)
27.	Aggregate write-ins for deductions	1,261,238	15,129,044	30,911,367
28.	Totals (Lines 20 to 27)	1,550,313,702	1,393,320,660	6,050,366,731
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(336,780,117)	132,234,023	111,713,114
30.	Dividends to policyholders	12,664	15,007	57,513
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(336,792,781)	132,219,016	111,655,601
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(153,895,446)	28,642,918	(60,367,393)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(182,897,335)	103,576,098	172,022,993
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,118,059) (excluding taxes of $ 2,026,833 transferred to the IMR)	(162,843,578)	26,958,093	(30,290,240)
35.	Net income (Line 33 plus Line 34)	(345,740,913)	130,534,192	141,732,754
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,622,498,777	3,361,031,338	3,361,031,338
37.	Net income (Line 35)	(345,740,913)	130,534,192	141,732,754
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,253,169	24,528,041	(7,043,970)	50,231,098
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,848,305)	132,639	4,635,675
40.	Change in net deferred income tax	46,155,799	(16,729,021)	(12,825,740)
41.	Change in non-admitted assets	(72,703,640)	26,294,454	(11,875,056)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	141,813,887	(51,505,372)	(116,878,475)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in		(11,308,250)	(11,308,250)
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(15,260,400)	(16,228,800)	(57,101,566)
52.	Dividends to stockholders		(143,000)	(725,143,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(223,055,531)	54,002,872	(738,532,561)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,399,443,246	3,415,034,210	2,622,498,777
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	440,482	423,961	1,273,176
08.302.	Service fees	2,471	2,389	11,288
08.303.	Miscellaneous income	1,935	2,255	7,030
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(2,862)	2,696,311	(22,018)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	442,027	3,124,916	1,269,477
2701.	Maturities and other scheduled payments	1,260,609	12,841,913	29,799,944
2702.	Restructuring charge	492		
2703.	Fines and penalties	136	2,289,623	1,125,901
2798.	Summary of remaining write-ins for Line 27 from overflow page		(2,492)	(14,478)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,261,238	15,129,044	30,911,367
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	994,591,813	4,558,778,074
2.	Net investment income	692,464,777	3,625,883,064
3.	Miscellaneous income	33,022,186	164,700,535
4.	Total (Lines 1 to 3)	1,720,078,776	8,349,361,673
5.	Benefit and loss related payments	1,917,717,111	8,604,524,696
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(595,783,625)	(3,007,418,388)
7.	Commissions, expenses paid and aggregate write-ins for deductions	209,899,951	852,794,342
8.	Dividends paid to policyholders	15,588	70,604
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)		36,293,147
10.	Total (Lines 5 through 9)	1,531,849,025	6,486,264,401
11.	Net cash from operations (Line 4 minus Line 10)	188,229,751	1,863,097,271
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,557,378,145	14,342,452,696
	12.2 Stocks	290,846,396	662,140,545
	12.3 Mortgage loans	248,702,060	1,165,121,481
	12.4 Real estate		
	12.5 Other invested assets	57,919,512	275,911,526
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	41,041	(1,084)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,154,887,154	16,445,625,165
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,043,128,339	12,143,150,681
	13.2 Stocks	192,744,117	1,345,802,049
	13.3 Mortgage loans	349,056,470	2,172,080,451
	13.4 Real estate		
	13.5 Other invested assets	112,959,536	814,109,630
	13.6 Miscellaneous applications	182,739,039	600,446,319
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,880,627,501	17,075,589,130
14.	Net increase (or decrease) in contract loans and premium notes	2,356,375	18,871,285
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,271,903,278	(648,835,250)
	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		(11,308,250)
	16.3 Borrowed funds		(143,017,979)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(310,220,945)	(185,546,827)
	16.5 Dividends to stockholders		725,143,000
	16.6 Other cash provided (applied)	371,050,825	(449,518,864)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	60,829,880	(1,514,534,920)
	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)	2,520,962,909	(300,272,898)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	350,518,086	650,790,984
	19.2 End of period (Line 18 plus Line 19.1)	2,871,480,995	350,518,086

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

20.0001. Proceeds from bonds sold, matured or repaid	72,475,329	527,125,666
20.0002. Proceeds from equities sold	11,159,714	33
20.0003. Cost of bonds acquired	71,059,916	146,294,833
20.0004. Cost of equities acquired	11,789,064	365,040,930

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	148,005,854	162,070,637	681,256,189
3.	Ordinary individual annuities	254,360,083	345,135,145	1,592,106,046
4.	Credit life (group and individual)			
5.	Group life insurance	14,541,956	16,330,975	56,707,706
6.	Group annuities	111,892,716	145,447,758	575,443,259
7.	A & H - group	11,204,091	12,447,752	48,008,960
8.	A & H - credit (group and individual)			
9.	A & H - other	867,987	992,014	3,751,015
10.	Aggregate of all other lines of business			
11.	Subtotal	540,872,687	682,424,282	2,957,273,174
12.	Deposit-type contracts	1,684,985,869	1,253,118,060	3,264,904,704
13.	Total	2,225,858,556	1,935,542,341	6,222,177,878
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2006 Annual Statement notes: 1-4, 5(A2-A12, B3, B4, C-G), 6-8, 9(B, E, F), 10(A-C, F-K), 11-13, 14(C, D), 15, 17(A, B1, B3-B6), 18, 19, 20(A-H, I2, I4) and 22-34.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans for the first three months of 2008 and in 2007 were 5.51% and 6.43%, and 5.38% and 7.65%, respectively. All new mortgage loans in the first three months of 2008 and in 2007 were commercial.

B. Debt Restructuring

1. The total recorded investment in troubled debt restructurings was $6.2 million and $5.5 million at March 31, 2008 and December 31, 2007, respectively.

2. The Company realized $759 thousand of capital losses related to bond restructuring in the first three months of 2008. The Company did not recognize realized capital losses related to troubled debt or troubled loan restructurings in 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	$ 704	$ 668
Total of gross deferred tax liabilities	(10)	(18)
Net deferred tax asset	694	650
Deferred tax asset nonadmitted	354	345
Net admitted deferred tax asset	$ 340	$ 305
(Increase) decrease in nonadmitted asset	$ (9)	

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)	$ (154)	$ 29
Federal income tax on net capital gains (losses)	1	17
Federal income taxes incurred	$ (153)	$ 46

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:		
Proxy deferred policy acquisition costs	$ 387	$ 388
Sale of variable annuity business	112	116
Investments	109	58
Reserves	28	34
Deferred gain	21	22
Unrealized losses	19	21
Nonadmitted assets	16	14
Employee benefits	4	6
Other	8	9
Total deferred tax assets	704	668
Nonadmitted deferred tax assets	354	345
Admitted deferred tax assets	350	323
Deferred tax liabilities:		
Prepaid commissions	(10)	(12)
Interest expense	-	(6)
Total deferred tax liabilities	(10)	(18)
Net admitted deferred tax asset	$ 340	$ 305

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	$ 704	$ 668	$ 36
Total deferred tax liabilities	(10)	(18)	8
Net deferred tax asset (liability)	$ 694	$ 650	44
Tax effect of unrealized gains (losses)			2
Change in net deferred income tax			46
Tax effect of nonadmitted assets			(1)
Change in net deferred income tax relating to the provision			$ 45

(in millions)	March 31, 2007	December 31, 2006	Change
Total deferred tax assets	$ 689	$ 709	$ (20)
Total deferred tax liabilities	(25)	(31)	6
Net deferred tax asset (liability)	$ 664	$ 678	(14)
Tax effect of unrealized gains (losses)			(3)
Change in net deferred income tax			(17)
Tax effect of nonadmitted assets			2
Change in net deferred income tax relating to the provision			$ (15)

NOTES TO FINANCIAL STATEMENTS

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	$ (199)	35.0 %
Change in net deferred income taxes	45	(7.9)
Dividend received deduction	(4)	0.7
Other	5	(0.9)
Total statutory income taxes	$ (153)	26.9 %

(in millions)	2007	Effective Tax Rate
Provision computed at statutory rate	$ 65	35.0 %
Change in net deferred income taxes	(15)	(7.9)
Dividend received deduction	(4)	(2.2)
Other	-	0.2
Total statutory income taxes	$ 46	25.1 %

10. Information Concerning Parent, Subsidiaries and Affiliates

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

(in millions)	March 31, 2008	December 31, 2007
Allstate Life Insurance Company of New York (“ALNY”)	$ -	$ 5
Other	1	-
Total	$ 1	$ 5

The Company also reported the following amounts as payable to affiliates:

(in millions)	March 31, 2008	December 31, 2007
Allstate Insurance Company (“AIC” or “Allstate”)	$ 52	$ 129
Allstate Investments, LLC	6	10
Allstate Distributors, LLC	1	1
ALNY	1	-
Other	1	1
Total	$ 61	$ 141

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

E. **Structured settlements**

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company (“LBL”) or ALNY are unable to make such payments. Reserves recorded by LBL and ALNY for obligations covered by this guarantee were $32 million and $35 million at March 31, 2008 and December 31, 2007, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by Allstate Assignment Company ("AACO”), a subsidiary of the Company, through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guarantee were $2.63 billion and $2.59 billion at March 31, 2008 and December 31, 2007, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by NABCO Assignments Ltd. (“NABCO”). This guarantee applies only to those agreements and obligations funded by annuities purchased from the Company in the event NABCO fails to make such payments. Reserves recorded for obligations covered by this guarantee were $331 million and $344 million at March 31, 2008 and December 31, 2007, respectively.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments and guarantees in addition to the related party commitments described in Note 10, Part E:

The Company made commitments to invest in limited partnerships interests of $1.03 billion and $1.20 billion at March 31, 2008 and December 31, 2007, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

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 par value was $196 million and $197 million at March 31, 2008 and December 31, 2007, respectively. The obligations associated with these bonds expire at various dates during the next seven years.

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies owed to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in a particular state.

The New York Liquidation Bureau (the “Bureau”) has publicly reported that Executive Life Insurance Company of New York (“Executive Life”), currently under its jurisdiction as part of a 1992 court-ordered rehabilitation plan, may only be able to meet future obligations of its annuity contracts for the next fifteen years. The shortfall is estimated to be in the range of $650 million to $750 million. If Executive Life were to be declared insolvent in the future, the Company would likely have exposure to guaranty fund assessments and other costs.

Based on currently available information, the outcome of this situation is uncertain at this time. The Bureau may eventually take actions to address this situation that may lead to guaranty fund assessments or other costs to the Company’s New York subsidiary, ALNY. Under current law, ALNY may be allowed to recoup a portion of the amount of any additional guaranty fund assessment in periods subsequent to the recognition of the assessment by offsetting future premium taxes. ALNY’s New York market share was approximately 5.5% in 2006 based on industry annuity premium.

NOTES TO FINANCIAL STATEMENTS

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 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.

Legal and regulatory proceedings and inquiries

Background

The Company and certain affiliates 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.

- 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 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. In Allstate's experience, when specific monetary demands are made in pleadings, they 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 Statement of Statutory Accounting Principles No. 5, *Liabilities, Contingencies and Impairments of Assets*, 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 operating results 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

Legal proceedings involving AIC and Allstate agencies may impact the Company, even when the Company is not directly involved, because the Company sells its products through a variety of distribution channels including Allstate agencies. Consequently, information about the more significant of these proceedings is provided below.

AIC is defending certain matters relating to its 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 Employee Retirement Income Security Act ("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 AIC "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 have 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 AIC'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 AIC 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 AIC had reasonable factors other than age to support the rehire policy. AIC'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.

- AIC 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 Allstate could avoid paying 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. AIC's motions for judgment on the pleadings were partially granted and AIC's motion for summary judgment remains pending.

NOTES TO FINANCIAL STATEMENTS

- 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 AIC'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. AIC has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

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 operating results 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 operating results, 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	$ 13,003	$ (42)	$ (479)
Interest rate cap and floor agreements	13,658	(6)	(6)
Financial futures contracts	3,702	-	1
Total interest rate contracts	30,363	(48)	(484)
Equity and index contracts			
Option contracts	5,740	50	50
Index futures contracts	103	-	-
Total equity and index contracts	5,843	50	50
Foreign currency contracts			
Foreign currency swap agreements	1,436	352	402
Foreign currency forward contracts	19	-	-
Total foreign currency contracts	1,455	352	402
Other derivative financial instruments			
Replication credit default swap agreements	675	(3)	(39)
Total derivative financial instruments	$ 38,336	$ 351	$ (71)

(in millions)	December 31, 2007		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 14,886	$ (30)	$ (297)
Interest rate cap and floor agreements	13,413	8	8
Financial futures contracts	678	-	1
Total interest rate contracts	28,977	(22)	(288)
Equity and index contracts			
Option contracts	5,614	107	107
Index futures contracts	443	-	(1)
Total equity and index contracts	6,057	107	106
Foreign currency contracts			
Foreign currency swap agreements	1,436	321	361
Foreign currency forward contracts	49	-	-
Total foreign currency contracts	1,485	321	361
Other derivative financial instruments			
Replication credit default swap agreements	631	(1)	(23)
Total derivative financial instruments	$ 37,150	$ 405	$ 156

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.

2. The credit risk, market risk, and cash requirements of the Company's derivative instruments are discussed in Note 8, Part A in the December 31, 2007 Annual Statement notes. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Part C in the December 31, 2007 Annual Statement notes.

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

(in millions)	March 31, 2008	December 31, 2007
Foreign currency swap agreements	$ 391	$ 365
Interest rate swap agreements	123	42
Interest rate cap and floor agreements	(17)	7
Replication credit default swap agreements	(2)	(1)
Option contracts	-	175
Foreign currency forward contracts	-	(1)
Total derivative financial instruments	$ 495	$ 587

Credit exposure represents the Company's potential loss if all of the 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. The Company's policy for requiring collateral is discussed in Note 8, Part A in the December 31, 2007 Annual Statement notes. 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 $223 million and $18 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 pledged $892 thousand in cash and $480 million in securities to the Company, and the Company pledged $77 million in cash and $181 million in securities to counterparties. At December 31, 2007, counterparties pledged $72 million in cash and $226 million in securities to the Company, and the Company pledged $582 thousand in cash and $107 million in securities to counterparties.

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	$ 1,028	$ 1,198
Credit guarantees	196	197
Commitments to extend mortgage loans	138	320
Private placement commitments	-	20
Commitments to invest - other	5	12

2. Commitments to invest represent commitments to acquire financial interests or instruments. The Company enters into these agreements primarily to allow for additional participation in certain limited partnership investments. The Company also enters into delayed draw term loan agreements, which are facilities that can be funded over a given period of time and allow for the purchase of specified assets or acquisitions in exchange for a fee. Delayed draw term loan agreements are included in Commitments to invest – other. Commitments to invest are generally callable at the counterparty's request.

   Credit guarantees represent conditional commitments included in certain bonds owned by the Company. These commitments provide for obligations to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of credit events for the referenced entities. The Company enters into these transactions in order to achieve higher yields than direct investment in referenced entities. The fees for assuming the conditional commitments are reflected in the interest reported in net investment income over the lives of the contracts.

   Commitments to extend mortgage loans are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses. Commitments to extend mortgage loans, which are secured by the underlying properties, are valued based on estimates of fees charged by other institutions to make similar commitments to similar borrowers.

   Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company regularly enters into these agreements in the normal course of business.

3. The contractual amounts presented in Part 1 above represent the amount at risk if the contract is fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

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

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

B. Transfer and Servicing of Financial Assets

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds in the first three months of 2008 and in 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 $1.84 billion and $1.51 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 bonds sold during the first quarter of 2008 and 2007 and reacquired within 30 days of the sale date were:

($ in millions)	2008			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	4	$ 7	$ 7	$ -

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($ in millions)	2007			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	8	$ 21	$ 22	$ 1

The Company did not have wash sales related to preferred stock for the first quarter of 2008 or 2007.

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") and asset-backed collateralized debt obligations ("ABS CDO). 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. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. The gross and net unrealized gains and losses for investments having exposure to subprime mortgage risk are presented below:

(in millions)	March 31, 2008			December 31, 2007		
Type of Investment	Gross Unrealized Losses	Gross Unrealized Gains	Net Unrealized Gains (losses)	Gross Unrealized Losses	Gross Unrealized Gains	Net Unrealized Gains (Losses)
ABS RMBS	$ (452)	$ 1	$ (451)	$ (249)	$ 1	$ (248)
ABS CDO	-	-	-	(14)	-	(14)
Total	$ (452)	$ 1	$ (451)	$ (263)	$ 1	$ (262)

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 Alt-A portfolio had net unrealized losses of $65 million, of which $67 million were gross unrealized losses and $2 million were gross unrealized gains. At December 31, 2007, the Alt-A portfolio had net unrealized losses of $23 million which were fully comprised of gross unrealized losses.

ABS RMBS, ABS CDO 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, 93% and 98%, respectively, of the total ABS RMBS securities and all of the ABS CDO and Alt-A securities were rated NAIC 1FE.

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 $81 million and $65 million, respectively, in the ABS RMBS and ABS CDO portfolios related to asset impairments. In addition, the Company recorded investment write-downs of $39 million and $2 million, respectively, in the Alt-A portfolio due to the potential sale of assets to meet future cash flow requirements. 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, ABS CDO 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, 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)	March 31, 2008			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 2,496	$ 2,384	$ 1,933	$ 21
ABS CDO	16	17	17	60
Total	$ 2,512	$ 2,401	$ 1,950	$ 81

(in millions)	December 31, 2007			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 2,667	$ 2,554	$ 2,306	$ 3
ABS CDO	76	51	36	62
Total	$ 2,743	$ 2,605	$ 2,342	$ 65

In addition, the Company had Alt-A securities at March 31, 2008 with actual cost, book/adjusted carrying values and fair values of $526 million, $525 million and $459 million, respectively, and other-than-temporary losses of $39 million. The Company had Alt-A securities at December 31, 2007 with actual cost and book/adjusted carrying values of $568 million, fair values of $545 million and other-than-temporary losses of $2 million.

21. Events Subsequent

Effective May 8, 2008, the Company, AIC and The Allstate Corporation (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 AIC, 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 AIC 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.

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 [X] N/A [ ]
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). 08/04/2005

6.4 By what department or departments?
DELAWARE, ILLINOIS AND 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 [ ] No [X]

7.2 If yes, give full information:

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

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

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

8.4 If 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 INSTITUTIONAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 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: $

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:
$350,562,625 PLEDGED AS COLLATERAL, $14,145,621 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,145,621 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $434,106,859

13. Amount of real estate and mortgages held in short-term investments: $23,725,000

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	$ 799,988,347	$ 811,472,076
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 1,761,715	$ 1,767,651
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 801,750,062	$ 813,239,727
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
CITIBANK, FEDERAL SAVINGS BANK CONTACT: JON TOMAN 312-876-8548	233 S. WACKER DR., 86TH FLOOR, CHICAGO, IL 60606
BANK OF NEW YORK (BANK OF NEW YORK MIDWEST) CONTACT: KEITH BEAR 312-542-8003	209 W. JACKSON BLVD., SUITE 800, CHICAGO, IL 60606

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

1 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 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 7,532,889,991
	1.14 Total Mortgages in Good Standing	$ 7,532,889,991
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,532,889,991
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Location	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

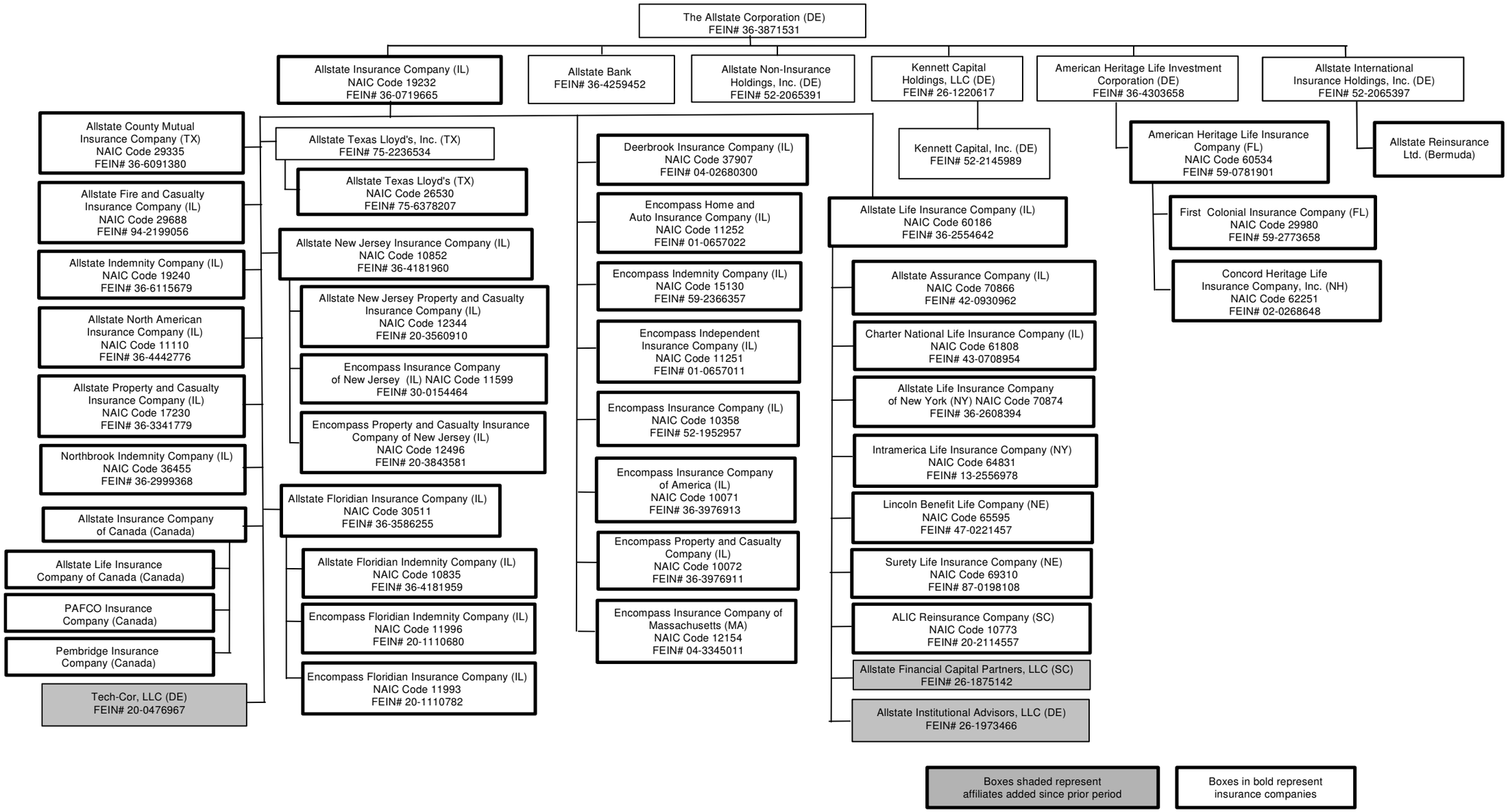
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	2,520,465	2,703,098	226,868		5,450,432	
2.	Alaska	AK	L	474,889	19,400	37,946		532,235	
3.	Arizona	AZ	L	3,090,145	4,897,217	165,533		8,152,894	225,000
4.	Arkansas	AR	L	1,211,358	830,584	187,425		2,229,367	
5.	California	CA	L	22,595,600	35,100,001	1,627,454		59,323,054	250
6.	Colorado	CO	L	2,205,180	3,604,797	151,836		5,961,813	
7.	Connecticut	CT	L	2,653,338	7,589,026	135,567		10,377,930	
8.	Delaware	DE	L	611,463	1,538,239	30,875		2,180,577	1,660,000,000
9.	District of Columbia	DC	L	158,172	2,218,154	17,355		2,393,681	
10.	Florida	FL	L	13,038,595	49,511,848	1,460,963		64,011,406	
11.	Georgia	GA	L	7,030,804	7,774,143	496,727		15,301,674	
12.	Hawaii	HI	L	986,826	6,838,532	142,517		7,967,875	
13.	Idaho	ID	L	569,472	3,128,885	47,753		3,746,110	
14.	Illinois	IL	L	13,735,192	18,708,053	476,337		32,919,582	
15.	Indiana	IN	L	3,809,114	5,898,991	217,016		9,925,121	
16.	Iowa	IA	L	740,766	1,658,081	65,489		2,464,337	
17.	Kansas	KS	L	860,617	905,991	100,617		1,867,225	
18.	Kentucky	KY	L	2,566,995	8,281,136	201,759		11,049,891	
19.	Louisiana	LA	L	4,127,451	8,335,846	240,160		12,703,457	
20.	Maine	ME	L	491,643	449,405	26,995		968,042	
21.	Maryland	MD	L	4,629,607	5,892,530	183,073		10,705,210	
22.	Massachusetts	MA	L	885,722	2,027,378	230,712		3,143,812	
23.	Michigan	MI	L	6,708,764	14,548,277	259,191		21,516,233	
24.	Minnesota	MN	L	1,570,901	7,049,370	136,948		8,757,219	
25.	Mississippi	MS	L	1,454,698	1,483,321	135,994		3,074,013	
26.	Missouri	MO	L	2,495,338	4,848,617	230,650		7,574,604	
27.	Montana	MT	L	322,345	161,926	37,060		521,331	
28.	Nebraska	NE	L	587,547	14,619,651	40,900		15,248,099	22,267,469
29.	Nevada	NV	L	1,713,500	4,312,962	98,190		6,124,652	
30.	New Hampshire	NH	L	691,879	3,490,419	44,927		4,227,225	
31.	New Jersey	NJ	L	3,264,924	22,499,075	573,686		26,337,685	
32.	New Mexico	NM	L	1,398,625	638,458	97,944		2,135,027	
33.	New York	NY	Q	497,935	473,333	185,479		1,156,747	
34.	North Carolina	NC	L	5,361,958	3,627,852	328,010		9,317,820	
35.	North Dakota	ND	L	120,745	260,723	18,240		399,708	
36.	Ohio	OH	L	7,563,258	18,316,394	363,397		26,243,049	
37.	Oklahoma	OK	L	1,422,627	790,969	144,871		2,358,467	
38.	Oregon	OR	L	1,933,236	1,609,266	28,910		3,571,412	
39.	Pennsylvania	PA	L	13,009,507	28,484,834	688,428		42,182,769	50,000
40.	Rhode Island	RI	L	603,432	553,877	30,862		1,188,172	
41.	South Carolina	SC	L	2,294,655	1,734,534	120,809		4,149,999	
42.	South Dakota	SD	L	194,774	1,116,468	24,419		1,335,661	
43.	Tennessee	TN	L	3,166,600	5,590,568	279,567		9,036,735	
44.	Texas	TX	L	15,513,177	26,996,125	791,605		43,300,907	
45.	Utah	UT	L	1,083,324	488,566	44,578		1,616,467	
46.	Vermont	VT	L	205,006	300,212	44,097		549,314	
47.	Virginia	VA	L	5,341,224	4,396,432	488,365		10,226,021	
48.	Washington	WA	L	3,441,074	2,117,405	80,998		5,639,477	
49.	West Virginia	WV	L	1,093,069	1,388,669	64,733		2,546,471	
50.	Wisconsin	WI	L	1,686,844	5,087,012	138,624		6,912,480	
51.	Wyoming	WY	L	218,320	24,683	24,850		267,853	
52.	American Samoa	AS	N	195				195	
53.	Guam	GU	N	2,773		102		2,875	
54.	Puerto Rico	PR	L	12,542	600	3,981		17,123	
55.	U.S. Virgin Islands	VI	N	3,539		622		4,161	
56.	Northern Mariana Islands	MP	N	876				876	
57.	Canada	CN	N	11,631		1,214		12,845	
58.	Aggregate Other Aliens	OT	XXX	122,085	11,330,866	4,024		11,456,975	2,443,150
59.	Subtotal		(a) 51	174,106,341	366,252,799	12,027,251		552,386,390	1,684,985,869
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	428,600				428,600	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	174,534,941	366,252,799	12,027,251		552,814,990	1,684,985,869
96.	Plus Reinsurance Assumed		XXX	226,666,639	273,213,381	32,923,901		532,803,920	7,544,710
97	Totals (All Business)		XXX	401,201,580	639,466,179	44,951,151		1,085,618,910	1,692,530,579
98.	Less Reinsurance Ceded		XXX	30,302,035	49,340,376	11,413,619		91,056,029	
99.	Totals (All Business) less Reinsurance Ceded		XXX	370,899,545	590,125,804	33,537,532		994,562,881	1,692,530,579
	DETAILS OF WRITE-INS								
5801.	AUSTRALIA		XXX	1,758				1,758	
5802.	BARBADOS		XXX		11,320,170			11,320,170	2,443,150
5803.	COLUMBIA		XXX	122				122	
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	120,205	10,696	4,024		134,925	
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	122,085	11,330,866	4,024		11,456,975	2,443,150
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(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



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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electroncially with the NAIC because it is required for policies reserved for under "Type 1" methods, the Company uses a "Type 2" method.

5.

6.

7. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electroncially with the NAIC because the Company does not have material business in force.

Bar Code:

1. 6 0 1 8 6 2 0 0 8 4 9 0 0 0 0 1
Trusteed Surplus Statement [Document Identifier 490]

2. 6 0 1 8 6 2 0 0 8 3 6 5 0 0 0 1
Medicare Part D Coverage Supplement [Document Identifier 365]

5. 6 0 1 8 6 2 0 0 8 4 4 7 0 0 0 1
Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. 6 0 1 8 6 2 0 0 8 4 4 8 0 0 0 1
Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Customer receivables	1,168,206	1,168,206		
2305.	Prepaid commissions	28,641,782	28,641,782		234,116
2306.	Prepaid expenses	7,500,000	7,500,000		
2307.	Interest maintenance reserve	311,239,004	311,239,004		
2308.	Investment accounts receivable				4,518,785
2397.	Summary of remaining write-ins for Line 23 from overflow page	348,548,991	348,548,991		4,752,901

Additional Write-ins for Liabilities Line 25

2504.	External securities lending program	16,508,407	17,228,592
2505.	Reserve for checks written off	13,353,373	12,353,056
2506.	Deposit-type fund suspense	13,330,543	13,210,273
2507.	Accounts payable	8,225,566	14,338,877
2508.	Unearned fee income	4,410,879	4,485,138
2509.	Discontinued operations	296,510	296,510
2510.	Liabilities of VA business sold to Prudential	18,852	1,250,620
2597.	Summary of remaining write-ins for Line 25 from overflow page	56,144,131	63,163,066

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Income on intercompany notes		2,710,000	
08.305.	Gain (loss) on sale of subsidiary	(2,862)	(13,689)	(22,018)
08.397.	Summary of remaining write-ins for Line 5 from overflow page	(2,862)	2,696,311	(22,018)

Additional Write-ins for Summary of Operations Line 27

2704.	(Gain) loss on sale of fixed assets		(2,492)	(5,578)
2705.	Net change in discontinued operations liability			(8,900)
2797.	Summary of remaining write-ins for Line 27 from overflow page		(2,492)	(14,478)

Additional Write-ins for Schedule T Line 58

5804.	ENGLAND	XXX	372				372	
5805.	SPAIN	XXX		100			100	
5806.	FINLAND	XXX	390				390	
5807.	JAPAN	XXX	416	6,600			7,016	
5808.	KOREA	XXX	486				486	
5809.	MEXICO	XXX	1,980				1,980	
5810.	PHILIPPINES	XXX	150				150	
5811.	POLAND	XXX	297	1,000			1,297	
5812.	SWITZERLAND	XXX	385				385	
5813.	SWEDEN	XXX	113	498			611	
5814.	THAILAND	XXX	87				87	
5815.	UNITED KINGDOM	XXX	315				315	
5816.	ARMY & FLEET POST OFFICE	XXX	20,935	2,498	1,772		25,205	
5817.	OTHER FOREIGN	XXX	94,280		2,253		96,532	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	120,205	10,696	4,024		134,925	

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions		
	2.2 Additional investment made after acquisitions		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
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		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

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	7,432,100,872	6,424,533,924
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	343,477,483	2,142,389,060
	2.2 Additional investment made after acquisitions	5,578,987	29,691,391
3.	Capitalized deferred interest and other		
4.	Accrual of discount	693,508	1,994,481
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	52,003	(54,917)
7.	Deduct amounts received on disposals	248,702,060	1,165,121,481
8.	Deduct amortization of premium and mortgage interest points and commitment fees	310,801	1,331,585
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)	7,532,889,992	7,432,100,872
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	7,532,889,992	7,432,100,872

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	1,137,873,944	468,036,940
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	31,107,938	384,530,876
	2.2 Additional investment made after acquisitions	81,354,302	429,578,754
3.	Capitalized deferred interest and other	497,296	
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	4,400,369	42,439,806
6.	Total gain (loss) on disposals	3,877,175	35,183,409
7.	Deduct amounts received on disposals	37,360,634	223,311,882
8.	Deduct amortization of premium and depreciation	68,412	
9.	Total foreign exchange change in book/adjusted carrying value	(225,428)	1,416,041
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,221,456,550	1,137,873,944
12.	Deduct total nonadmitted amounts	22,761,528	15,595,828
13.	Statement value at end of current period (Line 11 minus Line 12)	1,198,695,022	1,122,278,116

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	46,655,102,876	48,097,674,033
2.	Cost of bonds and stocks acquired	2,235,872,455	13,488,952,730
3.	Accrual of discount	71,499,791	268,368,055
4.	Unrealized valuation increase (decrease)	(2,518,513)	(5,945,548)
5.	Total gain (loss) on disposals	17,092,872	1,065,030
6.	Deduct consideration for bonds and stocks disposed of	4,848,224,541	15,004,593,239
7.	Deduct amortization of premium	26,997,545	127,073,888
8.	Total foreign exchange change in book/adjusted carrying value	11,743,098	47,983,358
9.	Deduct current year's other than temporary impairment recognized	169,906,842	111,327,654
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,943,663,652	46,655,102,876
11.	Deduct total nonadmitted amounts	13,880,854	13,631,327
12.	Statement value at end of current period (Line 10 minus Line 11)	43,929,782,798	46,641,471,549

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)	29,838,942,934	28,933,655,621	28,206,417,140	(285,492,420)	30,280,688,996			29,838,942,934
2. Class 2 (a)	10,930,949,966	374,138,996	567,869,806	121,633,836	10,858,852,992			10,930,949,966
3. Class 3 (a)	2,211,155,865	98,735,790	460,198,358	54,536,642	1,904,229,939			2,211,155,865
4. Class 4 (a)	769,089,830	26,049,599	175,120,985	(343,562)	619,674,882			769,089,830
5. Class 5 (a)	119,716,838	8,204,050	18,023,188	39,339,426	149,237,125			119,716,838
6. Class 6 (a)	9,795,023	880,583	3,539,697	1,337,277	8,473,185			9,795,023
7. Total Bonds	43,879,650,457	29,441,664,638	29,431,169,175	(68,988,800)	43,821,157,120			43,879,650,457
PREFERRED STOCK								
8. Class 1	786,847,131	27,224,095	83,564,994	(14,345,271)	716,160,960			786,847,131
9. Class 2	1,142,267,937		86,739,651	(16,586,291)	1,038,941,995			1,142,267,937
10. Class 3	260,923,784			(19,619,110)	241,304,674			260,923,784
11. Class 4	13,640,000			18,920,955	32,560,955			13,640,000
12. Class 5	15,959,965			(15,000,670)	959,295			15,959,965
13. Class 6								
14. Total Preferred Stock	2,219,638,817	27,224,095	170,304,645	(46,630,387)	2,029,927,880			2,219,638,817
15. Total Bonds and Preferred Stock	46,099,289,274	29,468,888,733	29,601,473,820	(115,619,188)	45,851,084,999			46,099,289,274

(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 $ 2,854,641,489 ; 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	333,066,201	XXX	333,056,339	573,888	104,588

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	136,794,450	2,517,821
2.	Cost of short-term investments acquired	1,251,842,569	3,752,992,720
3.	Accrual of discount	104,784	1,082,170
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	1,055,680,317	3,619,798,261
7.	Deduct amortization of premium	(4,715)	
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)	333,066,201	136,794,450
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	333,066,201	136,794,450

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
Applied	ARES IIIR/IVR CLO CL C 4.7% with 4/16/2021 maturity.CDS CN9220481 ON 5 MUNI CREDITS	1Z	12,631,579	4,105,795	CDS CN9220481 ON 5 MUNI CREDITS	(4,609,994)	04012L-AD-3	ARES IIIR/IVR CLO CL C	12,631,579	8,715,789	1FE
30275#AJ0	SLMA 2003-11 A7 3.8% with 12/15/2038 maturity.CDS CN9220481 ON 5 MUNI CREDITS	1Z	27,238,396	16,882,922	CDS CN9220481 ON 5 MUNI CREDITS	(9,940,868)	78442G-JT-4	SLMA 2003-11 A7	27,238,396	26,823,789	1FE
30275#AK7	CWL 2006-S5 A3 5.8% with 6/25/2035 maturity.CDS CN9297281 ON 5 MUNI CREDITS	1Z	19,866,161	7,735,469	CDS CN9297281 ON 5 MUNI CREDITS	(2,706,420)	126683-AD-3	CWL 2006-S5 A3	19,866,161	10,441,890	2FE
30275#AK7	NAAC 2006-AR2 1A4 6.4% with 8/25/2036 maturity.CDS CN9297281 ON 5 MUNI CREDITS	1Z	10,105,521	8,736,850	CDS CN9297281 ON 5 MUNI CREDITS	(1,376,702)	65536V-AD-9	NAAC 2006-AR2 1A4	10,105,521	10,113,553	1FE
30275#AK7	PHHMC 2007-2 A1 5.9% with 5/18/2037 maturity.CDS CN9297281 ON 5 MUNI CREDITS	1Z	32,561,788	27,344,384	CDS CN9297281 ON 5 MUNI CREDITS	(4,435,980)	69337G-AA-1	PHHMC 2007-2 A1	32,561,788	31,780,364	1FE
30275#AK7	SOCIETE GENERALE 5.9% with 12/31/2049 maturity.CDS CN9297281 ON 5 MUNI CREDITS	1Z	27,813,015	18,918,616	CDS CN9297281 ON 5 MUNI CREDITS	(3,789,042)	83367T-AA-7	SOCIETE GENERALE	27,813,015	22,707,658	P2UZ*
038521A@9	HANESBRANDS INC 8.2% with 12/15/2014 maturity.CDS CS2124168 ON ARAMARK CORP	4Z	3,066,339	2,353,299	CDS CS2124168 ON ARAMARK CORP	(309,201)	410345-AE-2	HANESBRANDS INC	3,066,339	2,662,500	4FE
346091A@0	QWEST COMMUNICATIONS INT 7.5% with 2/15/2014 maturity.CDS CS2126734 ON FOREST OIL CORPORATION	4Z	3,037,871	2,772,040	CDS CS2126734 ON FOREST OIL CORPORATION	(47,960)	749121-BR-9	QWEST COMMUNICATIONS INT	3,037,871	2,820,000	3FE
552078P*2	SERVICE CORP INTL 7.5% with 4/1/2027 maturity.CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3Z	3,000,000	2,208,217	CDS CS2131841 ON LYONDELL CHEMICAL COMPA	(341,783)	817565-BT-0	SERVICE CORP INTL	3,000,000	2,550,000	4FE
370425S@0	NRG ENERGY INC 7.3% with 2/1/2016 maturity.CDS CS2134407 ON GMAC LLC	3Z	3,030,539	2,841,617	CDS CS2134407 ON GMAC LLC	(98,383)	629377-AU-6	NRG ENERGY INC	3,030,539	2,940,000	4FE
52736RC@9	TESORO CORP 6.5% with 6/1/2017 maturity.CDS CS2162564 ON LEVI STRAUSS & CO	4Z	2,954,847	2,537,781	CDS CS2162564 ON LEVI STRAUSS & CO	(147,219)	881609-AT-8	TESORO CORP	2,954,847	2,685,000	3FE
370425T*1	NRG ENERGY INC 7.3% with 2/1/2016 maturity.CDS CS2193288 ON GMAC LLC	3Z	3,093,675	2,827,802	CDS CS2193288 ON GMAC LLC	(173,448)	629377-AU-6	NRG ENERGY INC	3,093,675	3,001,250	4FE
370425T*1	WINDSTREAM CORP 8.6% with 8/1/2016 maturity.CDS CS2193288 ON GMAC LLC	3Z	4,215,459	3,632,252	CDS CS2193288 ON GMAC LLC	(236,342)	97381W-AD-6	WINDSTREAM CORP	4,215,459	3,868,594	3FE
038521B@8	AGFIRST FARM CREDIT BANK 6.5% with 6/29/2049 maturity.CDS CS2193304 ON ARAM 500 09/20/2012	4Z	3,000,000	2,570,001	CDS CS2193304 ON ARAM 500 09/20/2012	(32,466)	00845W-AD-0	AGFIRST FARM CREDIT BANK	3,000,000	2,602,467	P2UZ*
Applied	UGI UTILITIES INC. SERIES B 5.7% with 9/30/2016 maturity.CDS CS2195846 ON KB HOME	3Z	3,000,000	3,024,379	CDS CS2195846 ON KB HOME	(65,495)	902691-AD-6	UGI UTILITIES INC. SERIES B	3,000,000	3,089,874	1FE
413627B@8	HERITAGE OPERATING SENIOR NOTES 8.5% with 6/30/2011 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	553,035	581,487	CDS CS2198428 ON HARRAHS OPER CO INC	(10,057)	42726#-AA-9	HERITAGE OPERATING SENIOR NOTES	553,035	591,544	2
413627B@8	HOST MARRIOTT LP 7.0% with 8/15/2012 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	4,207,039	4,064,681	CDS CS2198428 ON HARRAHS OPER CO INC	(76,508)	44108E-AW-8	HOST MARRIOTT LP	4,207,039	4,141,188	3FE
413627B@8	IDEARC INC 8.0% with 11/15/2016 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	6,717,559	4,204,416	CDS CS2198428 ON HARRAHS OPER CO INC	(122,163)	451663-AC-2	IDEARC INC	6,717,559	4,326,579	4FE
413627B@8	L-3 COMMUNICATIONS CORP 6.1% with 1/15/2014 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	2,086,657	2,060,933	CDS CS2198428 ON HARRAHS OPER CO INC	(37,947)	502413-AQ-0	L-3 COMMUNICATIONS CORP	2,086,657	2,098,881	3FE

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
413627B@8	SAN PASQUAL CASINO 8.0% with 9/15/2013 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	1,410,116	1,259,086	CDS CS2198428 ON HARRAHS OPER CO INC	(25,644)	799183-AA-6	SAN PASQUAL CASINO	1,410,116	1,284,730	4FE
428040K#5	CITIZENS COMMUNICATIONS 7.1% with 3/15/2019 maturity.CDS CS2198436 ON HERTZ CORP	4Z	2,169,811	1,872,769	CDS CS2198436 ON HERTZ CORP	(25,816)	17453B-AW-1	CITIZENS COMMUNICATIONS	2,169,811	1,898,585	3FE
428040K#5	LAMAR MEDIA CORP 7.2% with 1/1/2013 maturity.CDS CS2198436 ON HERTZ CORP	4Z	2,811,665	2,655,227	CDS CS2198436 ON HERTZ CORP	(33,452)	513075-AG-6	LAMAR MEDIA CORP	2,811,665	2,688,679	3FE
413627B#6	GAMESTOP CORP 8.0% with 10/1/2012 maturity.CDS CS2206080 ON HARRAHS OPER CO INC	3Z	2,877,406	2,958,664	CDS CS2206080 ON HARRAHS OPER CO INC	(49,390)	36293Y-AD-7	GAMESTOP CORP	2,877,406	3,008,054	3FE
413627B#6	L-3 COMMUNICATIONS CORP 7.6% with 6/15/2012 maturity.CDS CS2206080 ON HARRAHS OPER CO INC	3Z	2,141,212	2,169,944	CDS CS2206080 ON HARRAHS OPER CO INC	(36,753)	502413-AJ-6	L-3 COMMUNICATIONS CORP	2,141,212	2,206,697	3FE
58445MB@0	ONEOK PARTNERS LP 6.1% with 10/1/2016 maturity.CDS CS2206106 ON MEDIACOM LLC	4Z	3,077,567	2,956,960	CDS CS2206106 ON MEDIACOM LLC	(76,610)	68268N-AB-9	ONEOK PARTNERS LP	3,077,567	3,033,570	2FE
552953A*2	CVS CAREMARK CORP 6.2% with 6/1/2027 maturity.CDS CS2216329 ON MGM MIRAGE	3Z	2,027,170	2,021,038	CDS CS2216329 ON MGM MIRAGE	(17,417)	126650-BJ-8	CVS CAREMARK CORP	2,027,170	2,038,455	2FE
552953A*2	MATTEL INC 5.6% with 3/15/2013 maturity.CDS CS2216329 ON MGM MIRAGE	3Z	2,948,559	2,918,708	CDS CS2216329 ON MGM MIRAGE	(25,334)	577081-AS-1	MATTEL INC	2,948,559	2,944,042	2FE
34539*FC8	PEMEX PROJ FDG MASTER TR 6.6% with 6/15/2035 maturity.CDS CS2267538 ON FORD MOTOR CREDIT CO	4Z	2,591,865	2,480,221	CDS CS2267538 ON FORD MOTOR CREDIT CO	(106,972)	70645J-BE-1	PEMEX PROJ FDG MASTER TR	2,591,865	2,587,193	2FE
62618#AL4	LEHMAN BROS CAP TR VII 5.8% with 11/29/2049 maturity.CDS CS2275200 ON CITY OF NEW YORK RR40%	1Z	8,333,333	4,704,046	CDS CS2275200 ON CITY OF NEW YORK RR40%	(566,788)	524908-XA-3	LEHMAN BROS CAP TR VII	8,333,333	5,270,833	P2UZ*
62618#AL4	NORTHGROUP PFD CAP CORP 6.3% with 1/29/2049 maturity.CDS CS2275200 ON CITY OF NEW YORK RR40%	1Z	16,666,667	11,263,091	CDS CS2275200 ON CITY OF NEW YORK RR40%	(1,133,575)	66644P-AA-5	NORTHGROUP PFD CAP CORP	16,666,667	12,396,667	P2UZ*
Applied	PLAINS EXPLORATION & PRO 7.0% with 3/15/2017 maturity.CDS CS2290563 ON FORD MOTOR CREDIT CO	4Z	4,003,156	3,690,263	CDS CS2290563 ON FORD MOTOR CREDIT CO	(149,737)	726505-AC-4	PLAINS EXPLORATION & PRO	4,003,156	3,840,000	4FE
Applied	CINTAS CORPORATION NO. 2 6.1% with 12/1/2017 maturity.CDS CS2300800 ON KB HOME	3Z	5,994,023	6,167,991	CDS CS2300800 ON KB HOME	(36,957)	17252M-AH-3	CINTAS CORPORATION NO. 2	5,994,023	6,204,948	1FE
Applied	HBOS PLC 6.6% with 5/29/2049 maturity.CDS CS2300826 ON UNITED RENTALS -NORTH A	4Z	5,000,000	3,540,138	CDS CS2300826 ON UNITED RENTALS - NORTH A	(32,137)	42205M-AC-0	HBOS PLC	5,000,000	3,572,275	P2UZ*
Applied	SOUTHWESTERN ENERGY CO 7.5% with 2/1/2018 maturity.CDS CS2303374 ON BOYD GAMING CORP	4Z	3,000,000	3,057,276	CDS CS2303374 ON BOYD GAMING CORP	(47,724)	845467-AD-1	SOUTHWESTERN ENERGY CO	3,000,000	3,105,000	3FE
Applied	CWL 2007-S2 A6 5.7% with 5/25/2037 maturity.CDS CS2305932 ON FIRST DATA CORPORATION	5Z	5,999,716	4,464,718	CDS CS2305932 ON FIRST DATA CORPORATION	(74,766)	12670B-AF-6	CWL 2007-S2 A6	5,999,716	4,539,484	1FE
Applied	KIMBERLY-CLARK 6.1% with 8/1/2017 maturity.CDS CS2311047 ON MGM MIRAGE	3Z	5,234,912	5,390,057	CDS CS2311047 ON MGM MIRAGE	(13,173)	494368-BB-8	KIMBERLY-CLARK	5,234,912	5,403,230	1FE
Applied	REPUBLIC OF TURKEY 7.2% with 3/5/2038 maturity.CDS CS2346886 ON SOUTH AFRICA GOVERNMEN	2Z	4,813,195	4,719,185	CDS CS2346886 ON SOUTH AFRICA GOVERNMEN	(18,315)	900123-BB-5	REPUBLIC OF TURKEY	4,813,195	4,737,500	3FE
Applied	REPUBLIC OF TURKEY 7.2% with 3/5/2038 maturity.CDS CS2346894 ON SOUTH AFRICA GOVERNMEN	2Z	4,813,195	4,730,282	CDS CS2346894 ON SOUTH AFRICA GOVERNMEN	(7,218)	900123-BB-5	REPUBLIC OF TURKEY	4,813,195	4,737,500	3FE
Applied	ZFS FINANCE USA TRUST I 6.5% with 5/9/2037 maturity.CDS CS2354567 ON SOUTH AFRICA GOVERNMEN	2Z	5,000,000	4,520,508	CDS CS2354567 ON SOUTH AFRICA GOVERNMEN	8,328	98877C-AA-5	ZFS FINANCE USA TRUST I	5,000,000	4,512,180	RP3UZ*

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
Applied	WASH MUTUAL PFD FDG II 6.9% with 12/31/2049 maturity.CDS CS2359681 ON UNITED MEXICAN STATES	2Z	2,700,000	2,771,216	CDS CS2359681 ON UNITED MEXICAN STATES	71,216	93935R-AA-3	WASH MUTUAL PFD FDG II	2,700,000	2,700,000	P4UZ*
Applied	CBG FLORIDA REIT CORP 7.1% with 2/15/2049 maturity.CDS CS2359699 ON FEDERATIVE REPUBLIC OF	3Z	2,836,985	2,878,812	CDS CS2359699 ON FEDERATIVE REPUBLIC OF	41,827	12480W-AA-1	CBG FLORIDA REIT CORP	2,836,985	2,836,985	P4UZ*
14040HA*6	TTX CO 5% SR UNSEC NTS 5.0% with 4/1/2012 maturity.CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	2Z	4,976,268	4,984,450	CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	(335,060)	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4,976,268	5,319,510	2FE
94106LD*7	JOHNSON MATTHEY PLC -2006 TRANSACTION 7-YR FIXED 5.5% with 12/13/2013 maturity.CDS SP1500U34 ON WASTE MANAGEMENT INC	2Z	5,000,000	5,168,315	CDS SP1500U34 ON WASTE MANAGEMENT INC	1,458	479142-B@-9	JOHNSON MATTHEY PLC -2006 TRANSACTION 7-YR FIXED	5,000,000	5,166,858	1
244217B@3	IIRSA NORTE FINANCE LIMITED -PERU SEN SEC DUE 2024 8.7% with 5/30/2024 maturity.CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	1Z	5,000,000	5,535,047	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	(27,453)	451738-AA-6	IIRSA NORTE FINANCE LIMITED -PERU SEN SEC DUE 2024	5,000,000	5,562,500	3FE
30275#AD3	AEGIS GROUP PLC SER A SR UNSEC NTS 5.2% with 7/28/2012 maturity. CDS SPF401A57 ON 5 MUNI CREDITS	1Z	10,000,000	9,452,914	CDS SPF401A57 ON 5 MUNI CREDITS	(372,548)	00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	10,000,000	9,825,462	2
701094B@2	CWL 2005-11 AF5A 5.4% with 2/25/2036 maturity.CDS SPG4023G8 ON PARKER HANNIFIN CORP	1Z	9,999,613	8,291,906	CDS SPG4023G8 ON PARKER HANNIFIN CORP	(39,607)	126670-CK-2	CWL 2005-11 AF5A	9,999,613	8,331,513	1FE
837004D*8	NATIONAL CAPITAL TRST II 5.4% with 12/29/2049 maturity.CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	1Z	5,983,911	5,285,646	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	(10,867)	635192-AA-5	NATIONAL CAPITAL TRST II	5,983,911	5,296,513	P2UZ*
205887X@6	CTCDO 2005-3A A2 5.1% with 6/25/2035 maturity.CDS SPG4025N1 ON CONAGRA FOODS INC	2Z	9,856,335	9,425,236	CDS SPG4025N1 ON CONAGRA FOODS INC	11,173	22943E-AB-9	CTCDO 2005-3A A2	9,856,335	9,414,063	1FE
369622@R7	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	1Z	10,052,914	10,037,688	CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	(155,612)	90331H-KP-7	US BANK NA	10,052,914	10,193,300	1FE
30275#AF8	SHEBOYGAN POWER -WI PWR & LT LEASE 2005 LEASE 5.0% with 6/15/2025 maturity.CDS SPH300L81 ON CVXUPSCLXADM	1Z	15,000,000	13,439,924	CDS SPH300L81 ON CVXUPSCLXADM	(692,437)	82101#-AA-0	SHEBOYGAN POWER -WI PWR & LT LEASE 2005 LEASE	15,000,000	14,132,361	1
370334E@9	PRINCIPAL LIFE GLOBAL 5.2% with 1/15/2013 maturity.CDS SPH300MI8 ON GENERAL MILLS INC	2Z	10,251,657	10,184,977	CDS SPH300MI8 ON GENERAL MILLS INC	(9,723)	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,251,657	10,194,700	1FE
867229B#2	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPH4014W3 ON SUNCOR ENERGY INC.	1Z	5,000,000	5,026,095	CDS SPH4014W3 ON SUNCOR ENERGY INC.	(15,166)	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	5,041,261	1
294549C*9	BSCMS 2005-T20 A3 5.1% with 10/12/2042 maturity.CDS SPH4026I0 ON EQUITABLE RESOURCES INC	1Z	10,016,190	9,669,843	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	(110,568)	07387B-CJ-0	BSCMS 2005-T20 A3	10,016,190	9,780,411	1FE
30275#AB7	PRINCIPAL LIFE INC FNDG 5.1% with 4/15/2014 maturity.CDS SPI2014A4 ON CATDDGDGEIBM	1Z	14,983,090	14,724,847	CDS SPI2014A4 ON CATDDGDGEIBM	(328,118)	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,983,090	15,052,965	1FE
30275#AE1	SASKFERCO PRODUCTS INC 2015 5.5% with 9/28/2015 maturity.CDS SPI2014S5 ON SOBHIBDXTJXCOST	1Z	15,000,000	14,794,000	CDS SPI2014S5 ON SOBHIBDXTJXCOST	(291,583)	C8188#-AA-8	SASKFERCO PRODUCTS INC 2015	15,000,000	15,085,583	3
80851#AC2	LEHMAN BROTHERS HOLDINGS 4.8% with 3/13/2014 maturity.CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	4,969,646	4,314,062	CDS SPJ3IG9G1 ON SCHWAB CHARLES	(30,903)	52517P-VV-0	LEHMAN BROTHERS HOLDINGS	4,969,646	4,344,965	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 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
459200F@5	ALLIED CAPITAL CORP. SER A SR NTS 6.1% with 10/13/2010 maturity.CDS SPJ600LG4 ON IBM CORP	1	10,000,000	10,106,441	CDS SPJ600LG4 ON IBM CORP	11,000	01903#-AR-3	ALLIED CAPITAL CORP. SER A SR NTS	10,000,000	10,095,441	2
573284A*7	MIDWEST ISO SR NTS 3.6% with 10/7/2009 maturity.CDS SPJ600M40 ON MARTIN MAR MTLS	2Z	5,000,000	4,957,296	CDS SPJ600M40 ON MARTIN MAR MTLS	(52,583)	598326-A#-3	MIDWEST ISO SR NTS	5,000,000	5,009,879	1
126408G#4	LEND LEASE -US CAPITAL INC. SER A GTD SR NTS 5.4% with 10/12/2012 maturity.CDS SPJ600MG3 ON CSX CORP	2	5,000,000	4,955,992	CDS SPJ600MG3 ON CSX CORP	14,845	52605#-AA-4	LEND LEASE -US CAPITAL INC. SER A GTD SR NTS	5,000,000	4,941,147	2FE
929160B*9	COUNTRYWIDE FINANCIAL 4.0% with 3/22/2011 maturity.CDS SPJ600N98 ON VULCAN MATERIALS	1	4,824,798	4,401,652	CDS SPJ600N98 ON VULCAN MATERIALS	(57,588)	22237L-PA-4	COUNTRYWIDE FINANCIAL	4,824,798	4,459,240	2FE
037411C*4	MSC 2003-T11 A4 5.1% with 6/13/2041 maturity.CDS SPJ6000K2 ON APACHE CORP	1Z	5,010,229	4,825,190	CDS SPJ6000K2 ON APACHE CORP	(14,202)	61746W-H2-9	MSC 2003-T11 A4	5,010,229	4,839,393	1FE
30275#AA9	RREEF AMERICA REIT II SER. A SR NTS 5.0% with 6/13/2015 maturity.CDS SPK4015X6 ON 5 MUNI CREDITS	1Z	10,000,000	8,422,950	CDS SPK4015X6 ON 5 MUNI CREDITS	(437,260)	74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS	10,000,000	8,860,210	1
30275#AC5	CWL 2005-11 AF6 5.0% with 2/25/2036 maturity.CDS SPK4015Y4 ON PXPGAPAEDAIG	1Z	14,999,971	12,723,293	CDS SPK4015Y4 ON PXPGAPAEDAIG	(740,155)	126670-CL-0	CWL 2005-11 AF6	14,999,971	13,463,448	1FE
039483E*9	TENN VALLEY AUTHORITY 4.7% with 8/1/2013 maturity.CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	1	4,929,487	5,319,445	CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	(2,225)	880591-DW-9	TENN VALLEY AUTHORITY	4,929,487	5,321,670	1
548661C@4	PEPSIAMERICAS INC 4.5% with 3/15/2013 maturity.CDS SPK600EK1 ON LOWES COMPANIES	1	4,943,706	5,044,767	CDS SPK600EK1 ON LOWES COMPANIES	(6,248)	71343X-AD-6	PEPSIAMERICAS INC	4,943,706	5,051,015	1FE
354613B#7	KIMBERLY-CLARK CORP 5.0% with 8/15/2013 maturity.CDS SPK600FD6 ON FRANKLIN RES INC	1	4,992,454	5,230,767	CDS SPK600FD6 ON FRANKLIN RES INC	6,387	494368-AX-1	KIMBERLY-CLARK CORP	4,992,454	5,224,380	1FE
574599C#1	OAK HILL CREDIT PARTNERS IV LTD. COMBO NOTE 7.8% with 5/17/2021 maturity.CDS SPM401X05 ON MASCO CORP	2Z	4,951,848	2,621,802	CDS SPM401X05 ON MASCO CORP	(289,198)	67134B-AD-5	OAK HILL CREDIT PARTNERS IV LTD. COMBO NOTE	4,951,848	2,911,000	2FE
438516A*7	FULBA 1998-C2 B 6.6% with 11/18/2035 maturity.CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	1	5,055,598	5,015,230	CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	5,048	337367-AC-0	FULBA 1998-C2 B	5,055,598	5,010,183	1FE
80851#AB4	AMERICAN TRANSMISSION CO. SR NTS 7.1% with 3/15/2011 maturity.CDS SPO100HJ8 ON SCHWAB CHARLES	1	5,253,757	5,417,863	CDS SPO100HJ8 ON SCHWAB CHARLES	(24,622)	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,253,757	5,442,485	1FE
037411A#2	LBUBS 2004-C1 A4 4.5% with 1/15/2031 maturity.CDS SPO100HP4 ON APACHE CORP	1	4,828,200	4,801,082	CDS SPO100HP4 ON APACHE CORP	(9,550)	52108H-YK-4	LBUBS 2004-C1 A4	4,828,200	4,810,632	1FE
717880A*9	MET LIFE GLOBAL FUNDING 4.5% with 5/5/2010 maturity.CDS SPO100WP7 ON 5 MUNI CREDITS	1Z	14,980,719	14,772,700	CDS SPO100WP7 ON 5 MUNI CREDITS	(602,390)	59217E-AQ-7	MET LIFE GLOBAL FUNDING	14,980,719	15,375,090	1FE
925524A*1	FULBA 1998-C2 B 6.6% with 11/18/2035 maturity.CDS SPQ400ER5 ON VIACOM INC	2	5,055,598	4,987,464	CDS SPQ400ER5 ON VIACOM INC	(22,719)	337367-AC-0	FULBA 1998-C2 B	5,055,598	5,010,183	1FE
14911RA@8	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	1	10,000,000	10,082,193	CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	(329)	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	10,082,522	1
867229B@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPQ400NL8 ON SUNCOR ENERGY INC	1Z	5,000,000	4,853,447	CDS SPQ400NL8 ON SUNCOR ENERGY INC	(1,896)	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,855,344	1

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
20825CA*5	ANGLO IRISH BANK CORP. SUB NTS SER A 4.7% with 9/29/2015 maturity.CDS SPS500V67 ON CONOCO PHILLIPS	1Z	10,000,000	9,860,511	CDS SPS500V67 ON CONOCO PHILLIPS	(89,487)	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	9,949,998	1
94106LA@8	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPS5013Q2 ON WASTE MANAGEMENT INC	2Z	5,026,457	5,055,608	CDS SPS5013Q2 ON WASTE MANAGEMENT INC	(41,042)	90331H-KP-7	US BANK NA	5,026,457	5,096,650	1FE
573284A@5	CWL 2005-11 AF5A 5.4% with 2/25/2036 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1Z	4,411,594	3,606,811	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	(68,857)	126670-CK-2	CWL 2005-11 AF5A	4,411,594	3,675,668	1FE
573284A@5	MERCANTILE BANKSHARES 4.6% with 4/15/2013 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1Z	5,648,415	5,554,380	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	(88,161)	587405-AB-7	MERCANTILE BANKSHARES	5,648,415	5,642,542	1FE
9999999 - Totals			554,632,487	475,544,977	XXX	(35,832,631)	XXX	XXX	554,632,487	511,377,608	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	57	531,896,586							57	531,896,586
2. Add: Opened or Acquired Transactions	38	100,202,518							38	100,202,518
3. Add: Increases in Replicated Asset Statement Value	XXX	4,648,568	XXX		XXX		XXX		XXX	4,648,568
4. Less: Closed or Disposed of Transactions	17	71,371,008							17	71,371,008
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	10,744,177	XXX		XXX		XXX		XXX	10,744,177
7. Ending Inventory	78	554,632,487							78	554,632,487

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	200,995,259	619,512,067
2.	Cost of cash equivalents acquired	26,146,693,730	61,255,634,392
3.	Accrual of discount	9,395,408	42,642,557
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(74)	(3,846)
6.	Deduct consideration received on disposals	23,835,504,318	61,716,789,911
7.	Deduct amortization of premium	4,715	
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)	2,521,575,289	200,995,259
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,521,575,289	200,995,259

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123152	PHOENIX	AZ		01/31/2008	5.920	3,500,000		5,240,000
123144	TEMPE	AZ		01/15/2008	5.510	5,000,000		15,500,000
123154	SAN MARCOS	CA		03/19/2008	5.970	3,300,000		5,555,271
123140	PACOINA	CA		01/24/2008	5.950	4,900,000		8,100,000
123137	RIVERSIDE	CA		01/10/2008	5.860	3,600,000		6,710,000
123133	VISTA	CA		01/24/2008	5.700	15,300,000		28,000,000
123136	HOCKESSIN	DE		02/11/2008	5.865	17,000,000		39,314,496
123139	TAMPA	FL		01/15/2008	5.760	7,750,000		13,700,000
123128	LENEXA	KS		01/15/2008	6.280	6,800,000		10,400,000
123145	BOSTON	MA		02/14/2008	6.100	52,000,000		80,100,000
123157	FOREST LAKE	MN		02/29/2008	5.860	8,500,000		14,480,000
123151	SHREWSBURY	NJ		02/13/2008	6.380	12,400,000		16,600,000
123141	BRANCHBURG	NJ		02/05/2008	6.270	7,500,000		10,450,000
123159	RENO	NV		03/14/2008	6.120	80,000,000		116,021,567
123127	VAILS GATE	NY		03/17/2008	6.400	2,700,000		10,200,000
123149	WESTBURY	NY		02/28/2008	6.170	12,100,000		17,700,000
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008	6.400	9,850,000		15,700,000
123097	VALLEY VIEW	OH		01/22/2008	6.160	7,000,000		11,500,000
123161	PHILADELPHIA	PA		03/31/2008	5.800	9,000,000		15,500,000
123130	OGDEN	UT		03/13/2008	6.200	17,000,000		23,600,000
123146	LAYTON	UT		02/22/2008	5.890	7,000,000		11,800,000
123169	ALEXANDRIA CITY	VA		03/31/2008	6.430	12,750,000		18,900,000
122020	HANOVER	MD		02/29/2008	6.930	4,377,483		48,130,000
122504	SEATTLE	WA		02/29/2008	4.600	26,650,000		48,060,000
123153	FAIRFAX	VA		02/29/2008	6.080	7,500,000		15,303,521
0599999. Mortgages in good standing - Commercial mortgages-all other						343,477,483		606,564,855
0899999. Total Mortgages in good standing						343,477,483		606,564,855
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						343,477,483		606,564,855

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121617	DENVER	CO		04/30/1998	02/01/2008	1,551,217							1,545,902	1,545,902			
122222	BUFFALO GROVE	IL		01/21/2003	02/01/2008	3,413,107		1,063			1,063		3,392,933	3,392,933			
121251	STATEN ISLAND	NY		02/25/1993	02/27/2008	143,353							71,938	71,938			
122528	PLANO	TX		09/30/2004	03/31/2008	5,939,238		8,759			8,759		6,000,000	6,052,003		52,003	52,003
121120	DESOTO	TX		04/26/1991	02/28/2008	158,920							53,406	53,406			
121203	DESOTO	TX		03/01/1993	02/28/2008	64,495							21,674	21,674			
122253	ALEXANDRIA	VA		02/20/2003	02/29/2008	20,611,201							20,520,672	20,520,672			
0199999. Mortgages closed by repayment						31,881,531		9,822			9,822		31,606,525	31,658,528		52,003	52,003
													39,080,465				
0299999. Mortgages with partial repayments													39,080,465				
122648	LANCASTER	CA		07/28/2005	02/29/2008	2,179,090							2,139,635	2,139,635			
122763	VICTORVILLE	CA		06/15/2006	02/29/2008	6,653,526							6,598,647	6,598,647			
122835	SAN DIEGO	CA		08/17/2006	02/29/2008	7,307,914							7,274,147	7,274,147			
122954	CERRITOS	CA		04/26/2007	02/29/2008	3,960,993							3,949,581	3,949,581			
122979	PENSACOLA	FL		06/27/2007	02/29/2008	10,419,558							10,386,847	10,386,847			

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123037	LOMBARD	IL		07/10/2007	02/29/2008	19,000,000							19,000,000	19,000,000			
123032	ROCKVILLE	MD		07/24/2007	02/29/2008	8,881,250							8,881,250	8,881,250			
123065	BALTIMORE	MD		09/25/2007	02/29/2008	13,462,764							13,425,135	13,425,135			
123089	ANNAPOLIS	MD		12/26/2007	02/29/2008	7,500,000							7,500,000	7,500,000			
122223	EDINA	MN		12/18/2002	02/29/2008	4,193,937							4,113,567	4,113,567			
123054	BLAINE	MN		12/21/2007	02/29/2008	4,700,000							4,690,090	4,690,090			
122997	MORRISTOWN	NJ		06/04/2007	02/29/2008	8,475,000							8,475,000	8,475,000			
122430	FREEHOLD	NJ		09/21/2004	02/29/2008	5,694,490							2,829,837	2,829,837			
122457	MIDDLETOWN	NJ		04/29/2005	02/29/2008	5,532,234							2,383,251	2,383,251			
122423	WHITESTONE	NY		06/09/2004	02/29/2008	4,317,229							4,280,700	4,280,700			
122981	EDGEWOOD	NY		05/23/2007	02/29/2008	8,852,801							8,809,850	8,809,850			
122970	EDGEWOOD	NY		05/23/2007	02/29/2008	7,641,856							7,537,452	7,537,452			
122440	DAYTON	OH		12/01/2004	02/29/2008	3,575,322							3,496,997	3,496,997			
122949	LAKE OSWEGO	OR		04/26/2007	02/29/2008	6,451,626							6,437,506	6,437,506			
123046	ALLENTOWN	PA		11/13/2007	02/29/2008	5,900,000							5,900,000	5,900,000			
122770	MAGNA	UT		03/01/2006	02/29/2008	8,112,125							8,093,213	8,093,213			
122643	WILLIAMSBURG	VA		01/19/2006	02/29/2008	9,625,554							4,770,834	4,770,834			
122849	BELLEVUE	WA		09/01/2006	02/29/2008	11,775,000							11,775,000	11,775,000			
123027	MADISON	WI		08/08/2007	02/29/2008	8,963,973							8,939,627	8,939,627			
122526	MADISON	WI		11/03/2004	02/29/2008	6,333,872							6,326,904	6,326,904			
0399999. Mortgages disposed						189,510,114							178,015,070	178,015,070			
0499999. Mortgages transferred																	
0599999 - Totals						221,391,645		9,822			9,822		248,702,060	209,673,598		52,003	52,003

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									
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	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	SPRINGFIELD	MA	Babson Capital Mgr		08/31/2006			432,738		5,401,693	3.700
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	Capmark Financial		12/13/2006			2,365,518		3,419,932	2.000
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND III LLC	IRVING	TX	CENTERLINE CAPITAL		08/20/2007			2,000,000			4.210
000000-00-0	CENTERLINE HY FUND III A	IRVING	TX	CENTERLINE CAPITAL		02/29/2008		12,000,000				3.750
000000-00-0	HARTFORD MEZZANINE INVESTORS I LLC	HARTFORD	CT	HIMCO & Key		01/22/2007			1,034,456		1,344,540	4.000
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL DUE 2024	MIAMI	FL	DIRECT		01/01/2008		3,740,800				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								15,740,800	5,832,712		10,166,165	XXX
000000-00-0	ALLBRIDGE INVESTMENTS FUND	CHICAGO	IL	Allied Capital Corp		12/20/2007			6,509,942		11,272,855	11.430
000000-00-0	COP INTERMEDIATE II LP	STAMFORD	CT	H/2 Secured Credit P		06/19/2007			3,799,463			48.750
000000-00-0	CRESS A -CENTERLINE SPEC SIT	IRVING	TX	CENTERLINE CAPITAL		01/18/2008		10,850,998			1,649,002	12.500
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								10,850,998	10,309,405		12,921,857	XXX
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC Interm Funding M	RP4A	05/21/2004			56,250		4,344,420	8.330
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital	RP5A	09/03/2004			1,747,525		4,703,703	5.000
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Cptl Ptrs	RP5A	01/13/2005			439,560		7,227,473	2.690
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	MINNEAPOLIS	MN	Northstar Capital L	RP4AZ	11/28/2007			799,663		22,198,335	4.490
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	Prudential Alt Group	RP5A	04/28/2005			1,561,626		4,286,795	2.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									4,604,624		42,760,726	XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	LONDON	EG	Actis Capital		01/02/2008		437,425			21,062,575	1.090
000000-00-0	AFFINITY ASIA PACIFIC FUND III	HONG KONG	HK	Affinity Equity Part		01/29/2007			366,089		16,114,313	0.690
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs		05/24/2004			6,259		465,093	2.580
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen		05/25/2007			403,837		14,605,381	0.900
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	Apollo Capital		05/11/2006			7,455,811		9,457,584	0.440
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management		01/28/2008		302,634	1,319,682		20,861,250	0.180
000000-00-0	ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	ARCLIGHT PARTNERS		12/16/2003			692,972		1,854,078	0.940
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	Argan Capital		02/12/2007			178,473		3,917,669	2.540
000000-00-0	ASTORG IV	PARIS	FR	Astorg Partners		03/20/2008		33,687			17,029,872	0.960
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	Audax Group		11/30/2006			1,645,049		15,175,443	4.290
000000-00-0	AURIGEN RE CAPITAL LIMITED	TORONTO	ON	EdgeStone		10/01/2007			58,047		10,911,958	2.100
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV LP	NEW YORK	NY	Avenue Capital Group		07/20/2006			390,000		5,347,740	0.260
000000-00-0	BIRCH HILL EQUITY PARTNERS III LP	TORONTO	ON	Birch Hill Equity Pa		03/17/2006			1,637,634		11,980,666	2.560
000000-00-0	BLACKSTONE CAPITAL PTR V	NEW YORK	NY	Blackstone Group		04/18/2007			76,422		2,316,583	0.070
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com		05/04/2007			164,297		20,282,144	0.750
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone		04/18/2006			63,217		7,177,792	1.530
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone		04/18/2006			49,166		6,293,661	1.530
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	Elevation Assoc		12/13/2004			41,717		7,675,318	0.900
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	AB	EnerVest Management		06/22/2007			1,749,247		14,564,378	2.420
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		11/10/2006			743,343		12,992,475	0.150
000000-00-0	ETHOS PE FUND V	ILLOVO JOHANNESBURG	SF	Ethos Equity Ltd.		10/20/2006			891,109		5,065,023	2.340
000000-00-0	FIMI OPPORTUNITY FUND IV	TEL AVIV	IS	FIMI Opportunity LTD		01/07/2008		162,000	243,592		7,694,408	1.650
000000-00-0	FRANCISCO PARTNERS II LP	MENLO PARK	CA	Francisco Partners		07/10/2006			471,000		7,967,750	0.790
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR Golder Rauner		12/01/2006			1,471,611		20,032,267	0.710
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR Golder Rauner		01/19/2001			18,750			0.520
000000-00-0	HURON FUND III LP	DETROIT	MI	Huron Capital Partne		03/28/2008		224,000			10,976,000	4.330
000000-00-0	KOHLBERG INVESTORS V LP	MOUNT KISCO	NY	KOHLBERG & CO		12/28/2004			236,250		2,766,849	2.500
000000-00-0	KOHLBERG INVESTORS VI LP	MOUNT KISCO	NY	KOHLBERG & CO		06/20/2007			746,740		16,014,648	1.880
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG Capital Ptrs		06/08/2005			2,614,619		3,508,699	2.330
000000-00-0	KRG CAPITAL FUND IV LP	DENVER	CO	KRG CAPITAL PTRS		01/04/2008		153,148	443,897		22,302,955	1.250
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Assoc		07/21/2004			1,068,407		1,561,975	2.200
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	Lehman Bros Inv Mgmt		11/17/2004			154,843		2,455,245	1.600
000000-00-0	LEHMAN BROTHERS MERCHANT BKG PTR IV	NEW YORK	NY	Lehman Brothers Merc		10/22/2007			84,055		15,593,118	0.750
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III LP	NEW YORK	NY	LINCOLNSHIRE PTRS		10/01/2004			209,386		4,948,081	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C		08/17/2006			792,067		10,850,601	0.550
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob		07/30/2007			1,650,000		11,850,000	0.480
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	Natural Gas Partners		03/28/2008		774,603			10,060,032	0.270
000000-00-0	NCS ENERGY SERVICES -US LP	ALBERTA	AB	HANCOCK PARTNERS		10/31/2006			261,024			3.000
000000-00-0	OAK HILL CAPITAL PARTNERS II LP	FORT WORTH	TX	Oak Hill Prtnrs		12/28/2004			489,346		3,984,805	1.030
000000-00-0	OAK HILL CAPITAL PARTNERS III	FORT WORTH	TX	Oak Hill Prtnrs		03/11/2008		2,428,643			8,415,288	0.520
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III LP	NEW YORK	NY	Odyssey Prtnrs		08/27/2004			148,417		5,997,939	2.000
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Prtnrs		09/30/2005			517,500		6,123,750	3.460
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	Providence Equity Pa		03/16/2007			1,520,802		16,427,126	0.150
000000-00-0	SILVER LAKE III LP	MENLO PARK	CA	Silver Lake Partners		10/22/2007			436,700		14,182,842	0.190
000000-00-0	STERLING CAPITAL PARTNERS III	BALTIMORE	MD	Sterling Partners		08/13/2007			124,015		12,071,617	1.420
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	TENASKA INC		03/25/2005			45,312		833,751	2.660
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	GR	TFCP III		11/02/2006			958,301		17,325,555	0.340

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									
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	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TPG V	FORT WORTH	TX	Texas Pacific Grp		06/27/2006			2,187,352		2,663,262	0.160
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX LP	NEW YORK	NY	Warburg Pincus		07/26/2005			1,140,000		1,064,000	0.310
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X LP	NEW YORK	NY	Warburg Pincus		10/24/2007			1,518,100		26,905,900	0.180
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners		02/17/2006			219,375		303,524	1.020
1599999. Joint Venture Interests - Common Stock - Unaffiliated								4,516,140	37,703,832		490,032,983	XXX
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	Brazos Partners		03/17/2006			542,267		5,030,217	4.910
000000-00-0	EXCELLERE CAPITAL FUND LP	DENVER	CO	Excellere Partners		03/27/2007			831,297		15,452,571	6.570
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI OPPORTUNITY LTD		10/11/2005			1,501,005		4,099,260	7.440
000000-00-0	LANDMARK EQUITY PARTNERS XII LP	SIMSBURY	CT	Landmark Prtnrs		12/13/2004			70,217		2,296,082	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	Lehman Crossroads Gr		06/27/2005			360,000		4,440,000	16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Prtnrs		06/25/2004			1,418,177		5,460,449	6.010
1699999. Joint Venture Interests - Common Stock - Affiliated									4,722,963		36,778,579	XXX
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	TRANSWESTERN INV		12/20/2005			700,000		2,840,000	2.000
000000-00-0	BLACKSTONE CAPITAL PARTNERS V LP	NEW YORK	NY	Blackstone Group		01/30/2006			193,705		3,508,252	0.080
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group		04/21/2006			663,375		4,492,347	0.430
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	Blackstone Group		09/27/2007			626,477		18,160,311	0.300
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	Cabot Industrial		11/15/2005			660,500		4,061,000	1.930
000000-00-0	CB STRATEGIC PARTNERS IV LP	LOS ANGELES	CA	CB Richard Ellis		12/07/2005			2,225,339			0.980
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CPTL		10/26/2005			833,000		3,068,054	2.780
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty		01/05/2005			467,992		7,014,076	1.870
000000-00-0	KTR INDUSTRIAL FUND II	CONSHOHOCKER	PA	KTR CAPITAL PTRS		12/31/2007			75,000		20,000,000	2.670
000000-00-0	LANDMARK REAL ESTATE FUND V LP	SIMSBURY	CT	Landmark Prtnrs		07/27/2005			1,224,563		6,098,226	4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GP		01/23/1995			2,732			1.150
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GP		10/10/2006			788,113		1,753,268	1.070
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	MORGAN STANLEY RE GP		07/30/2007			1,387,739		5,763,082	0.160
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ Cptl Prtnrs		06/12/2006			358,032		1,982,401	2.200
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004			12,777			1.380
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	ROCKPOINT GROUP		09/29/2005			39,724		2,607,171	0.900
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	ROCKPOINT GROUP		09/28/2007			89,508		23,886,836	1.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		10/19/2006			452,468		6,067,328	2.330
000000-00-0	STARWOOD OPPORTUNITY FUND VII LP	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006			3,000,000		2,250,000	3.750
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	WALTON STREET CAPTL		08/08/2006			1,803,940		2,904,404	1.280
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	WESTBROOK PRTNRS		12/03/2007			2,473,844		15,000,000	1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PRTNRS		05/05/2006			96,957			2.330
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	WESTBROOK PRTNRS		10/01/2004			4,980			2.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated									18,180,765		131,456,756	XXX
3999999. Total - Unaffiliated								20,256,940	66,321,933		674,416,630	XXX
4099999. Total - Affiliated								10,850,998	15,032,368		49,700,436	XXX
4199999 - Totals								31,107,938	81,354,301		724,117,066	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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	ARESS MORTGAGE	IRVING	TX	ARCAP REIT INC	05/31/2006	02/26/2008	416,500	6,145				6,145		422,646	422,646				422,646
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	SPRINGFIELD	MA	Babson Capital Mgr	08/31/2006	01/17/2008	291,155	(1,389)				(1,389)		289,766	289,766				165,416
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE INC	NEW YORK	NY	Guggenheim Prtrs	09/28/2004	01/28/2008	27,509	111				111		27,620	27,620				27,620

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	HARTFORD MEZZANINE INVESTORS I LLC	HARTFORD	CT	HIMCO & Key	01/22/2007	02/14/2008	516,414							516,414	516,414				333,611
000000-00-0	NYLIM -GCR FUND I-2002 LP	NEW YORK	NY	NEW YORK LIFE INV	04/15/2004	03/31/2008	25,695	30				30		25,725	25,725				25,725
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL DUE 2024	MIAMI	FL	DIRECT	01/01/2008	03/10/2008	26,904							26,904	26,904				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							1,304,177	4,897				4,897		1,309,074	1,309,074				975,018
000000-00-0	COP INTERMEDIATE II LP	STAMFORD	CT	H/2 Secured Credit P	06/19/2007	03/07/2008	138,823	(16,042)			16,761	719		139,542	139,542				139,542
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							138,823	(16,042)			16,761	719		139,542	139,542				139,542
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC Interm Funding M	05/21/2004	03/11/2008	196,665	1,928				1,928		198,593	198,593				198,593
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Cptl Ptrs	01/13/2005	01/03/2008	1,696,792	(14,405)				(14,405)		1,682,387	1,682,387				259,984
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	MINNEAPOLIS	MN	Northstar Capital L	11/28/2007	02/28/2008	855,422							855,422	855,422				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	Prudential Alt Group	04/28/2005	03/26/2008	461,252							461,252	461,252				16,647
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							3,210,131	(12,477)				(12,477)		3,197,654	3,197,654				475,224
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A L.P.	LOS ANGELES	CA	Caltius Capital	09/03/2004	03/31/2008													
000000-00-0	H/2 RE MEZZANINE-7 TRANCHE	STAMFORD	CT	COP PARENT GP LLC	04/03/2007	03/26/2008									131,503		131,503	131,503	
1499999. Joint Venture Interests - Other Fixed Income - Affiliated															131,503		131,503	131,503	
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs	05/24/2004	02/15/2008	362,755	(15,237)			67,243	52,006		414,761	414,761				414,761
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen	05/25/2007	02/01/2008	141,370	(21)				(21)		141,349	141,349				138,618
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	Apollo Capital	05/11/2006	01/30/2008	567,143	4,507				4,507		571,650	571,650				3,835
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management	01/28/2008	03/28/2008	83,566							83,566	83,566				
000000-00-0	ARCAP HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP REIT INC	06/28/2004	02/26/2008	261,624	(110,037)				(110,037)		151,588	151,588				151,588
000000-00-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	Centerline Capital	09/05/2002	01/29/2008	81,963	(17,647)				(17,647)		64,316	64,316				64,316
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I LP	BOSTON	MA	ARCLIGHT PARTNERS	10/04/2002	01/23/2008	2,244,293	913,602				913,602		3,157,895	3,157,895				27,190
000000-00-0	ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	ARCLIGHT PARTNERS	12/16/2003	02/29/2008	1,128,928	269,288			70,494	339,782		1,468,700	1,468,700				172,566
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	Argan Capital	02/12/2007	02/13/2008	127,711	1,543				1,543	(1,558)	127,697	127,697				127,697
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	Audax Group	11/30/2006	02/27/2008	310,379							310,379	310,379				43,118
05069#-10-3	AUDAX MEZZANINE FUND L.P.	BOSTON	MA	Audax Group	10/22/2001	02/27/2008	6,506	1,374			17,720	19,094		25,600	25,600				25,600
000000-00-0	BRAIT IV LP	ILLOVO SANDTON	SF	Brait	12/07/2006	03/20/2008	8,586							8,586	8,586				
11440#-10-1	BROOKS HOLDINGS LLC	DOVER	DE	HANCOCK PARTNERS	04/28/2006	01/28/2008	143							143	143				
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	Blackacre Capital	05/06/2004	02/14/2008	721,276	(57,082)				(57,082)		664,194	664,194				664,194
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com	05/04/2007	01/29/2008	2,477	(19)				(19)		2,458	2,458				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	03/20/2008	1,391,582	(77,629)				(77,629)	(418)	1,313,535	1,313,535				266,681
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	03/26/2008	1,128,281	26,618				26,618		1,154,899	1,154,899				17,221
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	Elevation Assoc	12/13/2004	03/13/2008	2,689,959	297,425				297,425		2,987,384	2,987,384				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	AB	EnerVest Management	06/22/2007	03/31/2008	756,767							756,767	756,767				323,148
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR Golder Rauner	12/01/2006	03/21/2008	20,690							20,690	20,690				
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR Golder Rauner	03/27/2000	03/31/2008	183,708	42,450				42,450		226,158	226,158				226,158
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR Golder Rauner	01/19/2001	03/19/2008	46,520	29,679				29,679		76,199	76,199				72,270
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002	03/31/2008	(1,617)							(1,617)	(47,038)		(45,421)	(45,421)	(1,617)
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002	03/31/2008		230,798				230,798		230,798	58,238		(172,560)	(172,560)	230,798
45827@-10-4	INTEGRACOLOR LTD CLASS B LTD PTR INTEREST	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2007	01/15/2008	3,858							3,858	3,858				
000000-00-0	KOHLBERG INVESTORS VI LP	MOUNT KISCO	NY	KOHLBERG & CO	06/20/2007	03/28/2008	109,663							109,663	109,663				13
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG Capital Ptrs	06/08/2005	03/28/2008	234,132	278			2,468	2,746		236,878	236,878				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Assoc	07/21/2004	02/07/2008	9,425	2,049				2,049		11,474	11,474				
000000-00-0	LEXINGTON CAPITAL PARTNERS V	NEW YORK	NY	LEXINGTON PRTNRS	07/01/2003	03/31/2008	317,717	29,080				29,080		346,797	346,797				346,797
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III LP	NEW YORK	NY	LINCOLNSHIRE PTRS	10/01/2004	03/25/2008	82,177	50,795				50,795		132,972	132,972				4,504
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C	08/17/2006	03/20/2008	39,438	1,055			18,112	19,167		58,605	58,605				
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	Natural Gas Partners	03/28/2008	03/28/2008	16,172							16,172	16,172				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III LP	NEW YORK	NY	Odyssey Prtnrs	08/27/2004	02/04/2008	245,444	30,018				30,018		275,462	275,462				
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Prtnrs	09/30/2005	02/29/2008	163,316							163,316	163,316				89,962
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	Providence Equity Pa	03/16/2007	01/25/2008	126,415	(1,167)				(1,167)		125,248	125,248				
000000-00-0	SILVER LAKE III LP	MENLO PARK	CA	Silver Lake Partners	10/22/2007	02/01/2008	95,452							95,452	95,452				
000000-00-0	TENASKA POWER FUND II LP	OMAHA	NE	TENASKA INC	10/15/2007	01/31/2008	2,191,192				141,248	141,248		2,332,440	2,332,440				
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	TENASKA INC	03/25/2005	03/10/2008	2,705,050	(115,525)			125,000	9,475		2,714,525	2,714,525				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							18,604,061	1,536,195			442,285	1,978,480	(1,976)	20,580,557	20,362,576		(217,981)	(217,981)	3,409,418
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCENT/MACH I	05/15/2002	03/27/2008	1,207,160	(857,160)				(857,160)		350,000	350,000				

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	LANDMARK EQUITY PARTNERS XII LP	SIMSBURY	CT	Landmark Prtnrs	12/13/2004	03/28/2008	1,355,888	88,203				88,203		1,444,091	1,444,091				1,444,091
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	Lehman Crossroads Gr	06/27/2005	02/14/2008	217,616	2,723				2,723		220,339	220,339				136,183
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Prtnrs	06/25/2004	03/28/2008	319,171	8,429				8,429		327,600	327,600				153,372
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NE	TENASKA INC	12/13/2006	03/20/2008	28,154							28,154	28,154				
1699999. Joint Venture Interests - Common Stock - Affiliated							3,127,989	(757,805)				(757,805)		2,370,184	2,370,184				1,733,646
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	BOSTON	MA	BEACON PARTNERS	07/25/2006	03/26/2008	9,604,161	(9,604,161)				(9,604,161)							9,604,161
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group	04/21/2006	03/11/2008	52,834	(348)				(348)		52,486	52,486				52,486
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	Cabot Industrial	11/15/2005	03/06/2008	55,683	767				767		56,451	56,451				23,535
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty	01/05/2005	01/31/2008	1,422,813	(44,976)				(44,976)		1,377,837	1,377,837				398,465
000000-00-0	KEYSTONE INDUSTRIAL FUND LP	CONSHOHOCKER	PA	KTR CAPITAL PTRS	10/24/2005	01/04/2008	(1,867)	1,867			38,250	40,117		38,250	38,250				25,461
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GP	10/10/2006	01/31/2008	198,346	(7,872)				(7,872)		190,474	190,474				
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 Cptl Prtnrs	06/12/2006	02/14/2008	355,577							355,577	355,577				208,346
000000-00-0	RLJ URBAN LODGING FUND LP	BETHESDA	MD	RLJ Cptl Prtnrs	04/29/2005	02/28/2008	2,629,350	(48,861)				(48,861)		2,580,489	6,513,938		3,933,450	3,933,450	224,650
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	ROCKPOINT GROUP	09/29/2005	01/30/2008	313,264	4,979				4,979		318,243	318,243				176,855
000000-00-0	STARWOOD OPPORTUNITY FUND VII LP	GREENWICH	CT	STARWOOD CAPITAL	01/10/2006	03/31/2008	3,250,000							3,250,000	3,250,000				
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP	04/15/2005	03/31/2008	12,929,252							12,929,252	12,929,252				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	WESTBROOK PRTNRS	12/03/2007	01/31/2008	804,000							804,000	804,000				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PRTNRS	05/05/2006	02/29/2008	1,419,334	23,729				23,729		1,443,063	1,443,063				347,493
1799999. Joint Venture Interests - Real Estate - Unaffiliated							33,192,844	(9,680,883)			38,250	(9,642,633)		23,550,212	27,483,661		3,933,450	3,933,450	11,061,452
000000-00-0	SUPRESTA	NEW YORK	NY	HANCOCK MEZZ PARTNER	07/15/2004	01/28/2008									3,245		3,245	3,245	
1999999. Joint Venture Interests - Other - Unaffiliated															3,245		3,245	3,245	
00935Q-10-2	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE	07/30/2003	03/11/2008	43,512							43,512	43,512				
00935S-10-8	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE	07/30/2003	03/11/2008	43,510							43,510	43,510				
00935T-10-6	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE	07/30/2003	03/11/2008	43,510							43,510	43,510				
000000-00-0	EAGLE GLOBAL VALUE FUND LP	MINNEAPOLIS	MN	EAGLE CAPITAL MANAGEMENT	07/01/1998	03/01/2006									26,959		26,959	26,959	
3799999. Any Other Class of Assets - Unaffiliated							130,532							130,532	157,491		26,959	26,959	
3999999. Total - Unaffiliated							56,441,745	(8,152,268)			480,535	(7,671,733)	(1,976)	48,768,031	52,513,702		3,745,672	3,745,672	15,921,112
4099999. Total - Affiliated							3,266,812	(773,847)			16,761	(757,086)		2,509,727	2,641,229		131,503	131,503	1,873,188
4199999 - Totals							59,708,557	(8,926,115)			497,296	(8,428,819)	(1,976)	51,277,757	55,154,931		3,877,175	3,877,175	17,794,300

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)
36200C-5U-5	GOVT NATL MTG ASSOC I #597659 08/15/2036		01/29/2008	BARCLAYS BANK		1,319,776	1,269,588	4,355	1
36200F-BL-1	GOVT NATL MTG ASSOC I #599543 07/15/2037		01/29/2008	BARCLAYS BANK		1,454,994	1,399,664	4,802	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483 01/15/2036		01/29/2008	BARCLAYS BANK		759,285	730,411	2,506	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656 08/15/2037		01/29/2008	BARCLAYS BANK		444,678	427,767	1,467	1
36292M-DL-3	GOVT NATL MTG ASSOC I #652707 08/15/2036		01/29/2008	BARCLAYS BANK		1,583,036	1,522,836	5,224	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159 06/15/2036		01/29/2008	BARCLAYS BANK		1,600,404	1,539,544	5,281	1
36294P-BR-3	GOVT NATL MTG ASSOC I #655348 05/15/2036		01/29/2008	BARCLAYS BANK		1,430,229	1,375,841	4,720	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160 07/15/2036		01/29/2008	BARCLAYS BANK		1,539,922	1,481,362	5,082	1
36294Q-C6-6	GOVT NATL MTG ASSOC I #656293 09/15/2037		01/29/2008	BARCLAYS BANK		496,027	477,164	1,637	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362 09/15/2037		01/29/2008	BARCLAYS BANK		1,354,234	1,302,735	4,469	1
36295H-SU-5	GOVT NATL MTG ASSOC I #671131 09/15/2037		01/29/2008	BARCLAYS BANK		55,948	53,820	185	1
36295H-5R-7	GOVT NATL MTG ASSOC I #671456 08/15/2037		01/29/2008	BARCLAYS BANK		1,374,440	1,322,172	4,536	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504 08/15/2037		01/29/2008	BARCLAYS BANK		395,688	380,641	1,306	1
36295J-A4-8	GOVT NATL MTG ASSOC I #671527 09/15/2037		01/29/2008	BARCLAYS BANK		1,492,496	1,435,740	4,925	1
36295J-UK-0	GOVT NATL MTG ASSOC I #672086 08/15/2037		01/29/2008	BARCLAYS BANK		1,634,384	1,572,232	5,394	1
36295J-4E-3	GOVT NATL MTG ASSOC I #672321 09/15/2037		01/29/2008	BARCLAYS BANK		478,658	460,455	1,580	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450 09/15/2037		01/29/2008	BARCLAYS BANK		1,373,500	1,321,269	4,533	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957 11/15/2037		01/29/2008	BARCLAYS BANK		1,683,374	1,619,359	5,555	1
36295Q-YQ-7	GOVT NATL MTG ASSOC I #677619 12/15/2037		01/29/2008	BARCLAYS BANK		319,543	307,391	1,055	1
912828-HH-6	US TREASURY N/B 11/15/2017		01/30/2008	MERRILL LYNCH CAPITAL MARKETS		10,412,500	10,000,000	89,904	1
0399999. Bonds - U.S. Governments						31,203,118	29,999,992	158,515	XXX
105756-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	02/20/2008	Various		11,682,500	11,000,000	59,771	3FE
500630-BP-2	KOREA DEVELOPMENT BANK 01/17/2013	F	01/10/2008	GOLDMAN, SACHS & CO.		4,493,565	4,500,000		1FE
P8055K-VJ-1	REPUBLIC OF ARGENTINA 10/03/2015	F	03/28/2008	MERRILL LYNCH CAPITAL MARKETS		2,295,583	3,000,000	104,417	4FE
P8055K-VW-2	REPUBLIC OF ARGENTINA 09/12/2013	F	01/23/2008	UNION BANK OF SWITZERLAND		3,450,222	4,000,000	105,778	4FE
195325-BJ-3	REPUBLIC OF COLOMBIA 01/27/2017	F	01/08/2008	MERRILL LYNCH CAPITAL MARKETS		10,950,000	10,000,000	344,167	3FE
455780-AY-2	REPUBLIC OF INDONESIA 01/17/2018	F	01/10/2008	BARCLAYS BANK		6,962,620	7,000,000		3FE
455780-AZ-9	REPUBLIC OF INDONESIA 01/17/2038	F	01/10/2008	BARCLAYS BANK		3,000,000	3,000,000		3FE
718286-BD-8	REPUBLIC OF PHILIPPINES 01/15/2032	F	01/29/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,960,000	2,000,000	7,083	3FE
836205-AJ-3	REPUBLIC OF SOUTH AFRICA 06/02/2014	F	02/22/2008	Various		8,428,750	8,000,000	102,917	2FE
836205-AL-8	REPUBLIC OF SOUTH AFRICA 05/30/2022	F	03/07/2008	Various		7,500,500	8,000,000	112,115	2FE
900123-AW-0	REPUBLIC OF TURKEY 02/05/2025	F	02/12/2008	BEAR STEARNS SECURITIES CORP.		5,215,000	5,000,000	10,243	3FE
900123-AY-6	REPUBLIC OF TURKEY 03/17/2036	F	02/12/2008	BARCLAYS BANK		2,872,500	3,000,000	84,792	3FE
900123-BA-7	REPUBLIC OF TURKEY 04/03/2018	F	01/08/2008	CHASE SECURITIES		4,133,600	4,000,000	76,500	3FE
900123-BB-5	REPUBLIC OF TURKEY 03/05/2038	F	03/07/2008	Various		18,289,690	19,000,000	2,819	3FE
760942-AS-1	REPUBLICA ORIENT URUGUAY 03/21/2036	F	02/21/2008	JEFFERIES & COMPANY, INC.		2,070,000	2,000,000	65,660	3FE
91086Q-AR-9	UNITED MEXICAN STATES 01/13/2009	F	01/15/2008	UNION BANK OF SWITZERLAND		3,008,550	3,000,000	1,692	2FE
91086Q-AV-0	UNITED MEXICAN STATES 01/11/2040	F	02/21/2008	Various		10,269,550	10,500,000	51,593	2FE
1099999. Bonds - All Other Governments						106,582,631	107,000,000	1,129,546	XXX
546415-VH-0	LOUISIANA ST G O GULF TAX CRE 07/18/2008		07/13/2006	TRANSFER		49,963,193	50,000,000		1FE
25476A-T6-6	DISTRICT COLUMBIA G O 2001 C 06/01/2026		02/11/2008	BEAR STEARNS SECURITIES CORP.		130,000,000	130,000,000	1,083,832	1FE
2499999. Bonds - Political Subdivisions						179,963,193	180,000,000	1,083,832	XXX
31402Q-6U-0	FED NATL MTG ASSOC #735383 04/01/2035		01/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		28,223,821	28,114,000	42,952	1
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		03/01/2008	SCHEDULED PAY UP		121,667	121,667		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		03/01/2008	SCHEDULED PAY UP		312,886	312,886		1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		03/01/2008	SCHEDULED PAY UP		147,026	147,026		1
31396H-Z9-3	FHR 3116 ZB 02/15/2036		01/01/2008	SCHEDULED PAY UP		13	13		1
31397J-WQ-3	FHR 3349 ZL 07/15/2037		02/01/2008	SCHEDULED PAY UP		43,963	43,963		1
121342-EL-9	BURKE CNTY GA PCR OGLETHORPE 01/01/2016		02/12/2008	GOLDMAN, SACHS & CO.		10,359,432	10,360,000	8,492	1FE
270764-CV-3	EAST BATON ROUGE PARISH LA TA 08/01/2030		02/08/2008	CITIGROUP GLOBAL MARKETS		68,545,202	68,550,000	83,346	1FE
574217-MH-5	MARYLAND HLTH UNIV MARYLND ME 07/01/2023		02/12/2008	DAIN RAUSCHER INCORPORATED		40,975,000	40,975,000	72,770	1FE
68189T-BA-3	OMAHA NE SPL OBLG DOUGLAS CIV 02/01/2026		03/19/2008	DAVIDSON, D.A., & CO.		22,535,000	22,535,000		1FE
704389-AJ-4	PAYNE CNTY OK ECON STUD HSG O 07/01/2037		02/07/2008	BAUM, GEORGE K. & COMPANY		42,000,000	42,000,000	7,172	1FE
662858-FC-8	NORTH TX TWY AUTH DALLAS NO T 01/01/2025		02/12/2008	BEAR STEARNS SECURITIES CORP.		57,205,000	57,205,000	272,740	1FE
882762-BV-8	TEXAS TPK AUTH CENTRAL TX 1ST 08/15/2042		02/08/2008	CITIGROUP GLOBAL MARKETS		120,960,322	120,970,000	138,818	1FE
637432-KV-6	NATIONAL RURAL UTIL COOP CLN 12/15/2023		02/01/2008	BANC AMERICA SECURITIES		1,676,539	1,907,000		1FE
637432-LG-8	NATIONAL RURAL UTIL COOP CLN 12/15/2018		02/01/2008	BANC AMERICA SECURITIES		1,745,038	1,908,000		1FE
637432-LH-6	NATIONAL RURAL UTIL COOP CLN 12/15/2019		02/01/2008	BANC AMERICA SECURITIES		1,727,799	1,907,000		1FE
637432-LJ-2	NATIONAL RURAL UTIL COOP CLN 12/15/2020		02/01/2008	BANC AMERICA SECURITIES		1,718,784	1,908,000		1FE
637432-LK-9	NATIONAL RURAL UTIL COOP CLN 12/15/2021		02/01/2008	BANC AMERICA SECURITIES		1,701,635	1,907,000		1FE
637432-LL-7	NATIONAL RURAL UTIL COOP CLN 12/15/2022		02/01/2008	BANC AMERICA SECURITIES		1,681,101	1,908,000		1FE
3199999. Bonds - Special Revenues						401,680,228	402,779,554	626,290	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)
118230-AG-6	BUCKEYE PARTNERS LP 01/15/2018		01/08/2008	LEHMAN BROTHERS INC.		15,000,000	15,000,000		2FE
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		01/15/2008	WARBURG DILLION READ LLC		1,954,125	1,500,000	2,922	2FE
29250R-AL-0	ENBRIDGE ENERGY PARTNERS 04/15/2018		03/31/2008	HSBC SECURITIES, INC.		9,946,600	10,000,000		2FE
29250R-AM-8	ENBRIDGE ENERGY PARTNERS 04/15/2038		03/31/2008	BANK OF AMERICA		2,742,053	2,750,000		2FE
29273R-AH-2	ENERGY TRANSFER PARTNERS 07/01/2018		03/25/2008	WACHOVIA SECURITIES		19,941,200	20,000,000		2FE
29273R-AJ-8	ENERGY TRANSFER PARTNERS 07/01/2038		03/25/2008	WACHOVIA SECURITIES		2,721,290	2,750,000		2FE
294549-AR-1	EQUITABLE RESRCS 04/01/2018		03/13/2008	BANK OF AMERICA		11,421,915	11,500,000		2FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM L 11/03/2012		02/29/2008	SCHEDULED PAY UP		5,520	5,520		4
494550-AW-6	KINDER MORGAN ENER PART 01/15/2038		02/05/2008	WACHOVIA SECURITIES		1,501,395	1,500,000	7,819	2FE
494550-AY-2	KINDER MORGAN ENER PART 02/15/2018		02/05/2008	WACHOVIA SECURITIES		1,496,865	1,500,000		2FE
990855-9C-4	LONGVIEW POWER, LLC 06 DELAYE 02/28/2014		03/27/2008	GOLDMAN, SACHS & CO.		806,667	806,667		3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		01/25/2008	EXCHANGE		45,000,000	45,000,000	195,390	2FE
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION 07/15/2027		01/25/2008	EXCHANGE		10,000,000	10,000,000	53,468	2FE
698525-AA-0	PANOCHE ENERGY CENTER SENIOR 07/31/2029		01/24/2008	BNP PARIBAS SECURITIES CORP		35,000,000	35,000,000		2FE
90269Q-AQ-2	UGI UTILITIES, INC. (UNITED S 01/15/2018		01/08/2008	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		10,000,000	10,000,000		1FE
3899999. Bonds - Public Utilities						167,537,629	167,312,187	259,598	XXX
003890-AA-8	ACADEMIC FIN CORP SERIES 2005 06/01/2041		01/03/2008	OPPENHEIMER & CO., INC.		1,100,000	1,100,000	3,850	1FE
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		02/01/2008	SCHEDULED PAY UP		10,735	10,735		5
009163-AA-4	AIR PRODUCTS & CHEMICALS 02/01/2013		02/01/2008	GOLDMAN, SACHS & CO.		3,493,770	3,500,000		1FE
025932-AD-6	AMERICAN FINANCIAL GROUP 1.48 06/02/2033		01/23/2008	CITIGROUP GLOBAL MARKETS		1,418,700	3,000,000	6,935	2FE
02666Q-B6-9	AMERICAN HONDA FINANCE 04/02/2013		03/26/2008	BANK OF AMERICA		6,495,970	6,500,000		1FE
053807-AL-7	AVNET INC 2.000000% 03/15/203 03/15/2034		03/25/2008	DEUTSCHE BANK CAPITAL CORP.		10,710,145	9,500,000	4,167	2FE
054303-AT-9	AVON PRODUCTS INC 03/01/2013		02/27/2008	SALOMON SMITH BARNEY		11,483,325	11,500,000		1FE
05950V-AC-4	BACM 2006-6 A3 10/10/2045		02/26/2008	BARCLAYS BANK		19,346,094	20,000,000	83,518	1FE
05952C-AC-4	BACM 2007-5, A3 02/10/2051		01/17/2008	BANK OF AMERICA		25,243,165	25,000,000	85,861	1FE
060505-DP-6	BANK OF AMERICA CORP 12/01/2017		01/23/2008	J. P. MORGAN SECURITIES, INC.		5,176,300	5,000,000	43,125	1FE
06606H-8D-2	BANKBOSTON NA 03/25/2008		12/06/2001	TRANSFER		6,134,028	6,132,000	165,053	1FE
073902-RU-4	BEAR STEARNS CO INC 02/01/2018		01/29/2008	BEAR STEARNS SECURITIES CORP.		3,490,410	3,500,000		2FE
991093-9A-5	BIOMET INC. 03/25/2015		01/04/2008	BANK OF AMERICA		497,500	500,000		4FE
05948K-W5-4	BOAA 2005-11 4A5 12/25/2035		03/01/2008	SCHEDULED PAY UP					1FE
106238-MA-3	BRAZOS HIGHR ED TRUST 1999 06/01/2042		01/17/2008	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	13,750	1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		01/10/2008	BANK OF AMERICA		10,000,000	10,000,000	24,694	1FE
11442#-AA-7	BROOKS PROVISIONS, LLC (HANCO 04/28/2013		12/30/2007	SCHEDULED PAY UP		4,539	4,539		5
07388P-AC-5	BSCMS 2006-PW14, A3 12/11/2038		01/17/2008	DEUTSCHE BANK SECURITIES		24,869,849	24,900,000	79,264	1FE
07388R-AC-1	BSCMS 2007-PW15 A3 02/11/2044		01/16/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		23,952,271	23,860,000	73,892	1FE
119882-9I-1	BUFFETS, INC. DIP PFLC 01/22/2009		02/29/2008	EXCHANGE		47,106	47,106		3Z
119882-9F-7	BUFFETS, INC. DIP TERM LOAN B 01/22/2009		02/29/2008	EXCHANGE		473,650	473,650		3Z
119882-9H-3	BUFFETS, INC. PRE-PETITION PF 11/01/2013		02/29/2008	EXCHANGE		48,653	147,433		5Z
119882-9G-5	BUFFETS, INC. PRE-PETITION TE 11/01/2013		02/29/2008	EXCHANGE		324,285	982,682		5Z
141784-DG-0	CARGILL INC 01/22/2013		01/16/2008	BANK OF AMERICA		13,488,795	13,500,000		1FE
14912L-3S-8	CATERPILLAR FIN SERV CRP 02/08/2013		02/04/2008	BANK OF AMERICA		3,495,485	3,500,000		1FE
14912L-3U-3	CATERPILLAR FIN SERV CRP 04/15/2018		03/19/2008	J. P. MORGAN SECURITIES, INC.		3,491,285	3,500,000		1FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		02/01/2008	DIRECT			18,904		1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		02/01/2008	DIRECT			25,443		1FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		02/01/2008	DIRECT			50,623		1FE
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		02/01/2008	DIRECT			31,541		1FE
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		02/01/2008	DIRECT			67,108		1FE
12513Y-AD-2	CD 2007-CD4 A3 01/01/9999		01/15/2008	SALOMON SMITH BARNEY		20,169,532	20,000,000	49,989	1FE
12514A-AE-1	CD 2007-CD5 A4 11/15/2044		03/06/2008	SALOMON SMITH BARNEY		23,943,358	26,000,000	42,510	1FE
15135#-AZ-5	CENTENNIAL ENERGY HOLDINGS, 06/27/2008		06/23/2005	TRANSFER		7,484,081	7,500,000	47,500	2
17311Q-BG-4	CGCMT 2007-C6 A3 01/01/9999		01/14/2008	SALOMON SMITH BARNEY		25,764,648	25,000,000	63,336	1FE
172895-A@-3	CITATION CORP. PIK TERM LOAN 04/06/2013		12/31/2007	SCHEDULED PAY UP		23,864	23,864		4
172967-EP-2	CITIGROUP INC 03/05/2038		02/27/2008	SALOMON SMITH BARNEY		6,455,930	6,500,000		1FE
189054-AQ-2	CLOROX 03/01/2013		02/27/2008	SALOMON SMITH BARNEY		6,487,260	6,500,000		2FE
19458L-AE-0	COLLEGIATE FUNDING SERV 03/28/2042		01/11/2008	OPPENHEIMER & CO., INC.		10,000,000	10,000,000	28,222	1FE
196777-KA-3	COLORADO STUDENT OBLIG BD AUT 12/01/2034		01/17/2008	DAIN RAUSCHER INCORPORATED		5,000,000	5,000,000		1FE
20030N-AF-8	COMCAST CORP 06/15/2035		02/13/2008	BEAR STEARNS SECURITIES CORP.		4,269,700	5,000,000	50,222	2FE
202795-HU-7	COMMONWEALTH EDISON 03/15/2018		03/19/2008	BARCLAYS BANK		1,497,120	1,500,000		2FE
207746-8N-1	CONNECTICUT ST HSG FIN AUTH 11/15/2016		02/15/2008	GOLDMAN, SACHS & CO.		49,999,585	50,000,000		1Z
210518-CQ-7	CONSUMERS ENERGY COMPANY 09/15/2018		03/10/2008	BARCLAYS BANK		996,170	1,000,000		2FE
22545M-AF-4	CSMC 2006-C4 AM 09/15/2039		03/14/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		26,879,533	33,000,000	90,899	1FE
22545Y-AF-8	CSMC 2007-C2 AM 01/01/9999		01/25/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		9,610,547	10,000,000	45,232	1FE
235851-AF-9	DANAHER CORP 0% 01/22/2021 01/22/2021		01/30/2008	KBC FINANCIAL PRODUCTS USA INC		771,747	700,000		1FE

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990074-9B-4	DAVITA INC. TRANCHE B-1 TERM 10/05/2012		01/08/2008	J. P. MORGAN SECURITIES, INC.		967,500	1,000,000		3FE
991574-9D-8	DEX MEDIA EAST LLC DELAYED DR 10/24/2014		12/17/2007	J. P. MORGAN SECURITIES, INC.		993,750	1,000,000		3FE
25470#-AA-2	DISCOVERY COMM. HLDGS TERM B 05/14/2014		01/08/2008	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		729,375	750,000		3
26442C-AB-0	DUKE ENERGY CAROLINAS 01/15/2038		01/07/2008	J. P. MORGAN SECURITIES, INC.		1,498,950	1,500,000		1FE
26442C-AC-8	DUKE ENERGY CAROLINAS 01/15/2018		01/07/2008	WACHOVIA SECURITIES		1,494,900	1,500,000		1FE
26483E-AD-2	DUN & BRADSTREET CORP 04/01/2013		03/27/2008	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV 06/15/2043		01/04/2008	CITIGROUP GLOBAL MARKETS		12,200,000	12,200,000		1FE
281397-AF-6	EDUCATION LOAN ASSET-BACKED T 02/01/2043		01/08/2008	OPPENHEIMER & CO., INC.		10,000,000	10,000,000	30,738	1FE
281397-AZ-2	EDUCATION LOAN ASSET-BACKED T 08/01/2043		01/08/2008	OPPENHEIMER & CO., INC.		9,000,000	9,000,000	16,635	1FE
281486-AA-8	EDUCATIONAL FUNDING SERVICES 06/01/2041		01/09/2008	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000		1FE
268440-AE-4	EFSI FEDERATED STUDENT FINANC 06/01/2039		02/06/2008	DAIN RAUSCHER INCORPORATED		3,800,000	3,800,000		1FE
291011-AX-2	EMERSON ELECTRIC CO 10/15/2018		01/10/2008	J. P. MORGAN SECURITIES, INC.		14,961,000	15,000,000		1FE
303250-AD-6	FAIR ISAAC CORP 1.500000% 08/ 08/15/2023		01/23/2008	MCMAHAN SECURITIES CO LP		976,250	1,000,000	6,792	1
338915-AJ-0	FLEET FINL GROUP 03/15/2008		03/26/2002	TRANSFER		2,000,120	2,000,000	58,500	1FE
41641#-AF-2	FOREST RESOURCES, LLC (HANCOC 06/30/2012		03/30/2008	SCHEDULED PAY UP		49,473	49,473		5
354613-AD-3	FRANKLIN RESOURCES INC 04/15/2008		05/21/2004	TRANSFER		20,802,653	20,815,000	282,390	1FE
04316#-AC-1	GALLAGHER (ARTHUR J.) & CO. 7 08/03/2014		01/11/2008	EXCHANGE		15,000,000	15,000,000	412,117	2
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.		3,943,960	4,000,000		1FE
370334-BF-0	GENERAL MILLS INC 03/17/2015		03/12/2008	MORGAN STANLEY DEAN WITTER		2,494,350	2,500,000		2FE
38141G-FD-1	GOLDMAN SACHS GROUP INC 10/01/2037		03/05/2008	GREENWICH CAPITAL MARKETS, INC.		3,064,705	3,500,000	103,031	1FE
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM 05/03/2012		02/29/2008	Various		1,315,000	1,500,000		3FE
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT 12/05/2013		03/06/2008	GOLDMAN, SACHS & CO.		1,336,006	1,421,283		3FE
990651-9E-3	GUN HILL ROAD II LLC DRAW 4 05/05/2014		08/29/2006	DEUTSCHE BANK SECURITIES		2,262,089	2,262,089		2Z
990651-9F-0	GUN HILL ROAD II LLC DRAW 5 05/05/2014		08/29/2006	DEUTSCHE BANK SECURITIES		906,316	906,316		2Z
990651-9G-8	GUN HILL ROAD II LLC DRAW 6 05/05/2014		08/29/2006	DEUTSCHE BANK SECURITIES		901,043	901,043		2Z
990651-9H-6	GUN HILL ROAD II LLC DRAW 7 05/05/2014		08/29/2006	DEUTSCHE BANK SECURITIES		1,882,981	1,882,981		2Z
990651-9I-4	GUN HILL ROAD II LLC DRAW 8 05/05/2014		08/29/2006	DEUTSCHE BANK SECURITIES		1,277	1,277		2Z
404132-AB-8	HCC INSURANCE HOLDINGS 1.3000 04/01/2023		01/23/2008	CITIGROUP GLOBAL MARKETS		1,222,570	1,000,000	4,225	1FE
42342@-AA-5	HELM FINANCIAL CORP TERM B (7 07/08/2011		12/28/2007	SCHEDULED PAY UP		11,871	11,871		4
42823#-AA-1	HEWITT ASSOCIATES LLC SR NTS 05/30/2008		05/06/2005	TRANSFER		100,653	100,000	1,800	1
428236-AS-2	HEWLETT-PACKARD CO 03/01/2018		02/25/2008	BANK OF AMERICA		3,497,620	3,500,000		1FE
429827-AC-2	HIGHER EDUCATION FUNDING 01/01/2044		01/15/2008	OPPENHEIMER & CO., INC.		13,200,000	13,200,000	14,936	1FE
437076-AS-1	HOME DEPOT INC 12/16/2036		01/31/2008	MORGAN STANLEY DEAN WITTER		4,192,500	5,000,000	39,983	2FE
438516-AW-6	HONEYWELL INTERNATIONAL 03/01/2013		02/26/2008	BANK OF AMERICA		1,492,050	1,500,000		1FE
441520-AA-1	HOUGHTON INTL 14.25% SR SUB N 12/19/2014		12/31/2007	SCHEDULED PAY UP		809	809		4Z
990347-9A-6	INEOS US FINANCE LLC TERM B2 12/16/2013		09/28/2007	MORGAN STANLEY DEAN WITTER		1,464,432	1,484,848		3FE
990347-9B-4	INEOS US FINANCE LLC TERM C2 12/16/2014		09/28/2007	MORGAN STANLEY DEAN WITTER		1,464,432	1,484,848		3FE
464592-9D-8	ISLE OF CAPRI CASINOS, INC. D 11/30/2013		01/28/2008	CREDIT SUISSE FIRST BOSTON		1,235,294	1,235,294		3FE
465685-AE-5	ITC HOLDINGS CORP 01/31/2018		01/15/2008	LEHMAN BROTHERS INC.		9,959,000	10,000,000		2FE
466313-AC-7	JABIL CIRCUIT INC 03/15/2018		01/11/2008	J. P. MORGAN SECURITIES, INC.		4,998,250	5,000,000		3FE
24422E-QR-3	JOHN DEERE CAPITAL CORP 04/03/2018		03/31/2008	DEUTSCHE BANK SECURITIES		1,744,645	1,750,000		1FE
46625Y-JF-1	JPMCC 2005-CB11 A4 08/12/2037		03/07/2008	BARCLAYS BANK		23,282,228	25,000,000	40,753	1FE
46628F-AM-3	JPMCC 2006-LDP7 AM 04/15/2045		02/22/2008	J. P. MORGAN SECURITIES, INC.		8,533,270	9,488,000	40,260	1FE
46629P-AC-2	JPMCC 2006-LDP9, A3 05/15/2047		03/06/2008	J. P. MORGAN SECURITIES, INC.		21,188,716	24,045,000	35,640	1FE
46629Y-AB-5	JPMCC 2007-CB18 A3 06/12/2047		01/15/2008	BANK OF AMERICA		19,643,204	19,500,000	50,158	1FE
46631B-AD-7	JPMCC 2007-LD11 A3 01/01/9999		01/16/2008	J. P. MORGAN SECURITIES, INC.		10,209,886	9,893,000	33,580	1FE
485134-BK-5	KANSAS CITY PWR & LT CO 03/01/2018		03/06/2008	BANK OF AMERICA		5,000,000	5,000,000		2FE
487836-BA-5	KELLOGG CO 03/06/2013		03/03/2008	BANK OF AMERICA		1,497,195	1,500,000		2FE
48268@-AB-0	KPMG LLP 6.76% SR UNSEC. NTS 06/06/2008		05/10/2001	TRANSFER		5,750,000	5,750,000	61,544	1
501044-CH-2	KROGER CO. 01/15/2020		01/09/2008	SALOMON SMITH BARNEY		6,982,430	7,000,000		2FE
501044-CK-5	KROGER CO. 04/15/2038		03/19/2008	BANK OF AMERICA		1,988,840	2,000,000		2FE
513075-AG-6	LAMAR MEDIA CORP 01/01/2013		01/17/2008	J. P. MORGAN SECURITIES, INC.		2,910,000	3,000,000	13,292	3FE
52108R-AF-9	LBUBS 2006-C4 AM 06/15/2038		01/25/2008	MERRILL LYNCH CAPITAL MARKETS		7,003,828	7,000,000	21,809	1FE
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST 07/15/2031		01/01/2008	VARIOUS		728,228			1Z
55659R-AC-2	MADISON AVENUE CDO II, LIMITE 03/24/2014		03/24/2008	SCHEDULED PAY UP		708,226	708,226		6FE
564759-PS-1	MANUF & TRADERS TRUST CO 12/28/2020		01/01/2008	VARIOUS		12,417,000	12,417,000		1Z
57037@-AA-3	MARK ANDY INC 13% SR SUB NOTE 09/15/2013		03/15/2008	SCHEDULED PAY UP		4,388	4,388		4
577081-AS-1	MATTEL INC 03/15/2013		03/05/2008	BANK OF AMERICA		6,486,675	6,500,000		2FE
5526E2-AA-7	MBNA AMERICA BANK NA 03/15/2008		03/25/2002	TRANSFER		1,479,808	1,480,000	44,955	1FE
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		01/01/2008	Various		1,061,170	1,129,495		5Z
55382*-AA-0	MCNEIL TECHNOLOGIES 14.0% SR. 09/30/2013		12/21/2007	SCHEDULED PAY UP		31,980	31,980		5Z
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2 03/13/2032		03/28/2008	Various		6,068,030	5,500,000		1FE

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606072-GR-1	MISSOURI HIGHER ED 07/01/2032		01/16/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,400,000	5,400,000		1FE
606072-GS-9	MISSOURI HIGHER ED 07/01/2032		01/23/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		9,100,000	9,100,000		1FE
606935-AM-6	MLCFC 2006-1, C 02/12/2039		12/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION				1,337	1FE
60687V-AG-0	MLCFC 2006-3 AM 07/12/2046		01/25/2008	MERRILL LYNCH CAPITAL MARKETS		7,503,496	7,850,000	34,502	1FE
59023B-AC-8	MLMT 2006-C1 A3 05/12/2039		01/14/2008	BEAR STEARNS SECURITIES CORP.		5,156,250	5,000,000	12,983	1FE
59023B-AH-7	MLMT 2006-C1 AJ 05/12/2039		03/25/2008	MERRILL LYNCH CAPITAL MARKETS		2,349,373	2,861,000	12,142	1FE
612130-HC-1	MONTANA HIGHER EDUCATION CORP 12/01/2035		01/23/2008	CITIGROUP GLOBAL MARKETS		1,400,000	1,400,000		1FE
612130-HQ-0	MONTANA HIGHER EDUCATION CORP 12/01/2040		01/18/2008	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		1FE
61744Y-AD-0	MORGAN STANLEY 12/28/2017		01/24/2008	RBC DAIN RAUSCHER		1,514,100	1,500,000	7,685	1FE
617734-AC-2	MORONGO BAND OF MISSION INDIA 03/01/2018		03/26/2008	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000		2FE
61745M-6K-4	MSC 2005-HQ6 AJ 08/13/2042		02/26/2008	MORGAN STANLEY DEAN WITTER		8,532,422	10,000,000	39,457	1FE
61754K-AG-0	MSC 2007-IQ14 AM 01/01/9999		02/22/2008	Various		28,904,579	31,134,000	137,707	1FE
61754J-AF-5	MSC 2007-T27, A4 06/13/2042		02/19/2008	GOLDMAN, SACHS & CO.		9,375,781	10,000,000	32,961	1FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		01/31/2008	SCHEDULED PAY UP		6,392	6,392		5*
626207-HN-7	MUNICIPAL ELEC AUTH GA 01/01/2020		02/06/2008	OPPENHEIMER & CO., INC.		7,150,000	7,150,000		1FE
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		02/01/2008	Various		959,918	1,000,000	2,089	1FE
631103-AB-4	NASDAQ STOCK MARKET INC 2.500 08/15/2013		02/21/2008	J. P. MORGAN SECURITIES, INC.		500,000	500,000		3FE
635405-AW-3	NATIONAL CITY CORP 4.000000% 02/01/2011		02/28/2008	Various		12,067,649	11,500,000	36,889	1FE
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 20 03/31/2024		01/25/2008	BANK OF AMERICA		6,000,000	6,000,000		1FE
637432-KT-1	NATIONAL RURAL UTIL COOP 02/01/2018		01/15/2008	LEHMAN BROTHERS INC.		1,496,655	1,500,000		1FE
640204-AG-8	NEIMAN MARCUS GROUP INC 10/15/2015		02/12/2008	Various		4,915,000	5,000,000	21,000	4FE
645916-V8-7	NEW JERSEY ECONOMIC DEV AUTH 11/01/2011		01/31/2008	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		1FE
647110-DD-4	NEW MEXICO STUDENT LOANS 04/01/2036		02/06/2008	DAIN RAUSCHER INCORPORATED		3,900,000	3,900,000		1FE
665772-CD-9	NORTHERN STATES PWR-MINN 03/01/2018		03/11/2008	BARCLAYS BANK		6,978,720	7,000,000		1FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		12/31/2007	SCHEDULED PAY UP		19,036	19,036		6
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B 08/16/2011		12/31/2007	SCHEDULED PAY UP		153,320	153,320		6
678858-BH-3	OKLAHOMA GAS & ELECTRIC 02/01/2038		01/28/2008	GREENWICH CAPITAL MARKETS, INC.		9,946,100	10,000,000		1FE
698476-DC-9	PANHANDLE TEX SERIES A-3 10/01/2031		02/05/2008	CITIGROUP GLOBAL MARKETS		100,000	100,000		1FE
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST 08/01/2041		01/14/2008	OPPENHEIMER & CO., INC.		8,700,000	8,700,000	18,125	1FE
716578-AA-7	PETROLEUM DEVELOPMENT CO 02/15/2018		02/01/2008	MORGAN STANLEY DEAN WITTER		2,464,300	2,500,000		4FE
744320-AH-5	PRUDENTIAL FINANCIAL INC 3.51 12/15/2037		03/24/2008	Various		11,369,063	12,000,000	73,155	1FE
749121-BV-0	QWEST COMMUNICATIONS INT 02/15/2014		01/24/2008	SALOMON SMITH BARNEY		2,970,000	3,000,000	102,500	3FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. 01/30/2014		12/17/2007	BNP PARIBAS SECURITIES CORP		1,113,750	1,485,000		4FE
75508A-AA-4	RAYONIER TRS HOLDINGS IN 3.75 10/15/2012		01/04/2008	DEUTSCHE BANK CAPITAL CORP.		2,085,060	2,000,000	17,292	2FE
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.75 10/15/2012		03/12/2008	KBC FINANCIAL PRODUCTS USA INC		4,088,420	4,000,000	50,208	2FE
995142-9B-4	RBS ORECK TERM LOAN 02/02/2012		02/29/2008	SCHEDULED PAY UP		12,275	12,275		5FE
769036-AM-6	RIVERSIDE CAL, PENSION OBLIG 06/01/2025		02/07/2008	E.J. DE LA ROSA & CO.		4,500,000	4,500,000		1FE
785583-AC-9	SABINE PASS LNG LP 11/30/2013		02/27/2008	WACHOVIA SECURITIES		2,278,418	2,319,000	43,433	3FE
80589M-AB-8	SCANA CORPORATION 04/01/2020		03/05/2008	WARBURG DILLION READ LLC		4,982,600	5,000,000		2FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/ 06/30/2033		02/28/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		986,250	1,000,000	5,333	2FE
83714R-AT-0	SOUTH CAROLINA STUDENT LOAN 06/01/2033		02/04/2008	DAIN RAUSCHER INCORPORATED		6,250,000	6,250,000		1FE
840555-CJ-3	SOUTH TEXAS HIGHER ED AUTH IN 12/01/2041		01/09/2008	DAIN RAUSCHER INCORPORATED		25,000,000	25,000,000	84,115	1FE
845467-AD-1	SOUTHWESTERN ENERGY CO 02/01/2018		01/11/2008	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000		3FE
790849-AD-5	ST JUDE MEDICAL INC 1.220000% 12/15/2008		01/23/2008	KBC FINANCIAL PRODUCTS USA INC		1,008,750	1,000,000	1,457	2FE
86386M-AC-8	STUDENT LOAN CONSOLIDATION CE 03/01/2042		01/03/2008	OPPENHEIMER & CO., INC.		6,000,000	6,000,000	16,391	1FE
86386M-AT-1	STUDENT LOAN CONSOLIDATION CE 07/01/2042		01/18/2008	OPPENHEIMER & CO., INC.		14,000,000	14,000,000	33,661	1FE
990909-9B-1	SUN HEALTHCARE GROUP, INC. DE 04/19/2014		01/04/2008	CREDIT SUISSE FIRST BOSTON		45,977	45,977		4FE
871829-AL-1	SYSCO CORPORATION 02/12/2018		02/07/2008	GOLDMAN, SACHS & CO.		1,489,650	1,500,000		1Z
87612E-AS-5	TARGET CORP 01/15/2018		01/14/2008	LEHMAN BROTHERS INC.		11,407,310	11,500,000		1FE
87612E-AT-3	TARGET CORP 01/15/2013		01/14/2008	BANK OF AMERICA		9,967,400	10,000,000		1FE
87612E-AU-0	TARGET CORP 01/15/2038		01/14/2008	SALOMON SMITH BARNEY		8,442,030	8,500,000		1FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/1 12/15/2037		02/11/2008	MORGAN STANLEY DEAN WITTER		10,880,750	10,000,000	14,188	2FE
91324P-BH-4	UNITEDHEALTH GROUP INC 02/15/2013		03/25/2008	SALOMON SMITH BARNEY		4,901,500	5,000,000	34,531	2FE
91324P-BK-7	UNITEDHEALTH GROUP INC 02/15/2038		02/04/2008	SALOMON SMITH BARNEY		1,477,125	1,500,000		1FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRS 09/29/2014		11/14/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,403,221	2,577,181		4FE
917546-EN-9	UTAH ST BRD REGENTS STUDENT L 11/01/2027		01/09/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,200,000	2,200,000		1FE
92343V-AK-0	VERIZON COMMUNICATIONS 02/15/2038		02/07/2008	J. P. MORGAN SECURITIES, INC.		4,952,550	5,000,000		1FE
92343V-AL-8	VERIZON COMMUNICATIONS 02/15/2018		02/07/2008	GOLDMAN, SACHS & CO.		10,474,380	10,500,000		1FE
92719U-AB-8	VINACASA CLO CLASS A-2 10/14/2015		03/04/2008	CITICORP SECURITIES		4,750,000	4,750,000		1FE
92719U-AC-6	VINACASA CLO CLASS B 10/14/2015		03/04/2008	CITICORP SECURITIES		3,500,000	3,500,000		1FE
92719U-AD-4	VINACASA CLO CLASS C 10/14/2015		03/04/2008	CITICORP SECURITIES		3,000,000	3,000,000		2FE
92719T-AA-3	VINACASA CLO LTD. CLASS D 10/14/2015		03/04/2008	EXCHANGE			17,500,000		6Z
931142-CK-7	WAL-MART STORES INC 08/15/2037		01/23/2008	LEHMAN BROTHERS INC.		4,030,880	4,000,000	112,667	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)
96332H-CA-5	WHIRLPOOL CORP 03/01/2013		02/25/2008	BANK OF AMERICA		9,977,500	10,000,000		2FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN 01/03/2012		01/11/2008	Various		6,646,602	6,646,602		5FE
977100-AJ-5	WISCONSIN STATE GENERAL REVEN 05/01/2032		01/25/2008	OPPENHEIMER & CO., INC.		9,700,000	9,700,000		1FE
665099-AA-5	NORTHERN CRANE SVC INC (15% S 10/04/2013	C	12/31/2007	SCHEDULED PAY UP		7,946	7,946		5
991095-9B-8	TELESAT CANADA DELAYED DRAW T 10/23/2014	T	01/30/2008	MORGAN STANLEY DEAN WITTER		59,843	59,843		4FE
111013-AG-3	BRITISH SKY BROADCASTING 02/15/2018	F	02/07/2008	BARCLAYS BANK		3,496,115	3,500,000		2FE
11102A-AA-9	BRITISH TELECOM PLC 01/15/2018	F	03/19/2008	Various		1,447,500	1,500,000	26,031	2FE
11102A-AB-7	BRITISH TELECOM PLC 01/15/2013	F	03/19/2008	HSBC SECURITIES, INC.		19,687,600	20,000,000	300,417	2FE
219868-BL-9	CORP ANDINA DE FOMENTO 01/12/2017	F	01/24/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		14,701,050	15,000,000	45,521	1FE
G70464-AB-1	PERU ENHANCED PASS-THRU 05/31/2018	F	02/01/2008	JEFFERIES & COMPANY, INC.		4,110,000	6,000,000		3FE
500472-AA-3	PHILIPS ELECTRONICS NV 03/11/2013	F	03/05/2008	J. P. MORGAN SECURITIES, INC.		9,923,000	10,000,000		1FE
500472-AC-9	PHILIPS ELECTRONICS NV 03/11/2038	F	03/05/2008	SALOMON SMITH BARNEY		3,441,550	3,500,000		1FE
040114-GL-8	REPUBLIC OF ARGENTINA 12/31/2033	F	02/29/2008	SALOMON SMITH BARNEY		8,757,749	9,532,677	41,329	4FE
80281T-AB-4	SANTANDER ISSUANCES 06/20/2016	F	03/12/2008	LEHMAN BROTHERS INC.		3,290,000	3,500,000	49,101	1FE
67109@-AB-3	TECHTRONIC INDUSTRIES CO SER 03/22/2015	F	01/07/2008	VARIOUS		(37,500)			2
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.7500 02/01/2026	F	01/25/2008	J. P. MORGAN SECURITIES, INC.		1,702,092	1,500,000	13,052	2FE
902133-AC-1	TYCO ELECTRONICS GROUP S 10/01/2017	F	01/03/2008	DEUTSCHE BANK SECURITIES		2,092,680	2,000,000	37,481	2FE
929308-AA-2	WPP FINANCE 07/15/2008	F	07/16/1998	TRANSFER		9,998,603	10,000,000	80,208	2FE
4599999. Bonds - Industrial and Miscellaneous						1,156,161,541	1,197,640,102	3,932,852	XXX
6099997. Total - Bonds - Part 3						2,043,128,339	2,084,731,835	7,190,632	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						2,043,128,339	2,084,731,835	7,190,632	XXX
060505-68-2	BANK OF AMERICA CORP		03/14/2008	Various	13,250.000	14,215,082	0.00		P1LFE
172967-59-8	CITIGROUP INC		03/13/2008	Various	251,000.000	13,009,012	0.00		P1LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						27,224,095	XXX		XXX
6599997. Total - Preferred Stocks - Part 3						27,224,095	XXX		XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						27,224,095	XXX		XXX
514936-10-3	LANDAMERICA FINANCIAL GROUP		02/01/2008	MCMAHAN SECURITIES CO LP	40,000.000	2,062,720			L
590188-10-8	MERRILL LYNCH & CO., INC.		03/14/2008	KBC FINANCIAL PRODUCTS USA INC	27,000.000	1,170,450			L
816300-10-7	SELECTIVE INSURANCE GROUP		01/09/2008	CONVERSION	26,314.000	393,597			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						3,626,767	XXX		XXX
053807-10-3	AVNET INC		02/28/2008	Various	180,000.000	6,255,392			L
HOUGHA-LE-E	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		12/19/2007	DIRECT	(399,364.640)				V
478160-10-4	JOHNSON & JOHNSON		01/04/2008	LAZARD FRERES & COMPANY	35,000.000	2,308,971			L
666807-10-2	NORTHROP GRUMMAN CORP		02/28/2008	CONVERSION	158,355.000	11,159,714			L
87163F-10-6	SYNIVERSE HOLDINGS INC		03/17/2008	DISTRIBUTION	12,982.000	235,753			L
VERMTA-LE-E	VERDE REALTY MASTER LP		01/01/2008	VARIOUS	0.000	12,929,252			U
6899999. Common Stocks - Industrial and Miscellaneous						32,889,083	XXX		XXX
02001P-64-6	ALLSTATE LARGE CAP INDEX FUND		03/06/2008	DIRECT	1,250.000	12,500			J
02001P-10-9	ALLSTATE TARGET 2005 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-20-8	ALLSTATE TARGET 2005 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-40-6	ALLSTATE TARGET 2005 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-50-5	ALLSTATE TARGET 2005 RETIREMENT FUND -		03/06/2008	DIRECT	208.400	2,084			J
02001P-60-4	ALLSTATE TARGET 2005 RETIREMENT FUND -		03/06/2008	DIRECT	208.400	2,084			J
02001P-30-7	ALLSTATE TARGET 2005 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-70-3	ALLSTATE TARGET 2010 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-80-2	ALLSTATE TARGET 2010 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-87-7	ALLSTATE TARGET 2010 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-86-9	ALLSTATE TARGET 2010 RETIREMENT FUND -		03/06/2008	DIRECT	208.400	2,084			J
02001P-85-1	ALLSTATE TARGET 2010 RETIREMENT FUND -		03/06/2008	DIRECT	208.400	2,084			J
02001P-88-5	ALLSTATE TARGET 2010 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-84-4	ALLSTATE TARGET 2015 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-83-6	ALLSTATE TARGET 2015 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-81-0	ALLSTATE TARGET 2015 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-79-4	ALLSTATE TARGET 2015 RETIREMENT FUND -		03/06/2008	DIRECT	208.400	2,084			J
02001P-78-6	ALLSTATE TARGET 2015 RETIREMENT FUND -		03/06/2008	DIRECT	208.400	2,084			J
02001P-82-8	ALLSTATE TARGET 2015 RETIREMENT FUND -		03/06/2008	DIRECT	208.300	2,083			J
02001P-77-8	ALLSTATE TARGET 2020 RETIREMENT FUND -		03/06/2008	DIRECT	416.600	4,166			J
02001P-76-0	ALLSTATE TARGET 2020 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J
02001P-75-2	ALLSTATE TARGET 2020 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J

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)
02001P-74-5	ALLSTATE TARGET 2030 RETIREMENT FUND -		03/06/2008	DIRECT	416.600	4,166			J
02001P-73-7	ALLSTATE TARGET 2030 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J
02001P-72-9	ALLSTATE TARGET 2030 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J
02001P-71-1	ALLSTATE TARGET 2040 RETIREMENT FUND -		03/06/2008	DIRECT	416.600	4,166			J
02001P-69-5	ALLSTATE TARGET 2040 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J
02001P-68-7	ALLSTATE TARGET 2040 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J
02001P-67-9	ALLSTATE TARGET 2050 RETIREMENT FUND -		03/06/2008	DIRECT	416.600	4,166			J
02001P-66-1	ALLSTATE TARGET 2050 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J
02001P-65-3	ALLSTATE TARGET 2050 RETIREMENT FUND -		03/06/2008	DIRECT	416.700	4,167			J
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						100,000	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		03/28/2008	DIRECT	128,904,172.240	128,904,172			L
7199999. Money Market Mutual Funds						128,904,172	XXX		XXX
7299997. Total - Common Stocks - Part 3						165,520,022	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						165,520,022	XXX		XXX
7399999. Total - Preferred and Common Stocks						192,744,117	XXX		XXX
7499999 - Totals						2,235,872,455	XXX	7,190,632	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
31359M-DU-4	FANNIE MAE		01/14/2008	UNION BANK OF SWITZERLAND		1,007,539	1,000,000	1,005,803	1,000,695		(73)		(73)		1,000,622		6,917	6,917	10,000	05/15/2008	1
31359M-LS-0	FANNIE MAE		01/14/2008	BARCLAYS BANK		2,145,312	2,000,000	2,047,067	2,028,450		(261)		(261)		2,028,189		117,123	117,123	17,917	11/15/2011	1
31359M-PF-4	FANNIE MAE		01/14/2008	HSBC SECURITIES, INC.		3,118,521	3,000,000	2,947,723	2,965,914		252		252		2,966,166		152,355	152,355	43,750	09/15/2012	1
3134A4-JT-2	FREDDIE MAC		01/14/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,174,124	2,000,000	2,085,636	2,058,930		(508)		(508)		2,058,422		115,702	115,702	57,500	01/15/2012	1
3134A4-UM-4	FREDDIE MAC		01/31/2008	Various		4,174,716	4,000,000	3,858,518	3,896,333		556	4	552		3,896,890		277,826	277,826	90,000	01/15/2014	1
3134A4-UU-6	FREDDIE MAC		01/14/2008	BARCLAYS BANK		1,069,424	1,000,000	1,022,769	1,016,662		(84)		(84)		1,016,578		52,846	52,846	25,000	07/15/2014	1
3134A4-VG-6	FREDDIE MAC		01/14/2008	UNION BANK OF SWITZERLAND		4,217,776	4,020,000	3,943,029	3,956,397		259		259		3,956,656		261,120	261,120	30,764	11/17/2015	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400		03/01/2008	SCHEDULED REDEMPTION		906	906	848	906						906				10	06/15/2008	1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		03/01/2008	SCHEDULED REDEMPTION		1,110	1,110	1,038	1,110						1,110				13	09/15/2008	1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381		03/01/2008	SCHEDULED REDEMPTION		2,464	2,464	2,305	2,458		6		6		2,464				29	06/15/2008	1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748		02/01/2008	SCHEDULED REDEMPTION		330	330	309	329		1		1		330				4	04/15/2008	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		03/01/2008	SCHEDULED REDEMPTION		87	87	88	87		(1)		(1)		87				3	01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		03/01/2008	SCHEDULED REDEMPTION		269	269	261	264		5		5		269				8	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		03/01/2008	SCHEDULED REDEMPTION		89	89	90	89		(1)		(1)		89				3	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		03/01/2008	SCHEDULED REDEMPTION		216	216	214	215		1		1		216				7	06/15/2011	1
362055-M5-1	GOVT NATL MTG ASSOC I #026480		03/01/2008	SCHEDULED REDEMPTION		213	213	220	214		(1)		(1)		213				4	09/15/2008	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		03/01/2008	SCHEDULED REDEMPTION		6	6	7	6						6					09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		03/01/2008	SCHEDULED REDEMPTION		291	291	321	296		(4)		(4)		291				6	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		03/01/2008	SCHEDULED REDEMPTION		247	247	272	254		(7)		(7)		247				5	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		03/01/2008	SCHEDULED REDEMPTION		312	312	344	322		(10)		(10)		312				7	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		03/01/2008	SCHEDULED REDEMPTION		361	361	404	386		(26)		(26)		361				8	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					10/15/2013	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		03/01/2008	SCHEDULED REDEMPTION		168	168	208	198		(30)		(30)		168				4	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		03/01/2008	SCHEDULED REDEMPTION		41	41	44	43		(2)		(2)		41				1	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		03/01/2008	SCHEDULED REDEMPTION		3,054	3,054	3,327	3,278		(224)		(224)		3,054				60	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2008	SCHEDULED REDEMPTION		11,470	11,470	11,916	11,790		(320)		(320)		11,470				251	09/15/2016	1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367		03/01/2008	SCHEDULED REDEMPTION		147	147	153	158		(11)		(11)		147				3	12/15/2019	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		03/01/2008	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		03/01/2008	SCHEDULED REDEMPTION		52	52	62	60		(9)		(9)		52				1	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		03/01/2008	SCHEDULED REDEMPTION		19	19	21	21		(2)		(2)		19					09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		03/01/2008	SCHEDULED REDEMPTION		808	808	885	873		(64)		(64)		808				14	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		03/01/2008	SCHEDULED REDEMPTION		120	120	125	125		(5)		(5)		120				2	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		03/01/2008	SCHEDULED REDEMPTION		141	141	147	146		(5)		(5)		141				3	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		03/01/2008	SCHEDULED REDEMPTION		765	765	755	755		10		10		765				11	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		03/01/2008	SCHEDULED REDEMPTION		13,550	13,550	14,074	13,969		(419)		(419)		13,550				302	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		03/01/2008	SCHEDULED REDEMPTION		39	39	44	44		(5)		(5)		39				1	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		03/01/2008	SCHEDULED REDEMPTION		27	27	27	27						27					02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		03/01/2008	SCHEDULED REDEMPTION		16	16	18	18		(2)		(2)		16					07/15/2017	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		03/01/2008	SCHEDULED REDEMPTION		67	67	74	73		(6)		(6)		67				1	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		03/01/2008	SCHEDULED REDEMPTION		579	579	634	624		(46)		(46)		579				10	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		03/01/2008	SCHEDULED REDEMPTION		768	768	841	829		(61)		(61)		768				14	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		03/01/2008	SCHEDULED REDEMPTION		828	828	907	895		(67)		(67)		828				15	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		03/01/2008	SCHEDULED REDEMPTION		377	377	374	374		2		2		377				7	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		03/01/2008	SCHEDULED REDEMPTION		255	255	279	275		(21)		(21)		255				5	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		03/01/2008	SCHEDULED REDEMPTION		801	801	877	864		(64)		(64)		801				14	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		03/01/2008	SCHEDULED REDEMPTION		1,616	1,616	1,769	1,743		(128)		(128)		1,616				29	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		03/01/2008	SCHEDULED REDEMPTION		140	140	162	165		(25)		(25)		140				3	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		03/01/2008	SCHEDULED REDEMPTION		479	479	524	521		(42)		(42)		479				9	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		03/01/2008	SCHEDULED REDEMPTION		187	187	218	221		(34)		(34)		187				4	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		03/01/2008	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		03/01/2008	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		03/01/2008	SCHEDULED REDEMPTION		349	349	385	379		(30)		(30)		349				7	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		03/01/2008	SCHEDULED REDEMPTION		25	25	27	27		(2)		(2)		25					11/15/2021	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 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)
36218T-B9-8	GOVT NATL MTG ASSOC I #231464		03/01/2008	SCHEDULED REDEMPTION		144	144	139	142		2		2		144				3	03/15/2019	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		03/01/2008	SCHEDULED REDEMPTION		289	289	318	315		(27)		(27)		289				6	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		03/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		03/01/2008	SCHEDULED REDEMPTION		22	22	24	24		(2)		(2)		22					08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		03/01/2008	SCHEDULED REDEMPTION		101	101	111	110		(9)		(9)		101				2	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		03/01/2008	SCHEDULED REDEMPTION		350	350	383	380		(31)		(31)		350				6	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		03/01/2008	SCHEDULED REDEMPTION		156	156	198	191		(35)		(35)		156				3	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		03/01/2008	SCHEDULED REDEMPTION		204	204	213	210		(6)		(6)		204				4	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		03/01/2008	SCHEDULED REDEMPTION		551	551	531	528		23		23		551				9	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		03/01/2008	SCHEDULED REDEMPTION		58	58	60	60		(2)		(2)		58				1	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		03/01/2008	SCHEDULED REDEMPTION		131	131	152	150		(19)		(19)		131				3	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		03/01/2008	SCHEDULED REDEMPTION		927	927	1,146	1,111		(184)		(184)		927				19	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		03/01/2008	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				1	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		03/01/2008	SCHEDULED REDEMPTION		64	64	70	70		(6)		(6)		64				1	04/15/2021	1
362200-JU-2	GOVT NATL MTG ASSOC I #292875		03/01/2008	SCHEDULED REDEMPTION		78	78	77	77		1		1		78				2	08/15/2020	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		03/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		03/01/2008	SCHEDULED REDEMPTION		390	390	417	415		(25)		(25)		390				6	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		03/01/2008	SCHEDULED REDEMPTION		74	74	78	78		(4)		(4)		74				2	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		03/01/2008	SCHEDULED REDEMPTION		72	72	75	75		(3)		(3)		72				2	04/15/2021	1
36223B-NF-3	GOVT NATL MTG ASSOC I #302890		03/01/2008	SCHEDULED REDEMPTION		38	38	41	41		(3)		(3)		38				1	05/15/2021	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		03/01/2008	SCHEDULED REDEMPTION		87	87	86	86						87				2	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		03/01/2008	SCHEDULED REDEMPTION		143	143	151	152		(9)		(9)		143				3	10/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		03/01/2008	SCHEDULED REDEMPTION		182	182	200	198		(16)		(16)		182				3	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		03/01/2008	SCHEDULED REDEMPTION		563	563	618	615		(52)		(52)		563				11	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		03/01/2008	SCHEDULED REDEMPTION		243	243	250	249		(5)		(5)		243				5	03/15/2022	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		03/01/2008	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					10/15/2022	1
36224F-GG-9	GOVT NATL MTG ASSOC I #326999		03/01/2008	SCHEDULED REDEMPTION		999	999	937	999						999				16	05/15/2008	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		03/01/2008	SCHEDULED REDEMPTION		282	282	308	307		(25)		(25)		282				5	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		03/01/2008	SCHEDULED REDEMPTION		235	235	257	255		(21)		(21)		235				4	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		03/01/2008	SCHEDULED REDEMPTION		92	92	99	99		(7)		(7)		92				2	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		03/01/2008	SCHEDULED REDEMPTION		77	77	84	83		(7)		(7)		77				1	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		03/01/2008	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		03/01/2008	SCHEDULED REDEMPTION		52	52	57	57		(5)		(5)		52				1	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		03/01/2008	SCHEDULED REDEMPTION		2,723	2,723	2,597	2,701		22		22		2,723				45	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		03/01/2008	SCHEDULED REDEMPTION		394	394	431	429		(34)		(34)		394				7	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		03/01/2008	SCHEDULED REDEMPTION		171	171	187	186		(15)		(15)		171				3	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		03/01/2008	SCHEDULED REDEMPTION		909	909	994	988		(79)		(79)		909				16	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		03/01/2008	SCHEDULED REDEMPTION		197	197	186	194		3		3		197				3	05/15/2009	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		03/01/2008	SCHEDULED REDEMPTION		278	278	278	278		1		1		278				5	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		03/01/2008	SCHEDULED REDEMPTION		809	809	884	879		(70)		(70)		809				14	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		03/01/2008	SCHEDULED REDEMPTION		9	9	10	10						9					02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		03/01/2008	SCHEDULED REDEMPTION		7,583	7,583	7,565	7,564		18		18		7,583				142	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		03/01/2008	SCHEDULED REDEMPTION		8,024	8,024	7,200	7,010		1,014		1,014		8,024				125	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2008	SCHEDULED REDEMPTION		1,953	1,953	1,960	1,959		(6)		(6)		1,953				23	06/15/2023	1
36203E-DD-7	GOVT NATL MTG ASSOC I #346700		02/01/2008	SCHEDULED REDEMPTION		569	569	545	566		2		2		569				6	08/15/2008	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		03/01/2008	SCHEDULED REDEMPTION		2,909	2,909	2,790	2,897		12		12		2,909				43	10/15/2008	1
36203F-YW-9	GOVT NATL MTG ASSOC I #348225		02/01/2008	SCHEDULED REDEMPTION		162	162	153	161		1		1		162				2	09/15/2008	1
36203K-TY-0	GOVT NATL MTG ASSOC I #351667		03/01/2008	SCHEDULED REDEMPTION		1,470	1,470	1,390	1,463		7		7		1,470				23	07/15/2008	1
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		03/01/2008	SCHEDULED REDEMPTION		1,060	1,060	973	1,047		13		13		1,060				14	02/15/2009	1
36203M-D9-8	GOVT NATL MTG ASSOC I #353028		03/01/2008	SCHEDULED REDEMPTION		271	271	257	268		3		3		271				4	06/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		03/01/2008	SCHEDULED REDEMPTION		539	539	590	587		(47)		(47)		539				10	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		03/01/2008	SCHEDULED REDEMPTION		889	889	855	857		32		32		889				13	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		03/01/2008	SCHEDULED REDEMPTION		572	572	626	623		(51)		(51)		572				11	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		03/01/2008	SCHEDULED REDEMPTION		3,988	3,988	3,580	3,569		419		419		3,988				62	11/15/2023	1
36203P-AD-5	GOVT NATL MTG ASSOC I #354704		03/01/2008	SCHEDULED REDEMPTION		765	765	723	760		4		4		765				12	11/15/2008	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		03/01/2008	SCHEDULED REDEMPTION		10,141	10,141	10,331	10,319		(178)		(178)		10,141				162	01/15/2024	1
36203P-A9-4	GOVT NATL MTG ASSOC I #354732		03/01/2008	SCHEDULED REDEMPTION		748	748	686	740		7		7		748				10	01/15/2009	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)
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2008	SCHEDULED REDEMPTION		8,196	8,196	8,069	8,064		132		132		8,196				104	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2008	SCHEDULED REDEMPTION		19,993	19,993	17,975	17,941		2,052		2,052		19,993				339	02/15/2024	1
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		03/01/2008	SCHEDULED REDEMPTION		885	885	805	872		14		14		885				12	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		03/01/2008	SCHEDULED REDEMPTION		1,288	1,288	1,189	1,273		15		15		1,288				17	04/15/2009	1
36203Q-BL-4	GOVT NATL MTG ASSOC I #355643		03/01/2008	SCHEDULED REDEMPTION		737	737	699	736		2		2		737				12	07/15/2008	1
36203Q-E4-9	GOVT NATL MTG ASSOC I #355755		03/01/2008	SCHEDULED REDEMPTION		609	609	570	606		3		3		609				9	08/15/2008	1
36203R-AW-9	GOVT NATL MTG ASSOC I #356521		03/01/2008	SCHEDULED REDEMPTION		572	572	521	561		11		11		572				8	12/15/2008	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		03/01/2008	SCHEDULED REDEMPTION		773	773	826	822		(49)		(49)		773				12	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		03/01/2008	SCHEDULED REDEMPTION		167	167	183	182		(15)		(15)		167				3	09/15/2023	1
36203U-UL-4	GOVT NATL MTG ASSOC I #359787		03/01/2008	SCHEDULED REDEMPTION		83	83	78	83						83				1	07/15/2008	1
36203U-WV-0	GOVT NATL MTG ASSOC I #359860		03/01/2008	SCHEDULED REDEMPTION		63	63	60	63						63				1	07/15/2008	1
36203V-3J-7	GOVT NATL MTG ASSOC I #360901		03/01/2008	SCHEDULED REDEMPTION		69	69	66	69						69				1	08/15/2008	1
36203W-C6-3	GOVT NATL MTG ASSOC I #361093		03/01/2008	SCHEDULED REDEMPTION		655	655	631	652		3		3		655				10	11/15/2008	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		03/01/2008	SCHEDULED REDEMPTION		15,029	15,029	14,468	14,560		469		469		15,029				204	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		03/01/2008	SCHEDULED REDEMPTION		32,408	32,408	33,455	33,244		(836)		(836)		32,408				478	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		03/01/2008	SCHEDULED REDEMPTION		2,493	2,493	2,374	2,470		22		22		2,493				40	03/15/2009	1
36203X-R3-2	GOVT NATL MTG ASSOC I #362406		03/01/2008	SCHEDULED REDEMPTION		599	599	548	588		11		11		599				8	05/15/2009	1
36203X-UC-8	GOVT NATL MTG ASSOC I #362479		03/01/2008	SCHEDULED REDEMPTION		983	983	934	980		3		3		983				16	10/15/2008	1
36203Y-QE-7	GOVT NATL MTG ASSOC I #363253		03/01/2008	SCHEDULED REDEMPTION		860	860	825	857		4		4		860				13	09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		03/01/2008	SCHEDULED REDEMPTION		1,509	1,509	1,426	1,502		7		7		1,509				23	10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737		03/01/2008	SCHEDULED REDEMPTION		584	584	535	584						584				8	10/15/2008	1
36204C-LW-9	GOVT NATL MTG ASSOC I #365841		03/01/2008	SCHEDULED REDEMPTION		206	206	194	206		1		1		206				3	09/15/2008	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		03/01/2008	SCHEDULED REDEMPTION		543	543	580	578		(35)		(35)		543				9	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		03/01/2008	SCHEDULED REDEMPTION		6,128	6,128	6,030	6,027		101		101		6,128				89	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		03/01/2008	SCHEDULED REDEMPTION		136	136	122	123		13		13		136				2	02/15/2024	1
36204G-LB-6	GOVT NATL MTG ASSOC I #369422		03/01/2008	SCHEDULED REDEMPTION		1,005	1,005	948	996		9		9		1,005				16	02/15/2009	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2008	SCHEDULED REDEMPTION		344	344	353	352		(8)		(8)		344				7	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		03/01/2008	SCHEDULED REDEMPTION		845	845	858	856		(11)		(11)		845				12	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		03/01/2008	SCHEDULED REDEMPTION		29,334	29,334	26,825	26,505		2,829		2,829		29,334				538	10/15/2023	1
36204H-NZ-9	GOVT NATL MTG ASSOC I #370408		03/01/2008	SCHEDULED REDEMPTION		838	838	773	827		11		11		838				11	03/15/2009	1
36204H-5Z-9	GOVT NATL MTG ASSOC I #370864		03/01/2008	SCHEDULED REDEMPTION		4,775	4,775	4,439	4,740		35		35		4,775				70	10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		03/01/2008	SCHEDULED REDEMPTION		1,848	1,848	1,974	1,965		(118)		(118)		1,848				30	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		03/01/2008	SCHEDULED REDEMPTION		1,148	1,148	1,168	1,166		(18)		(18)		1,148				18	01/15/2024	1
36204J-PZ-3	GOVT NATL MTG ASSOC I #371340		03/01/2008	SCHEDULED REDEMPTION		512	512	484	512						512				8	09/15/2008	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		03/01/2008	SCHEDULED REDEMPTION		1,130	1,130	1,075	1,120		9		9		1,130				18	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2008	SCHEDULED REDEMPTION		3,181	3,181	2,925	2,938		243		243		3,181				50	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		03/01/2008	SCHEDULED REDEMPTION		154	154	146	152		1		1		154				2	05/15/2009	1
36204M-YF-0	GOVT NATL MTG ASSOC I #374310		03/01/2008	SCHEDULED REDEMPTION		916	916	835	908		8		8		916				12	01/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		03/01/2008	SCHEDULED REDEMPTION		947	947	866	928		19		19		947				13	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		03/01/2008	SCHEDULED REDEMPTION		1,893	1,893	1,822	1,876		16		16		1,893				31	06/15/2009	1
36204P-H9-6	GOVT NATL MTG ASSOC I #375656		03/01/2008	SCHEDULED REDEMPTION		631	631	581	624		7		7		631				9	12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973		03/01/2008	SCHEDULED REDEMPTION		525	525	498	520		5		5		525				8	02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		03/01/2008	SCHEDULED REDEMPTION		578	578	543	572		6		6		578				9	03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		03/01/2008	SCHEDULED REDEMPTION		382	382	359	380		2		2		382				6	02/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		03/01/2008	SCHEDULED REDEMPTION		4,695	4,695	4,589	4,598		97		97		4,695				68	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		03/01/2008	SCHEDULED REDEMPTION		209	209	198	207		2		2		209				3	05/15/2009	1
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		03/01/2008	SCHEDULED REDEMPTION		2,036	2,036	1,837	1,999		37		37		2,036				29	07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		03/01/2008	SCHEDULED REDEMPTION		179	179	182	182		(3)		(3)		179				3	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2008	SCHEDULED REDEMPTION		113	113	116	116		(2)		(2)		113				2	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		03/01/2008	SCHEDULED REDEMPTION		58	58	59	59						58				1	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		03/01/2008	SCHEDULED REDEMPTION		44,428	44,428	45,274	45,263		(835)		(835)		44,428				546	01/15/2024	1
36204V-US-6	GOVT NATL MTG ASSOC I #381393		03/01/2008	SCHEDULED REDEMPTION		825	825	765	817		8		8		825				11	01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		03/01/2008	SCHEDULED REDEMPTION		267	267	254	265		2		2		267				4	04/15/2009	1
36204W-PP-6	GOVT NATL MTG ASSOC I #382130		03/01/2008	SCHEDULED REDEMPTION		162	162	155	160		1		1		162				3	01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		03/01/2008	SCHEDULED REDEMPTION		380	380	356	376		4		4		380				6	01/15/2009	1
36204X-MR-3	GOVT NATL MTG ASSOC I #382968		03/01/2008	SCHEDULED REDEMPTION		917	917	843	906		10		10		917				12	03/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		03/01/2008	SCHEDULED REDEMPTION		281	281	252	258		23		23		281				4	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		03/01/2008	SCHEDULED REDEMPTION		3,431	3,431	3,242	3,395		36		36		3,431				51	03/15/2009	1
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		03/01/2008	SCHEDULED REDEMPTION		252	252	236	248		3		3		252				4	01/15/2009	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)
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		03/01/2008	SCHEDULED REDEMPTION		696	696	644	687		9		9		696				9	04/15/2009	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		03/01/2008	SCHEDULED REDEMPTION		264	264	273	274		(10)		(10)		264				5	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		03/01/2008	SCHEDULED REDEMPTION		26,577	26,577	26,161	26,224		353		353		26,577				288	02/15/2024	1
36205E-5K-8	GOVT NATL MTG ASSOC I #388850		03/01/2008	SCHEDULED REDEMPTION		341	341	320	339		2		2		341				4	01/15/2009	1
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		03/01/2008	SCHEDULED REDEMPTION		1,550	1,550	1,469	1,540		10		10		1,550				25	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		03/01/2008	SCHEDULED REDEMPTION		487	487	446	480		8		8		487				7	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		03/01/2008	SCHEDULED REDEMPTION		20	20	20	20						20					05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2008	SCHEDULED REDEMPTION		75	75	78	78		(3)		(3)		75				2	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		03/01/2008	SCHEDULED REDEMPTION		1,045	1,045	976	1,027		18		18		1,045				16	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		03/01/2008	SCHEDULED REDEMPTION		750	750	750	746		5		5		750				11	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		03/01/2008	SCHEDULED REDEMPTION		108	108	111	111		(3)		(3)		108				2	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		03/01/2008	SCHEDULED REDEMPTION		150	150	155	156		(6)		(6)		150				3	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		03/01/2008	SCHEDULED REDEMPTION		1,297	1,297	1,427	1,422		(124)		(124)		1,297				24	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		03/01/2008	SCHEDULED REDEMPTION		575	575	577	579		(4)		(4)		575				8	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		03/01/2008	SCHEDULED REDEMPTION		1,772	1,772	1,667	1,746		26		26		1,772				28	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		03/01/2008	SCHEDULED REDEMPTION		261	261	249	258		3		3		261				4	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2008	SCHEDULED REDEMPTION		3,600	3,600	3,943	3,927		(327)		(327)		3,600				70	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2008	SCHEDULED REDEMPTION		428	428	453	452		(24)		(24)		428				7	11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		03/01/2008	SCHEDULED REDEMPTION		2,313	2,313	2,322	2,325		(12)		(12)		2,313				30	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		03/01/2008	SCHEDULED REDEMPTION		170	170	172	172		(2)		(2)		170				3	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		03/01/2008	SCHEDULED REDEMPTION		312	312	312	310		2		2		312				5	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2008	SCHEDULED REDEMPTION		117	117	119	120		(2)		(2)		117				2	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		03/01/2008	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		03/01/2008	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					10/15/2029	1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					03/15/2026	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		03/01/2008	SCHEDULED REDEMPTION		321	321	321	319		2		2		321				5	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		03/01/2008	SCHEDULED REDEMPTION		26	26	26	26						26					09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		03/01/2008	SCHEDULED REDEMPTION		197	197	193	192		5		5		197				3	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		03/01/2008	SCHEDULED REDEMPTION		36	36	36	36						36				1	09/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		03/01/2008	SCHEDULED REDEMPTION		20	20	20	20						20					06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		03/01/2008	SCHEDULED REDEMPTION		91	91	91	91		(1)		(1)		91				2	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		03/01/2008	SCHEDULED REDEMPTION		284	284	285	286		(2)		(2)		284				5	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		03/01/2008	SCHEDULED REDEMPTION		757	757	725	729		28		28		757				11	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		03/01/2008	SCHEDULED REDEMPTION		2,860	2,860	2,971	2,916		(56)		(56)		2,860				48	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		03/01/2008	SCHEDULED REDEMPTION		4,213	4,213	4,376	4,297		(84)		(84)		4,213				70	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		03/01/2008	SCHEDULED REDEMPTION		2,622	2,622	2,723	2,674		(53)		(53)		2,622				44	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		03/01/2008	SCHEDULED REDEMPTION		1,146	1,146	1,145	1,145		1		1		1,146				17	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		03/01/2008	SCHEDULED REDEMPTION		5,112	5,112	5,109	5,110		3		3		5,112				76	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		03/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14					07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		03/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					08/15/2030	1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869		03/01/2008	SCHEDULED REDEMPTION		498	498	510	509		(11)		(11)		498				8	09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		03/01/2008	SCHEDULED REDEMPTION		197	197	202	206		(9)		(9)		197				4	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		03/01/2008	SCHEDULED REDEMPTION		282	282	282	280		2		2		282				4	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		03/01/2008	SCHEDULED REDEMPTION		255	255	250	251		5		5		255				4	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		03/01/2008	SCHEDULED REDEMPTION		426	426	420	420		6		6		426				5	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		03/01/2008	SCHEDULED REDEMPTION		22,645	22,645	23,183	23,041		(396)		(396)		22,645				266	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		03/01/2008	SCHEDULED REDEMPTION		37	37	37	37						37				1	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		03/01/2008	SCHEDULED REDEMPTION		1,595	1,595	1,600	1,600		(5)		(5)		1,595				24	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		03/01/2008	SCHEDULED REDEMPTION		327	327	321	321		6		6		327				5	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		03/01/2008	SCHEDULED REDEMPTION		3,149	3,149	3,107	3,112		37		37		3,149				50	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		03/01/2008	SCHEDULED REDEMPTION		4,964	4,964	4,962	4,962		2		2		4,964				74	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		03/01/2008	SCHEDULED REDEMPTION		558	558	570	571		(13)		(13)		558				9	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		03/01/2008	SCHEDULED REDEMPTION		23	23	23	23						23					07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		03/01/2008	SCHEDULED REDEMPTION		6,103	6,103	6,340	6,206		(103)		(103)		6,103				102	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		03/01/2008	SCHEDULED REDEMPTION		8,553	8,553	8,374	8,405		148		148		8,553				101	10/15/2027	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 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)
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		03/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2008	SCHEDULED REDEMPTION		26,876	26,876	27,338	27,223		(347)		(347)		26,876				429	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		03/01/2008	SCHEDULED REDEMPTION		2,986	2,986	3,102	3,054		(68)		(68)		2,986				50	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		03/01/2008	SCHEDULED REDEMPTION		3,400	3,400	3,458	3,442		(42)		(42)		3,400				55	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		03/01/2008	SCHEDULED REDEMPTION		230	230	236	236		(6)		(6)		230				4	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		03/01/2008	SCHEDULED REDEMPTION		35	35	35	35						35				1	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		03/01/2008	SCHEDULED REDEMPTION		120	120	123	124		(3)		(3)		120				2	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		03/01/2008	SCHEDULED REDEMPTION		180	180	184	186		(6)		(6)		180				3	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		03/01/2008	SCHEDULED REDEMPTION		7,066	7,066	6,918	6,956		110		110		7,066				84	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		03/01/2008	SCHEDULED REDEMPTION		116	116	118	119		(3)		(3)		116				2	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		03/01/2008	SCHEDULED REDEMPTION		14,668	14,668	14,422	14,456		212		212		14,668				238	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		03/01/2008	SCHEDULED REDEMPTION		171	171	163	164		7		7		171				3	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		03/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32				1	09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		03/01/2008	SCHEDULED REDEMPTION		117	117	114	114		2		2		117				2	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		03/01/2008	SCHEDULED REDEMPTION		660	660	631	635		25		25		660				10	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		03/01/2008	SCHEDULED REDEMPTION		779	779	809	796		(17)		(17)		779				13	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2008	SCHEDULED REDEMPTION		1,024	1,024	973	975		49		49		1,024				15	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		03/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15					02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		03/01/2008	SCHEDULED REDEMPTION		412	412	411	411						412				6	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		03/01/2008	SCHEDULED REDEMPTION		298	298	309	305		(7)		(7)		298				5	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		03/01/2008	SCHEDULED REDEMPTION		698	698	668	673		25		25		698				10	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		03/01/2008	SCHEDULED REDEMPTION		3,720	3,720	3,864	3,816		(96)		(96)		3,720				62	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		03/01/2008	SCHEDULED REDEMPTION		1,163	1,163	1,162	1,162		1		1		1,163				15	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		03/01/2008	SCHEDULED REDEMPTION		13	13	12	12						13					11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2008	SCHEDULED REDEMPTION		906	906	928	924		(18)		(18)		906				15	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		03/01/2008	SCHEDULED REDEMPTION		275	275	269	270		6		6		275				5	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		03/01/2008	SCHEDULED REDEMPTION		863	863	863	859		5		5		863				13	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		03/01/2008	SCHEDULED REDEMPTION		107	107	108	108		(1)		(1)		107				2	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		03/01/2008	SCHEDULED REDEMPTION		13,664	13,664	13,656	13,657		7		7		13,664				139	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		03/01/2008	SCHEDULED REDEMPTION		42	42	41	41		1		1		42				1	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		03/01/2008	SCHEDULED REDEMPTION		243	243	240	239		3		3		243				4	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		03/01/2008	SCHEDULED REDEMPTION		2,635	2,635	2,634	2,634		1		1		2,635				27	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		03/01/2008	SCHEDULED REDEMPTION		3,588	3,588	3,640	3,637		(50)		(50)		3,588				58	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		03/01/2008	SCHEDULED REDEMPTION		1,861	1,861	1,830	1,835		26		26		1,861				29	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		03/01/2008	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32					03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		03/01/2008	SCHEDULED REDEMPTION		1,230	1,230	1,169	1,166		63		63		1,230				18	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		03/01/2008	SCHEDULED REDEMPTION		6,017	6,017	5,916	5,937		80		80		6,017				97	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		03/01/2008	SCHEDULED REDEMPTION		976	976	989	986		(10)		(10)		976				15	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		03/01/2008	SCHEDULED REDEMPTION		526	526	517	518		7		7		526				8	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		03/01/2008	SCHEDULED REDEMPTION		20	20	20	20						20					01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		03/01/2008	SCHEDULED REDEMPTION		219	219	224	224		(5)		(5)		219				4	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		03/01/2008	SCHEDULED REDEMPTION		283	283	275	278		5		5		283				4	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		03/01/2008	SCHEDULED REDEMPTION		204	204	208	209		(5)		(5)		204				3	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		03/01/2008	SCHEDULED REDEMPTION		266	266	270	270		(5)		(5)		266				5	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		03/01/2008	SCHEDULED REDEMPTION		23	23	23	23						23					04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2008	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		03/01/2008	SCHEDULED REDEMPTION		237	237	234	234		3		3		237				4	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		03/01/2008	SCHEDULED REDEMPTION		249	249	254	254		(6)		(6)		249				4	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		03/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		03/01/2008	SCHEDULED REDEMPTION		137	137	140	140		(3)		(3)		137				2	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		03/01/2008	SCHEDULED REDEMPTION		1,560	1,560	1,618	1,591		(32)		(32)		1,560				26	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		03/01/2008	SCHEDULED REDEMPTION		329	329	337	335		(6)		(6)		329				5	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		03/01/2008	SCHEDULED REDEMPTION		198	198	205	203		(5)		(5)		198				3	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		03/01/2008	SCHEDULED REDEMPTION		839	839	803	808		30		30		839				12	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		03/01/2008	SCHEDULED REDEMPTION		3,596	3,596	3,536	3,544		52		52		3,596				58	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		03/01/2008	SCHEDULED REDEMPTION		391	391	384	384		6		6		391				6	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		03/01/2008	SCHEDULED REDEMPTION		1,793	1,793	1,836	1,823		(30)		(30)		1,793				28	12/15/2028	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 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)
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		03/01/2008	SCHEDULED REDEMPTION		657	657	673	670		(13)		(13)		657				10	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		03/01/2008	SCHEDULED REDEMPTION		223	223	230	231		(8)		(8)		223				4	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		03/01/2008	SCHEDULED REDEMPTION		246	246	250	250		(4)		(4)		246				4	09/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		03/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		03/01/2008	SCHEDULED REDEMPTION		290	290	286	286		4		4		290				4	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		03/01/2008	SCHEDULED REDEMPTION		791	791	778	780		11		11		791				12	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		03/01/2008	SCHEDULED REDEMPTION		181	181	178	179		3		3		181				3	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		03/01/2008	SCHEDULED REDEMPTION		208	208	205	205		3		3		208				3	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		03/01/2008	SCHEDULED REDEMPTION		2,135	2,135	2,171	2,164		(29)		(29)		2,135				28	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		03/01/2008	SCHEDULED REDEMPTION		235	235	239	240		(6)		(6)		235				4	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		03/01/2008	SCHEDULED REDEMPTION		2,111	2,111	2,076	2,080		31		31		2,111				34	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		03/01/2008	SCHEDULED REDEMPTION		174	174	178	178		(4)		(4)		174				3	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		03/01/2008	SCHEDULED REDEMPTION		66	66	69	69		(3)		(3)		66				1	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		03/01/2008	SCHEDULED REDEMPTION		3,031	3,031	2,821	2,872		159		159		3,031				30	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		03/01/2008	SCHEDULED REDEMPTION		26	26	27	27						26					07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		03/01/2008	SCHEDULED REDEMPTION		35	35	34	34						35					06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		03/01/2008	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28					07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		03/01/2008	SCHEDULED REDEMPTION		142	142	141	141		2		2		142				2	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		03/01/2008	SCHEDULED REDEMPTION		1,051	1,051	1,074	1,069		(18)		(18)		1,051				16	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		03/01/2008	SCHEDULED REDEMPTION		304	304	299	300		4		4		304				4	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		03/01/2008	SCHEDULED REDEMPTION		1,809	1,809	1,753	1,780		29		29		1,809				27	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		03/01/2008	SCHEDULED REDEMPTION		71	71	73	74		(2)		(2)		71				1	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		03/01/2008	SCHEDULED REDEMPTION		2,105	2,105	2,077	2,079		26		26		2,105				24	06/15/2029	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		03/01/2008	SCHEDULED REDEMPTION		28	28	28	28						28					07/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		03/01/2008	SCHEDULED REDEMPTION		233	233	229	229		3		3		233				3	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		03/01/2008	SCHEDULED REDEMPTION		1,889	1,889	1,830	1,854		34		34		1,889				25	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2008	SCHEDULED REDEMPTION		168	168	178	178		(10)		(10)		168				3	06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		03/01/2008	SCHEDULED REDEMPTION		240	240	245	247		(7)		(7)		240				4	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		03/01/2008	SCHEDULED REDEMPTION		659	659	650	650		9		9		659				10	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		03/01/2008	SCHEDULED REDEMPTION		531	531	524	523		8		8		531				8	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		03/01/2008	SCHEDULED REDEMPTION		230	230	227	227		3		3		230				3	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		03/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14					01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		03/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					08/15/2029	1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715		03/01/2008	SCHEDULED REDEMPTION		421	421	409	409		12		12		421				6	01/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		03/01/2008	SCHEDULED REDEMPTION		60	60	59	59		1		1		60				1	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		03/01/2008	SCHEDULED REDEMPTION		122	122	125	125		(2)		(2)		122				2	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		03/01/2008	SCHEDULED REDEMPTION		408	408	395	397		11		11		408				5	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		03/01/2008	SCHEDULED REDEMPTION		38	38	38	38		1		1		38				1	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		03/01/2008	SCHEDULED REDEMPTION		1,915	1,915	1,849	1,866		48		48		1,915				28	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		03/01/2008	SCHEDULED REDEMPTION		226	226	223	223		3		3		226				3	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		03/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14					05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		03/01/2008	SCHEDULED REDEMPTION		120	120	118	119		1		1		120				2	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		03/01/2008	SCHEDULED REDEMPTION		1,260	1,260	1,270	1,267		(7)		(7)		1,260				20	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		03/01/2008	SCHEDULED REDEMPTION		176	176	182	181		(6)		(6)		176				3	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		03/01/2008	SCHEDULED REDEMPTION		8,042	8,042	7,767	7,806		237		237		8,042				109	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		03/01/2008	SCHEDULED REDEMPTION		190	190	188	188		3		3		190				3	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		03/01/2008	SCHEDULED REDEMPTION		113	113	111	111		1		1		113				2	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2008	SCHEDULED REDEMPTION		1,241	1,241	1,314	1,311		(70)		(70)		1,241				22	06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		03/01/2008	SCHEDULED REDEMPTION		16	16	16	16						16					08/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		03/01/2008	SCHEDULED REDEMPTION		94	94	96	97		(2)		(2)		94				2	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		03/01/2008	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				1	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		03/01/2008	SCHEDULED REDEMPTION		147	147	150	150		(3)		(3)		147				2	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		03/01/2008	SCHEDULED REDEMPTION		174	174	177	177		(4)		(4)		174				3	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		03/01/2008	SCHEDULED REDEMPTION		167	167	165	165		2		2		167				2	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		03/01/2008	SCHEDULED REDEMPTION		2,961	2,961	2,860	2,872		89		89		2,961				42	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		03/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15					03/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		03/01/2008	SCHEDULED REDEMPTION		220	220	227	227		(7)		(7)		220				3	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		03/01/2008	SCHEDULED REDEMPTION		39,764	39,764	39,695	39,695		69		69		39,764				440	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		03/01/2008	SCHEDULED REDEMPTION		229	229	221	225		4		4		229				3	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		03/01/2008	SCHEDULED REDEMPTION		22	22	22	22						22					12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		03/01/2008	SCHEDULED REDEMPTION		245	245	241	242		3		3		245				4	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		03/01/2008	SCHEDULED REDEMPTION		89	89	94	94		(5)		(5)		89				1	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		03/01/2008	SCHEDULED REDEMPTION		96	96	95	95		1		1		96				2	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		03/01/2008	SCHEDULED REDEMPTION		189	189	193	194		(4)		(4)		189				3	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		03/01/2008	SCHEDULED REDEMPTION		703	703	718	724		(21)		(21)		703				12	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		03/01/2008	SCHEDULED REDEMPTION		292	292	289	288		5		5		292				4	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2008	SCHEDULED REDEMPTION		44	44	47	47		(3)		(3)		44				1	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		03/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		03/01/2008	SCHEDULED REDEMPTION		14	14	15	15						14					06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		03/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		03/01/2008	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33					08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		03/01/2008	SCHEDULED REDEMPTION		17	17	18	18						17					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2008	SCHEDULED REDEMPTION		7	7	8	8						7					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		03/01/2008	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		03/01/2008	SCHEDULED REDEMPTION		56	56	57	58		(2)		(2)		56				1	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		03/01/2008	SCHEDULED REDEMPTION		207	207	204	204		3		3		207				3	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		03/01/2008	SCHEDULED REDEMPTION		2,529	2,529	2,677	2,675		(146)		(146)		2,529				34	12/15/2029	1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039		01/01/2008	SCHEDULED REDEMPTION		867	867	894	892		(25)		(25)		867				5	12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		03/01/2008	SCHEDULED REDEMPTION		73	73	74	75		(2)		(2)		73				1	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		03/01/2008	SCHEDULED REDEMPTION		78	78	84	84		(6)		(6)		78				1	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		03/01/2008	SCHEDULED REDEMPTION		7	7	8	8						7					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2008	SCHEDULED REDEMPTION		79	79	85	85		(6)		(6)		79				1	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		03/01/2008	SCHEDULED REDEMPTION		19	19	19	19						19					02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		03/01/2008	SCHEDULED REDEMPTION		111	111	114	115		(4)		(4)		111				2	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		03/01/2008	SCHEDULED REDEMPTION		72	72	76	76		(4)		(4)		72				1	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		03/01/2008	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		03/01/2008	SCHEDULED REDEMPTION		172	172	182	182		(10)		(10)		172				3	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		03/01/2008	SCHEDULED REDEMPTION		2,921	2,921	3,138	3,135		(214)		(214)		2,921				55	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		03/01/2008	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		03/01/2008	SCHEDULED REDEMPTION		243	243	257	257		(14)		(14)		243				4	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		03/01/2008	SCHEDULED REDEMPTION		880	880	900	897		(16)		(16)		880				17	02/15/2030	1
36211X-RE-8	GOVT NATL MTG ASSOC I #526185		03/01/2008	SCHEDULED REDEMPTION		343	343	355	355		(11)		(11)		343				5	01/15/2030	1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		03/01/2008	SCHEDULED REDEMPTION		105	105	107	107		(3)		(3)		105				2	07/15/2029	1
36211Y-2L-7	GOVT NATL MTG ASSOC I #527379		03/01/2008	SCHEDULED REDEMPTION		96,530	96,530	102,160	101,980		(5,450)		(5,450)		96,530				723	09/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		03/01/2008	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		03/01/2008	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		03/01/2008	SCHEDULED REDEMPTION		45	45	46	47		(1)		(1)		45				1	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		03/01/2008	SCHEDULED REDEMPTION		20,350	20,350	20,146	20,221		129		129		20,350				221	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11					01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		03/01/2008	SCHEDULED REDEMPTION		116	116	119	120		(4)		(4)		116				2	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		03/01/2008	SCHEDULED REDEMPTION		7,588	7,588	8,030	8,021		(433)		(433)		7,588				133	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		03/01/2008	SCHEDULED REDEMPTION		124	124	131	131		(7)		(7)		124				2	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					02/15/2031	1
36212L-U3-3	GOVT NATL MTG ASSOC I #537102		03/01/2008	SCHEDULED REDEMPTION		100	100	108	108		(7)		(7)		100				2	08/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		03/01/2008	SCHEDULED REDEMPTION		79	79	82	82		(3)		(3)		79				1	01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		03/01/2008	SCHEDULED REDEMPTION		75	75	77	77		(3)		(3)		75				1	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2008	SCHEDULED REDEMPTION		1,424	1,424	1,507	1,504		(81)		(81)		1,424				17	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		03/01/2008	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				1	04/15/2031	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 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)
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		03/01/2008	SCHEDULED REDEMPTION		128	128	131	130		(3)		(3)		128				2	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		03/01/2008	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		03/01/2008	SCHEDULED REDEMPTION		231	231	238	237		(6)		(6)		231				3	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		03/01/2008	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		03/01/2008	SCHEDULED REDEMPTION		2,142	2,142	2,120	2,128		13		13		2,142				23	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		03/01/2008	SCHEDULED REDEMPTION		63	63	63	63						63				1	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		03/01/2008	SCHEDULED REDEMPTION		87	87	90	90		(4)		(4)		87				1	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		03/01/2008	SCHEDULED REDEMPTION		376	376	364	370		6		6		376				5	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		03/01/2008	SCHEDULED REDEMPTION		217	217	221	221		(4)		(4)		217				3	06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		03/01/2008	SCHEDULED REDEMPTION		1,459	1,459	1,499	1,499		(40)		(40)		1,459				21	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		03/01/2008	SCHEDULED REDEMPTION		989	989	1,024	1,016		(26)		(26)		989				15	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		03/01/2008	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20					09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		03/01/2008	SCHEDULED REDEMPTION		1,411	1,411	1,467			(56)		(56)		1,411				8	08/15/2036	1
36200F-BL-1	GOVT NATL MTG ASSOC I #599543		03/01/2008	SCHEDULED REDEMPTION		55,367	55,367	57,556			(2,189)		(2,189)		55,367				300	07/15/2037	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2008	SCHEDULED REDEMPTION		98,077	98,077	101,954			(3,877)		(3,877)		98,077				531	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		03/01/2008	SCHEDULED REDEMPTION		2,031	2,031	2,084	2,075		(44)		(44)		2,031				29	05/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		03/01/2008	SCHEDULED REDEMPTION		9,335	9,335	9,704			(369)		(369)		9,335				51	08/15/2037	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		03/01/2008	SCHEDULED REDEMPTION		2,032	2,032	2,089	2,088		(56)		(56)		2,032				22	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		03/01/2008	SCHEDULED REDEMPTION		1,255	1,255	1,290	1,285		(30)		(30)		1,255				20	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		03/01/2008	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				1	06/15/2035	1
36292D-RJ-3	GOVT NATL MTG ASSOC I #645889		03/01/2008	SCHEDULED REDEMPTION		16,859	16,859	17,328	17,253		(394)		(394)		16,859				228	02/15/2036	1
36292G-SY-2	GOVT NATL MTG ASSOC I #648635		03/01/2008	SCHEDULED REDEMPTION		33	33	34	33		(1)		(1)		33					11/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		03/01/2008	SCHEDULED REDEMPTION		2,642	2,642	2,715	2,704		(62)		(62)		2,642				37	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		03/01/2008	SCHEDULED REDEMPTION		1,651	1,651	1,697	1,690		(39)		(39)		1,651				23	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		03/01/2008	SCHEDULED REDEMPTION		17,039	17,039	17,483	17,412		(373)		(373)		17,039				218	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		03/01/2008	SCHEDULED REDEMPTION		1,762	1,762	1,808	1,800		(38)		(38)		1,762				19	05/15/2036	1
36292M-DL-3	GOVT NATL MTG ASSOC I #652707		03/01/2008	SCHEDULED REDEMPTION		38,278	38,278	39,791			(1,513)		(1,513)		38,278				207	08/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		03/01/2008	SCHEDULED REDEMPTION		105,601	105,601	109,776			(4,175)		(4,175)		105,601				572	06/15/2036	1
36294P-BR-3	GOVT NATL MTG ASSOC I #655348		03/01/2008	SCHEDULED REDEMPTION		53,643	53,643	55,764			(2,121)		(2,121)		53,643				291	05/15/2036	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		03/01/2008	SCHEDULED REDEMPTION		99,487	99,487	103,420			(3,933)		(3,933)		99,487				539	07/15/2036	1
36294Q-C6-6	GOVT NATL MTG ASSOC I #656293		03/01/2008	SCHEDULED REDEMPTION		426	426	443			(17)		(17)		426				2	09/15/2037	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		03/01/2008	SCHEDULED REDEMPTION		10,577	10,577	10,852	10,800		(223)		(223)		10,577				157	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		03/01/2008	SCHEDULED REDEMPTION		9,323	9,323	9,566	9,517		(194)		(194)		9,323				130	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		03/01/2008	SCHEDULED REDEMPTION		3,656	3,656	3,758	3,736		(81)		(81)		3,656				52	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2008	SCHEDULED REDEMPTION		16,945	16,945	17,615			(670)		(670)		16,945				92	09/15/2037	1
36295H-SU-5	GOVT NATL MTG ASSOC I #671131		03/01/2008	SCHEDULED REDEMPTION		1,583	1,583	1,646			(63)		(63)		1,583				9	09/15/2037	1
36295H-5R-7	GOVT NATL MTG ASSOC I #671456		03/01/2008	SCHEDULED REDEMPTION		94,581	94,581	98,320			(3,739)		(3,739)		94,581				512	08/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		03/01/2008	SCHEDULED REDEMPTION		23,600	23,600	24,533			(933)		(933)		23,600				128	08/15/2037	1
36295J-A4-8	GOVT NATL MTG ASSOC I #671527		03/01/2008	SCHEDULED REDEMPTION		44,665	44,665	46,431			(1,766)		(1,766)		44,665				242	09/15/2037	1
36295J-UK-0	GOVT NATL MTG ASSOC I #672086		03/01/2008	SCHEDULED REDEMPTION		128,640	128,640	133,726			(5,085)		(5,085)		128,640				697	08/15/2037	1
36295J-4E-3	GOVT NATL MTG ASSOC I #672321		03/01/2008	SCHEDULED REDEMPTION		48,581	48,581	50,501			(1,920)		(1,920)		48,581				263	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		03/01/2008	SCHEDULED REDEMPTION		1,558	1,558	1,620			(62)		(62)		1,558				8	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		03/01/2008	SCHEDULED REDEMPTION		20,033	20,033	20,825			(792)		(792)		20,033				109	11/15/2037	1
36295Q-YQ-7	GOVT NATL MTG ASSOC I #677619		03/01/2008	SCHEDULED REDEMPTION		4,408	4,408	4,582			(174)		(174)		4,408				24	12/15/2037	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		03/01/2008	SCHEDULED REDEMPTION		34,950	34,950	33,788	34,232		718		718		34,950				698	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2008	SCHEDULED REDEMPTION		15,547	15,547	15,006	15,160		387		387		15,547				274	08/15/2020	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-VL-1	GOVT NATL MTG ASSOC I #780619		03/01/2008	SCHEDULED REDEMPTION		18,166	18,166	18,381	18,303		(137)		(137)		18,166				282	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		03/01/2008	SCHEDULED REDEMPTION		272	272	278	278		(6)		(6)		272				4	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		03/01/2008	SCHEDULED REDEMPTION		18,295	18,295	19,004	18,662		(366)		(366)		18,295				315	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		03/01/2008	SCHEDULED REDEMPTION		1,592	1,592	1,625	1,626		(34)		(34)		1,592				27	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		03/01/2008	SCHEDULED REDEMPTION		128	128	132	133		(4)		(4)		128				2	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		03/01/2008	SCHEDULED REDEMPTION		4,393	4,393	4,256	4,320		74		74		4,393				55	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		03/01/2008	SCHEDULED REDEMPTION		1,394	1,394	1,376	1,376		18		18		1,394				20	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		03/01/2008	SCHEDULED REDEMPTION		48	48	46	47		1		1		48				1	01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		03/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		03/01/2008	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	11/20/2015	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)
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		03/01/2008	SCHEDULED REDEMPTION		91	91	93	92		(1)		(1)		91				2	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		03/01/2008	SCHEDULED REDEMPTION		1,322	1,322	1,352	1,340		(17)		(17)		1,322				31	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		03/01/2008	SCHEDULED REDEMPTION		316	316	318	318		(2)		(2)		316				7	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		03/01/2008	SCHEDULED REDEMPTION		686	686	703	686						686				16	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		03/01/2008	SCHEDULED REDEMPTION		125	125	117	117		7		7		125				2	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		03/01/2008	SCHEDULED REDEMPTION		6	6	5	5						6					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		03/01/2008	SCHEDULED REDEMPTION		169	169	159	161		9		9		169				3	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		03/01/2008	SCHEDULED REDEMPTION		16	16	15	15		2		2		16					03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		03/01/2008	SCHEDULED REDEMPTION		431	431	398	403		27		27		431				7	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		03/01/2008	SCHEDULED REDEMPTION		986	986	915	933		53		53		986				17	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		03/01/2008	SCHEDULED REDEMPTION		496	496	447	455		41		41		496				9	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		03/01/2008	SCHEDULED REDEMPTION		131	131	122	121		10		10		131				3	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		03/01/2008	SCHEDULED REDEMPTION		77	77	72	72		6		6		77				2	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		03/01/2008	SCHEDULED REDEMPTION		118	118	110	113		4		4		118				2	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		03/01/2008	SCHEDULED REDEMPTION		616	616	574	599		16		16		616				12	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		03/01/2008	SCHEDULED REDEMPTION		67	67	62	60		7		7		67				1	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		03/01/2008	SCHEDULED REDEMPTION		648	648	603	584		64		64		648				13	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		03/01/2008	SCHEDULED REDEMPTION		890	890	831	825		65		65		890				18	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		03/01/2008	SCHEDULED REDEMPTION		396	396	370	388		8		8		396				8	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		03/01/2008	SCHEDULED REDEMPTION		77	77	86	84		(7)		(7)		77				2	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		03/01/2008	SCHEDULED REDEMPTION		30	30	34	33		(3)		(3)		30				1	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		03/01/2008	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		03/01/2008	SCHEDULED REDEMPTION		198	198	222	217		(19)		(19)		198				4	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2008	SCHEDULED REDEMPTION		107	107	111	110		(3)		(3)		107				2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2008	SCHEDULED REDEMPTION		179	179	184	184		(5)		(5)		179				4	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		03/01/2008	SCHEDULED REDEMPTION		40	40	44	43		(4)		(4)		40				1	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		03/01/2008	SCHEDULED REDEMPTION		614	614	615	614						614				14	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		03/01/2008	SCHEDULED REDEMPTION		92	92	85	88		4		4		92				2	09/20/2016	1
63252F-AA-7	NATIONAL ARCHIVES CORP		03/01/2008	SCHEDULED REDEMPTION		203,345	203,345	227,157	216,249		(12,904)		(12,904)		203,345				8,642	09/01/2019	1FE
83162C-AY-9	SM BUS ADMIN GOVT GTD DEV PARTN CTF		03/01/2008	MATURED		28,529	28,529	28,529	28,529						28,529				1,341	03/01/2008	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2008	SCHEDULED REDEMPTION		163,453	163,453	165,004	164,658		(1,205)		(1,205)		163,453				4,193	01/15/2021	1FE
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		03/01/2008	SCHEDULED REDEMPTION		179,739	179,739	192,860	180,969		(1,230)		(1,230)		179,739				8,061	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		03/01/2008	SCHEDULED REDEMPTION		150,000	150,000	162,563	159,593		(9,593)		(9,593)		150,000				6,968	09/01/2020	1
912810-DF-2	U S TREAS BDS		01/14/2008	HSBC SECURITIES, INC.		4,200,000	4,000,000	5,688,125	4,123,245		(7,333)		(7,333)		4,115,912		84,088	84,088	199,565	08/15/2013	1
912810-DZ-8	U S TREAS BDS		01/14/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		350,342	250,000	311,459	294,051		(126)		(126)		293,925		56,416	56,416	9,225	08/15/2017	1
912810-EA-2	U S TREAS BDS		01/14/2008	GREENWICH CAPITAL MARKETS, INC.		10,081,914	7,000,000	8,649,375	8,078,078		(2,762)		(2,762)		8,075,316		2,006,598	2,006,598	107,043	05/15/2018	1
912810-EK-0	U S TREAS BDS		01/14/2008	UNION BANK OF SWITZERLAND		2,383,453	1,700,000	1,974,107	1,929,387		(395)		(395)		1,928,992		454,461	454,461	57,427	08/15/2021	1
912810-EP-9	U S TREAS BDS		01/14/2008	BARCLAYS BANK		11,685,422	8,900,000	8,902,781	8,902,145		(3)		(3)		8,902,142		2,783,280	2,783,280	263,644	02/15/2023	1
912803-AP-8	U S TREAS STRIP		01/14/2008	MORGAN STANLEY DEAN WITTER		10,823,220	17,000,000	3,383,170	7,759,075		21,063		21,063		7,780,138		3,043,082	3,043,082		11/15/2018	1
912833-CT-5	U S TREAS STRIP		02/15/2008	MATURED		7,195,000	7,195,000	1,246,284	7,116,705		78,295		78,295		7,195,000					02/15/2008	1
912810-FP-8	US TREASURY 5.375 02/15/31		01/14/2008	HSBC SECURITIES, INC.		6,393,406	5,600,000	5,558,000	5,562,695		31		31		5,562,725		830,681	830,681	125,144	02/15/2031	1
912810-FM-5	US TREASURY 6.250 05/15/30		01/14/2008	BEAR STEARNS SECURITIES CORP.		2,846,602	2,250,000	2,473,594	2,457,978		(184)		(184)		2,457,794		388,807	388,807	23,566	05/15/2030	1
912810-EJ-3	US TREASURY 8.125% 05/15/21		01/14/2008	HSBC SECURITIES, INC.		8,392,265	6,000,000	6,693,750	6,503,364		(881)		(881)		6,502,483		1,889,782	1,889,782	81,696	05/15/2021	1
912810-DW-5	US TREASURY N/B		01/14/2008	UNION BANK OF SWITZERLAND		30,677,636	24,500,000	25,799,362	25,434,543		(3,353)		(3,353)		25,431,190		5,246,446	5,246,446	297,668	05/15/2016	1
912810-ED-6	US TREASURY N/B		01/14/2008	Various		24,223,027	17,630,000	19,246,936	18,780,718		(2,424)		(2,424)		18,778,295		5,444,732	5,444,732	595,551	08/15/2019	1
912810-EH-7	US TREASURY N/B		01/14/2008	Various		459,047	335,000	360,789	357,684		(40)		(40)		357,644		101,403	101,403	10,968	02/15/2021	1
912810-EM-6	US TREASURY N/B		01/14/2008	GREENWICH CAPITAL MARKETS, INC.		22,106,241	16,715,000	17,574,149	17,396,350		(1,038)		(1,038)		17,395,311		4,710,930	4,710,930	503,835	08/15/2022	1
912828-HH-6	US TREASURY N/B		02/01/2008	JEFFERIES & COMPANY, INC.		10,547,657	10,000,000	10,412,500			(240)		(240)		10,412,260		135,397	135,397	92,823	11/15/2017	1
0399999. Bonds - U.S. Governments						172,847,790	148,670,146	137,850,248	133,377,223		18,402	4	18,398		144,687,797		28,159,993	28,159,993	2,691,667	XXX	XXX
448814-HR-7	HYDRO-QUEBEC	T	01/10/2008	RBC DAIN RAUSCHER		3,243,210	3,000,000	3,214,890	3,142,526		(1,531)		(1,531)		3,140,995		102,215	102,215	33,600	05/11/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
683234-MF-2	ONTARIO PROVINCE	T.	01/03/2008	RBC DAIN RAUSCHER		6,071,100	6,000,000	6,610,140	6,087,556		(2,244)		(2,244)		6,085,312		(14,212)	(14,212)	88,917	10/01/2008	1FE
748148-QX-4	QUEBEC 6.125 01/22/2011	T.	02/25/2008	RBC DAIN RAUSCHER		21,541,000	20,000,000	19,899,800	19,961,209		1,841		1,841		19,963,050		1,577,950	1,577,950	735,000	01/22/2011	1FE
748148-BW-2	QUEBEC PROVINCE	T.	01/03/2008	RBC DAIN RAUSCHER		4,079,600	4,000,000	4,014,040	4,003,521		(42)		(42)		4,003,479		76,121	76,121	95,000	07/17/2009	1FE
748148-QQ-9	QUEBEC PROVINCE	T.	02/25/2008	RBC DAIN RAUSCHER		25,675,000	25,000,000	25,284,500	25,053,656		(7,343)		(7,343)		25,046,313		628,687	628,687	770,660	02/15/2009	1FE
P8055K-VJ-1	REPUBLIC OF ARGENTINA	F.	01/14/2008	BARCLAYS BANK		2,929,072	3,500,000	2,875,958	2,888,239		2,315		2,315		2,890,554		38,518	38,518	70,778	10/03/2015	4FE
P8055K-WB-7	REPUBLIC OF ARGENTINA	F.	03/11/2008	Various		14,268,554	18,000,000	15,116,044	15,177,510		28,479		28,479		15,205,989		(937,434)	(937,434)	432,056	04/17/2017	4FE
105756-BK-5	FED REPUBLIC OF BRAZIL	F.	01/16/2008	Various		6,844,400	6,000,000	6,582,000	6,581,293		(281)		(281)		6,581,011		263,389	263,389	207,417	01/20/2037	3FE
105756-BM-1	REPUBLIC OF BRAZIL	F.	03/06/2008	Various		5,607,350	5,500,000	5,502,500	5,502,363		(37)		(37)		5,502,326		105,024	105,024	209,083	01/17/2017	3FE
168863-AT-5	REPUBLIC OF CHILE	F.	01/28/2008	MATURED		15,000,000	15,000,000	14,982,338	14,999,647		353		353		15,000,000				205,153	01/28/2008	1FE
195325-BJ-3	REPUBLIC OF COLOMBIA	F.	03/13/2008	CHASE SECURITIES		9,322,850	8,500,000	9,152,000	4,760,105		(9,470)		(9,470)		9,130,635		192,215	192,215	387,905	01/27/2017	3FE
195325-BK-0	REPUBLIC OF COLOMBIA	F.	01/24/2008	UNION BANK OF SWITZERLAND		2,679,250	2,500,000	2,678,550	2,677,840		(146)		(146)		2,677,694		1,556	1,556	85,530	09/18/2037	3FE
455780-AS-5	REPUBLIC OF INDONESIA	F.	03/10/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		4,355,000	4,000,000	4,415,000	4,389,451		(7,669)		(7,669)		4,381,782		(26,782)	(26,782)	198,333	01/15/2016	3FE
455780-AX-4	REPUBLIC OF INDONESIA	F.	01/30/2008	SALOMON SMITH BARNEY		2,820,300	3,000,000	2,875,000	2,875,627		122		122		2,875,749		(55,449)	(55,449)	92,198	02/17/2037	3FE
455780-AY-2	REPUBLIC OF INDONESIA	F.	02/25/2008	Various		7,279,840	7,000,000	6,962,620			289		289		6,962,909		316,931	316,931	52,517	01/17/2018	3FE
455780-AZ-9	REPUBLIC OF INDONESIA	F.	01/15/2008	BARCLAYS BANK		3,118,125	3,000,000	3,000,000							3,000,000		118,125	118,125	646	01/17/2038	3FE
Y20721-AB-5	REPUBLIC OF INDONESIA	F.	02/28/2008	SALOMON SMITH BARNEY		3,190,500	3,000,000	3,255,000	3,232,662		(4,486)		(4,486)		3,228,177		(37,677)	(37,677)	80,958	04/20/2015	3FE
Y20721-AD-1	REPUBLIC OF INDONESIA	F.	01/30/2008	MERRILL LYNCH CAPITAL MARKETS		3,776,535	3,500,000	3,832,850	3,810,450		(2,769)		(2,769)		3,807,681		(31,146)	(31,146)	145,104	01/15/2016	3FE
Y68856-AA-4	PETRONAS CAPITAL LTD	F.	02/25/2008	BARCLAYS BANK		5,495,000	5,000,000	5,419,900	5,332,071		(10,744)		(10,744)		5,321,327		173,673	173,673	93,333	05/22/2012	1FE
91086Q-AR-9	UNITED MEXICAN STATES	F.	03/04/2008	Various		22,549,150	22,500,000	22,639,850	19,614,077		(14,190)		(14,190)		22,608,437		(59,287)	(59,287)	405,665	01/13/2009	2FE
91086Q-AV-0	UNITED MEXICAN STATES	F.	01/10/2008	MERRILL LYNCH CAPITAL MARKETS		3,484,250	3,500,000	3,497,550							3,497,550		(13,300)	(13,300)	2,353	01/11/2040	2FE
695847-AC-7	ISLAMIC REP OF PAKISTAN	F.	02/27/2008	SALOMON SMITH BARNEY		3,470,000	4,000,000	3,963,750	3,964,987		452		452		3,965,439		(495,439)	(495,439)	70,278	06/01/2017	4FE
698299-AD-6	REPUBLIC OF PANAMA	F.	03/28/2008	Various		6,384,050	5,000,000	5,355,000	5,329,435		(1,461)		(1,461)		5,327,974		1,056,076	1,056,076	209,179	09/30/2027	3FE
698299-AU-8	REPUBLIC OF PANAMA	F.	01/18/2008	Various		6,106,500	5,500,000	5,788,700	5,752,291		(1,384)		(1,384)		5,750,907		355,593	355,593	137,448	03/15/2015	3FE
P7794G-AF-9	PERU 4 1/2 03/07/2017	F.	03/07/2008	CALLED @ 100.00		2,760,001	2,760,001	2,704,032	2,719,881		1,070		1,070		2,720,951		39,050	39,050	89,838	03/07/2017	3FE
715638-AU-6	REPUBLIC OF PERU	F.	03/03/2008	SALOMON SMITH BARNEY		2,058,000	2,000,000	2,000,000	2,000,000						2,000,000		58,000	58,000	62,589	03/14/2037	3FE
718286-AT-4	REPUBLIC OF PHILIPPINES	F.	02/25/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		3,450,300	3,000,000	3,305,700	3,286,953		(7,442)		(7,442)		3,279,511		170,789	170,789	144,750	02/15/2013	3FE
Y6972F-AS-9	REPUBLIC OF PHILIPPINES	D.	03/12/2008	Various		22,536,950	19,896,500	20,833,153	23,040,017		(16,255)		(16,255)		20,751,743	3,274,451	(1,489,243)	1,785,208	944,763	03/15/2016	3FE
X74344-DM-5	RUSSIA 5 03/31/30	F.	03/31/2008	Various		11,437,980	10,050,000	11,209,596	11,174,679		(32,582)		(32,582)		11,142,097		295,883	295,883	314,531	03/31/2030	2FE
836205-AG-9	REPUBLIC OF SOUTH AFRICA	F.	03/11/2008	Various		5,918,500	5,500,000	5,790,875	5,727,112		(9,307)		(9,307)		5,717,805		200,695	200,695	156,207	04/25/2012	2FE
500630-BP-2	KOREA DEVELOPMENT BANK	F.	02/07/2008	Various		4,642,675	4,500,000	4,493,565			74		74		4,493,639		149,036	149,036	15,385	01/17/2013	1FE
896292-AG-4	TRINIDAD & TOBAGO	F.	03/04/2008	BEAR STEARNS SECURITIES CORP.		1,946,440	2,000,000	1,972,480	1,972,937		138		138		1,973,075		(26,635)	(26,635)	35,903	05/17/2027	2FE
900123-BA-7	REPUBLIC OF TURKEY	F.	03/10/2008	BEAR STEARNS SECURITIES CORP.		2,993,100	3,000,000	3,018,600	1,985,441		(179)		(179)		3,018,662		(25,562)	(25,562)	90,000	04/03/2018	3FE
90371K-9K-5	UKRAINE GOVERNMENT	F.	01/30/2008	CHASE SECURITIES		5,082,500	5,000,000	5,000,000	5,000,000						5,000,000		82,500	82,500	33,699	06/26/2012	4FE
X08322-AA-1	UKRAINE GOVERNMENT	F.	02/27/2008	SALOMON SMITH BARNEY		6,258,000	6,000,000	6,179,800	6,144,613		(7,100)		(7,100)		6,137,512		120,488	120,488	205,104	03/04/2011	3FE
X9292Z-AS-3	UKRAINE GOVERNMENT	F.	02/27/2008	Various		6,408,750	6,000,000	6,482,750	6,427,186		(7,255)		(7,255)		6,419,931		(11,181)	(11,181)	75,225	06/11/2013	3FE
X9292Z-BF-0	UKRAINE GOVERNMENT	D.	03/05/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		6,740,045	6,602,500	6,338,400	7,085,318		4,840		4,840		6,362,914	997,390	(620,259)	377,131	153,907	10/13/2015	3FE
X92930-AD-2	UKRAINE GOVERNMENT	F.	02/26/2008	Various		7,950,300	8,000,000	7,860,000	7,860,926		1,579		1,579		7,862,504		87,796	87,796	149,625	11/14/2017	3FE
760942-AR-3	REPUBLIC OF URUGUAY	F.	03/10/2008	UNION BANK OF SWITZERLAND		2,862,720	2,400,000	2,931,000	2,897,003		(7,880)		(7,880)		2,889,123		(26,403)	(26,403)	71,533	05/17/2017	3FE
917288-BC-5	REPUBLIC OF URUGUAY	F.	03/05/2008	CHASE SECURITIES		2,166,400	2,000,000	2,253,500	2,245,100		(1,876)		(1,876)		2,243,223		(76,823)	(76,823)	49,778	11/18/2022	3FE
760942-AS-1	REPUBLICA ORIENT URUGUAY	F.	03/11/2008	BEAR STEARNS SECURITIES CORP.		2,068,000	2,000,000	2,167,590	2,165,900		(390)		(390)		2,165,510		(97,510)	(97,510)	73,285	03/21/2036	3FE
1099999. Bonds - All Other Governments						286,571,297	276,709,001	281,459,022	256,869,582		(112,514)		(112,514)		280,133,489	4,271,841	2,165,968	6,437,809	7,475,230	XXX	XXX
24919P-FT-6	DENVER CO SCH DIST NO 1 COP 97		12/17/2007	CALLED @ 100.00		(970,000)	(970,000)	(458,699)			(548,287)		(548,287)		(548,287)		(421,713)	(421,713)		12/15/2015	1FE
167664-SW-2	CHICAGO IL PUB BLDG COMM 93B PRK DIST		01/01/2008	MATURED		1,910,000	1,910,000	1,910,000	1,910,000						1,910,000				66,373	01/01/2008	1FE
25476A-T6-6	DISTRICT COLUMBIA G O 2001 C		02/19/2008	BEAR STEARNS SECURITIES CORP.		130,000,000	130,000,000	130,000,000							130,000,000				1,380,417	06/01/2026	1FE
2499999. Bonds - Political Subdivisions						130,940,000	130,940,000	131,451,301	1,910,000		(548,287)		(548,287)		131,361,713		(421,713)	(421,713)	1,446,789	XXX	XXX
313401-EQ-0	FED HOME LOAN MTG CORP #160038		02/01/2008	Various		15	15	14	15						15					02/01/2008	1
313401-GD-7	FED HOME LOAN MTG CORP #160075		03/01/2008	SCHEDULED REDEMPTION		207	207	204	207						207				5	04/01/2009	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)
313401-GW-5	FED HOME LOAN MTG CORP #160092		03/01/2008	SCHEDULED REDEMPTION		40	40	39	40						40				1	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		03/01/2008	SCHEDULED REDEMPTION		123	123	129	124		(1)		(1)		123				4	11/01/2009	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		03/01/2008	SCHEDULED REDEMPTION		166	166	198	172		(7)		(7)		166				6	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		02/01/2008	SCHEDULED REDEMPTION		28	28	28	28						28				1	11/01/2010	1
313401-MS-7	FED HOME LOAN MTG CORP #170088		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					11/01/2013	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		03/01/2008	SCHEDULED REDEMPTION		136	136	133	133		4		4		136				4	05/01/2014	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		03/01/2008	SCHEDULED REDEMPTION		329	329	325	327		2		2		329				8	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		03/01/2008	SCHEDULED REDEMPTION		221	221	220	221						221				5	12/01/2009	1
31341K-W5-3	FED HOME LOAN MTG CORP #258768		03/01/2008	SCHEDULED REDEMPTION		226	226	223	226						226				6	02/01/2013	1
31343A-WX-2	FED HOME LOAN MTG CORP #270662		03/01/2008	SCHEDULED REDEMPTION		891	891	884	884		6		6		891				22	03/01/2016	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		03/01/2008	SCHEDULED REDEMPTION		616	616	611	616						616				15	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		03/01/2008	SCHEDULED REDEMPTION		59	59	66	65		(6)		(6)		59				1	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		03/01/2008	SCHEDULED REDEMPTION		71	71	79	78		(8)		(8)		71				2	07/01/2017	1
31345M-JR-2	FED HOME LOAN MTG CORP #309272		02/01/2008	SCHEDULED REDEMPTION		147	147	136	122		25		25		147				3	12/01/2018	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		03/01/2008	SCHEDULED REDEMPTION		38	38	37	36		2		2		38				1	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		03/01/2008	SCHEDULED REDEMPTION		266	266	261	252		14		14		266				6	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		03/01/2008	SCHEDULED REDEMPTION		21,700	21,700	23,271	23,036		(1,336)		(1,336)		21,700				597	06/01/2019	1
31297T-TR-4	FED HOME LOAN MTG CORP #A37760		03/01/2008	SCHEDULED REDEMPTION		2,996	2,996	2,853	2,874		123		123		2,996				33	09/01/2035	1
31297V-LP-1	FED HOME LOAN MTG CORP #A39334		03/01/2008	SCHEDULED REDEMPTION		126,533	126,533	120,469	121,168		5,365		5,365		126,533				1,572	09/01/2035	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		03/01/2008	SCHEDULED REDEMPTION		94,468	94,468	85,578	92,632		1,837		1,837		94,468				1,575	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		03/01/2008	SCHEDULED REDEMPTION		156,476	156,476	145,543	154,895		1,580		1,580		156,476				2,807	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		03/01/2008	SCHEDULED REDEMPTION		115,623	115,623	104,690	111,969		3,654		3,654		115,623				1,985	09/15/2022	1
312914-E4-2	FED HOME LOAN MTG CORP 1471 G		03/01/2008	SCHEDULED REDEMPTION		81,157	81,157	80,117	81,151		6		6		81,157				767	03/15/2008	1
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH		01/01/2008	SCHEDULED REDEMPTION		65,888	65,888	63,088	65,834		54		54		65,888				343	04/15/2008	1
31333T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		03/01/2008	SCHEDULED REDEMPTION		1,027,494	1,027,494	1,020,846	1,027,494						1,027,494				11,864	08/15/2008	1
31333T0-6H-2	FED HOME LOAN MTG CORP 1580 P		03/01/2008	SCHEDULED REDEMPTION		73,877	73,877	70,455	73,877						73,877				1,061	09/15/2008	1
31333T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		03/01/2008	SCHEDULED REDEMPTION		145,315	145,315	125,972	136,535		8,780		8,780		145,315				2,330	04/15/2024	1
31333T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		03/01/2008	SCHEDULED REDEMPTION		286,667	286,667	224,758	270,249		16,418		16,418		286,667				4,572	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		03/01/2008	SCHEDULED REDEMPTION		55	55	58	60		(4)		(4)		55				1	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2008	SCHEDULED REDEMPTION		1,023	1,023	1,082	1,108		(85)		(85)		1,023				23	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		03/01/2008	SCHEDULED REDEMPTION		13,636	13,636	13,990	13,955		(320)		(320)		13,636				204	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2008	SCHEDULED REDEMPTION		100	100	103	102		(2)		(2)		100				1	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		03/01/2008	SCHEDULED REDEMPTION		2,747	2,747	2,820	2,802		(55)		(55)		2,747				28	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		03/01/2008	SCHEDULED REDEMPTION		367	367	375	375		(8)		(8)		367				5	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		03/01/2008	SCHEDULED REDEMPTION		3,933	3,933	4,019	3,970		(37)		(37)		3,933				52	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		03/01/2008	SCHEDULED REDEMPTION		434,646	434,646	449,926	445,747		(11,102)		(11,102)		434,646				5,769	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		03/01/2008	SCHEDULED REDEMPTION		87,031	87,031	88,065	87,859		(828)		(828)		87,031				1,070	12/01/2033	1
31296R-G2-8	FED HOME LOAN MTG CORP GOLD #A16517		03/01/2008	SCHEDULED REDEMPTION		54,998	54,998	54,461	54,507		491		491		54,998				640	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		03/01/2008	SCHEDULED REDEMPTION		2,763	2,763	2,823	2,820		(58)		(58)		2,763				37	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		03/01/2008	SCHEDULED REDEMPTION		20,129	20,129	20,539	20,509		(379)		(379)		20,129				295	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		03/01/2008	SCHEDULED REDEMPTION		3,880	3,880	3,964	3,959		(80)		(80)		3,880				40	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		03/01/2008	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				1	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2008	SCHEDULED REDEMPTION		4,754	4,754	4,604	4,617		137		137		4,754				51	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		03/01/2008	SCHEDULED REDEMPTION		5,403	5,403	5,512	5,505		(102)		(102)		5,403				80	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		03/01/2008	SCHEDULED REDEMPTION		15,051	15,051	15,387	15,362		(312)		(312)		15,051				224	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		03/01/2008	SCHEDULED REDEMPTION		18,873	18,873	19,257	19,230		(356)		(356)		18,873				200	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		03/01/2008	SCHEDULED REDEMPTION		1,400	1,400	1,430	1,427		(28)		(28)		1,400				20	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		03/01/2008	SCHEDULED REDEMPTION		319	319	326	325		(6)		(6)		319				4	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		03/01/2008	SCHEDULED REDEMPTION		1,046	1,046	1,068	1,066		(20)		(20)		1,046				14	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		03/01/2008	SCHEDULED REDEMPTION		1,281	1,281	1,309	1,305		(25)		(25)		1,281				17	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2008	SCHEDULED REDEMPTION		4,823	4,823	4,776	4,784		39		39		4,823				56	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2008	SCHEDULED REDEMPTION		6,895	6,895	6,679	6,705		190		190		6,895				75	03/01/2035	1
31297M-RB-6	FED HOME LOAN MTG CORP GOLD #A32282		02/01/2008	Various		937,379	922,961	935,363	933,134		76		76		933,210		4,169	4,169	10,002	04/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		03/01/2008	SCHEDULED REDEMPTION		27,775	27,775	28,381	28,270		(496)		(496)		27,775				416	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		03/01/2008	SCHEDULED REDEMPTION		8,078	8,078	8,172	8,168		(90)		(90)		8,078				99	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		03/01/2008	SCHEDULED REDEMPTION		7,396	7,396	7,558	7,538		(141)		(141)		7,396				110	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		03/01/2008	SCHEDULED REDEMPTION		1,496	1,496	1,515	1,514		(19)		(19)		1,496				18	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		03/01/2008	SCHEDULED REDEMPTION		4,019	4,019	4,080	4,077		(58)		(58)		4,019				52	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		03/01/2008	SCHEDULED REDEMPTION		5,696	5,696	5,771	5,768		(72)		(72)		5,696				64	08/01/2035	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)
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		03/01/2008	SCHEDULED REDEMPTION		652	652	659	659		(7)		(7)		652				9	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		03/01/2008	SCHEDULED REDEMPTION		1,546	1,546	1,564	1,563		(17)		(17)		1,546				20	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		03/01/2008	SCHEDULED REDEMPTION		321	321	325	325		(3)		(3)		321				4	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		03/01/2008	SCHEDULED REDEMPTION		7,152	7,152	7,242	7,238		(87)		(87)		7,152				97	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		03/01/2008	SCHEDULED REDEMPTION		2,609	2,609	2,649	2,647		(38)		(38)		2,609				28	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		03/01/2008	SCHEDULED REDEMPTION		1,262	1,262	1,281	1,280		(18)		(18)		1,262				16	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		03/01/2008	SCHEDULED REDEMPTION		7,147	7,147	7,240	7,236		(89)		(89)		7,147				91	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		03/01/2008	SCHEDULED REDEMPTION		4,745	4,745	4,814	4,811		(66)		(66)		4,745				63	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		03/01/2008	SCHEDULED REDEMPTION		838	838	851	850		(12)		(12)		838				10	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		03/01/2008	SCHEDULED REDEMPTION		1,793	1,793	1,821	1,819		(26)		(26)		1,793				20	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2008	SCHEDULED REDEMPTION		2,647	2,647	2,687	2,685		(39)		(39)		2,647				33	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		03/01/2008	SCHEDULED REDEMPTION		1,759	1,759	1,779	1,778		(19)		(19)		1,759				19	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		03/01/2008	SCHEDULED REDEMPTION		102	102	104	103		(1)		(1)		102				1	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		03/01/2008	SCHEDULED REDEMPTION		1,156	1,156	1,174	1,173		(17)		(17)		1,156				11	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		03/01/2008	SCHEDULED REDEMPTION		2,875	2,875	2,919	2,917		(42)		(42)		2,875				36	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		03/01/2008	SCHEDULED REDEMPTION		167	167	169	169		(2)		(2)		167				2	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		03/01/2008	SCHEDULED REDEMPTION		10,046	10,046	10,199	10,193		(146)		(146)		10,046				118	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		03/01/2008	SCHEDULED REDEMPTION		537	537	543	543		(6)		(6)		537				7	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		03/01/2008	SCHEDULED REDEMPTION		7,085	7,085	7,165	7,162		(77)		(77)		7,085				84	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		03/01/2008	SCHEDULED REDEMPTION		19,580	19,580	19,827	19,816		(236)		(236)		19,580				238	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		03/01/2008	SCHEDULED REDEMPTION		478	478	485	485		(7)		(7)		478				6	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		03/01/2008	SCHEDULED REDEMPTION		232	232	235	235		(3)		(3)		232				3	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		03/01/2008	SCHEDULED REDEMPTION		113	113	114	114		(2)		(2)		113				1	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		03/01/2008	SCHEDULED REDEMPTION		5,804	5,804	5,632	5,648		156		156		5,804				72	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		03/01/2008	SCHEDULED REDEMPTION		15,047	15,047	15,376	15,312		(265)		(265)		15,047				222	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		03/01/2008	SCHEDULED REDEMPTION		9,754	9,754	9,903	9,896		(142)		(142)		9,754				133	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		03/01/2008	SCHEDULED REDEMPTION		500	500	506	506		(5)		(5)		500				6	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		03/01/2008	SCHEDULED REDEMPTION		444	444	449	449		(5)		(5)		444				4	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		03/01/2008	SCHEDULED REDEMPTION		1,344	1,344	1,364	1,363		(20)		(20)		1,344				16	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		03/01/2008	SCHEDULED REDEMPTION		17,053	17,053	17,246	17,238		(185)		(185)		17,053				195	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		03/01/2008	SCHEDULED REDEMPTION		258	258	262	261		(3)		(3)		258				3	01/01/2036	1
3128K9-QJ-6	FED HOME LOAN MTG CORP GOLD #A48557		02/01/2008	Various		1,592,607	1,568,117	1,518,133	1,523,116		122		122		1,523,238		69,369	69,369	16,991	05/01/2036	1
3128K9-QS-6	FED HOME LOAN MTG CORP GOLD #A48565		02/01/2008	Various		1,602,121	1,578,835	1,528,509	1,533,525		2,637		2,637		1,536,161		65,960	65,960	16,559	05/01/2036	1
3128K9-4U-5	FED HOME LOAN MTG CORP GOLD #A48935		02/01/2008	Various		2,019,653	1,988,864	1,925,780	1,932,069		651		651		1,932,721		86,932	86,932	21,475	05/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		03/01/2008	SCHEDULED REDEMPTION		405	405	391	394		11		11		405				4	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2008	SCHEDULED REDEMPTION		17,212	17,212	16,601	16,743		470		470		17,212				156	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		03/01/2008	SCHEDULED REDEMPTION		750	750	724	729		20		20		750				7	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		03/01/2008	SCHEDULED REDEMPTION		2,903	2,903	2,805	2,827		76		76		2,903				25	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		03/01/2008	SCHEDULED REDEMPTION		2,973	2,973	2,869	2,891		81		81		2,973				26	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		03/01/2008	SCHEDULED REDEMPTION		16,471	16,471	15,895	16,019		452		452		16,471				135	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		03/01/2008	SCHEDULED REDEMPTION		250	250	282	280		(29)		(29)		250				6	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2008	SCHEDULED REDEMPTION		958	958	1,157	1,144		(186)		(186)		958				17	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2008	SCHEDULED REDEMPTION		209	209	221	222		(13)		(13)		209				4	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		03/01/2008	SCHEDULED REDEMPTION		3,276	3,276	3,231	3,232		45		45		3,276				47	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		03/01/2008	SCHEDULED REDEMPTION		5,680	5,680	5,740	5,737		(57)		(57)		5,680				88	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		03/01/2008	SCHEDULED REDEMPTION		1,527	1,527	1,554	1,552		(25)		(25)		1,527				22	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		03/01/2008	SCHEDULED REDEMPTION		32	32	33	33						32				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		03/01/2008	SCHEDULED REDEMPTION		89	89	90	90		(1)		(1)		89				2	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2008	SCHEDULED REDEMPTION		510	510	530	527		(17)		(17)		510				9	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2008	SCHEDULED REDEMPTION		454	454	468	468		(14)		(14)		454				8	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2008	SCHEDULED REDEMPTION		55	55	58	58		(3)		(3)		55				1	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		03/01/2008	SCHEDULED REDEMPTION		695	695	685	685		10		10		695				11	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		03/01/2008	SCHEDULED REDEMPTION		356	356	360	359		(3)		(3)		356				6	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		03/01/2008	SCHEDULED REDEMPTION		31,291	31,291	31,728	31,665		(375)		(375)		31,291				463	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2008	SCHEDULED REDEMPTION		17	17	18	18						17					10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2008	SCHEDULED REDEMPTION		6,799	6,799	6,883	6,867		(68)		(68)		6,799				97	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2008	SCHEDULED REDEMPTION		38	38	39	38		(1)		(1)		38				1	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2008	SCHEDULED REDEMPTION		2,677	2,677	2,639	2,647		30		30		2,677				39	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		03/01/2008	SCHEDULED REDEMPTION		1,130	1,130	1,114	1,118		11		11		1,130				17	09/01/2032	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)
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		03/01/2008	SCHEDULED REDEMPTION		1,114	1,114	1,126	1,123		(9)		(9)		1,114				18	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		03/01/2008	SCHEDULED REDEMPTION		552	552	567	565		(12)		(12)		552				8	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		03/01/2008	SCHEDULED REDEMPTION		16,114	16,114	16,298	16,287		(173)		(173)		16,114				202	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		03/01/2008	SCHEDULED REDEMPTION		2,021	2,021	2,050	1,952		69		69		2,021				32	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		03/01/2008	SCHEDULED REDEMPTION		778	778	750	753		25		25		778				10	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2008	SCHEDULED REDEMPTION		177	177	171	172		5		5		177				2	11/01/2028	1
31293E-JB-4	FED HOME LOAN MTG CORP GOLD #C18387		03/01/2008	SCHEDULED REDEMPTION		2,357	2,357	2,273	2,291		66		66		2,357				29	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		03/01/2008	SCHEDULED REDEMPTION		69	69	70	70		(2)		(2)		69				1	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		03/01/2008	SCHEDULED REDEMPTION		61	61	60	60		1		1		61				1	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		03/01/2008	SCHEDULED REDEMPTION		329	329	306	306		23		23		329				5	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		03/01/2008	SCHEDULED REDEMPTION		1,112	1,112	1,041	1,043		69		69		1,112				16	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		03/01/2008	SCHEDULED REDEMPTION		8,797	8,797	8,281	8,307		490		490		8,797				141	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		03/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32					06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		03/01/2008	SCHEDULED REDEMPTION		10,734	10,734	10,022	10,045		689		689		10,734				174	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		03/01/2008	SCHEDULED REDEMPTION		264	264	247	248		16		16		264				4	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		03/01/2008	SCHEDULED REDEMPTION		223	223	208	208		14		14		223				3	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		03/01/2008	SCHEDULED REDEMPTION		868	868	813	815		53		53		868				13	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2008	SCHEDULED REDEMPTION		149	149	146	146		2		2		149				2	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		03/01/2008	SCHEDULED REDEMPTION		557	557	549	550		7		7		557				8	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		03/01/2008	SCHEDULED REDEMPTION		155	155	144	144		10		10		155				2	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		03/01/2008	SCHEDULED REDEMPTION		1,610	1,610	1,625	1,625		(15)		(15)		1,610				19	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		03/01/2008	SCHEDULED REDEMPTION		11	11	12	12						11					07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		03/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		03/01/2008	SCHEDULED REDEMPTION		323	323	326	326		(3)		(3)		323				6	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		03/01/2008	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		03/01/2008	SCHEDULED REDEMPTION		371	371	375	375		(3)		(3)		371				5	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		03/01/2008	SCHEDULED REDEMPTION		302	302	309	309		(7)		(7)		302				6	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		03/01/2008	SCHEDULED REDEMPTION		76	76	76	76		(1)		(1)		76				1	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		03/01/2008	SCHEDULED REDEMPTION		150	150	152	152		(1)		(1)		150				2	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		03/01/2008	SCHEDULED REDEMPTION		38	38	36	36		2		2		38				1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		03/01/2008	SCHEDULED REDEMPTION		218	218	220	220		(2)		(2)		218				4	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		03/01/2008	SCHEDULED REDEMPTION		13	13	12	12						13					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		03/01/2008	SCHEDULED REDEMPTION		169	169	171	171		(2)		(2)		169				2	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		03/01/2008	SCHEDULED REDEMPTION		315	315	300	302		13		13		315				5	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2008	SCHEDULED REDEMPTION		140	140	146	148		(8)		(8)		140				2	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		03/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		03/01/2008	SCHEDULED REDEMPTION		288	288	293	292		(5)		(5)		288				5	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		03/01/2008	SCHEDULED REDEMPTION		4,551	4,551	4,487	4,489		62		62		4,551				69	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2008	SCHEDULED REDEMPTION		2,271	2,271	2,368	2,399		(128)		(128)		2,271				51	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		03/01/2008	SCHEDULED REDEMPTION		214	214	223	228		(14)		(14)		214				4	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		03/01/2008	SCHEDULED REDEMPTION		22	22	21	22		1		1		22					07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		03/01/2008	SCHEDULED REDEMPTION		223	223	225	225		(2)		(2)		223				4	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		03/01/2008	SCHEDULED REDEMPTION		71	71	75	75		(4)		(4)		71				1	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		03/01/2008	SCHEDULED REDEMPTION		64	64	68	68		(3)		(3)		64				1	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		03/01/2008	SCHEDULED REDEMPTION		198	198	202	202		(3)		(3)		198				3	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		03/01/2008	SCHEDULED REDEMPTION		6,827	6,827	7,117	7,372		(545)		(545)		6,827				153	01/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		03/01/2008	SCHEDULED REDEMPTION		842	842	821	824		18		18		842				11	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		03/01/2008	SCHEDULED REDEMPTION		1,822	1,822	1,776	1,782		40		40		1,822				24	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		03/01/2008	SCHEDULED REDEMPTION		42	42	43	43						42				1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2031	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)
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		03/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13					05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		03/01/2008	SCHEDULED REDEMPTION		4,379	4,379	4,456	4,448		(69)		(69)		4,379				76	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2008	SCHEDULED REDEMPTION		115	115	113	113		1		1		115				2	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		03/01/2008	SCHEDULED REDEMPTION		5,405	5,405	5,330	5,338		67		67		5,405				87	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		03/01/2008	SCHEDULED REDEMPTION		383	383	402	402		(18)		(18)		383				6	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		03/01/2008	SCHEDULED REDEMPTION		405	405	400	400		5		5		405				7	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		03/01/2008	SCHEDULED REDEMPTION		28	28	28	28						28					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		03/01/2008	SCHEDULED REDEMPTION		272	272	287	287		(14)		(14)		272				4	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		03/01/2008	SCHEDULED REDEMPTION		3,924	3,924	3,993	3,990		(66)		(66)		3,924				51	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2008	SCHEDULED REDEMPTION		6,577	6,577	6,485	6,487		90		90		6,577				96	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		03/01/2008	SCHEDULED REDEMPTION		37	37	37	37						37				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2008	SCHEDULED REDEMPTION		157	157	155	155		2		2		157				2	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		03/01/2008	SCHEDULED REDEMPTION		801	801	790	792		10		10		801				9	09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		03/01/2008	SCHEDULED REDEMPTION		39	39	38	38						39				1	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		03/01/2008	SCHEDULED REDEMPTION		96	96	101	100		(5)		(5)		96				2	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		03/01/2008	SCHEDULED REDEMPTION		26	26	26	26						26					11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		03/01/2008	SCHEDULED REDEMPTION		874	874	861	862		11		11		874				14	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		03/01/2008	SCHEDULED REDEMPTION		138	138	136	136		2		2		138				2	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		03/01/2008	SCHEDULED REDEMPTION		26	26	26	26						26					12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		03/01/2008	SCHEDULED REDEMPTION		101	101	100	100		1		1		101				1	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		03/01/2008	SCHEDULED REDEMPTION		2,504	2,504	2,641	2,629		(125)		(125)		2,504				39	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		03/01/2008	SCHEDULED REDEMPTION		1,921	1,921	1,894	1,900		21		21		1,921				31	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		03/01/2008	SCHEDULED REDEMPTION		3,863	3,863	3,808	3,817		46		46		3,863				61	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		03/01/2008	SCHEDULED REDEMPTION		287	287	283	284		3		3		287				4	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		03/01/2008	SCHEDULED REDEMPTION		10,341	10,341	10,439	10,418		(77)		(77)		10,341				180	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		03/01/2008	SCHEDULED REDEMPTION		249	249	252	251		(2)		(2)		249				4	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		03/01/2008	SCHEDULED REDEMPTION		261	261	264	263		(2)		(2)		261				4	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		03/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		03/01/2008	SCHEDULED REDEMPTION		9	9	8	9						9					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		03/01/2008	SCHEDULED REDEMPTION		420	420	424	423		(3)		(3)		420				7	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2008	SCHEDULED REDEMPTION		20,362	20,362	21,058	20,853		(491)		(491)		20,362				247	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		03/01/2008	SCHEDULED REDEMPTION		726	726	733	731		(6)		(6)		726				11	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		03/01/2008	SCHEDULED REDEMPTION		1,889	1,889	1,862	1,869		20		20		1,889				26	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		03/01/2008	SCHEDULED REDEMPTION		3,551	3,551	3,502	3,501		51		51		3,551				44	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		03/01/2008	SCHEDULED REDEMPTION		151	151	149	149		2		2		151				2	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		03/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12					08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		03/01/2008	SCHEDULED REDEMPTION		26	26	26	26						26					08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		03/01/2008	SCHEDULED REDEMPTION		608	608	599	602		6		6		608				8	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		03/01/2008	SCHEDULED REDEMPTION		31	31	31	31						31					08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		03/01/2008	SCHEDULED REDEMPTION		122	122	120	120		2		2		122				2	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2008	SCHEDULED REDEMPTION		3,973	3,973	4,079	4,065		(92)		(92)		3,973				52	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		03/01/2008	SCHEDULED REDEMPTION		309	309	312	312		(3)		(3)		309				4	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		03/01/2008	SCHEDULED REDEMPTION		503	503	516	514		(11)		(11)		503				7	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		03/01/2008	SCHEDULED REDEMPTION		5,378	5,378	5,119	5,049		328		328		5,378				79	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		03/01/2008	SCHEDULED REDEMPTION		89	89	93	92		(3)		(3)		89				2	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		03/01/2008	SCHEDULED REDEMPTION		13,924	13,924	14,322	14,430		(506)		(506)		13,924				292	09/01/2026	1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		03/01/2008	SCHEDULED REDEMPTION		3,761	3,761	3,592	3,598		163		163		3,761				54	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		03/01/2008	SCHEDULED REDEMPTION		3,233	3,233	2,993	2,931		302		302		3,233				46	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		03/01/2008	SCHEDULED REDEMPTION		3,621	3,621	3,362	3,307		314		314		3,621				52	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		03/01/2008	SCHEDULED REDEMPTION		1,023	1,023	950	937		86		86		1,023				15	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		03/01/2008	SCHEDULED REDEMPTION		2,222	2,222	2,287	2,286		(65)		(65)		2,222				42	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2008	SCHEDULED REDEMPTION		7,238	7,238	7,141	7,223		14		14		7,238				105	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		03/01/2008	SCHEDULED REDEMPTION		15,410	15,410	15,205	15,344		66		66		15,410				212	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		03/01/2008	SCHEDULED REDEMPTION		35,867	35,867	33,933	34,893		974		974		35,867				483	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		03/01/2008	SCHEDULED REDEMPTION		16,261	16,261	16,109	16,190		71		71		16,261				265	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		03/01/2008	SCHEDULED REDEMPTION		7,155	7,155	6,983	7,085		71		71		7,155				105	12/01/2011	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)
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		03/01/2008	SCHEDULED REDEMPTION		27,088	27,088	26,350	26,676		412		412		27,088				406	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		03/01/2008	SCHEDULED REDEMPTION		229	229	237	236		(7)		(7)		229				4	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		03/01/2008	SCHEDULED REDEMPTION		5,058	5,058	5,236	5,205		(146)		(146)		5,058				99	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2008	SCHEDULED REDEMPTION		2,582	2,582	2,672	2,656		(74)		(74)		2,582				49	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		03/01/2008	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		03/01/2008	SCHEDULED REDEMPTION		5,763	5,763	5,558	5,609		154		154		5,763				52	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		03/01/2008	SCHEDULED REDEMPTION		17,623	17,623	17,194	17,415		208		208		17,623				265	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		03/01/2008	SCHEDULED REDEMPTION		14,125	14,125	13,781	13,993		132		132		14,125				205	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		03/01/2008	SCHEDULED REDEMPTION		5,470	5,470	5,227	5,375		95		95		5,470				73	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		03/01/2008	SCHEDULED REDEMPTION		1,318	1,318	1,259	1,288		30		30		1,318				18	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2008	SCHEDULED REDEMPTION		11,368	11,368	10,980	11,185		183		183		11,368				126	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		03/01/2008	SCHEDULED REDEMPTION		4,510	4,510	4,388	4,437		73		73		4,510				65	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		03/01/2008	SCHEDULED REDEMPTION		902	902	877	887		14		14		902				13	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		03/01/2008	SCHEDULED REDEMPTION		18,362	18,362	18,216	18,278		84		84		18,362				297	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2008	SCHEDULED REDEMPTION		2,541	2,541	2,630	2,597		(56)		(56)		2,541				45	02/01/2016	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2008	SCHEDULED REDEMPTION		65,613	65,613	66,587	66,337		(724)		(724)		65,613				719	09/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		03/01/2008	SCHEDULED REDEMPTION		158	158	165	165		(7)		(7)		158				3	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		03/01/2008	SCHEDULED REDEMPTION		9,000	9,000	9,781	9,660		(660)		(660)		9,000				193	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		03/01/2008	SCHEDULED REDEMPTION		6,403	6,403	6,476	6,474		(71)		(71)		6,403				114	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2008	SCHEDULED REDEMPTION		2,828	2,828	2,913	2,916		(88)		(88)		2,828				46	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		03/01/2008	SCHEDULED REDEMPTION		308	308	303	303		4		4		308				5	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2008	SCHEDULED REDEMPTION		48	48	50	50		(1)		(1)		48				1	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		03/01/2008	SCHEDULED REDEMPTION		18,916	18,916	18,651	18,656		260		260		18,916				270	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2008	SCHEDULED REDEMPTION		2,026	2,026	2,076	2,077		(51)		(51)		2,026				30	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		03/01/2008	SCHEDULED REDEMPTION		623	623	657	656		(33)		(33)		623				10	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		03/01/2008	SCHEDULED REDEMPTION		3,445	3,445	3,418	3,419		25		25		3,445				50	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		03/01/2008	SCHEDULED REDEMPTION		158	158	160	160		(1)		(1)		158				3	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		03/01/2008	SCHEDULED REDEMPTION		3,124	3,124	3,154	3,151		(27)		(27)		3,124				49	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2008	SCHEDULED REDEMPTION		5,960	5,960	6,030	6,024		(64)		(64)		5,960				91	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2008	SCHEDULED REDEMPTION		146,414	146,414	148,314	148,154		(1,740)		(1,740)		146,414				2,234	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2008	SCHEDULED REDEMPTION		13,354	13,354	14,084	14,062		(708)		(708)		13,354				203	07/01/2032	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		03/01/2008	SCHEDULED REDEMPTION		23,795	23,795	24,161	24,141		(345)		(345)		23,795				296	12/01/2034	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		03/01/2008	SCHEDULED REDEMPTION		22,517	22,517	22,772	22,760		(243)		(243)		22,517				278	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		03/01/2008	SCHEDULED REDEMPTION		5,848	5,848	5,937	5,933		(85)		(85)		5,848				73	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		03/01/2008	SCHEDULED REDEMPTION		5,834	5,834	5,922	5,918		(84)		(84)		5,834				73	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2008	SCHEDULED REDEMPTION		18,299	18,299	18,132	18,141		158		158		18,299				207	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		03/01/2008	SCHEDULED REDEMPTION		1,454	1,454	1,470	1,470		(16)		(16)		1,454				19	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		03/01/2008	SCHEDULED REDEMPTION		1,089	1,089	1,101	1,101		(12)		(12)		1,089				14	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		03/01/2008	SCHEDULED REDEMPTION		84,118	84,118	75,562	79,392		4,726		4,726		84,118				966	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		03/01/2008	SCHEDULED REDEMPTION		252,105	252,105	249,584	249,787		2,318		2,318		252,105				3,463	11/01/2035	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD #H00086		03/01/2008	SCHEDULED REDEMPTION		6,947	6,947	6,877	6,883		63		63		6,947				87	12/01/2035	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2008	SCHEDULED REDEMPTION		1,929	1,929	1,973	1,969		(40)		(40)		1,929				32	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2008	SCHEDULED REDEMPTION		156,839	156,839	154,266	154,804		2,035		2,035		156,839				2,326	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		03/01/2008	SCHEDULED REDEMPTION		1,920	1,920	1,888	1,895		25		25		1,920				26	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		03/01/2008	SCHEDULED REDEMPTION		343	343	343	343						343				5	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		03/01/2008	SCHEDULED REDEMPTION		170,700	170,700	170,913	170,869		(170)		(170)		170,700				2,746	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		03/01/2008	SCHEDULED REDEMPTION		8,034	8,034	8,044	8,041		(7)		(7)		8,034				117	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		03/01/2008	SCHEDULED REDEMPTION		137,357	137,357	137,400	137,361		(4)		(4)		137,357				1,868	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		03/01/2008	SCHEDULED REDEMPTION		4	4	5	5						4					06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		03/01/2008	SCHEDULED REDEMPTION		901	901	833	898		4		4		901				18	05/01/2009	1
313610-JH-1	FED NATL MTG ASSOC #046164		03/01/2008	SCHEDULED REDEMPTION		4	4	4	3		1		1		4					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		03/01/2008	SCHEDULED REDEMPTION		58	58	54	56		2		2		58				1	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2008	SCHEDULED REDEMPTION		57	57	55	56		1		1		57				1	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2008	SCHEDULED REDEMPTION		764	764	838	849		(85)		(85)		764				16	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		03/01/2008	SCHEDULED REDEMPTION		206	206	206	206						206				4	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		03/01/2008	SCHEDULED REDEMPTION		11	11	12	12						11					02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		03/01/2008	SCHEDULED REDEMPTION		90	90	87	88		2		2		90				2	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2008	SCHEDULED REDEMPTION		225	225	217	220		5		5		225				5	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2008	SCHEDULED REDEMPTION		158	158	153	146		13		13		158				3	09/01/2019	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)
313628-NP-0	FED NATL MTG ASSOC #081398		03/01/2008	SCHEDULED REDEMPTION		122	122	118	120		2		2		122				2	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		03/01/2008	SCHEDULED REDEMPTION		47,244	47,244	49,796	50,123		(2,879)		(2,879)		47,244				919	10/15/2021	1
313633-HH-5	FED NATL MTG ASSOC #105632		02/01/2008	SCHEDULED REDEMPTION		140	140	141	141		(1)		(1)		140				2	09/01/2020	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		03/01/2008	SCHEDULED REDEMPTION		151	151	153	153		(2)		(2)		151				3	12/01/2018	1
31364N-B3-7	FED NATL MTG ASSOC #111758		03/01/2008	SCHEDULED REDEMPTION		118	118	118	118						118				2	07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		03/01/2008	SCHEDULED REDEMPTION		2,368	2,368	2,435	2,386		(18)		(18)		2,368				39	06/01/2017	1
31365D-G5-8	FED NATL MTG ASSOC #124520		03/01/2008	SCHEDULED REDEMPTION		8,952	8,952	8,856	8,843		109		109		8,952				125	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		03/01/2008	SCHEDULED REDEMPTION		904	904	894	893		11		11		904				14	10/01/2022	1
31365D-N6-8	FED NATL MTG ASSOC #124713		02/01/2008	Various		13	13	13	13						13					02/01/2008	1
31368H-KA-0	FED NATL MTG ASSOC #190289		03/01/2008	SCHEDULED REDEMPTION		894	894	931	930		(36)		(36)		894				14	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		03/01/2008	SCHEDULED REDEMPTION		1,867	1,867	1,919	1,896		(30)		(30)		1,867				31	12/01/2012	1
31370J-B6-1	FED NATL MTG ASSOC #232361		03/01/2008	SCHEDULED REDEMPTION		234	234	232	233						234				3	10/01/2008	1
31371G-EK-2	FED NATL MTG ASSOC #251338		03/01/2008	SCHEDULED REDEMPTION		26,335	26,335	26,505	26,429		(94)		(94)		26,335				395	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		03/01/2008	SCHEDULED REDEMPTION		1,781	1,781	1,725	1,729		52		52		1,781				24	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		03/01/2008	SCHEDULED REDEMPTION		65	65	62	62		2		2		65				1	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		03/01/2008	SCHEDULED REDEMPTION		1,870	1,870	1,811	1,816		55		55		1,870				27	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		03/01/2008	SCHEDULED REDEMPTION		3,505	3,505	3,393	3,411		94		94		3,505				48	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		03/01/2008	SCHEDULED REDEMPTION		2,003	2,003	1,988	1,994		9		9		2,003				27	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		03/01/2008	SCHEDULED REDEMPTION		191	191	189	190		1		1		191				3	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		03/01/2008	SCHEDULED REDEMPTION		4,103	4,103	3,972	3,992		111		111		4,103				58	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		03/01/2008	SCHEDULED REDEMPTION		4,356	4,356	4,217	4,227		129		129		4,356				56	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		03/01/2008	SCHEDULED REDEMPTION		1,414	1,414	1,426	1,413		1		1		1,414				23	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		03/01/2008	SCHEDULED REDEMPTION		751	751	740	740		11		11		751				12	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		03/01/2008	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				1	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2008	SCHEDULED REDEMPTION		450	450	444	444		6		6		450				8	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		03/01/2008	SCHEDULED REDEMPTION		6,700	6,700	6,767	6,746		(45)		(45)		6,700				119	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		03/01/2008	SCHEDULED REDEMPTION		5,493	5,493	5,622	5,640		(147)		(147)		5,493				83	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2008	SCHEDULED REDEMPTION		51	51	54	55		(4)		(4)		51				1	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2008	SCHEDULED REDEMPTION		1,016	1,016	1,076	1,099		(82)		(82)		1,016				19	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		03/01/2008	SCHEDULED REDEMPTION		197	197	200	199		(2)		(2)		197				3	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		03/01/2008	SCHEDULED REDEMPTION		260	260	266	267		(7)		(7)		260				5	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		03/01/2008	SCHEDULED REDEMPTION		128	128	131	130		(1)		(1)		128				2	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2008	SCHEDULED REDEMPTION		70	70	74	75		(5)		(5)		70				1	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2008	SCHEDULED REDEMPTION		1,927	1,927	1,960	1,944		(18)		(18)		1,927				31	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2008	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30				1	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		03/01/2008	SCHEDULED REDEMPTION		2,979	2,979	3,036	2,979		(1)		(1)		2,979				54	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2008	SCHEDULED REDEMPTION		7,539	7,539	7,728	7,738		(199)		(199)		7,539				116	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2008	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		03/01/2008	SCHEDULED REDEMPTION		1,058	1,058	1,095	1,085		(27)		(27)		1,058				13	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2008	SCHEDULED REDEMPTION		4,247	4,247	4,111	4,122		125		125		4,247				54	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		03/01/2008	SCHEDULED REDEMPTION		1,462	1,462	1,518	1,541		(79)		(79)		1,462				21	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		03/01/2008	SCHEDULED REDEMPTION		9,012	9,012	9,140	9,155		(143)		(143)		9,012				151	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2008	SCHEDULED REDEMPTION		3,215	3,215	3,113	3,122		94		94		3,215				44	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2008	SCHEDULED REDEMPTION		1,278	1,278	1,238	1,241		37		37		1,278				19	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2008	SCHEDULED REDEMPTION		8,743	8,743	8,938	8,943		(199)		(199)		8,743				162	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2008	SCHEDULED REDEMPTION		7,593	7,593	7,351	7,380		213		213		7,593				104	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		03/01/2008	SCHEDULED REDEMPTION		467	467	474	473		(6)		(6)		467				8	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2008	SCHEDULED REDEMPTION		7,141	7,141	6,913	6,947		194		194		7,141				98	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		03/01/2008	SCHEDULED REDEMPTION		8,925	8,925	9,369	9,302		(377)		(377)		8,925				119	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2008	SCHEDULED REDEMPTION		46	46	49	48		(2)		(2)		46				1	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		03/01/2008	SCHEDULED REDEMPTION		9,047	9,047	9,243	9,209		(162)		(162)		9,047				166	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		03/01/2008	SCHEDULED REDEMPTION		43,729	43,729	45,905	45,629		(1,900)		(1,900)		43,729				608	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2008	SCHEDULED REDEMPTION		5,500	5,500	5,326	5,357		143		143		5,500				76	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2008	SCHEDULED REDEMPTION		6,567	6,567	6,360	6,400		167		167		6,567				87	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		03/01/2008	SCHEDULED REDEMPTION		3,821	3,821	3,907	3,881		(61)		(61)		3,821				71	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2008	SCHEDULED REDEMPTION		1,501	1,501	1,547	1,545		(43)		(43)		1,501				22	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2008	SCHEDULED REDEMPTION		7,960	7,960	7,706	7,768		192		192		7,960				109	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2008	SCHEDULED REDEMPTION		4,674	4,674	4,526	4,565		109		109		4,674				65	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2008	SCHEDULED REDEMPTION		7,223	7,223	6,993	7,065		158		158		7,223				100	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 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)
31371K-UA-7	FED NATL MTG ASSOC #254477		03/01/2008	SCHEDULED REDEMPTION		4,142	4,142	4,112	4,113		29		29		4,142				51	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2008	SCHEDULED REDEMPTION		8,292	8,292	8,028	8,119		173		173		8,292				110	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		03/01/2008	SCHEDULED REDEMPTION		7,669	7,669	7,873	7,840		(171)		(171)		7,669				86	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		03/01/2008	SCHEDULED REDEMPTION		1,708	1,708	1,689	1,691		17		17		1,708				25	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2008	SCHEDULED REDEMPTION		37,259	37,259	37,492	37,488		(228)		(228)		37,259				468	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		03/01/2008	SCHEDULED REDEMPTION		2,468	2,468	2,503	2,494		(26)		(26)		2,468				25	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		03/01/2008	SCHEDULED REDEMPTION		17,826	17,826	17,759	17,763		62		62		17,826				199	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		03/01/2008	SCHEDULED REDEMPTION		8,975	8,975	9,296	9,273		(298)		(298)		8,975				124	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		03/01/2008	SCHEDULED REDEMPTION		1,699	1,699	1,700	1,699		(1)		(1)		1,699				25	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		03/01/2008	SCHEDULED REDEMPTION		26,584	26,584	25,080	25,417		1,167		1,167		26,584				231	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		03/01/2008	SCHEDULED REDEMPTION		15,435	15,435	15,849	15,790		(355)		(355)		15,435				172	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		03/01/2008	SCHEDULED REDEMPTION		6,390	6,390	6,578	6,565		(175)		(175)		6,390				86	02/01/2035	1
31371L-5P-0	FED NATL MTG ASSOC #255654		02/01/2008	Various		285,231	288,281	268,396	269,649		116		116		269,765		15,465	15,465	2,554	02/01/2035	1
31371L-6E-4	FED NATL MTG ASSOC #255669		02/01/2008	Various		3,843,021	3,883,872	3,532,491	3,547,138		1,894		1,894		3,549,032		293,989	293,989	49,212	02/01/2035	1
31371M-AC-1	FED NATL MTG ASSOC #255703		02/01/2008	Various		263,101	265,892	247,540	248,687		244		244		248,931		14,170	14,170	2,352	04/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		03/01/2008	SCHEDULED REDEMPTION		4,224	4,224	4,356	4,349		(125)		(125)		4,224				65	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		03/01/2008	SCHEDULED REDEMPTION		1,643	1,643	1,687	1,682		(38)		(38)		1,643				18	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		03/01/2008	SCHEDULED REDEMPTION		980	980	1,002	998		(18)		(18)		980				13	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2008	SCHEDULED REDEMPTION		301,149	301,149	296,632	297,189		3,961		3,961		301,149				3,621	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		03/01/2008	SCHEDULED REDEMPTION		66,936	66,936	67,535	67,504		(568)		(568)		66,936				988	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		03/01/2008	SCHEDULED REDEMPTION		305,645	305,645	308,439	308,220		(2,575)		(2,575)		305,645				4,749	11/01/2036	1
31371N-D4-4	FED NATL MTG ASSOC #256723		03/01/2008	SCHEDULED REDEMPTION		6,027	6,027	6,080	6,077		(51)		(51)		6,027				92	05/01/2037	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		03/01/2008	SCHEDULED REDEMPTION		3,130	3,130	3,209	3,207		(77)		(77)		3,130				45	08/01/2036	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		03/01/2008	SCHEDULED REDEMPTION		19,695	19,695	20,675	19,867		(172)		(172)		19,695				268	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		03/01/2008	SCHEDULED REDEMPTION		3,613	3,613	3,792	3,668		(55)		(55)		3,613				48	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		03/01/2008	SCHEDULED REDEMPTION		317	317	323	325		(8)		(8)		317				6	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		03/01/2008	SCHEDULED REDEMPTION		197	197	200	202		(5)		(5)		197				4	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		03/01/2008	SCHEDULED REDEMPTION		204,153	204,153	209,838	205,876		(1,724)		(1,724)		204,153				2,483	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		03/01/2008	SCHEDULED REDEMPTION		3,453	3,453	3,427	3,445		8		8		3,453				45	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		03/01/2008	SCHEDULED REDEMPTION		10,601	10,601	10,553	10,582		19		19		10,601				166	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		03/01/2008	SCHEDULED REDEMPTION		7,821	7,821	7,960	7,828		(7)		(7)		7,821				128	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		03/01/2008	SCHEDULED REDEMPTION		3,474	3,474	3,535	3,537		(64)		(64)		3,474				56	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		03/01/2008	SCHEDULED REDEMPTION		68	68	67	67		1		1		68				1	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		03/01/2008	SCHEDULED REDEMPTION		88	88	93	93		(5)		(5)		88				2	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		03/01/2008	SCHEDULED REDEMPTION		104	104	107	106		(3)		(3)		104				2	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2008	SCHEDULED REDEMPTION		50	50	53	52		(2)		(2)		50				1	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		03/01/2008	SCHEDULED REDEMPTION		3,336	3,336	3,502	3,438		(102)		(102)		3,336				45	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		03/01/2008	SCHEDULED REDEMPTION		650	650	640	639		11		11		650				10	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		03/01/2008	SCHEDULED REDEMPTION		1,812	1,812	1,798	1,804		8		8		1,812				24	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		03/01/2008	SCHEDULED REDEMPTION		1,199	1,199	1,220	1,224		(25)		(25)		1,199				18	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		03/01/2008	SCHEDULED REDEMPTION		926	926	933	933		(7)		(7)		926				16	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		03/01/2008	SCHEDULED REDEMPTION		93	93	95	95		(2)		(2)		93				2	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		03/01/2008	SCHEDULED REDEMPTION		1,221	1,221	1,264	1,260		(40)		(40)		1,221				18	07/01/2029	1
31375E-U9-0	FED NATL MTG ASSOC #332808		03/01/2008	SCHEDULED REDEMPTION		1,172	1,172	1,205	1,172						1,172				15	05/01/2009	1
31375M-XC-2	FED NATL MTG ASSOC #339175		03/01/2008	SCHEDULED REDEMPTION		537	537	499	507		30		30		537				7	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		03/01/2008	SCHEDULED REDEMPTION		743	743	690	702		41		41		743				10	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		03/01/2008	SCHEDULED REDEMPTION		67,641	67,641	71,008	68,917		(1,276)		(1,276)		67,641				915	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		03/01/2008	SCHEDULED REDEMPTION		10,142	10,142	10,462	10,189		(47)		(47)		10,142				169	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		03/01/2008	SCHEDULED REDEMPTION		22,284	22,284	23,393	23,238		(954)		(954)		22,284				286	05/01/2016	1
31376K-QV-1	FED NATL MTG ASSOC #357868		03/01/2008	SCHEDULED REDEMPTION		38,807	38,807	37,208	37,365		1,442		1,442		38,807				411	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		03/01/2008	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33					01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2008	SCHEDULED REDEMPTION		2,625	2,625	2,605	2,612		13		13		2,625				34	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		03/01/2008	SCHEDULED REDEMPTION		136	136	131	131		5		5		136				2	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		03/01/2008	SCHEDULED REDEMPTION		551	551	540	543		8		8		551				8	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		03/01/2008	SCHEDULED REDEMPTION		1,694	1,694	1,698	1,710		(16)		(16)		1,694				28	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		03/01/2008	SCHEDULED REDEMPTION		1,163	1,163	1,169	1,166		(4)		(4)		1,163				17	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		03/01/2008	SCHEDULED REDEMPTION		1,232	1,232	1,284	1,279		(48)		(48)		1,232				20	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		03/01/2008	SCHEDULED REDEMPTION		499	499	507	505		(5)		(5)		499				6	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		03/01/2008	SCHEDULED REDEMPTION		1,169	1,169	1,176	1,173		(4)		(4)		1,169				17	04/01/2013	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)
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
31379R-MN-5	FED NATL MTG ASSOC #427065		03/01/2008	SCHEDULED REDEMPTION		37	37	39	39		(2)		(2)		37				1	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		03/01/2008	SCHEDULED REDEMPTION		2,167	2,167	2,231	2,220		(53)		(53)		2,167				36	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		03/01/2008	SCHEDULED REDEMPTION		7,963	7,963	8,010	7,990		(27)		(27)		7,963				123	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		03/01/2008	SCHEDULED REDEMPTION		964	964	970	967		(3)		(3)		964				14	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		03/01/2008	SCHEDULED REDEMPTION		1,176	1,176	1,183	1,180		(3)		(3)		1,176				17	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2008	SCHEDULED REDEMPTION		1,844	1,844	1,829	1,836		8		8		1,844				25	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		03/01/2008	SCHEDULED REDEMPTION		1,576	1,576	1,643	1,642		(65)		(65)		1,576				25	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		03/01/2008	SCHEDULED REDEMPTION		22,618	22,618	22,750	22,692		(75)		(75)		22,618				360	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		03/01/2008	SCHEDULED REDEMPTION		566	566	590	589		(23)		(23)		566				9	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		03/01/2008	SCHEDULED REDEMPTION		3,205	3,205	3,224	3,214		(9)		(9)		3,205				47	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		03/01/2008	SCHEDULED REDEMPTION		1,068	1,068	1,074	1,072		(4)		(4)		1,068				15	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		03/01/2008	SCHEDULED REDEMPTION		8,126	8,126	7,867	7,888		239		239		8,126				100	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		03/01/2008	SCHEDULED REDEMPTION		578	578	560	561		17		17		578				6	11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		03/01/2008	SCHEDULED REDEMPTION		775	775	785	783		(7)		(7)		775				12	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		03/01/2008	SCHEDULED REDEMPTION		424	424	429	427		(3)		(3)		424				6	10/01/2028	1
31380L-B5-6	FED NATL MTG ASSOC #442960		03/01/2008	SCHEDULED REDEMPTION		326	326	330	329		(3)		(3)		326				5	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		03/01/2008	SCHEDULED REDEMPTION		2,417	2,417	2,411	2,412		5		5		2,417				38	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		03/01/2008	SCHEDULED REDEMPTION		1,018	1,018	1,023	1,022		(5)		(5)		1,018				12	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		03/01/2008	SCHEDULED REDEMPTION		2,487	2,487	2,519	2,514		(27)		(27)		2,487				39	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		03/01/2008	SCHEDULED REDEMPTION		275	275	277	276		(1)		(1)		275				4	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		03/01/2008	SCHEDULED REDEMPTION		1,270	1,270	1,221	1,223		47		47		1,270				19	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		03/01/2008	SCHEDULED REDEMPTION		1,724	1,724	1,711	1,716		8		8		1,724				22	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		03/01/2008	SCHEDULED REDEMPTION		520	520	546	548		(28)		(28)		520				8	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		03/01/2008	SCHEDULED REDEMPTION		283	283	284	284		(1)		(1)		283				4	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		03/01/2008	SCHEDULED REDEMPTION		71	71	70	70		1		1		71				1	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		03/01/2008	SCHEDULED REDEMPTION		1,833	1,833	1,716	1,770		63		63		1,833				25	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		03/01/2008	SCHEDULED REDEMPTION		1,815	1,815	1,906	1,886		(70)		(70)		1,815				22	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		03/01/2008	SCHEDULED REDEMPTION		5,175	5,175	5,282	5,244		(69)		(69)		5,175				81	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		03/01/2008	SCHEDULED REDEMPTION		400	400	421	419		(19)		(19)		400				6	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		03/01/2008	SCHEDULED REDEMPTION		76	76	77	77						76				1	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		03/01/2008	SCHEDULED REDEMPTION		610	610	605	607		3		3		610				8	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		03/01/2008	SCHEDULED REDEMPTION		27,293	27,293	27,455	27,437		(144)		(144)		27,293				442	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		03/01/2008	SCHEDULED REDEMPTION		288	288	289	289						288				4	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		03/01/2008	SCHEDULED REDEMPTION		1,466	1,466	1,519	1,514		(47)		(47)		1,466				21	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		03/01/2008	SCHEDULED REDEMPTION		1,029	1,029	1,073	1,070		(41)		(41)		1,029				16	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		03/01/2008	SCHEDULED REDEMPTION		229	229	230	230						229				3	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		03/01/2008	SCHEDULED REDEMPTION		2,127	2,127	1,992	2,052		75		75		2,127				30	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		03/01/2008	SCHEDULED REDEMPTION		843	843	808	809		34		34		843				10	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		03/01/2008	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32					06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		03/01/2008	SCHEDULED REDEMPTION		870	870	857	857		13		13		870				10	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		03/01/2008	SCHEDULED REDEMPTION		89	89	88	88		1		1		89				1	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		03/01/2008	SCHEDULED REDEMPTION		71	71	68	69		3		3		71				1	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		03/01/2008	SCHEDULED REDEMPTION		83	83	80	80		3		3		83				1	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		03/01/2008	SCHEDULED REDEMPTION		1,983	1,983	2,045	2,043		(60)		(60)		1,983				26	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		03/01/2008	SCHEDULED REDEMPTION		27	27	26	26		1		1		27					08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		03/01/2008	SCHEDULED REDEMPTION		233	233	223	224		9		9		233				3	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		03/01/2008	SCHEDULED REDEMPTION		186	186	185	186		1		1		186				2	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		03/01/2008	SCHEDULED REDEMPTION		233	233	231	232		1		1		233				3	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		03/01/2008	SCHEDULED REDEMPTION		409	409	405	407		2		2		409				5	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		03/01/2008	SCHEDULED REDEMPTION		156	156	155	156		1		1		156				2	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		03/01/2008	SCHEDULED REDEMPTION		1,022	1,022	1,010	1,012		10		10		1,022				19	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		03/01/2008	SCHEDULED REDEMPTION		40	40	40	40						40				1	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		03/01/2008	SCHEDULED REDEMPTION		53	53	53	53						53				1	08/01/2014	1
31383G-NB-8	FED NATL MTG ASSOC #502686		03/01/2008	SCHEDULED REDEMPTION		204	204	197	197		7		7		204				3	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		03/01/2008	SCHEDULED REDEMPTION		47	47	45	45		2		2		47				1	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		03/01/2008	SCHEDULED REDEMPTION		361	361	349	349		12		12		361				6	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		03/01/2008	SCHEDULED REDEMPTION		624	624	617	618		6		6		624				10	06/01/2029	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)
31383H-TN-4	FED NATL MTG ASSOC #503757		03/01/2008	SCHEDULED REDEMPTION		1,641	1,641	1,577	1,579		62		62		1,641				26	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		03/01/2008	SCHEDULED REDEMPTION		70	70	67	67		2		2		70				1	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		03/01/2008	SCHEDULED REDEMPTION		147	147	145	145		2		2		147				2	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		03/01/2008	SCHEDULED REDEMPTION		1,542	1,542	1,530	1,534		8		8		1,542				20	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		03/01/2008	SCHEDULED REDEMPTION		1,487	1,487	1,475	1,480		7		7		1,487				19	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		03/01/2008	SCHEDULED REDEMPTION		22	22	22	21						22					07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		03/01/2008	SCHEDULED REDEMPTION		141	141	139	140		2		2		141				2	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		03/01/2008	SCHEDULED REDEMPTION		170	170	169	169		1		1		170				2	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		03/01/2008	SCHEDULED REDEMPTION		3,343	3,343	3,314	3,325		17		17		3,343				43	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		03/01/2008	SCHEDULED REDEMPTION		1,736	1,736	1,722	1,727		9		9		1,736				26	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		03/01/2008	SCHEDULED REDEMPTION		161	161	156	156		6		6		161				3	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		03/01/2008	SCHEDULED REDEMPTION		273	273	264	264		9		9		273				4	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		03/01/2008	SCHEDULED REDEMPTION		91	91	88	88		3		3		91				1	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		03/01/2008	SCHEDULED REDEMPTION		969	969	1,003	997		(28)		(28)		969				11	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		03/01/2008	SCHEDULED REDEMPTION		1,031	1,031	1,041	1,038		(7)		(7)		1,031				18	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		03/01/2008	SCHEDULED REDEMPTION		44	44	43	43						44				1	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		03/01/2008	SCHEDULED REDEMPTION		34	34	33	33		1		1		34					10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		03/01/2008	SCHEDULED REDEMPTION		107	107	103	103		4		4		107				2	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		03/01/2008	SCHEDULED REDEMPTION		390	390	374	374		15		15		390				6	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		03/01/2008	SCHEDULED REDEMPTION		53	53	51	51		2		2		53				1	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		03/01/2008	SCHEDULED REDEMPTION		90	90	89	90						90				2	12/01/2029	1
31384A-LP-1	FED NATL MTG ASSOC #517934		03/01/2008	SCHEDULED REDEMPTION		531	531	540	537		(6)		(6)		531				8	11/01/2015	1
31384B-WX-0	FED NATL MTG ASSOC #519162		03/01/2008	SCHEDULED REDEMPTION		4,321	4,321	4,267	4,267		53		53		4,321				81	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		03/01/2008	SCHEDULED REDEMPTION		20	20	20	20		1		1		20					10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		03/01/2008	SCHEDULED REDEMPTION		4,050	4,050	4,143	4,035		15		15		4,050				76	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		03/01/2008	SCHEDULED REDEMPTION		131	131	134	131		1		1		131				2	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		03/01/2008	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		03/01/2008	SCHEDULED REDEMPTION		122	122	125	124		(3)		(3)		122				2	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		03/01/2008	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				1	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		03/01/2008	SCHEDULED REDEMPTION		68	68	71	72		(4)		(4)		68				1	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		03/01/2008	SCHEDULED REDEMPTION		342	342	344	344		(2)		(2)		342				6	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		03/01/2008	SCHEDULED REDEMPTION		1,091	1,091	1,101	1,099		(8)		(8)		1,091				19	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		03/01/2008	SCHEDULED REDEMPTION		314	314	311	312		2		2		314				4	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		03/01/2008	SCHEDULED REDEMPTION		1,702	1,702	1,713	1,712		(10)		(10)		1,702				30	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		03/01/2008	SCHEDULED REDEMPTION		346	346	348	348		(2)		(2)		346				6	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		03/01/2008	SCHEDULED REDEMPTION		3,899	3,899	3,843	3,844		55		55		3,899				73	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		03/01/2008	SCHEDULED REDEMPTION		933	933	942	941		(8)		(8)		933				17	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		03/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		03/01/2008	SCHEDULED REDEMPTION		8	8	9	8						8					03/01/2015	1
31384R-AX-9	FED NATL MTG ASSOC #531122		03/01/2008	SCHEDULED REDEMPTION		31	31	32	31						31					02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		03/01/2008	SCHEDULED REDEMPTION		421	421	431	430		(9)		(9)		421				7	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		03/01/2008	SCHEDULED REDEMPTION		127	127	128	126						127				2	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		03/01/2008	SCHEDULED REDEMPTION		115	115	117	114		1		1		115				1	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		03/01/2008	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		03/01/2008	SCHEDULED REDEMPTION		13	13	14	13						13					07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		03/01/2008	SCHEDULED REDEMPTION		2,565	2,565	2,609	2,582		(17)		(17)		2,565				40	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		03/01/2008	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		03/01/2008	SCHEDULED REDEMPTION		441	441	427	431		10		10		441				7	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		03/01/2008	SCHEDULED REDEMPTION		306	306	309	306						306				5	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		03/01/2008	SCHEDULED REDEMPTION		64	64	65	64						64				1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		03/01/2008	SCHEDULED REDEMPTION		392	392	400	393						392				7	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2008	SCHEDULED REDEMPTION		600	600	606	605		(4)		(4)		600				11	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		03/01/2008	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		03/01/2008	SCHEDULED REDEMPTION		780	780	813	810		(30)		(30)		780				13	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		03/01/2008	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					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)
31384V-UG-5	FED NATL MTG ASSOC #535283		03/01/2008	SCHEDULED REDEMPTION		983	983	1,021	1,026		(43)		(43)		983				17	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		03/01/2008	SCHEDULED REDEMPTION		343	343	356	357		(14)		(14)		343				6	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		03/01/2008	SCHEDULED REDEMPTION		539	539	560	562		(23)		(23)		539				9	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2008	SCHEDULED REDEMPTION		236	236	250	251		(15)		(15)		236				4	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		03/01/2008	SCHEDULED REDEMPTION		1,033	1,033	1,021	1,022		11		11		1,033				16	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		03/01/2008	SCHEDULED REDEMPTION		295	295	306	312		(17)		(17)		295				6	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2008	SCHEDULED REDEMPTION		776	776	822	820		(44)		(44)		776				15	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		03/01/2008	SCHEDULED REDEMPTION		448	448	456	452		(4)		(4)		448				7	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2008	SCHEDULED REDEMPTION		20,580	20,580	20,938	20,772		(192)		(192)		20,580				309	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2008	SCHEDULED REDEMPTION		1,093	1,093	1,121	1,119		(27)		(27)		1,093				17	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		03/01/2008	SCHEDULED REDEMPTION		1,181	1,181	1,230	1,226		(45)		(45)		1,181				19	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2008	SCHEDULED REDEMPTION		1,190	1,190	1,207	1,207		(16)		(16)		1,190				19	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		03/01/2008	SCHEDULED REDEMPTION		2,941	2,941	2,983	2,997		(57)		(57)		2,941				50	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2008	SCHEDULED REDEMPTION		8,235	8,235	8,366	8,316		(81)		(81)		8,235				116	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		03/01/2008	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		03/01/2008	SCHEDULED REDEMPTION		1,146	1,146	1,143	1,143		3		3		1,146				16	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		03/01/2008	SCHEDULED REDEMPTION		2,039	2,039	2,142	2,138		(99)		(99)		2,039				30	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		03/01/2008	SCHEDULED REDEMPTION		56	56	58	59		(3)		(3)		56				1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2008	SCHEDULED REDEMPTION		91	91	92	91		(1)		(1)		91				2	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		03/01/2008	SCHEDULED REDEMPTION		512	512	522	512						512				8	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		03/01/2008	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				1	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		03/01/2008	SCHEDULED REDEMPTION		1,122	1,122	1,150	1,150		(28)		(28)		1,122				19	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		03/01/2008	SCHEDULED REDEMPTION		1,762	1,762	1,830	1,858		(96)		(96)		1,762				24	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		03/01/2008	SCHEDULED REDEMPTION		255	255	257	257		(2)		(2)		255				5	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		03/01/2008	SCHEDULED REDEMPTION		1,048	1,048	1,088	1,094		(47)		(47)		1,048				14	05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023		03/01/2008	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		03/01/2008	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		03/01/2008	SCHEDULED REDEMPTION		686	686	704	703		(16)		(16)		686				12	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		03/01/2008	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		03/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		03/01/2008	SCHEDULED REDEMPTION		10,827	10,827	11,037	10,829		(3)		(3)		10,827				202	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2008	SCHEDULED REDEMPTION		580	580	603	625		(44)		(44)		580				10	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2008	SCHEDULED REDEMPTION		2,208	2,208	2,292	2,331		(124)		(124)		2,208				30	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		03/01/2008	SCHEDULED REDEMPTION		39,751	39,751	41,729	41,400		(1,649)		(1,649)		39,751				538	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		03/01/2008	SCHEDULED REDEMPTION		2,751	2,751	2,888	2,869		(117)		(117)		2,751				34	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		03/01/2008	SCHEDULED REDEMPTION		945	945	963	945						945				16	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		03/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		03/01/2008	SCHEDULED REDEMPTION		589	589	600	589						589				10	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		03/01/2008	SCHEDULED REDEMPTION		299	299	311	320		(20)		(20)		299				6	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		03/01/2008	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				1	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		03/01/2008	SCHEDULED REDEMPTION		519	519	529	519						519				9	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		03/01/2008	SCHEDULED REDEMPTION		34	34	35	35		(2)		(2)		34				1	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		03/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2008	SCHEDULED REDEMPTION		172	172	183	182		(10)		(10)		172				3	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		03/01/2008	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				1	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		03/01/2008	SCHEDULED REDEMPTION		9,678	9,678	9,865	9,681		(3)		(3)		9,678				124	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		03/01/2008	SCHEDULED REDEMPTION		4	4	5	5						4					07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		03/01/2008	SCHEDULED REDEMPTION		387	387	410	410		(24)		(24)		387				7	07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		03/01/2008	SCHEDULED REDEMPTION		174	174	180	187		(13)		(13)		174				3	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		03/01/2008	SCHEDULED REDEMPTION		2,125	2,125	2,166	2,126		(1)		(1)		2,125				36	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		03/01/2008	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		03/01/2008	SCHEDULED REDEMPTION		1,494	1,494	1,551	1,507		(14)		(14)		1,494				22	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2008	SCHEDULED REDEMPTION		2,120	2,120	2,173	2,172		(52)		(52)		2,120				36	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		03/01/2008	SCHEDULED REDEMPTION		359	359	364	364		(5)		(5)		359				5	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		03/01/2008	SCHEDULED REDEMPTION		2,587	2,587	2,691	2,673		(86)		(86)		2,587				36	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		03/01/2008	SCHEDULED REDEMPTION		302	302	309	308		(6)		(6)		302				5	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)
31385J-DJ-4	FED NATL MTG ASSOC #545605		03/01/2008	SCHEDULED REDEMPTION		65,240	65,240	66,789	66,600		(1,360)		(1,360)		65,240				1,008	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2008	SCHEDULED REDEMPTION		35,729	35,729	37,398	37,168		(1,439)		(1,439)		35,729				479	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		03/01/2008	SCHEDULED REDEMPTION		4,376	4,376	4,490	4,484		(108)		(108)		4,376				69	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		03/01/2008	SCHEDULED REDEMPTION		1,635	1,635	1,669	1,667		(31)		(31)		1,635				23	07/01/2032	1
31385J-NG-9	FED NATL MTG ASSOC #545891		03/01/2008	SCHEDULED REDEMPTION		96	96	99	99		(3)		(3)		96				1	07/01/2032	1
31385J-SH-2	FED NATL MTG ASSOC #546020		03/01/2008	SCHEDULED REDEMPTION																08/01/2030	1
31385J-U7-1	FED NATL MTG ASSOC #546106		03/01/2008	SCHEDULED REDEMPTION		79	79	82	83		(4)		(4)		79				2	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		03/01/2008	SCHEDULED REDEMPTION		923	923	938	934		(11)		(11)		923				11	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		03/01/2008	SCHEDULED REDEMPTION		1,207	1,207	1,228	1,215		(8)		(8)		1,207				21	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		03/01/2008	SCHEDULED REDEMPTION		95	95	97	97		(2)		(2)		95				1	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		03/01/2008	SCHEDULED REDEMPTION		74	74	77	78		(4)		(4)		74				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		03/01/2008	SCHEDULED REDEMPTION		919	919	937	919						919				15	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		03/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		03/01/2008	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				1	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		03/01/2008	SCHEDULED REDEMPTION		31	31	33	34		(2)		(2)		31				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		03/01/2008	SCHEDULED REDEMPTION		360	360	374	384		(24)		(24)		360				7	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		03/01/2008	SCHEDULED REDEMPTION		469	469	481	482		(13)		(13)		469				6	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2008	SCHEDULED REDEMPTION		9,891	9,891	10,391	10,398		(508)		(508)		9,891				108	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		03/01/2008	SCHEDULED REDEMPTION		110	110	112	111		(1)		(1)		110				2	08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		03/01/2008	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2008	SCHEDULED REDEMPTION		150	150	159	158		(8)		(8)		150				3	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		03/01/2008	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19					08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		03/01/2008	SCHEDULED REDEMPTION		4	4	5	5						4					08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		03/01/2008	SCHEDULED REDEMPTION		9	9	10	10						9					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		03/01/2008	SCHEDULED REDEMPTION		283	283	294	293		(10)		(10)		283				4	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		03/01/2008	SCHEDULED REDEMPTION		2,017	2,017	2,056	2,017						2,017				34	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		03/01/2008	SCHEDULED REDEMPTION		7,276	7,276	7,556	7,773		(497)		(497)		7,276				145	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		03/01/2008	SCHEDULED REDEMPTION		214	214	222	225		(12)		(12)		214				4	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		03/01/2008	SCHEDULED REDEMPTION		654	654	665	660		(6)		(6)		654				10	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		03/01/2008	SCHEDULED REDEMPTION		85	85	87	85						85				1	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		03/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		03/01/2008	SCHEDULED REDEMPTION		3,260	3,260	3,385	3,459		(199)		(199)		3,260				65	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		03/01/2008	SCHEDULED REDEMPTION		37	37	38	38		(2)		(2)		37				1	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		03/01/2008	SCHEDULED REDEMPTION		847	847	882	880		(33)		(33)		847				13	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		03/01/2008	SCHEDULED REDEMPTION		1,322	1,322	1,373	1,405		(83)		(83)		1,322				26	11/01/2030	1
31385W-W7-0	FED NATL MTG ASSOC #555170		03/01/2008	SCHEDULED REDEMPTION		50,290	50,290	52,770	52,443		(2,153)		(2,153)		50,290				665	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2008	SCHEDULED REDEMPTION		34,605	34,605	36,327	36,099		(1,494)		(1,494)		34,605				460	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		03/01/2008	SCHEDULED REDEMPTION		9,672	9,672	10,153	10,092		(420)		(420)		9,672				132	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		03/01/2008	SCHEDULED REDEMPTION		2,024	2,024	2,106	2,096		(72)		(72)		2,024				27	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		03/01/2008	SCHEDULED REDEMPTION		8,347	8,347	8,586	8,569		(222)		(222)		8,347				133	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		03/01/2008	SCHEDULED REDEMPTION		457	457	456	456		1		1		457				6	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2008	SCHEDULED REDEMPTION		241	241	241	241						241				4	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		03/01/2008	SCHEDULED REDEMPTION		143	143	142	142		1		1		143				2	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		03/01/2008	SCHEDULED REDEMPTION		1,189	1,189	1,210	1,199		(9)		(9)		1,189				19	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		03/01/2008	SCHEDULED REDEMPTION		95	95	99	101		(6)		(6)		95				2	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		03/01/2008	SCHEDULED REDEMPTION		33	33	34	33						33				1	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		03/01/2008	SCHEDULED REDEMPTION		690	690	683	679		11		11		690				10	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2008	SCHEDULED REDEMPTION		575	575	584	581		(6)		(6)		575				10	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		03/01/2008	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		03/01/2008	SCHEDULED REDEMPTION		4,935	4,935	5,062	5,055		(120)		(120)		4,935				85	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2008	SCHEDULED REDEMPTION		2,957	2,957	3,014	2,958		(1)		(1)		2,957				49	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2008	SCHEDULED REDEMPTION		16,103	16,103	16,415	16,107		(3)		(3)		16,103				275	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2008	SCHEDULED REDEMPTION		748	748	767	765		(17)		(17)		748				12	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		03/01/2008	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		03/01/2008	SCHEDULED REDEMPTION		58	58	57	57		1		1		58				1	03/01/2031	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)
31386E-CQ-9	FED NATL MTG ASSOC #560879		03/01/2008	SCHEDULED REDEMPTION		27	27	29	29		(2)		(2)		27					03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		03/01/2008	SCHEDULED REDEMPTION		180	180	185	184		(4)		(4)		180				3	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		03/01/2008	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		03/01/2008	SCHEDULED REDEMPTION		2,209	2,209	2,251	2,209		(1)		(1)		2,209				37	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		03/01/2008	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		03/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		03/01/2008	SCHEDULED REDEMPTION		1,559	1,559	1,587	1,587		(28)		(28)		1,559				24	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		03/01/2008	SCHEDULED REDEMPTION		539	539	548	543		(4)		(4)		539				8	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		03/01/2008	SCHEDULED REDEMPTION		1,030	1,030	1,078	1,074		(43)		(43)		1,030				15	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		03/01/2008	SCHEDULED REDEMPTION		7	7	8	8						7					12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		03/01/2008	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				1	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		03/01/2008	SCHEDULED REDEMPTION		1,137	1,137	1,166	1,179		(42)		(42)		1,137				18	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		03/01/2008	SCHEDULED REDEMPTION		67	67	68	67		(1)		(1)		67				1	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		03/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		03/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		03/01/2008	SCHEDULED REDEMPTION		983	983	1,021	1,031		(48)		(48)		983				18	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		03/01/2008	SCHEDULED REDEMPTION		459	459	466	463		(4)		(4)		459				7	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2008	SCHEDULED REDEMPTION		1,368	1,368	1,404	1,396		(28)		(28)		1,368				23	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		03/01/2008	SCHEDULED REDEMPTION		24	24	24	24						24					12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		03/01/2008	SCHEDULED REDEMPTION		422	422	439	441		(18)		(18)		422				8	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		03/01/2008	SCHEDULED REDEMPTION		1,913	1,913	1,943	1,930		(17)		(17)		1,913				27	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		03/01/2008	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22					12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		03/01/2008	SCHEDULED REDEMPTION		2,748	2,748	2,725	2,743		5		5		2,748				37	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		03/01/2008	SCHEDULED REDEMPTION		1,418	1,418	1,455	1,448		(30)		(30)		1,418				25	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		03/01/2008	SCHEDULED REDEMPTION		50	50	49	50						50				1	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		03/01/2008	SCHEDULED REDEMPTION		86	86	88	87		(2)		(2)		86				1	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		03/01/2008	SCHEDULED REDEMPTION		940	940	958	940						940				17	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		03/01/2008	SCHEDULED REDEMPTION		2,373	2,373	2,419	2,374		(1)		(1)		2,373				39	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		03/01/2008	SCHEDULED REDEMPTION		3,892	3,892	3,954	3,924		(32)		(32)		3,892				56	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2008	SCHEDULED REDEMPTION		632	632	657	653		(21)		(21)		632				8	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		03/01/2008	SCHEDULED REDEMPTION		254	254	264	262		(8)		(8)		254				4	01/01/2031	1
31386P-US-0	FED NATL MTG ASSOC #569493		03/01/2008	SCHEDULED REDEMPTION		8	8	9	9						8					01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2008	SCHEDULED REDEMPTION		598	598	608	602		(4)		(4)		598				9	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		03/01/2008	SCHEDULED REDEMPTION		828	828	877	868		(40)		(40)		828				16	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2008	SCHEDULED REDEMPTION		833	833	847	842		(9)		(9)		833				11	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		03/01/2008	SCHEDULED REDEMPTION		759	759	774	759						759				13	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		03/01/2008	SCHEDULED REDEMPTION		8	8	9	9						8					02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		03/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		03/01/2008	SCHEDULED REDEMPTION		341	341	338	339		2		2		341				4	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		03/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2008	SCHEDULED REDEMPTION		3,137	3,137	3,111	3,130		6		6		3,137				46	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		03/01/2008	SCHEDULED REDEMPTION		110	110	114	117		(7)		(7)		110				2	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		03/01/2008	SCHEDULED REDEMPTION		1,646	1,646	1,675	1,663		(17)		(17)		1,646				26	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		03/01/2008	SCHEDULED REDEMPTION		1,747	1,747	1,777	1,760		(14)		(14)		1,747				27	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		03/01/2008	SCHEDULED REDEMPTION		155	155	161	160		(5)		(5)		155				3	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		03/01/2008	SCHEDULED REDEMPTION		681	681	693	687		(6)		(6)		681				11	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		03/01/2008	SCHEDULED REDEMPTION		380	380	390	388		(8)		(8)		380				6	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		03/01/2008	SCHEDULED REDEMPTION		197	197	200	199		(3)		(3)		197				3	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		03/01/2008	SCHEDULED REDEMPTION		384	384	373	374		11		11		384				4	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		03/01/2008	SCHEDULED REDEMPTION		663	663	658	662		1		1		663				9	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2008	SCHEDULED REDEMPTION		1,295	1,295	1,322	1,313		(18)		(18)		1,295				20	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		03/01/2008	SCHEDULED REDEMPTION		2,428	2,428	2,491	2,471		(43)		(43)		2,428				38	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		03/01/2008	SCHEDULED REDEMPTION		2,933	2,933	2,847	2,851		82		82		2,933				43	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2008	SCHEDULED REDEMPTION		1,886	1,886	1,826	1,831		55		55		1,886				25	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		03/01/2008	SCHEDULED REDEMPTION		22	22	21	21		1		1		22					04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		03/01/2008	SCHEDULED REDEMPTION		41	41	39	39		1		1		41				1	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		03/01/2008	SCHEDULED REDEMPTION		563	563	546	547		16		16		563				8	04/01/2031	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)
31387C-QS-3	FED NATL MTG ASSOC #580165		03/01/2008	SCHEDULED REDEMPTION		6,371	6,371	6,585	6,532		(161)		(161)		6,371				78	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2008	SCHEDULED REDEMPTION		55,097	55,097	57,214	58,445		(3,349)		(3,349)		55,097				1,100	05/01/2031	1
31387D-F5-3	FED NATL MTG ASSOC #580788		03/01/2008	SCHEDULED REDEMPTION		24	24	25	27		(2)		(2)		24					05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		03/01/2008	SCHEDULED REDEMPTION		481	481	494	492		(11)		(11)		481				8	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		03/01/2008	SCHEDULED REDEMPTION		28,330	28,330	29,740	29,545		(1,215)		(1,215)		28,330				384	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		03/01/2008	SCHEDULED REDEMPTION		11,059	11,059	11,605	11,560		(501)		(501)		11,059				179	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2008	SCHEDULED REDEMPTION		198	198	206	214		(15)		(15)		198				4	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		03/01/2008	SCHEDULED REDEMPTION		529	529	529	529		(1)		(1)		529				8	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		03/01/2008	SCHEDULED REDEMPTION		375	375	385	383		(8)		(8)		375				6	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		03/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		03/01/2008	SCHEDULED REDEMPTION		779	779	791	786		(7)		(7)		779				11	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		03/01/2008	SCHEDULED REDEMPTION		2,576	2,576	2,617	2,598		(22)		(22)		2,576				37	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		03/01/2008	SCHEDULED REDEMPTION		103	103	105	105		(2)		(2)		103				2	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		03/01/2008	SCHEDULED REDEMPTION		262	262	272	273		(11)		(11)		262				5	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		03/01/2008	SCHEDULED REDEMPTION		4,556	4,556	4,563	4,562		(5)		(5)		4,556				71	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		03/01/2008	SCHEDULED REDEMPTION		180	180	185	184		(4)		(4)		180				3	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		03/01/2008	SCHEDULED REDEMPTION		120	120	125	126		(6)		(6)		120				2	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		03/01/2008	SCHEDULED REDEMPTION		2,004	2,004	2,035	2,022		(18)		(18)		2,004				29	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		03/01/2008	SCHEDULED REDEMPTION		1,527	1,527	1,549	1,547		(20)		(20)		1,527				23	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		03/01/2008	SCHEDULED REDEMPTION		21	21	21	21						21					06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2008	SCHEDULED REDEMPTION		698	698	676	678		20		20		698				9	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		03/01/2008	SCHEDULED REDEMPTION		19,494	19,494	19,522	19,520		(26)		(26)		19,494				315	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		03/01/2008	SCHEDULED REDEMPTION		51	51	52	51		(1)		(1)		51				1	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		03/01/2008	SCHEDULED REDEMPTION		582	582	602	597		(15)		(15)		582				7	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		03/01/2008	SCHEDULED REDEMPTION		1,174	1,174	1,193	1,186		(12)		(12)		1,174				17	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		03/01/2008	SCHEDULED REDEMPTION		61	61	64	65		(3)		(3)		61				1	09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		03/01/2008	SCHEDULED REDEMPTION		7,811	7,811	7,936	7,876		(65)		(65)		7,811				100	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		03/01/2008	SCHEDULED REDEMPTION		3,665	3,665	3,724	3,696		(30)		(30)		3,665				53	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		03/01/2008	SCHEDULED REDEMPTION		5,195	5,195	5,278	5,239		(44)		(44)		5,195				82	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		03/01/2008	SCHEDULED REDEMPTION		21	21	22	22						21					08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		03/01/2008	SCHEDULED REDEMPTION		9,526	9,526	9,863	9,842		(316)		(316)		9,526				154	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		03/01/2008	SCHEDULED REDEMPTION		1,658	1,658	1,740	1,729		(71)		(71)		1,658				20	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		03/01/2008	SCHEDULED REDEMPTION		35	35	35	34						35				1	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		03/01/2008	SCHEDULED REDEMPTION		5,090	5,090	5,187	5,180		(91)		(91)		5,090				95	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		03/01/2008	SCHEDULED REDEMPTION		219	219	217	217		2		2		219				3	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		03/01/2008	SCHEDULED REDEMPTION		1,398	1,398	1,400	1,399		(2)		(2)		1,398				22	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		03/01/2008	SCHEDULED REDEMPTION		967	967	969	968		(1)		(1)		967				15	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		03/01/2008	SCHEDULED REDEMPTION		20	20	20	20						20					08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		03/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2031	1
31388C-Y8-7	FED NATL MTG ASSOC #601135		03/01/2008	SCHEDULED REDEMPTION		307	307	314	313		(6)		(6)		307				5	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		03/01/2008	SCHEDULED REDEMPTION		770	770	782	777		(7)		(7)		770				11	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		03/01/2008	SCHEDULED REDEMPTION		26,108	26,108	26,145	26,140		(32)		(32)		26,108				423	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		03/01/2008	SCHEDULED REDEMPTION		1,369	1,369	1,421	1,455		(87)		(87)		1,369				27	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		03/01/2008	SCHEDULED REDEMPTION		149	149	152	151		(1)		(1)		149				2	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		03/01/2008	SCHEDULED REDEMPTION		233	233	242	250		(17)		(17)		233				4	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		03/01/2008	SCHEDULED REDEMPTION		81	81	83	82		(2)		(2)		81				1	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		03/01/2008	SCHEDULED REDEMPTION		40	40	41	40		(1)		(1)		40				1	11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		03/01/2008	SCHEDULED REDEMPTION		17	17	17	17						17					09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2008	SCHEDULED REDEMPTION		289	289	306	302		(13)		(13)		289				5	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		03/01/2008	SCHEDULED REDEMPTION		2,687	2,687	2,730	2,712		(25)		(25)		2,687				39	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		03/01/2008	SCHEDULED REDEMPTION		206	206	216	215		(10)		(10)		206				3	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		03/01/2008	SCHEDULED REDEMPTION		1,598	1,598	1,631	1,634		(36)		(36)		1,598				27	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		03/01/2008	SCHEDULED REDEMPTION		14,832	14,832	15,570	15,476		(644)		(644)		14,832				213	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		03/01/2008	SCHEDULED REDEMPTION		2,761	2,761	2,731	2,733		28		28		2,761				34	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		03/01/2008	SCHEDULED REDEMPTION		42	42	43	42		(1)		(1)		42				1	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		03/01/2008	SCHEDULED REDEMPTION		817	817	830	824		(7)		(7)		817				12	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2008	SCHEDULED REDEMPTION		97	97	102	101		(4)		(4)		97				2	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		03/01/2008	SCHEDULED REDEMPTION		550	550	560	558		(8)		(8)		550				9	11/01/2031	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-P4-2	FED NATL MTG ASSOC #609843		03/01/2008	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				1	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		03/01/2008	SCHEDULED REDEMPTION		108	108	111	110		(2)		(2)		108				2	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		03/01/2008	SCHEDULED REDEMPTION		24	24	24	24						24					10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		03/01/2008	SCHEDULED REDEMPTION		376	376	392	387		(11)		(11)		376				6	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		03/01/2008	SCHEDULED REDEMPTION		126	126	128	128		(3)		(3)		126				2	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		03/01/2008	SCHEDULED REDEMPTION		16,041	16,041	16,840	16,737		(695)		(695)		16,041				222	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		03/01/2008	SCHEDULED REDEMPTION		1,668	1,668	1,735	1,723		(55)		(55)		1,668				21	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		03/01/2008	SCHEDULED REDEMPTION		19	19	20	19		(1)		(1)		19					11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		03/01/2008	SCHEDULED REDEMPTION		1,775	1,775	1,827	1,831		(55)		(55)		1,775				23	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		03/01/2008	SCHEDULED REDEMPTION		21	21	21	21						21					12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		03/01/2008	SCHEDULED REDEMPTION		571	571	591	586		(15)		(15)		571				7	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		03/01/2008	SCHEDULED REDEMPTION		29,170	29,170	29,828	29,796		(626)		(626)		29,170				547	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		03/01/2008	SCHEDULED REDEMPTION		895	895	929	926		(31)		(31)		895				10	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		03/01/2008	SCHEDULED REDEMPTION		893	893	930	930		(37)		(37)		893				13	09/01/2031	1
31389E-U4-5	FED NATL MTG ASSOC #623503		03/01/2008	SCHEDULED REDEMPTION		61,646	61,646	64,714	64,344		(2,698)		(2,698)		61,646				810	02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		03/01/2008	SCHEDULED REDEMPTION		64	64	67	66		(2)		(2)		64				1	01/01/2032	1
31389H-HZ-4	FED NATL MTG ASSOC #625848		03/01/2008	SCHEDULED REDEMPTION		50,097	50,097	50,855	50,708		(611)		(611)		50,097				598	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		03/01/2008	SCHEDULED REDEMPTION		376	376	386	385		(9)		(9)		376				4	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		03/01/2008	SCHEDULED REDEMPTION		7	7	8	7						7					06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		03/01/2008	SCHEDULED REDEMPTION		530	530	558	555		(26)		(26)		530				8	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		03/01/2008	SCHEDULED REDEMPTION		46	46	47	46		(1)		(1)		46				1	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		03/01/2008	SCHEDULED REDEMPTION		513	513	515	514		(1)		(1)		513				8	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		03/01/2008	SCHEDULED REDEMPTION		313	313	328	327		(14)		(14)		313				4	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		03/01/2008	SCHEDULED REDEMPTION		213	213	216	215		(2)		(2)		213				4	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		03/01/2008	SCHEDULED REDEMPTION		4,755	4,755	4,746	4,747		8		8		4,755				53	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		03/01/2008	SCHEDULED REDEMPTION		35	35	35	35						35					03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		03/01/2008	SCHEDULED REDEMPTION		4,892	4,892	4,896	4,895		(3)		(3)		4,892				55	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		03/01/2008	SCHEDULED REDEMPTION		501	501	518	517		(16)		(16)		501				7	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		03/01/2008	SCHEDULED REDEMPTION		20,531	20,531	20,474	20,479		53		53		20,531				282	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		03/01/2008	SCHEDULED REDEMPTION		203	203	206	205		(2)		(2)		203				3	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		03/01/2008	SCHEDULED REDEMPTION		261	261	266	265		(3)		(3)		261				4	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		03/01/2008	SCHEDULED REDEMPTION		984	984	1,025	1,012		(29)		(29)		984				17	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		03/01/2008	SCHEDULED REDEMPTION		42	42	42	42		(1)		(1)		42				1	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		03/01/2008	SCHEDULED REDEMPTION		508	508	533	531		(23)		(23)		508				7	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		03/01/2008	SCHEDULED REDEMPTION		11,534	11,534	12,106	12,060		(526)		(526)		11,534				186	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		03/01/2008	SCHEDULED REDEMPTION		42,379	42,379	43,651	43,404		(1,025)		(1,025)		42,379				536	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		03/01/2008	SCHEDULED REDEMPTION		10,077	10,077	9,965	9,973		103		103		10,077				163	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		03/01/2008	SCHEDULED REDEMPTION		4,591	4,591	4,755	4,742		(151)		(151)		4,591				74	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		03/01/2008	SCHEDULED REDEMPTION		1,942	1,942	1,935	1,936		6		6		1,942				31	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		03/01/2008	SCHEDULED REDEMPTION		386	386	401	400		(14)		(14)		386				6	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		03/01/2008	SCHEDULED REDEMPTION		5,154	5,154	5,369	5,318		(164)		(164)		5,154				89	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		03/01/2008	SCHEDULED REDEMPTION		4,558	4,558	4,679	4,659		(101)		(101)		4,558				51	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		03/01/2008	SCHEDULED REDEMPTION		414	414	409	409		5		5		414				6	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		03/01/2008	SCHEDULED REDEMPTION		802	802	842	836		(35)		(35)		802				11	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		03/01/2008	SCHEDULED REDEMPTION		169	169	174	174		(5)		(5)		169				2	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		03/01/2008	SCHEDULED REDEMPTION		10,751	10,751	11,183	11,097		(346)		(346)		10,751				153	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		03/01/2008	SCHEDULED REDEMPTION		916	916	962	965		(49)		(49)		916				13	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		03/01/2008	SCHEDULED REDEMPTION		451	451	446	447		5		5		451				7	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		03/01/2008	SCHEDULED REDEMPTION		13,828	13,828	14,322	14,283		(455)		(455)		13,828				224	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		03/01/2008	SCHEDULED REDEMPTION		237	237	236	236		2		2		237				3	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		03/01/2008	SCHEDULED REDEMPTION		405	405	401	401		4		4		405				6	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		03/01/2008	SCHEDULED REDEMPTION		487	487	484	484		3		3		487				7	01/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		03/01/2008	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				1	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		03/01/2008	SCHEDULED REDEMPTION		768	768	769	769		(1)		(1)		768				11	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		03/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		03/01/2008	SCHEDULED REDEMPTION		20,373	20,373	21,101	21,044		(671)		(671)		20,373				330	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		03/01/2008	SCHEDULED REDEMPTION		16,312	16,312	17,141	17,076		(764)		(764)		16,312				264	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		03/01/2008	SCHEDULED REDEMPTION		5,728	5,728	5,732	5,732		(4)		(4)		5,728				92	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		03/01/2008	SCHEDULED REDEMPTION		55	55	58	57		(1)		(1)		55				1	06/01/2032	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)
31390M-H9-8	FED NATL MTG ASSOC #650156		03/01/2008	SCHEDULED REDEMPTION		554	554	583	580		(26)		(26)		554				8	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		03/01/2008	SCHEDULED REDEMPTION		121	121	126	124		(3)		(3)		121				2	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		03/01/2008	SCHEDULED REDEMPTION		196	196	194	194		2		2		196				3	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		03/01/2008	SCHEDULED REDEMPTION		82	82	84	83		(1)		(1)		82				1	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		03/01/2008	SCHEDULED REDEMPTION		2,282	2,282	2,369	2,362		(80)		(80)		2,282				36	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		03/01/2008	SCHEDULED REDEMPTION		1,411	1,411	1,465	1,461		(49)		(49)		1,411				16	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		03/01/2008	SCHEDULED REDEMPTION		19,247	19,247	19,084	19,096		151		151		19,247				312	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		03/01/2008	SCHEDULED REDEMPTION		837	837	867	865		(28)		(28)		837				14	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		03/01/2008	SCHEDULED REDEMPTION		62	62	62	62						62				1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		03/01/2008	SCHEDULED REDEMPTION		5,457	5,457	5,684	5,590		(133)		(133)		5,457				95	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		03/01/2008	SCHEDULED REDEMPTION		389	389	403	402		(13)		(13)		389				4	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		03/01/2008	SCHEDULED REDEMPTION		2,168	2,168	2,271	2,263		(95)		(95)		2,168				30	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		03/01/2008	SCHEDULED REDEMPTION		787	787	779	779		8		8		787				11	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2008	SCHEDULED REDEMPTION		7,525	7,525	7,789	7,768		(243)		(243)		7,525				114	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		03/01/2008	SCHEDULED REDEMPTION		432	432	450	442		(10)		(10)		432				7	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		03/01/2008	SCHEDULED REDEMPTION		3,908	3,908	4,065	4,034		(126)		(126)		3,908				52	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		03/01/2008	SCHEDULED REDEMPTION		29	29	29	29						29					09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		03/01/2008	SCHEDULED REDEMPTION		2,529	2,529	2,570	2,567		(39)		(39)		2,529				40	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2008	SCHEDULED REDEMPTION		1,335	1,335	1,407	1,401		(66)		(66)		1,335				21	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		03/01/2008	SCHEDULED REDEMPTION		409	409	420	419		(10)		(10)		409				6	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		03/01/2008	SCHEDULED REDEMPTION		415	415	430	429		(14)		(14)		415				6	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		03/01/2008	SCHEDULED REDEMPTION		614	614	647	645		(30)		(30)		614				9	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		03/01/2008	SCHEDULED REDEMPTION		5,597	5,597	5,585	5,586		11		11		5,597				70	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		03/01/2008	SCHEDULED REDEMPTION		166	166	165	165		1		1		166				2	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		03/01/2008	SCHEDULED REDEMPTION		28,516	28,516	29,867	29,761		(1,245)		(1,245)		28,516				462	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		03/01/2008	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				1	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		03/01/2008	SCHEDULED REDEMPTION		209	209	217	216		(7)		(7)		209				3	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		03/01/2008	SCHEDULED REDEMPTION		36	36	38	38		(1)		(1)		36				1	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		03/01/2008	SCHEDULED REDEMPTION		16,097	16,097	16,157	16,152		(55)		(55)		16,097				260	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		03/01/2008	SCHEDULED REDEMPTION		97,122	97,122	98,709	98,420		(1,298)		(1,298)		97,122				1,181	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		03/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14					09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		03/01/2008	SCHEDULED REDEMPTION		82	82	86	86		(5)		(5)		82				1	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		03/01/2008	SCHEDULED REDEMPTION		4,040	4,040	4,238	4,222		(182)		(182)		4,040				46	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		03/01/2008	SCHEDULED REDEMPTION		269	269	269	269						269				4	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		03/01/2008	SCHEDULED REDEMPTION		47,964	47,964	47,431	47,471		493		493		47,964				521	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		03/01/2008	SCHEDULED REDEMPTION		13,770	13,770	13,756	13,757		12		12		13,770				223	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2008	SCHEDULED REDEMPTION		12,283	12,283	12,722	12,689		(405)		(405)		12,283				134	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		03/01/2008	SCHEDULED REDEMPTION		120	120	119	119		1		1		120				2	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		03/01/2008	SCHEDULED REDEMPTION		1,785	1,785	1,879	1,871		(87)		(87)		1,785				22	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		03/01/2008	SCHEDULED REDEMPTION		36	36	37	37		(2)		(2)		36				1	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		03/01/2008	SCHEDULED REDEMPTION		79	79	82	82		(3)		(3)		79				1	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		03/01/2008	SCHEDULED REDEMPTION		2,242	2,242	2,301	2,292		(50)		(50)		2,242				24	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		03/01/2008	SCHEDULED REDEMPTION		2,594	2,594	2,704	2,688		(93)		(93)		2,594				42	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		03/01/2008	SCHEDULED REDEMPTION		2,942	2,942	2,955	2,954		(12)		(12)		2,942				34	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		03/01/2008	SCHEDULED REDEMPTION		492	492	486	487		5		5		492				7	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		03/01/2008	SCHEDULED REDEMPTION		16,077	16,077	16,660	16,616		(539)		(539)		16,077				261	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		03/01/2008	SCHEDULED REDEMPTION		14,530	14,530	14,916	14,850		(320)		(320)		14,530				165	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		03/01/2008	SCHEDULED REDEMPTION		21,190	21,190	21,454	21,422		(232)		(232)		21,190				229	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		03/01/2008	SCHEDULED REDEMPTION		325	325	321	322		3		3		325				5	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		03/01/2008	SCHEDULED REDEMPTION		3,238	3,238	3,223	3,224		14		14		3,238				49	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		03/01/2008	SCHEDULED REDEMPTION		7,806	7,806	7,750	7,753		53		53		7,806				95	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		03/01/2008	SCHEDULED REDEMPTION		1,498	1,498	1,537	1,530		(33)		(33)		1,498				17	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		03/01/2008	SCHEDULED REDEMPTION		328,392	328,392	322,081	323,142		5,250		5,250		328,392				2,980	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		03/01/2008	SCHEDULED REDEMPTION		48,852	48,852	47,914	48,075		777		777		48,852				420	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		03/01/2008	SCHEDULED REDEMPTION		2,068	2,068	2,056	2,057		12		12		2,068				33	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2008	SCHEDULED REDEMPTION		11,294	11,294	11,212	11,217		77		77		11,294				133	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		03/01/2008	SCHEDULED REDEMPTION		47,028	47,028	47,498	47,395		(368)		(368)		47,028				456	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		03/01/2008	SCHEDULED REDEMPTION		988	988	981	981		7		7		988				12	02/01/2033	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)
31400H-HU-0	FED NATL MTG ASSOC #687943		03/01/2008	SCHEDULED REDEMPTION		238	238	246	246		(8)		(8)		238				3	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		03/01/2008	SCHEDULED REDEMPTION		1,677	1,677	1,712	1,710		(33)		(33)		1,677				19	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		03/01/2008	SCHEDULED REDEMPTION		1,486	1,486	1,526	1,517		(31)		(31)		1,486				14	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		03/01/2008	SCHEDULED REDEMPTION		3,947	3,947	4,052	4,032		(85)		(85)		3,947				41	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2008	SCHEDULED REDEMPTION		116,415	116,415	121,872	120,234		(3,819)		(3,819)		116,415				1,277	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		03/01/2008	SCHEDULED REDEMPTION		281	281	278	278		3		3		281				4	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		03/01/2008	SCHEDULED REDEMPTION		373	373	373	373						373				5	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		03/01/2008	SCHEDULED REDEMPTION		3,219	3,219	3,305	3,288		(69)		(69)		3,219				38	04/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2008	SCHEDULED REDEMPTION		232,541	232,541	237,373	236,626		(4,085)		(4,085)		232,541				2,477	05/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		03/01/2008	SCHEDULED REDEMPTION		302	302	299	299		3		3		302				4	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		03/01/2008	SCHEDULED REDEMPTION		367	367	384	379		(12)		(12)		367				6	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		03/01/2008	SCHEDULED REDEMPTION		248	248	258	255		(7)		(7)		248				4	06/01/2033	1
31401H-F7-2	FED NATL MTG ASSOC #708590		02/01/2008	Various		143,307	144,840	138,911	139,290		(1)		(1)		139,289		4,019	4,019	1,284	06/01/2033	1
31401H-Z2-1	FED NATL MTG ASSOC #709161		02/01/2008	Various		518,045	523,501	502,070	503,479		308		308		503,787		14,258	14,258	4,612	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		03/01/2008	SCHEDULED REDEMPTION		628	628	645	641		(13)		(13)		628				6	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		03/01/2008	SCHEDULED REDEMPTION		395	395	414	408		(13)		(13)		395				6	04/01/2033	1
31401N-3J-6	FED NATL MTG ASSOC #713701		02/01/2008	Various		681,296	688,530	660,343	662,267		190		190		662,457		18,839	18,839	6,084	08/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		03/01/2008	SCHEDULED REDEMPTION		1,861	1,861	1,879	1,876		(15)		(15)		1,861				19	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		03/01/2008	SCHEDULED REDEMPTION		93,101	93,101	97,465	96,089		(2,989)		(2,989)		93,101				1,510	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		03/01/2008	SCHEDULED REDEMPTION		192	192	190	190		2		2		192				3	09/01/2033	1
31401Y-LH-6	FED NATL MTG ASSOC #722228		02/01/2008	Various		19,247	19,450	18,654	18,711		10		10		18,721		526	526	171	07/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		03/01/2008	SCHEDULED REDEMPTION		16,387	16,387	16,328	16,331		55		55		16,387				193	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2008	SCHEDULED REDEMPTION		13,698	13,698	13,486	13,500		198		198		13,698				188	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		03/01/2008	SCHEDULED REDEMPTION		11,449	11,449	11,548	11,530		(81)		(81)		11,449				115	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		03/01/2008	SCHEDULED REDEMPTION		23,719	23,719	24,899	24,741		(1,022)		(1,022)		23,719				316	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		03/01/2008	SCHEDULED REDEMPTION		10,124	10,124	10,628	10,562		(437)		(437)		10,124				132	05/01/2018	1
31402D-7L-8	FED NATL MTG ASSOC #726399		03/01/2008	SCHEDULED REDEMPTION		5,079	5,079	5,214	5,185		(106)		(106)		5,079				58	07/01/2018	1
31402E-YW-2	FED NATL MTG ASSOC #727125		02/01/2008	Various		1,009,512	1,020,237	978,471	981,608		259		259		981,867		27,645	27,645	9,021	09/01/2033	1
31402G-QS-5	FED NATL MTG ASSOC #728665		03/01/2008	SCHEDULED REDEMPTION		31,938	31,938	31,365	31,392		547		547		31,938				324	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		03/01/2008	SCHEDULED REDEMPTION		102,143	102,143	100,994	101,036		1,107		1,107		102,143				1,277	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		03/01/2008	SCHEDULED REDEMPTION		1,574	1,574	1,587	1,585		(11)		(11)		1,574				16	02/01/2019	1
31402H-Y7-0	FED NATL MTG ASSOC #729834		03/01/2008	SCHEDULED REDEMPTION		156	156	161	161		(5)		(5)		156				2	02/01/2033	1
31402J-RH-2	FED NATL MTG ASSOC #730488		02/01/2008	Various		1,985,481	2,006,226	1,924,096	1,930,036		1,753		1,753		1,931,789		53,692	53,692	17,543	08/01/2033	1
31402J-RQ-2	FED NATL MTG ASSOC #730495		02/01/2008	Various		148,093	149,643	143,517	143,961		121		121		144,082		4,010	4,010	1,310	08/01/2033	1
31402K-HZ-0	FED NATL MTG ASSOC #731148		02/01/2008	Various		1,895,979	1,916,262	1,837,815	1,843,511		(7)		(7)		1,843,504		52,475	52,475	16,983	08/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2008	SCHEDULED REDEMPTION		1,997	1,997	2,090	2,056		(60)		(60)		1,997				29	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		03/01/2008	SCHEDULED REDEMPTION		5,583	5,583	5,844	5,758		(175)		(175)		5,583				90	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		03/01/2008	SCHEDULED REDEMPTION		16,044	16,044	16,618	16,576		(532)		(532)		16,044				177	10/01/2033	1
31402L-K8-4	FED NATL MTG ASSOC #732119		02/01/2008	Various		602,234	608,643	583,727	585,427		117		117		585,543		16,691	16,691	5,379	08/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		03/01/2008	SCHEDULED REDEMPTION		14,852	14,852	15,000	14,969		(117)		(117)		14,852				152	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		03/01/2008	SCHEDULED REDEMPTION		97	97	102	101		(4)		(4)		97				1	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		03/01/2008	SCHEDULED REDEMPTION		291	291	305	300		(9)		(9)		291				4	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		03/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		03/01/2008	SCHEDULED REDEMPTION		1,762	1,762	1,809	1,798		(36)		(36)		1,762				21	08/01/2018	1
31402N-CL-0	FED NATL MTG ASSOC #733675		02/01/2008	Various		360,122	363,938	349,039	350,166		130		130		350,295		9,827	9,827	3,214	08/01/2033	1
31402N-4B-1	FED NATL MTG ASSOC #734418		02/01/2008	Various		6,723,754	6,795,140	6,512,770	6,534,159		1,877		1,877		6,536,036		187,718	187,718	59,964	08/01/2033	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		03/01/2008	SCHEDULED REDEMPTION		287,691	287,691	288,815			(1,124)		(1,124)		287,691				1,199	04/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		03/01/2008	SCHEDULED REDEMPTION		1,543	1,543	1,585	1,579		(36)		(36)		1,543				17	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		03/01/2008	SCHEDULED REDEMPTION		610	610	632	631		(20)		(20)		610				9	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		03/01/2008	SCHEDULED REDEMPTION		3,280	3,280	3,313	3,305		(25)		(25)		3,280				33	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		03/01/2008	SCHEDULED REDEMPTION		472	472	466	467		5		5		472				7	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		03/01/2008	SCHEDULED REDEMPTION		624	624	647	645		(21)		(21)		624				8	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		03/01/2008	SCHEDULED REDEMPTION		315	315	311	312		3		3		315				5	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		03/01/2008	SCHEDULED REDEMPTION		282	282	280	280		1		1		282				3	09/01/2033	1
31402W-PD-4	FED NATL MTG ASSOC #740320		02/01/2008	Various		163,449	165,183	160,558	161,013		60		60		161,073		2,376	2,376	1,462	10/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		03/01/2008	SCHEDULED REDEMPTION		1,108	1,108	1,106	1,107		2		2		1,108				17	09/01/2033	1
31402W-3U-0	FED NATL MTG ASSOC #740711		03/01/2008	SCHEDULED REDEMPTION		15,406	15,406	15,544	15,526		(120)		(120)		15,406				140	09/01/2018	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		03/01/2008	SCHEDULED REDEMPTION		9,009	9,009	9,099	9,080		(71)		(71)		9,009				91	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		03/01/2008	SCHEDULED REDEMPTION		498	498	521	513		(15)		(15)		498				7	09/01/2033	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)
31402X-AK-2	FED NATL MTG ASSOC #740810		03/01/2008	SCHEDULED REDEMPTION		3,097	3,097	3,179	3,158		(62)		(62)		3,097				36	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		03/01/2008	SCHEDULED REDEMPTION		457	457	451	451		5		5		457				7	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		03/01/2008	SCHEDULED REDEMPTION		272,427	272,427	285,367	281,164		(8,737)		(8,737)		272,427				4,413	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		03/01/2008	SCHEDULED REDEMPTION		22,926	22,926	24,116	24,029		(1,103)		(1,103)		22,926				371	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2008	SCHEDULED REDEMPTION		1,821	1,821	1,906	1,875		(55)		(55)		1,821				26	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		03/01/2008	SCHEDULED REDEMPTION		11,257	11,257	11,660	11,630		(373)		(373)		11,257				181	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		03/01/2008	SCHEDULED REDEMPTION		5,868	5,868	5,857	5,858		10		10		5,868				84	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		03/01/2008	SCHEDULED REDEMPTION		427	427	442	441		(14)		(14)		427				6	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		03/01/2008	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					10/01/2033	1
31403C-GH-8	FED NATL MTG ASSOC #744600		02/01/2008	Various		31,003	31,327	30,440	30,527		24		24		30,551		452	452	277	09/01/2033	1
31403C-TV-3	FED NATL MTG ASSOC #744964		02/01/2008	Various		41,518	41,962	40,270	40,466						40,465		1,053	1,053	372	11/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		03/01/2008	SCHEDULED REDEMPTION		1,990	1,990	2,000	1,999		(9)		(9)		1,990				29	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		03/01/2008	SCHEDULED REDEMPTION		1,381,496	1,381,496	1,393,854	1,393,306		(11,810)		(11,810)		1,381,496				20,480	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		03/01/2008	SCHEDULED REDEMPTION		23,793	23,793	24,391	24,373		(579)		(579)		23,793				354	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		03/01/2008	SCHEDULED REDEMPTION		196,055	196,055	200,980	200,859		(4,803)		(4,803)		196,055				2,933	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		03/01/2008	SCHEDULED REDEMPTION		884,253	884,253	892,389	892,054		(7,801)		(7,801)		884,253				13,078	10/01/2036	1
31403F-K5-2	FED NATL MTG ASSOC #747416		03/01/2008	SCHEDULED REDEMPTION		395	395	409	408		(13)		(13)		395				4	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		03/01/2008	SCHEDULED REDEMPTION		11,567	11,567	11,981	11,951		(383)		(383)		11,567				187	10/01/2033	1
31403F-PN-8	FED NATL MTG ASSOC #747529		02/01/2008	Various		39,074	39,490	37,898	38,069		7		7		38,076		998	998	349	10/01/2033	1
31403F-Q7-2	FED NATL MTG ASSOC #747578		02/01/2008	Various		39,860	40,281	39,141	39,252		19		19		39,271		589	589	355	11/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		03/01/2008	SCHEDULED REDEMPTION		348	348	347	347		1		1		348				5	11/01/2033	1
31403F-US-1	FED NATL MTG ASSOC #747693		02/01/2008	Various		38,313	38,712	37,151	37,327		37		37		37,364		949	949	338	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		03/01/2008	SCHEDULED REDEMPTION		7,851	7,851	8,131	8,111		(260)		(260)		7,851				87	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		03/01/2008	SCHEDULED REDEMPTION		68	68	72	71		(3)		(3)		68				1	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		03/01/2008	SCHEDULED REDEMPTION		17,618	17,618	17,925	17,872		(255)		(255)		17,618				187	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		03/01/2008	SCHEDULED REDEMPTION		491	491	515	511		(20)		(20)		491				7	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		03/01/2008	SCHEDULED REDEMPTION		8,567	8,567	9,000	8,980		(413)		(413)		8,567				132	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		03/01/2008	SCHEDULED REDEMPTION		21,353	21,353	21,663	21,600		(248)		(248)		21,353				230	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		03/01/2008	SCHEDULED REDEMPTION		12,732	12,732	12,926	12,912		(180)		(180)		12,732				142	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		03/01/2008	SCHEDULED REDEMPTION		5,734	5,734	5,939	5,924		(189)		(189)		5,734				91	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		03/01/2008	SCHEDULED REDEMPTION		667	667	667	667		(1)		(1)		667				10	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		03/01/2008	SCHEDULED REDEMPTION		50	50	51	51		(2)		(2)		50				1	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		03/01/2008	SCHEDULED REDEMPTION		3,399	3,399	3,560	3,508		(109)		(109)		3,399				49	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		03/01/2008	SCHEDULED REDEMPTION		149	149	157	154		(5)		(5)		149				2	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		03/01/2008	SCHEDULED REDEMPTION		1,128	1,128	1,173	1,170		(42)		(42)		1,128				13	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		03/01/2008	SCHEDULED REDEMPTION		12,648	12,648	13,100	13,067		(419)		(419)		12,648				204	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		03/01/2008	SCHEDULED REDEMPTION		4,354	4,354	4,398	4,388		(34)		(34)		4,354				42	12/01/2018	1
31403M-WW-5	FED NATL MTG ASSOC #753161		02/01/2008	Various		441,947	446,674	434,030	435,264		71		71		435,335		6,612	6,612	3,959	12/01/2033	1
31403M-W6-2	FED NATL MTG ASSOC #753169		03/01/2008	SCHEDULED REDEMPTION		4,498	4,498	4,448	4,451		46		46		4,498				73	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		03/01/2008	SCHEDULED REDEMPTION		5,149	5,149	5,333	5,320		(171)		(171)		5,149				56	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		03/01/2008	SCHEDULED REDEMPTION		24,373	24,373	24,616	24,562		(189)		(189)		24,373				242	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		03/01/2008	SCHEDULED REDEMPTION		15,334	15,334	15,379	15,376		(42)		(42)		15,334				221	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		03/01/2008	SCHEDULED REDEMPTION		13,588	13,588	13,825	13,783		(195)		(195)		13,588				145	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		03/01/2008	SCHEDULED REDEMPTION		18,539	18,539	18,333	18,347		192		192		18,539				202	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		03/01/2008	SCHEDULED REDEMPTION		381	381	395	394		(13)		(13)		381				5	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		03/01/2008	SCHEDULED REDEMPTION		1,098	1,098	1,136	1,134		(36)		(36)		1,098				15	11/01/2033	1
31403S-DK-9	FED NATL MTG ASSOC #756206		02/01/2008	Various		85,978	86,898	84,139	84,427		9		9		84,436		1,542	1,542	770	12/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		03/01/2008	SCHEDULED REDEMPTION		6,428	6,428	6,540	6,519		(91)		(91)		6,428				69	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		03/01/2008	SCHEDULED REDEMPTION		4,730	4,730	4,813	4,796		(66)		(66)		4,730				52	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		03/01/2008	SCHEDULED REDEMPTION		11,460	11,460	11,843	11,769		(308)		(308)		11,460				134	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		03/01/2008	SCHEDULED REDEMPTION		1,010	1,010	1,024	1,021		(12)		(12)		1,010				10	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		03/01/2008	SCHEDULED REDEMPTION		1,154	1,154	1,089	1,104		50		50		1,154				10	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		03/01/2008	SCHEDULED REDEMPTION		1,207	1,207	1,239	1,231		(24)		(24)		1,207				14	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		03/01/2008	SCHEDULED REDEMPTION		3,918	3,918	3,696	3,747		171		171		3,918				35	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		03/01/2008	SCHEDULED REDEMPTION		3,111	3,111	3,222	3,220		(110)		(110)		3,111				50	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		03/01/2008	SCHEDULED REDEMPTION		851	851	880	874		(23)		(23)		851				11	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		03/01/2008	SCHEDULED REDEMPTION		904	904	936	934		(30)		(30)		904				13	10/01/2032	1
31404B-GD-8	FED NATL MTG ASSOC #763496		03/01/2008	SCHEDULED REDEMPTION		14,190	14,190	13,995	14,021		169		169		14,190				118	08/01/2034	1
31404B-T7-7	FED NATL MTG ASSOC #763874		03/01/2008	SCHEDULED REDEMPTION		527	527	546	545		(17)		(17)		527				8	02/01/2034	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)
31404C-GH-7	FED NATL MTG ASSOC #764400		03/01/2008	SCHEDULED REDEMPTION		1,244	1,244	1,278	1,270		(26)		(26)		1,244				14	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		03/01/2008	SCHEDULED REDEMPTION		14,721	14,721	14,977	14,925		(205)		(205)		14,721				154	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		03/01/2008	SCHEDULED REDEMPTION		1,793	1,793	1,853	1,841		(48)		(48)		1,793				22	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		03/01/2008	SCHEDULED REDEMPTION		1,895	1,895	1,957	1,953		(58)		(58)		1,895				21	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		03/01/2008	SCHEDULED REDEMPTION		888	888	919	917		(29)		(29)		888				13	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		03/01/2008	SCHEDULED REDEMPTION		12,826	12,826	12,684	12,694		133		133		12,826				208	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		03/01/2008	SCHEDULED REDEMPTION		287	287	303	302		(14)		(14)		287				4	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		03/01/2008	SCHEDULED REDEMPTION		14,105	14,105	14,432	14,408		(303)		(303)		14,105				227	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		03/01/2008	SCHEDULED REDEMPTION		3,845	3,845	4,027	4,014		(169)		(169)		3,845				62	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		03/01/2008	SCHEDULED REDEMPTION		11,537	11,537	11,550	11,550		(12)		(12)		11,537				160	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		03/01/2008	SCHEDULED REDEMPTION		15,489	15,489	15,808	15,785		(295)		(295)		15,489				251	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		03/01/2008	SCHEDULED REDEMPTION		1,115	1,115	1,158	1,155		(39)		(39)		1,115				16	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		03/01/2008	SCHEDULED REDEMPTION		699	699	721	720		(21)		(21)		699				10	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		03/01/2008	SCHEDULED REDEMPTION		671	671	693	689		(18)		(18)		671				8	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		03/01/2008	SCHEDULED REDEMPTION		3,748	3,748	3,813	3,801		(53)		(53)		3,748				42	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		03/01/2008	SCHEDULED REDEMPTION		9,120	9,120	9,574	9,451		(331)		(331)		9,120				122	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		03/01/2008	SCHEDULED REDEMPTION		6,380	6,380	6,368	6,369		11		11		6,380				103	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		03/01/2008	SCHEDULED REDEMPTION		94	94	98	97		(3)		(3)		94				1	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		03/01/2008	SCHEDULED REDEMPTION		1,387	1,387	1,400	1,399		(12)		(12)		1,387				20	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		03/01/2008	SCHEDULED REDEMPTION		6,287	6,287	6,454	6,428		(141)		(141)		6,287				70	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		03/01/2008	SCHEDULED REDEMPTION		229	229	229	229		(1)		(1)		229				3	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		03/01/2008	SCHEDULED REDEMPTION		589	589	613	612		(22)		(22)		589				9	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		03/01/2008	SCHEDULED REDEMPTION		77	77	77	77						77				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		03/01/2008	SCHEDULED REDEMPTION		22,712	22,712	23,383	23,251		(539)		(539)		22,712				243	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		03/01/2008	SCHEDULED REDEMPTION		54	54	57	56		(2)		(2)		54				1	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		03/01/2008	SCHEDULED REDEMPTION		10,612	10,612	10,205	10,257		355		355		10,612				124	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		03/01/2008	SCHEDULED REDEMPTION		284	284	290	289		(5)		(5)		284				3	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		03/01/2008	SCHEDULED REDEMPTION		833	833	875	873		(39)		(39)		833				12	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		03/01/2008	SCHEDULED REDEMPTION		257	257	254	255		3		3		257				4	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2008	SCHEDULED REDEMPTION		1,782	1,782	1,833	1,829		(48)		(48)		1,782				26	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		03/01/2008	SCHEDULED REDEMPTION		42,617	42,617	42,004	42,078		538		538		42,617				506	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		03/01/2008	SCHEDULED REDEMPTION		213	213	220	220		(7)		(7)		213				3	04/01/2034	1
31404Q-H7-7	FED NATL MTG ASSOC #775254		02/01/2008	Various		863,323	840,768	860,014	858,092		(415)		(415)		857,677		5,646	5,646	9,877	05/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		03/01/2008	SCHEDULED REDEMPTION		1,164	1,164	1,214	1,215		(51)		(51)		1,164				16	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		03/01/2008	SCHEDULED REDEMPTION		13,161	13,161	13,015	13,025		136		136		13,161				145	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		03/01/2008	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				1	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		03/01/2008	SCHEDULED REDEMPTION		6,130	6,130	6,065	6,073		56		56		6,130				67	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		03/01/2008	SCHEDULED REDEMPTION		3,830	3,830	3,614	3,664		167		167		3,830				34	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		03/01/2008	SCHEDULED REDEMPTION		130	130	134	134		(4)		(4)		130				2	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		03/01/2008	SCHEDULED REDEMPTION		10,676	10,676	10,715	10,712		(36)		(36)		10,676				172	06/01/2031	1
31404W-WF-9	FED NATL MTG ASSOC #781046		03/01/2008	SCHEDULED REDEMPTION		8,758	8,758	8,665	8,677		82		82		8,758				134	05/01/2034	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		03/01/2008	SCHEDULED REDEMPTION		8,665	8,665	9,001	8,982		(317)		(317)		8,665				140	06/01/2034	1
31404X-UP-7	FED NATL MTG ASSOC #781890		02/01/2008	Various		589,193	595,501	563,778	566,954		(27)		(27)		566,927		22,266	22,266	5,279	02/01/2035	1
31405C-M8-9	FED NATL MTG ASSOC #785283		03/01/2008	SCHEDULED REDEMPTION		492	492	490	490		2		2		492				7	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		03/01/2008	SCHEDULED REDEMPTION		27	27	28	27		(1)		(1)		27					09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		03/01/2008	SCHEDULED REDEMPTION		17,482	17,482	18,352	18,137		(655)		(655)		17,482				223	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		03/01/2008	SCHEDULED REDEMPTION		297	297	308	307		(10)		(10)		297				4	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		03/01/2008	SCHEDULED REDEMPTION		209	209	214	214		(5)		(5)		209				3	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		03/01/2008	SCHEDULED REDEMPTION		41,354	41,354	42,821	42,540		(1,186)		(1,186)		41,354				581	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		03/01/2008	SCHEDULED REDEMPTION		981	981	971	971		10		10		981				14	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		03/01/2008	SCHEDULED REDEMPTION		14,630	14,630	15,270	15,159		(529)		(529)		14,630				195	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		03/01/2008	SCHEDULED REDEMPTION		39,092	39,092	40,266	40,208		(1,116)		(1,116)		39,092				566	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		03/01/2008	SCHEDULED REDEMPTION		294	294	304	304		(10)		(10)		294				4	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		03/01/2008	SCHEDULED REDEMPTION		480	480	497	496		(16)		(16)		480				7	09/01/2034	1
31405J-UG-7	FED NATL MTG ASSOC #790883		02/01/2008	Various		1,617,801	1,574,267	1,610,303	1,606,132		35		35		1,606,167		11,634	11,634	18,488	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		03/01/2008	SCHEDULED REDEMPTION		8,687	8,687	8,732	8,730		(43)		(43)		8,687				125	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		03/01/2008	SCHEDULED REDEMPTION		9,346	9,346	9,654	9,638		(292)		(292)		9,346				137	09/01/2034	1
31405K-NA-5	FED NATL MTG ASSOC #791585		02/01/2008	Various		2,063,133	2,008,920	2,054,906	2,049,127		(927)		(927)		2,048,201		14,932	14,932	23,388	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		03/01/2008	SCHEDULED REDEMPTION		66	66	68	68		(2)		(2)		66				1	10/01/2034	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)
31405M-SS-7	FED NATL MTG ASSOC #793529		03/01/2008	SCHEDULED REDEMPTION		204	204	211	210		(7)		(7)		204				3	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		03/01/2008	SCHEDULED REDEMPTION		357	357	363	363		(6)		(6)		357				5	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		03/01/2008	SCHEDULED REDEMPTION		644	644	667	666		(22)		(22)		644				9	09/01/2034	1
31405R-7F-7	FED NATL MTG ASSOC #797494		02/01/2008	Various		282,600	285,609	274,050	274,795		119		119		274,914		7,687	7,687	2,524	03/01/2035	1
31405T-MG-4	FED NATL MTG ASSOC #798759		02/01/2008	Various		762,026	741,285	758,254	755,954		189		189		756,143		5,883	5,883	8,764	11/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		03/01/2008	SCHEDULED REDEMPTION		1,366	1,366	1,406	1,399		(33)		(33)		1,366				16	10/01/2019	1
31405U-2L-2	FED NATL MTG ASSOC #800079		02/01/2008	Various		3,298,108	3,209,632	3,283,102	3,272,388		(131)		(131)		3,272,257		25,851	25,851	37,856	11/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		03/01/2008	SCHEDULED REDEMPTION		13,689	13,689	13,928	13,869		(179)		(179)		13,689				161	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		03/01/2008	SCHEDULED REDEMPTION		10,358	10,358	10,538	10,494		(136)		(136)		10,358				124	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		03/01/2008	SCHEDULED REDEMPTION		552	552	565	564		(12)		(12)		552				8	11/01/2034	1
31406A-XY-3	FED NATL MTG ASSOC #804495		02/01/2008	Various		2,855,130	2,777,489	2,841,067	2,831,808		648		648		2,832,455		22,674	22,674	32,828	12/01/2034	1
31406A-7A-4	FED NATL MTG ASSOC #804689		02/01/2008	Various		2,791,512	2,715,550	2,777,711	2,767,991		664		664		2,768,655		22,857	22,857	32,102	12/01/2034	1
31406C-LP-1	FED NATL MTG ASSOC #805934		02/01/2008	Various		108,683	105,725	108,145	107,792		27		27		107,819		864	864	1,250	12/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		03/01/2008	SCHEDULED REDEMPTION		497	497	515	514		(17)		(17)		497				7	11/01/2034	1
31406D-PC-4	FED NATL MTG ASSOC #806919		02/01/2008	Various		1,138,459	1,107,472	1,132,823	1,129,125		279		279		1,129,405		9,054	9,054	19,218	12/01/2034	1
31406E-WL-4	FED NATL MTG ASSOC #808051		02/01/2008	Various		643,425	650,216	590,325	592,553		727		727		593,281		50,145	50,145	5,729	02/01/2035	1
31406E-3F-9	FED NATL MTG ASSOC #808198		02/01/2008	Various		546,253	552,098	521,861	523,769		164		164		523,933		22,320	22,320	4,893	03/01/2035	1
31406G-BS-7	FED NATL MTG ASSOC #809249		03/01/2008	SCHEDULED REDEMPTION		1,883	1,883	1,939	1,935		(52)		(52)		1,883				25	01/01/2035	1
31406G-SN-0	FED NATL MTG ASSOC #809725		02/01/2008	Various		274,853	277,766	258,596	259,809		272		272		260,081		14,772	14,772	2,459	02/01/2035	1
31406G-ZB-8	FED NATL MTG ASSOC #809938		02/01/2008	Various		257,890	260,637	250,599	251,250		96		96		251,347		6,543	6,543	2,309	03/01/2035	1
31406G-3G-2	FED NATL MTG ASSOC #809999		02/01/2008	Various		269,248	272,131	253,645	255,489		(18)		(18)		255,471		13,777	13,777	2,413	03/01/2035	1
31406K-J6-8	FED NATL MTG ASSOC #812185		02/01/2008	Various		273,668	276,576	262,612	263,508		165		165		263,673		9,995	9,995	2,442	02/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		03/01/2008	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	03/01/2035	1
31406M-WL-6	FED NATL MTG ASSOC #814351		02/01/2008	Various		275,415	278,322	260,116	262,023		216		216		262,239		13,176	13,176	2,458	03/01/2035	1
31406M-Y6-7	FED NATL MTG ASSOC #814433		02/01/2008	Various		271,395	274,278	255,564	256,743		226		226		256,970		14,425	14,425	2,428	03/01/2035	1
31406M-2F-2	FED NATL MTG ASSOC #814474		02/01/2008	Various		264,943	267,750	249,282	250,445		271		271		250,716		14,227	14,227	2,368	03/01/2035	1
31406M-4F-0	FED NATL MTG ASSOC #814522		02/01/2008	Various		525,646	531,230	499,374	501,386		386		386		501,772		23,874	23,874	4,704	04/01/2035	1
31406N-BE-3	FED NATL MTG ASSOC #814637		02/01/2008	Various		276,717	279,654	260,363	261,573		249		249		261,821		14,895	14,895	2,476	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		02/01/2008	Various		1,163,716	1,175,958	1,073,610	1,077,906		1,641		1,641		1,079,547		84,169	84,169	10,396	02/01/2035	1
31406P-UZ-0	FED NATL MTG ASSOC #816100		02/01/2008	Various		631,714	638,476	613,686	616,735		(30)		(30)		616,705		15,009	15,009	5,660	03/01/2035	1
31406P-V8-9	FED NATL MTG ASSOC #816139		03/01/2008	SCHEDULED REDEMPTION		117,261	117,261	112,429	112,997		4,265		4,265		117,261				1,238	02/01/2021	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		03/01/2008	SCHEDULED REDEMPTION		117,089	117,089	119,715	119,206		(2,117)		(2,117)		117,089				1,377	07/01/2036	1
31406S-TE-3	FED NATL MTG ASSOC #818749		03/01/2008	SCHEDULED REDEMPTION		108,928	108,928	109,485	109,459		(531)		(531)		108,928				1,676	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		03/01/2008	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				1	03/01/2035	1
31406T-JC-6	FED NATL MTG ASSOC #819359		02/01/2008	Various		292,337	295,364	274,991	276,275		715		715		276,990		15,347	15,347	2,592	03/01/2035	1
31406T-JE-2	FED NATL MTG ASSOC #819361		02/01/2008	Various		285,740	288,761	268,844	270,089		325		325		270,414		15,326	15,326	2,548	04/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		03/01/2008	SCHEDULED REDEMPTION		507	507	525	524		(17)		(17)		507				7	04/01/2035	1
31406U-T7-3	FED NATL MTG ASSOC #820574		02/01/2008	Various		75,270	76,076	69,069	69,374		(1)		(1)		69,373		5,898	5,898	674	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		03/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	06/01/2035	1
31406X-E3-2	FED NATL MTG ASSOC #822854		02/01/2008	Various		274,895	277,837	270,743	271,529		(3)		(3)		271,526		3,370	3,370	2,463	05/01/2035	1
31406X-K3-5	FED NATL MTG ASSOC #823014		02/01/2008	Various		575,866	581,988	551,151	553,092		347		347		553,439		22,427	22,427	5,144	05/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		03/01/2008	SCHEDULED REDEMPTION		29,026	29,026	29,898	29,856		(830)		(830)		29,026				432	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		03/01/2008	SCHEDULED REDEMPTION		601	601	613	612		(11)		(11)		601				9	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		03/01/2008	SCHEDULED REDEMPTION		1,404	1,404	1,376	1,377		26		26		1,404				15	07/01/2035	1
31407C-NX-1	FED NATL MTG ASSOC #826706		02/01/2008	Various		175,643	177,523	161,172	162,031		(7)		(7)		162,024		13,619	13,619	1,574	08/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		03/01/2008	SCHEDULED REDEMPTION		40,663	40,663	41,674	41,625		(962)		(962)		40,663				559	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		03/01/2008	SCHEDULED REDEMPTION		23,621	23,621	24,299	24,263		(642)		(642)		23,621				383	06/01/2035	1
31407D-TE-5	FED NATL MTG ASSOC #827749		02/01/2008	Various		54,341	54,922	49,863	50,120						50,120		4,221	4,221	487	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		03/01/2008	SCHEDULED REDEMPTION		7,091	7,091	7,339	7,326		(234)		(234)		7,091				81	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		03/01/2008	SCHEDULED REDEMPTION		13,526	13,526	13,972	13,950		(424)		(424)		13,526				202	07/01/2035	1
31407E-PR-8	FED NATL MTG ASSOC #828532		02/01/2008	Various		67,807	68,534	65,838	65,978		13		13		65,991		1,817	1,817	608	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		03/01/2008	SCHEDULED REDEMPTION		2,224	2,224	2,284	2,276		(52)		(52)		2,224				27	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		03/01/2008	SCHEDULED REDEMPTION		12,001	12,001	12,348	12,332		(331)		(331)		12,001				165	12/01/2035	1
31407J-HX-3	FED NATL MTG ASSOC #831946		03/01/2008	SCHEDULED REDEMPTION		85,806	85,806	87,962	87,891		(2,084)		(2,084)		85,806				1,256	12/01/2036	1
31407J-PL-0	FED NATL MTG ASSOC #832127		03/01/2008	SCHEDULED REDEMPTION		276	276	282	281		(5)		(5)		276				4	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		03/01/2008	SCHEDULED REDEMPTION		37,080	37,080	38,012	37,996		(915)		(915)		37,080				409	08/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		03/01/2008	SCHEDULED REDEMPTION		10,747	10,747	11,017	11,011		(265)		(265)		10,747				171	11/01/2035	1
31407L-DV-6	FED NATL MTG ASSOC #833616		03/01/2008	SCHEDULED REDEMPTION		96,282	96,282	98,441	97,972		(1,689)		(1,689)		96,282				1,550	01/01/2036	1
31407M-TX-3	FED NATL MTG ASSOC #834966		03/01/2008	SCHEDULED REDEMPTION		3,074	3,074	3,143	3,136		(62)		(62)		3,074				52	07/01/2035	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)
31407M-ZE-8	FED NATL MTG ASSOC #835141		02/01/2008	Various		120,010	121,286	116,207	116,467		59		59		116,526		3,485	3,485	1,074	10/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		03/01/2008	SCHEDULED REDEMPTION		1,513	1,513	1,554	1,549		(35)		(35)		1,513				16	08/01/2020	1
31407N-QL-0	FED NATL MTG ASSOC #835759		02/01/2008	Various		55,564	56,151	50,979	51,251		56		56		51,307		4,257	4,257	496	08/01/2035	1
31407N-QM-8	FED NATL MTG ASSOC #835760		02/01/2008	Various		221,854	224,208	207,569	208,463		120		120		208,583		13,271	13,271	18,522	09/01/2035	1
31407N-4F-7	FED NATL MTG ASSOC #836122		02/01/2008	Various		563,022	568,982	522,485	526,295		448		448		526,743		36,278	36,278	5,011	10/01/2035	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		03/01/2008	SCHEDULED REDEMPTION		99,014	99,014	101,461	101,345		(2,331)		(2,331)		99,014				1,248	10/01/2035	1
31407P-ZX-9	FED NATL MTG ASSOC #836958		02/01/2008	Various		261,682	264,471	251,402	252,117		92		92		252,210		9,472	9,472	2,343	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		03/01/2008	SCHEDULED REDEMPTION		16,312	16,312	16,749	16,694		(382)		(382)		16,312				185	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		03/01/2008	SCHEDULED REDEMPTION		8,478	8,478	8,128	8,168		310		310		8,478				91	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		03/01/2008	SCHEDULED REDEMPTION		5,686	5,686	5,892	5,882		(196)		(196)		5,686				75	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		03/01/2008	SCHEDULED REDEMPTION		1,400	1,400	1,442	1,440		(40)		(40)		1,400				20	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		03/01/2008	SCHEDULED REDEMPTION		22	22	22	22						22					10/01/2035	1
31407S-TX-0	FED NATL MTG ASSOC #839466		02/01/2008	Various		290,734	293,821	266,758	268,303		192		192		268,494		22,240	22,240	2,596	09/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		03/01/2008	SCHEDULED REDEMPTION		1,839	1,839	1,888	1,882		(43)		(43)		1,839				22	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		03/01/2008	SCHEDULED REDEMPTION		363	363	373	372		(8)		(8)		363				4	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		03/01/2008	SCHEDULED REDEMPTION		65,478	65,478	65,813	65,783		(305)		(305)		65,478				1,062	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		03/01/2008	SCHEDULED REDEMPTION		12,010	12,010	11,173	11,233		777		777		12,010				148	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		03/01/2008	SCHEDULED REDEMPTION		731	731	736	736		(5)		(5)		731				9	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		03/01/2008	SCHEDULED REDEMPTION		2,058	2,058	2,113	2,106		(48)		(48)		2,058				24	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		03/01/2008	SCHEDULED REDEMPTION		7,440	7,440	7,640	7,615		(174)		(174)		7,440				91	12/01/2020	1
31408B-QF-8	FED NATL MTG ASSOC #846554		03/01/2008	SCHEDULED REDEMPTION		17,161	17,161	17,546	17,486		(325)		(325)		17,161				280	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		03/01/2008	SCHEDULED REDEMPTION		8,556	8,556	8,785	8,756		(200)		(200)		8,556				74	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		03/01/2008	SCHEDULED REDEMPTION		1,666	1,666	1,704	1,698		(32)		(32)		1,666				29	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		03/01/2008	SCHEDULED REDEMPTION		111,442	111,442	112,460	112,436		(994)		(994)		111,442				1,421	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		03/01/2008	SCHEDULED REDEMPTION		638	638	655	653		(15)		(15)		638				7	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		03/01/2008	SCHEDULED REDEMPTION		9,811	9,811	10,074	10,041		(230)		(230)		9,811				89	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		03/01/2008	SCHEDULED REDEMPTION		23,444	23,444	24,033	24,019		(575)		(575)		23,444				375	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		03/01/2008	SCHEDULED REDEMPTION		6,914	6,914	6,949	6,944		(30)		(30)		6,914				111	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		03/01/2008	SCHEDULED REDEMPTION		8,688	8,688	8,921	8,892		(203)		(203)		8,688				86	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		03/01/2008	SCHEDULED REDEMPTION		2,390	2,390	2,402	2,401		(11)		(11)		2,390				32	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		03/01/2008	SCHEDULED REDEMPTION		10,578	10,578	10,142	10,193		385		385		10,578				95	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		03/01/2008	SCHEDULED REDEMPTION		1,399	1,399	1,406	1,406		(6)		(6)		1,399				20	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		03/01/2008	SCHEDULED REDEMPTION		2,410	2,410	2,242	2,257		153		153		2,410				27	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		03/01/2008	SCHEDULED REDEMPTION		1,858	1,858	1,834	1,836		22		22		1,858				21	05/01/2036	1
31409D-3C-5	FED NATL MTG ASSOC #868495		03/01/2008	SCHEDULED REDEMPTION		136,505	136,505	137,726	137,675		(1,169)		(1,169)		136,505				2,208	04/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		03/01/2008	SCHEDULED REDEMPTION		17,197	17,197	17,286	17,273		(76)		(76)		17,197				239	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		03/01/2008	SCHEDULED REDEMPTION		8,936	8,936	8,540	8,573		363		363		8,936				117	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		03/01/2008	SCHEDULED REDEMPTION		2,234	2,234	2,245	2,244		(10)		(10)		2,234				32	04/01/2036	1
31409G-WE-2	FED NATL MTG ASSOC #871045		03/01/2008	SCHEDULED REDEMPTION		76,043	76,043	76,724	76,684		(641)		(641)		76,043				1,042	01/01/2037	1
31409G-YG-5	FED NATL MTG ASSOC #871111		03/01/2008	SCHEDULED REDEMPTION		222,968	222,968	225,006	224,914		(1,946)		(1,946)		222,968				3,246	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		03/01/2008	SCHEDULED REDEMPTION		2,494	2,494	2,550	2,540		(46)		(46)		2,494				30	05/01/2036	1
31409J-DK-3	FED NATL MTG ASSOC #872306		03/01/2008	SCHEDULED REDEMPTION		16,515	16,515	16,662	16,656		(141)		(141)		16,515				264	05/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		03/01/2008	SCHEDULED REDEMPTION		635	635	638	638		(3)		(3)		635				10	02/01/2036	1
31409V-2C-6	FED NATL MTG ASSOC #880171		03/01/2008	SCHEDULED REDEMPTION		3,223	3,223	3,182	3,185		38		38		3,223				43	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		03/01/2008	SCHEDULED REDEMPTION		3,208	3,208	3,166	3,171		37		37		3,208				46	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		03/01/2008	SCHEDULED REDEMPTION		13,550	13,550	13,890	13,882		(332)		(332)		13,550				217	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		03/01/2008	SCHEDULED REDEMPTION		1,263	1,263	1,207	1,212		51		51		1,263				15	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		03/01/2008	SCHEDULED REDEMPTION		18,417	18,417	18,830	18,757		(340)		(340)		18,417				266	04/01/2036	1
31410B-ED-2	FED NATL MTG ASSOC #884032		03/01/2008	SCHEDULED REDEMPTION		154,579	154,579	155,992	155,940		(1,361)		(1,361)		154,579				2,228	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		03/01/2008	SCHEDULED REDEMPTION		3,879	3,879	3,966	3,951		(72)		(72)		3,879				61	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		03/01/2008	SCHEDULED REDEMPTION		269,004	269,004	271,463	271,373		(2,368)		(2,368)		269,004				2,914	06/01/2036	1
31410C-5R-9	FED NATL MTG ASSOC #885656		03/01/2008	SCHEDULED REDEMPTION		509,260	509,260	514,800	514,589		(5,329)		(5,329)		509,260				7,716	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		03/01/2008	SCHEDULED REDEMPTION		51,196	51,196	52,482	52,451		(1,254)		(1,254)		51,196				555	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		03/01/2008	SCHEDULED REDEMPTION		137,779	137,779	141,239	141,154		(3,376)		(3,376)		137,779				2,237	06/01/2036	1
31410E-LD-8	FED NATL MTG ASSOC #886924		03/01/2008	SCHEDULED REDEMPTION		55,478	55,478	56,871	56,825		(1,347)		(1,347)		55,478				848	09/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		03/01/2008	SCHEDULED REDEMPTION		18,106	18,106	18,561	18,549		(444)		(444)		18,106				198	06/01/2036	1
31410E-XG-8	FED NATL MTG ASSOC #887279		03/01/2008	SCHEDULED REDEMPTION		147,187	147,187	150,488	149,831		(2,644)		(2,644)		147,187				2,565	07/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		03/01/2008	SCHEDULED REDEMPTION		750	750	766	763		(13)		(13)		750				11	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		03/01/2008	SCHEDULED REDEMPTION		717	717	735	734		(17)		(17)		717				10	07/01/2036	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 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)
31410E-7F-9	FED NATL MTG ASSOC #887494		03/01/2008	SCHEDULED REDEMPTION		1,012	1,012	1,038	1,037		(25)		(25)		1,012				15	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		03/01/2008	SCHEDULED REDEMPTION		295,252	295,252	297,951	297,856		(2,604)		(2,604)		295,252				4,390	11/01/2036	1
31410M-VA-5	FED NATL MTG ASSOC #891709		03/01/2008	SCHEDULED REDEMPTION		3,757	3,757	3,841	3,824		(67)		(67)		3,757				65	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		03/01/2008	SCHEDULED REDEMPTION		34,271	34,271	35,132	35,111		(840)		(840)		34,271				493	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		03/01/2008	SCHEDULED REDEMPTION		22,600	22,600	23,167	23,153		(553)		(553)		22,600				330	09/01/2036	1
31410P-AV-5	FED NATL MTG ASSOC #892920		03/01/2008	SCHEDULED REDEMPTION		42,214	42,214	42,592	42,573		(359)		(359)		42,214				602	08/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		03/01/2008	SCHEDULED REDEMPTION		65,433	65,433	67,077	67,036		(1,602)		(1,602)		65,433				978	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		03/01/2008	SCHEDULED REDEMPTION		33,365	33,365	34,203	34,181		(817)		(817)		33,365				518	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		03/01/2008	SCHEDULED REDEMPTION		23,593	23,593	24,186	24,166		(573)		(573)		23,593				369	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		03/01/2008	SCHEDULED REDEMPTION		215	215	220	219		(4)		(4)		215				3	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		03/01/2008	SCHEDULED REDEMPTION		12,469	12,469	12,580	12,574		(105)		(105)		12,469				174	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		03/01/2008	SCHEDULED REDEMPTION		28,020	28,020	28,724	28,706		(686)		(686)		28,020				434	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		03/01/2008	SCHEDULED REDEMPTION		494,480	494,480	499,039	498,851		(4,370)		(4,370)		494,480				7,456	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		03/01/2008	SCHEDULED REDEMPTION		99,580	99,580	102,081	102,018		(2,438)		(2,438)		99,580				1,510	09/01/2036	1
31410V-EZ-9	FED NATL MTG ASSOC #898452		03/01/2008	SCHEDULED REDEMPTION		4,977	4,977	5,022	5,019		(42)		(42)		4,977				80	10/01/2036	1
31410V-2W-9	FED NATL MTG ASSOC #899089		03/01/2008	SCHEDULED REDEMPTION		1,511	1,511	1,524	1,523		(13)		(13)		1,511				22	03/01/2037	1
31410V-7F-1	FED NATL MTG ASSOC #899194		03/01/2008	SCHEDULED REDEMPTION		162,849	162,849	164,306	164,217		(1,368)		(1,368)		162,849				2,639	02/01/2037	1
31410W-AC-2	FED NATL MTG ASSOC #899203		03/01/2008	SCHEDULED REDEMPTION		98,591	98,591	99,492	99,453		(863)		(863)		98,591				1,370	10/01/2036	1
31410W-SV-1	FED NATL MTG ASSOC #899732		03/01/2008	SCHEDULED REDEMPTION		5,474	5,474	5,612	5,608		(134)		(134)		5,474				88	09/01/2037	1
31410W-S9-0	FED NATL MTG ASSOC #899744		03/01/2008	SCHEDULED REDEMPTION		26,937	26,937	25,167	25,228		1,709		1,709		26,937				240	07/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		03/01/2008	SCHEDULED REDEMPTION		1,680	1,680	1,722	1,721		(41)		(41)		1,680				24	10/01/2036	1
31410X-F7-6	FED NATL MTG ASSOC #900290		03/01/2008	SCHEDULED REDEMPTION		48,199	48,199	48,920	48,797		(598)		(598)		48,199				705	09/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		03/01/2008	SCHEDULED REDEMPTION		22,802	22,802	23,375	23,361		(558)		(558)		22,802				310	09/01/2036	1
31410X-5X-0	FED NATL MTG ASSOC #900962		03/01/2008	SCHEDULED REDEMPTION		1,461	1,461	1,498	1,497		(36)		(36)		1,461				16	09/01/2036	1
31411A-DF-9	FED NATL MTG ASSOC #902002		03/01/2008	SCHEDULED REDEMPTION		27,561	27,561	28,253	28,235		(674)		(674)		27,561				443	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		03/01/2008	SCHEDULED REDEMPTION		2,133	2,133	2,186	2,185		(52)		(52)		2,133				30	09/01/2036	1
31411B-EB-5	FED NATL MTG ASSOC #902930		03/01/2008	SCHEDULED REDEMPTION		218,430	218,430	220,677	220,586		(2,155)		(2,155)		218,430				3,523	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		03/01/2008	SCHEDULED REDEMPTION		1,865	1,865	1,912	1,911		(46)		(46)		1,865				27	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		03/01/2008	SCHEDULED REDEMPTION		13,059	13,059	13,387	13,379		(319)		(319)		13,059				211	10/01/2036	1
31411C-MV-0	FED NATL MTG ASSOC #904072		03/01/2008	SCHEDULED REDEMPTION		377,743	377,743	381,196	380,926		(3,183)		(3,183)		377,743				4,930	11/01/2036	1
31411C-PF-2	FED NATL MTG ASSOC #904122		03/01/2008	SCHEDULED REDEMPTION		83,682	83,682	84,430	84,389		(707)		(707)		83,682				1,224	11/01/2036	1
31411D-T4-1	FED NATL MTG ASSOC #905171		03/01/2008	SCHEDULED REDEMPTION		31,054	31,054	31,834	31,814		(760)		(760)		31,054				399	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		03/01/2008	SCHEDULED REDEMPTION		1,855	1,855	1,902	1,901		(45)		(45)		1,855				27	12/01/2036	1
31411F-5L-4	FED NATL MTG ASSOC #907251		03/01/2008	SCHEDULED REDEMPTION		10,951	10,951	11,049	11,044		(92)		(92)		10,951				165	12/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		03/01/2008	SCHEDULED REDEMPTION		2,679	2,679	2,746	2,745		(66)		(66)		2,679				39	12/01/2036	1
31411G-AX-0	FED NATL MTG ASSOC #907322		03/01/2008	SCHEDULED REDEMPTION		124	124	125	125		(1)		(1)		124				2	02/01/2037	1
31411G-BS-0	FED NATL MTG ASSOC #907349		03/01/2008	SCHEDULED REDEMPTION		988	988	996	996		(8)		(8)		988				14	04/01/2037	1
31411G-3G-5	FED NATL MTG ASSOC #908099		03/01/2008	SCHEDULED REDEMPTION		35,338	35,338	35,654	35,636		(298)		(298)		35,338				568	12/01/2036	1
31411H-BY-5	FED NATL MTG ASSOC #908255		03/01/2008	SCHEDULED REDEMPTION		113	113	114	114		(1)		(1)		113				2	02/01/2037	1
31411H-SU-5	FED NATL MTG ASSOC #908731		03/01/2008	SCHEDULED REDEMPTION		222,003	222,003	223,989	223,879		(1,876)		(1,876)		222,003				3,423	01/01/2037	1
31411H-XT-2	FED NATL MTG ASSOC #908890		03/01/2008	SCHEDULED REDEMPTION		16,190	16,190	16,335	16,326		(136)		(136)		16,190				232	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		03/01/2008	SCHEDULED REDEMPTION		105,627	105,627	106,593	106,548		(921)		(921)		105,627				1,192	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2008	SCHEDULED REDEMPTION		146,699	146,699	148,675	148,543		(1,844)		(1,844)		146,699				2,026	02/01/2037	1
31411J-XY-7	FED NATL MTG ASSOC #909795		03/01/2008	SCHEDULED REDEMPTION		36,381	36,381	36,707	36,674		(293)		(293)		36,381				466	02/01/2037	1
31411J-3K-0	FED NATL MTG ASSOC #909902		03/01/2008	SCHEDULED REDEMPTION		302,969	302,969	305,738	305,507		(2,538)		(2,538)		302,969				4,543	03/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		03/01/2008	SCHEDULED REDEMPTION		1,786	1,786	1,831	1,830		(44)		(44)		1,786				29	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		03/01/2008	SCHEDULED REDEMPTION		142,461	142,461	146,040	145,943		(3,482)		(3,482)		142,461				2,172	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		03/01/2008	SCHEDULED REDEMPTION		9,745	9,745	9,990	9,984		(238)		(238)		9,745				138	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		03/01/2008	SCHEDULED REDEMPTION		433,766	433,766	437,764	437,584		(3,818)		(3,818)		433,766				6,501	03/01/2037	1
31411U-CN-9	FED NATL MTG ASSOC #914577		03/01/2008	SCHEDULED REDEMPTION		131,707	131,707	132,885	132,813		(1,106)		(1,106)		131,707				1,940	04/01/2037	1
31411U-DL-2	FED NATL MTG ASSOC #914607		03/01/2008	SCHEDULED REDEMPTION		8,663	8,663	8,740	8,736		(73)		(73)		8,663				139	03/01/2037	1
31411U-UH-2	FED NATL MTG ASSOC #915084		03/01/2008	SCHEDULED REDEMPTION		130,785	130,785	131,994	131,935		(1,149)		(1,149)		130,785				2,107	04/01/2037	1
31411U-YJ-4	FED NATL MTG ASSOC #915213		03/01/2008	SCHEDULED REDEMPTION		19,228	19,228	19,400	19,382		(154)		(154)		19,228				258	04/01/2037	1
31411W-BT-3	FED NATL MTG ASSOC #916350		03/01/2008	SCHEDULED REDEMPTION		565	565	579	578		(14)		(14)		565				8	04/01/2037	1
31411X-MF-9	FED NATL MTG ASSOC #917558		03/01/2008	SCHEDULED REDEMPTION		13,444	13,444	13,782	13,773		(329)		(329)		13,444				216	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		03/01/2008	SCHEDULED REDEMPTION		1,026,422	1,026,422	1,035,884	1,035,081		(8,659)		(8,659)		1,026,422				15,932	05/01/2037	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		03/01/2008	SCHEDULED REDEMPTION		59,982	59,982	61,489	61,447		(1,465)		(1,465)		59,982				969	06/01/2037	1
31412A-BG-8	FED NATL MTG ASSOC #919039		03/01/2008	SCHEDULED REDEMPTION		291,787	291,787	294,397	294,230		(2,443)		(2,443)		291,787				3,747	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		03/01/2008	SCHEDULED REDEMPTION		2,660	2,660	2,727	2,725		(65)		(65)		2,660				39	04/01/2037	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)
31412A-U9-3	FED NATL MTG ASSOC #919608		03/01/2008	SCHEDULED REDEMPTION		18,067	18,067	18,521	18,508		(441)		(441)		18,067				291	07/01/2037	1
31412A-WM-2	FED NATL MTG ASSOC #919652		03/01/2008	SCHEDULED REDEMPTION		9,564	9,564	9,804	9,798		(234)		(234)		9,564				129	09/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		03/01/2008	SCHEDULED REDEMPTION		27,632	27,632	28,326	28,307		(675)		(675)		27,632				422	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		03/01/2008	SCHEDULED REDEMPTION		2,312	2,312	2,370	2,369		(56)		(56)		2,312				33	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		03/01/2008	SCHEDULED REDEMPTION		20,264	20,264	20,773	20,759		(496)		(496)		20,264				222	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		03/01/2008	SCHEDULED REDEMPTION		5,814	5,814	5,960	5,957		(143)		(143)		5,814				88	05/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		03/01/2008	SCHEDULED REDEMPTION		17,730	17,730	18,176	18,164		(433)		(433)		17,730				200	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		03/01/2008	SCHEDULED REDEMPTION		22,523	22,523	23,088	23,073		(550)		(550)		22,523				361	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		03/01/2008	SCHEDULED REDEMPTION		1,029	1,029	1,055	1,055		(25)		(25)		1,029				15	10/01/2037	1
31412S-ER-2	FED NATL MTG ASSOC #933144		03/01/2008	SCHEDULED REDEMPTION		67,364	67,364	69,056	69,008		(1,644)		(1,644)		67,364				1,056	10/01/2037	1
31412W-JR-8	FED NATL MTG ASSOC #936872		03/01/2008	SCHEDULED REDEMPTION		49,175	49,175	50,411	50,376		(1,201)		(1,201)		49,175				756	07/01/2037	1
31412W-KE-5	FED NATL MTG ASSOC #936893		03/01/2008	SCHEDULED REDEMPTION		27,894	27,894	28,594	28,575		(681)		(681)		27,894				363	08/01/2037	1
31412X-JV-7	FED NATL MTG ASSOC #937776		03/01/2008	SCHEDULED REDEMPTION		82,380	82,380	84,449	84,392		(2,012)		(2,012)		82,380				1,207	06/01/2037	1
31412X-V4-3	FED NATL MTG ASSOC #938135		03/01/2008	SCHEDULED REDEMPTION		29,161	29,161	29,729	29,714		(553)		(553)		29,161				387	07/01/2037	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		03/01/2008	SCHEDULED REDEMPTION		19,797	19,797	20,294	20,280		(483)		(483)		19,797				320	09/01/2037	1
31413B-ZB-0	FED NATL MTG ASSOC #940938		03/01/2008	SCHEDULED REDEMPTION		1,164	1,164	1,194	1,193		(28)		(28)		1,164				17	09/01/2037	1
31413B-4M-0	FED NATL MTG ASSOC #941028		03/01/2008	SCHEDULED REDEMPTION		85,455	85,455	86,243	86,201		(746)		(746)		85,455				1,330	07/01/2037	1
31413C-HM-4	FED NATL MTG ASSOC #941336		03/01/2008	SCHEDULED REDEMPTION		40,548	40,548	41,566	41,538		(990)		(990)		40,548				514	08/01/2037	1
31413E-T7-0	FED NATL MTG ASSOC #943474		03/01/2008	SCHEDULED REDEMPTION		113,732	113,732	116,588	116,509		(2,777)		(2,777)		113,732				1,409	08/01/2037	1
31413F-D6-6	FED NATL MTG ASSOC #943925		03/01/2008	SCHEDULED REDEMPTION		3,339	3,339	3,423	3,420		(82)		(82)		3,339				50	08/01/2037	1
31413F-MX-7	FED NATL MTG ASSOC #944174		03/01/2008	SCHEDULED REDEMPTION		328	328	337	336		(8)		(8)		328				5	06/01/2037	1
31413F-S6-0	FED NATL MTG ASSOC #944341		03/01/2008	SCHEDULED REDEMPTION		41,318	41,318	42,356	42,327		(1,010)		(1,010)		41,318				642	06/01/2037	1
31413F-4Z-2	FED NATL MTG ASSOC #944640		03/01/2008	SCHEDULED REDEMPTION		47,188	47,188	48,373	48,341		(1,152)		(1,152)		47,188				654	07/01/2037	1
31413G-KP-4	FED NATL MTG ASSOC #945002		03/01/2008	SCHEDULED REDEMPTION		47,545	47,545	48,739	48,699		(1,154)		(1,154)		47,545				770	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		03/01/2008	SCHEDULED REDEMPTION		148,607	148,607	152,340	152,235		(3,628)		(3,628)		148,607				2,131	08/01/2037	1
31413H-VQ-8	FED NATL MTG ASSOC #946223		03/01/2008	SCHEDULED REDEMPTION		43,817	43,817	44,918	44,887		(1,070)		(1,070)		43,817				649	09/01/2037	1
31413J-ND-2	FED NATL MTG ASSOC #946888		03/01/2008	SCHEDULED REDEMPTION		28,307	28,307	29,018	28,998		(691)		(691)		28,307				427	09/01/2037	1
31413J-2Z-6	FED NATL MTG ASSOC #947292		03/01/2008	SCHEDULED REDEMPTION		16,319	16,319	16,729	16,717		(398)		(398)		16,319				262	10/01/2037	1
31413M-PN-1	FED NATL MTG ASSOC #949629		03/01/2008	SCHEDULED REDEMPTION		26,470	26,470	27,135	27,116		(646)		(646)		26,470				378	08/01/2037	1
31413N-DQ-5	FED NATL MTG ASSOC #950211		03/01/2008	SCHEDULED REDEMPTION		1,329	1,329	1,362	1,361		(32)		(32)		1,329				19	09/01/2037	1
31413N-ES-0	FED NATL MTG ASSOC #950245		03/01/2008	SCHEDULED REDEMPTION		2,241	2,241	2,297	2,296		(55)		(55)		2,241				32	10/01/2037	1
31413N-EZ-4	FED NATL MTG ASSOC #950252		03/01/2008	SCHEDULED REDEMPTION		2,237	2,237	2,294	2,292		(55)		(55)		2,237				32	10/01/2037	1
31413N-MA-0	FED NATL MTG ASSOC #950453		03/01/2008	SCHEDULED REDEMPTION		23,116	23,116	23,697	23,681		(564)		(564)		23,116				338	09/01/2037	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		03/01/2008	SCHEDULED REDEMPTION		1,599	1,599	1,644	1,654		(55)		(55)		1,599				34	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		03/01/2008	SCHEDULED REDEMPTION		1,727	1,727	1,805	1,776		(49)		(49)		1,727				38	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		03/01/2008	SCHEDULED REDEMPTION		72,581	72,581	53,511	65,858		6,723		6,723		72,581				993	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		03/01/2008	SCHEDULED REDEMPTION		64,818	64,818	52,514	61,311		3,506		3,506		64,818				1,091	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		03/01/2008	SCHEDULED REDEMPTION		105,001	105,001	97,320	101,264		3,737		3,737		105,001				1,910	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		03/01/2008	SCHEDULED REDEMPTION		368,165	368,165	341,611	355,562		12,603		12,603		368,165				6,183	11/25/2022	1
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH		02/01/2008	SCHEDULED REDEMPTION		270,944	270,944	265,151	270,805		140		140		270,944				2,186	05/25/2008	1
31359A-PE-3	FED NATL MTG ASSOC 1993-85 PH		03/01/2008	SCHEDULED REDEMPTION		321,257	321,257	313,025	321,257						321,257				4,223	06/25/2008	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		03/01/2008	SCHEDULED REDEMPTION		86,001	86,001	64,674	77,516		8,485		8,485		86,001				1,356	07/25/2022	1
313398-QA-0	FHR 2335 PZ		03/01/2008	SCHEDULED REDEMPTION		116,746	116,746	109,857	110,279		6,467		6,467		116,746				1,818	07/15/2031	1
313399-AJ-6	FHR 2344 QG		03/01/2008	SCHEDULED REDEMPTION		398,369	398,369	388,659	392,825		5,544		5,544		398,369				5,351	08/15/2016	1
313399-TE-7	FHR 2345 PZ		03/01/2008	SCHEDULED REDEMPTION		728,381	728,381	687,646	688,459		39,921		39,921		728,381				10,356	08/15/2031	1
313399-FX-0	FHR 2351 AZ		03/01/2008	SCHEDULED REDEMPTION		211,252	211,252	202,622	202,863		8,389		8,389		211,252				3,081	08/15/2031	1
31339L-J9-2	FHR 2396 PE		03/01/2008	SCHEDULED REDEMPTION		1,088,040	1,088,040	1,108,756	1,089,423		(1,383)		(1,383)		1,088,040				12,954	04/15/2030	1
31339D-YJ-1	FHR 2412 ZC		03/01/2008	SCHEDULED REDEMPTION		382,683	382,683	365,456	366,279		16,404		16,404		382,683				5,726	02/15/2032	1
31392M-TX-0	FHR 2463 VC		03/01/2008	SCHEDULED REDEMPTION		985,890	985,890	1,014,543	1,000,514		(14,623)		(14,623)		985,890				13,264	04/15/2013	1
31392R-PX-3	FHR 2468 PE		03/01/2008	SCHEDULED REDEMPTION		1,866,018	1,866,018	1,919,666	1,884,656		(18,639)		(18,639)		1,866,018				25,674	04/15/2031	1
31392R-4A-6	FHR 2471 EH		03/01/2008	SCHEDULED REDEMPTION		366,613	366,613	377,153	369,239		(2,626)		(2,626)		366,613				5,007	02/15/2031	1
31392R-X5-5	FHR 2491 PG		03/01/2008	SCHEDULED REDEMPTION		258,247	258,247	265,591	260,375		(2,128)		(2,128)		258,247				3,558	03/15/2031	1
31392V-4R-0	FHR 2494 EH		03/01/2008	SCHEDULED REDEMPTION		726,689	726,689	741,223	731,905		(5,216)		(5,216)		726,689				9,188	04/15/2031	1
31392V-P8-9	FHR 2496 QN		03/01/2008	SCHEDULED REDEMPTION		866,381	866,381	889,259	874,361		(7,979)		(7,979)		866,381				11,496	05/15/2031	1
31392V-7G-1	FHR 2498 BM		03/01/2008	SCHEDULED REDEMPTION		170,917	170,917	174,856	173,784		(2,867)		(2,867)		170,917				2,053	09/15/2017	1
31392U-M7-6	FHR 2503 PG		03/01/2008	SCHEDULED REDEMPTION		1,279,589	1,279,589	1,303,962	1,285,096		(5,507)		(5,507)		1,279,589				17,020	04/15/2031	1
31394T-Y7-4	FHR 2764 YF		03/15/2008	SCHEDULED REDEMPTION		1,332,544	1,332,544	1,332,544	1,332,544						1,332,544				14,117	03/15/2034	1
31396G-CC-3	FHR 3087 VJ		03/01/2008	SCHEDULED REDEMPTION		148,243	148,243	140,704	141,693		6,551		6,551		148,243				1,483	06/15/2022	1
31396H-Z9-3	FHR 3116 ZB		03/01/2008	SCHEDULED REDEMPTION		81,222	81,222	79,242	80,101		1,120		1,120		81,222				1,015	02/15/2036	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 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)
31397J-WQ-3	FHR 3349 ZL		03/01/2008	SCHEDULED REDEMPTION		699,258	699,258	668,259	664,777		27,541		27,541		699,258				10,489	07/15/2037	1
31395N-PD-3	FNBR 2006-B1 AB		03/01/2008	SCHEDULED REDEMPTION		891,081	891,081	887,322	887,896		3,185		3,185		891,081				12,068	06/25/2016	1
31358U-7D-2	FNR 1993-70 Z		03/01/2008	SCHEDULED REDEMPTION		14,402	14,402	15,013	14,988		(585)		(585)		14,402				211	05/25/2023	1
31359G-RL-2	FNR 1994-22 D		03/01/2008	SCHEDULED REDEMPTION		148,989	148,989	151,609	151,487		(2,498)		(2,498)		148,989				1,665	01/25/2024	1
31392A-DF-2	FNR 2001-62 VB		03/01/2008	SCHEDULED REDEMPTION		1,373,152	1,373,152	1,413,650	1,393,396		(20,244)		(20,244)		1,373,152				19,967	02/25/2017	1
31392D-ZN-5	FNR 2002-50 PE		03/01/2008	SCHEDULED REDEMPTION		301,315	301,315	308,283	303,589		(2,274)		(2,274)		301,315				4,164	05/25/2031	1
31394A-L7-9	FNR 2004-67 VE		03/01/2008	SCHEDULED REDEMPTION		380,365	380,365	375,967	377,109		3,256		3,256		380,365				3,805	12/25/2020	1
31396K-MG-4	FNR 2006-74 FL		03/25/2008	SCHEDULED REDEMPTION		1,321,982	1,321,982	1,321,775	1,321,811		171		171		1,321,982				17,181	08/25/2036	1
31396P-L9-0	FNR 2007-12 BA		03/25/2008	SCHEDULED REDEMPTION		1,585	1,585	1,560	1,562		23		23		1,585				21	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
53737R-AC-3	LITTLE ROCK AR FAM HSG LLC MILITARY HSG		03/19/2008	DISTRIBUTION		265,003											265,003	265,003		07/15/2044	1Z
121342-EL-9	BURKE CNTY GA PCR OGLETHORPE PWR 93A		02/19/2008	GOLDMAN, SACHS & CO.		10,360,000	10,360,000	10,359,432			3		3		10,359,435		565	565	23,777	01/01/2016	1FE
270764-CV-3	EAST BATON ROUGE PARISH LA TAX 06 B		02/27/2008	DIRECT		68,550,000	68,550,000	68,545,202			12		12		68,545,213		4,787	4,787	354,456	08/01/2030	1FE
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER U		12/01/2007	Various					212,117		252,229		252,229						23,449	12/01/2013	1FE
574217-MH-5	MARYLAND HLTH UNIV MARYLND MED SYS 04A		03/12/2008	DIRECT		40,975,000	40,975,000	40,975,000							40,975,000				303,954	07/01/2023	1FE
519258-AN-7	LAURENTIAN ENERGY AUTH MN COGEN 05 B		02/27/2008	TRANSFER		2,065,000	2,065,000	2,065,000	2,065,000						2,065,000				34,235	12/01/2016	2FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		01/01/2008	CALLED @ 100.0		115,000	115,000	115,000	115,000						115,000				3,421	01/01/2037	1FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		02/15/2008	CALLED @ 100.00		595,000	595,000	596,543	595,752		(31)		(31)		595,721		(721)	(721)	17,850	08/15/2015	1FE
704389-AJ-4	PAYNE CNTY OK ECON STUD HSG OSUF 3 05B		03/18/2008	DIRECT		42,000,000	42,000,000	42,000,000							42,000,000				329,918	07/01/2037	1FE
662858-FC-8	NORTH TX TWY AUTH DALLAS NO TWY SYS 05C		02/19/2008	BEAR STEARNS SECURITIES CORP.		57,205,000	57,205,000	57,205,000							57,205,000				272,740	01/01/2025	1FE
882762-BV-8	TEXAS TPK AUTH CENTRAL TX 1ST 02B		02/27/2008	DIRECT		120,970,000	120,970,000	120,960,322			4		4		120,960,327		9,673	9,673	564,361	08/15/2042	1FE
3199999. Bonds - Special Revenues						433,668,286	433,203,333	431,838,053	91,778,625		161,961		161,961		431,816,953		1,851,333	1,851,333	3,010,734	XXX	XXX
00130H-BA-2	AES CORPORATION		02/21/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,445,948	1,387,000	1,491,025	1,455,568		(3,237)		(3,237)		1,452,331		(6,383)	(6,383)	34,049	05/15/2013	3FE
00104B-AC-4	AES EASTERN ENERGY		01/02/2008	SCHEDULED REDEMPTION		110,711	110,711	110,711	110,415		295		295		110,711				4,982	01/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2008	SCHEDULED REDEMPTION		208,250	208,250	208,250	208,250						208,250					06/30/2022	2
01639#-AA-1	ALISAL WATER CORPORATION		01/01/2008	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				981	01/01/2027	3FE
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		01/01/2008	SCHEDULED REDEMPTION		160,451	160,451	160,451	160,451						160,451				3,698	07/01/2024	3
03040#-AA-0	AMERICAN WATER CAPITAL 6.87% NTS		03/29/2008	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				68,700	03/29/2011	2
790654-C#-2	AQUILA INC (FORMER ST JOSEPH LIGHT & PWR		02/01/2008	SCHEDULED REDEMPTION		875,000	875,000	875,000	852,269		22,731		22,731		875,000				41,300	02/01/2021	3
97180*-QB-7	AQUILA INC (UTILICORP UNITED) SECURED LO		01/03/2008	SCHEDULED REDEMPTION		2,137,929	2,137,929	2,137,929	2,139,051		(1,123)		(1,123)		2,137,929				107,645	01/03/2019	2
20763#-BF-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK		01/03/2008	SCHEDULED REDEMPTION		1,355,019	1,355,019	1,355,019	1,355,719		(700)		(700)		1,355,019				68,835	01/03/2012	1
09071*-AA-3	BIRCHWOOD POWER PARTNERS		03/31/2008	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,764		(284)		(284)		30,480				758	09/30/2016	2
131346-9A-8	CALPINE CORP. FIRST PRIORITY DIP TERM L		03/31/2008	SCHEDULED REDEMPTION		149,677	149,677	148,500	148,663		1,014		1,014		149,677				2,984	03/29/2009	4FE
15189X-AG-3	CENTERPOINT ENER HOUSTON		02/21/2008	WACHOVIA SECURITIES		6,646,474	6,490,000	6,683,856	6,632,445		(3,089)		(3,089)		6,629,356		17,118	17,118	229,088	01/15/2014	2FE
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		03/01/2008	SCHEDULED REDEMPTION		322,196	322,196	322,196	321,769		427		427		322,196				14,209	09/01/2019	3
19957R-AB-9	COLUMBUS SO PWR MTN		02/01/2008	MATURED		5,445,000	5,445,000	5,000,742	5,438,075		6,925		6,925		5,445,000				177,235	02/01/2008	1FE
207597-DV-4	CONNECTICUT LIGHT & PWR		02/05/2008	WACHOVIA SECURITIES		2,025,640	2,000,000	1,998,960	1,998,979		1		1		1,998,981		26,659	26,659	23,636	06/01/2036	1FE
42016#-AA-8	CONS. ED./ HAWKEYE FUND. SECD. LS NTS DU		12/30/2007	SCHEDULED REDEMPTION		31,068	31,068	30,973	31,068						31,068					06/30/2022	1
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS, LLC PASS		01/15/2008	SCHEDULED REDEMPTION		210,055	210,055	210,055	210,055						210,055				1,552	07/15/2026	2FE
226829-AA-7	CROCKETT COGENER		03/30/2008	SCHEDULED REDEMPTION		151,153	151,153	151,153	151,153						151,153				2,218	03/30/2025	2FE
250847-DZ-0	DETROIT EDISON		02/12/2008	WACHOVIA SECURITIES		1,338,375	1,500,000	1,297,695	1,301,669		330		330		1,301,999		36,376	36,376	40,875	02/15/2035	1FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		03/07/2008	JEFFERIES & COMPANY, INC.		2,549,448	2,225,000	2,373,496	2,225,000						2,225,000		324,448	324,448	10,414	12/15/2023	2FE
26439X-AH-6	DUKE ENERGY FIELD SRVCS		03/27/2008	J. P. MORGAN SECURITIES, INC.		2,775,510	3,000,000	2,998,770	2,998,787		4		4		2,998,790		(223,280)	(223,280)	79,550	11/03/2036	2FE
281023-AU-5	EDISON MISSION ENERGY		02/29/2008	J. P. MORGAN SECURITIES, INC.		1,970,000	2,000,000	2,000,000	2,000,000						2,000,000		(30,000)	(30,000)	42,778	05/15/2017	3FE
29273R-AB-5	ENERGY TRANSFER PARTNERS		03/25/2008	Various		24,287,543	25,000,000	24,976,250	24,768,418		3,696		3,696		24,772,114		(484,571)	(484,571)	948,529	02/01/2015	2FE
29273R-AF-6	ENERGY TRANSFER PARTNERS		01/31/2008	MERRILL LYNCH CAPITAL MARKETS		972,880	1,000,000	994,350	994,425		6		6		994,431		(21,551)	(21,551)	20,243	10/15/2036	2FE
29273R-AJ-8	ENERGY TRANSFER PARTNERS		03/31/2008	LEHMAN BROTHERS INC.		2,747,140	2,750,000	2,721,290			4		4		2,721,294		25,846	25,846	2,865	07/01/2038	2FE
29364G-A*-4	ENTERGY CORP 6.17% SR NTS		03/15/2008	MATURED		15,000,000	15,000,000	15,000,000	14,966,955		33,045		33,045		15,000,000				462,750	03/15/2008	2
30161M-AB-9	EXELON GENERATION		02/21/2008	J. P. MORGAN SECURITIES, INC.		3,178,410	3,000,000	3,070,200	3,030,503		(1,219)		(1,219)		3,029,284		149,126	149,126	41,121	06/15/2011	2FE
341099-CC-1	FLORIDA POWER CORP		02/21/2008	WACHOVIA SECURITIES		10,246,000	10,000,000	9,794,000	9,856,534		3,698		3,698		9,860,232		385,768	385,768	233,333	03/01/2013	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)
302570-AJ-5	FPL GROUP CAPITAL INC		02/21/2008	J. P. MORGAN SECURITIES, INC.		7,330,470	7,000,000	7,706,510	7,169,575		(17,759)		(17,759)		7,151,816		178,654	178,654	121,892	06/01/2009	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2008	SCHEDULED REDEMPTION		135,188	135,188	135,188	135,188						135,188				2,437	02/10/2024	2FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		22,066	22,066	21,812	21,787		252		252		22,066				421	11/03/2012	4
33632*-PE-1	KANSAS CITY PWR & LT/FIRST SEC BK UT		02/13/2008	Various		797,245	797,245	797,245	796,860		379		379		797,239		6	6	34,082	02/13/2014	2
49228R-AC-7	KERN RIVER FUNDG 144A		03/31/2008	SCHEDULED REDEMPTION		108,333	108,333	109,410	109,074		(741)		(741)		108,333				1,205	07/31/2016	1FE
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P		02/27/2008	TRANSFER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				369,753	01/15/2019	1
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		3,125	3,125	3,125	3,125						3,125				57	02/08/2014	3FE
494550-AW-6	KINDER MORGAN ENER PART		02/05/2008	WACHOVIA SECURITIES		1,520,415	1,500,000	1,501,395							1,501,395		19,020	19,020	7,819	01/15/2038	2FE
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		10,000	10,000	9,901	9,901		99		99		10,000				35,354	11/02/2014	3FE
990932-9A-5	LSP ACQUISITION SECOND LIEN TERM LOAN FA		09/28/2007	VARIOUS															5,960	11/01/2014	4FE
990932-9B-3	LSP ACQUISITION TRANCHE B TERM LOAN FACI		01/16/2008	Various		492,214	492,214	492,214	492,214						492,214				10,798	05/01/2014	4FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		03/31/2008	SCHEDULED REDEMPTION		388,606	388,606	388,606	388,606						388,606				6,006	01/03/2013	3FE
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH		03/30/2008	SCHEDULED REDEMPTION		99,137	99,137	99,137	99,137						99,137				985	07/30/2008	2
990685-9A-9	NE ENERGY, INC. FIRST LIEN TERM LOAN B		12/31/2007	Various					6,673										261	11/01/2013	4FE
64079*-AA-0	NEPTUNE REGIONAL TRANSMISSION SYS. TR. A		01/25/2008	EXCHANGE		13,092,554	13,092,554	13,092,554	13,092,554						13,092,554				53,189	06/30/2027	2FE
64079*-AC-6	NEPTUNE REGIONAL TRANSMISSION SYS. TR. B		01/25/2008	EXCHANGE		3,618,511	3,618,511	3,618,511	3,618,511						3,618,511				15,680	06/30/2027	2FE
64079*-9A-2	NEPTUNE REGIONAL TRANSMISSION SYSTEM A,		01/25/2008	EXCHANGE		3,636,694	3,636,694	3,636,694	3,636,694						3,636,694				15,784	06/30/2027	2FE
64079*-9C-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM A,		01/25/2008	EXCHANGE		3,682,153	3,682,153	3,682,153	3,682,153						3,682,153				15,496	06/30/2027	2FE
64079*-9G-9	NEPTUNE REGIONAL TRANSMISSION SYSTEM A.		01/25/2008	EXCHANGE		3,818,529	3,818,529	3,818,529	3,818,529						3,818,529				17,899	06/30/2027	2FE
64079*-9K-0	NEPTUNE REGIONAL TRANSMISSION SYSTEM A.		01/25/2008	EXCHANGE		3,773,070	3,773,070	3,773,070	3,773,070						3,773,070				18,001	06/30/2027	2FE
64079*-9N-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM A.		01/25/2008	EXCHANGE		3,818,529	3,818,529	3,818,529	3,818,529						3,818,529				17,210	06/30/2027	2FE
64079*-9R-5	NEPTUNE REGIONAL TRANSMISSION SYSTEM A.		01/25/2008	Various		3,727,666	3,727,666	3,727,666	3,727,666						3,727,666				16,464	06/30/2027	2FE
64079*-9T-1	NEPTUNE REGIONAL TRANSMISSION SYSTEM A.		01/25/2008	EXCHANGE		3,950,359	3,950,359	3,950,359	3,950,359						3,950,359				17,475	06/30/2027	2FE
64079*-9V-6	NEPTUNE REGIONAL TRANSMISSION SYSTEM A.		01/25/2008	EXCHANGE		1,818,347	1,818,347	1,818,347	1,818,347						1,818,347				7,968	06/30/2027	2FE
64079*-9E-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM A.		01/25/2008	EXCHANGE		3,682,153	3,682,153	3,682,153	3,682,153						3,682,153				15,905	06/30/2027	2FE
64079*-9B-0	NEPTUNE REGIONAL TRANSMISSION SYSTEM B,		01/25/2008	EXCHANGE		727,339	727,339	727,339	727,339						727,339				11,352	06/30/2027	2FE
64079*-9D-6	NEPTUNE REGIONAL TRANSMISSION SYSTEM B,		01/25/2008	EXCHANGE		736,431	736,431	736,431	736,431						736,431				3,273	06/30/2027	2FE
64079*-9F-1	NEPTUNE REGIONAL TRANSMISSION SYSTEM B.		01/25/2008	EXCHANGE		736,431	736,431	736,431	736,431						736,431				3,293	06/30/2027	2FE
64079*-9H-7	NEPTUNE REGIONAL TRANSMISSION SYSTEM B.		01/25/2008	EXCHANGE		763,706	763,706	763,706	763,706						763,706				3,739	06/30/2027	2FE
64079*-9J-3	NEPTUNE REGIONAL TRANSMISSION SYSTEM B.		01/25/2008	EXCHANGE		754,614	754,614	754,614	754,614						754,614				3,742	07/15/2027	2FE
64079*-9Q-2	NEPTUNE REGIONAL TRANSMISSION SYSTEM B.		01/25/2008	EXCHANGE		763,706	763,706	763,706	763,706						763,706				3,606	07/15/2027	2FE
64079*-9S-3	NEPTUNE REGIONAL TRANSMISSION SYSTEM B.		01/25/2008	EXCHANGE		745,522	745,522	745,522	745,522						745,522				3,448	07/15/2027	2FE
64079*-9U-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM B.		01/25/2008	EXCHANGE		790,072	790,072	790,072	790,072						790,072				3,665	07/15/2027	2FE
64079*-9W-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM B.		01/25/2008	EXCHANGE		363,669	363,669	363,669	363,669						363,669				1,669	07/15/2027	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		03/17/2008	SCHEDULED REDEMPTION		343,000	343,000	343,000	341,548		1,452		1,452		343,000				7,175	10/17/2015	1
629377-AX-0	NRG ENERGY INC		03/03/2008	BANK OF AMERICA		2,887,500	3,000,000	3,000,000	3,000,000						3,000,000		(112,500)	(112,500)	141,969	01/15/2017	4FE
991673-9F-3	NRG ENERGY, INC. CREDIT LINKED DEPOSIT		03/27/2008	SCHEDULED REDEMPTION		406,708	406,708	406,708	406,708						406,708				255	02/01/2013	3FE
991673-9G-1	NRG ENERGY, INC. TERM LOAN		12/31/2007	Various					772,628										15,550	02/01/2013	3FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		02/15/2008	SCHEDULED REDEMPTION		665,127	665,127	665,127	665,127						665,127				19,289	02/15/2026	2
694308-GC-5	PACIFIC GAS & ELECTRIC		02/21/2008	J. P. MORGAN SECURITIES, INC.		5,014,450	5,000,000	4,815,794	4,882,710		5,208		5,208		4,887,918		126,532	126,532	102,083	03/01/2011	1FE
694308-GL-5	PACIFIC GAS & ELECTRIC		03/20/2008	BARCLAYS BANK		3,627,890	3,500,000	3,481,030	3,481,138		339		339		3,481,476		146,414	146,414	61,250	11/30/2017	1FE
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		03/31/2008	SCHEDULED REDEMPTION		333,922	333,922	338,095	338,123		(4,202)		(4,202)		333,922				2,269	07/01/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		03/31/2008	SCHEDULED REDEMPTION		253,438	253,438	253,438	253,438						253,438				13,068	12/10/2012	3
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		03/15/2008	SCHEDULED REDEMPTION		80,796	80,796	80,796	80,796						80,796				882	07/15/2030	1
737679-BR-0	POTOMAC ELECTRIC POWER C		03/15/2008	MATURED		600,000	600,000	563,303	598,730		1,270		1,270		600,000				19,500	03/15/2008	2FE
739227-AA-4	POWER CONTRACT		02/01/2008	SCHEDULED REDEMPTION		1,419,366	1,419,366	1,457,564	1,434,143		(14,778)		(14,778)		1,419,366				44,398	02/01/2010	2FE
73932L-AA-1	POWER RECEIVABLES FINANC		01/01/2008	SCHEDULED REDEMPTION		403,628	403,628	403,510	403,572		56		56		403,628				6,347	01/01/2012	2FE
829809-AF-9	SITHE/INDEPENDENCE POWER PARTNERS LP		03/20/2008	MERRILL LYNCH CAPITAL MARKETS		12,870,872	12,346,160	12,137,989	12,279,262		3,996		3,996		12,283,258		587,614	587,614	265,442	12/30/2013	3FE
88031R-AA-6	TENASKA ALABAMA II PART		12/30/2007	Various					165,886		(970)		(970)						2,544	03/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		03/30/2008	SCHEDULED REDEMPTION		153,749	153,749	154,072	154,021		(271)		(271)		153,749				2,352	03/30/2024	2FE
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		03/31/2008	SCHEDULED REDEMPTION		7,500	7,500	7,481	7,481		19		19		7,500				28,650	10/10/2014	3FE
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		03/31/2008	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				152,802	10/10/2014	4FE
87275@-AA-1	TPF CHESAPEAKE, LLC (PEPCO) 1ST LIEN TER		02/13/2008	PRINCIPAL PAYDOWN		21,518,750	21,518,750	21,518,750	21,498,958						21,498,958		19,792	19,792	173,272	04/19/2012	2
87275@-AB-9	TPF CHESAPEAKE, LLC (PEPCO) 2ND LIEN TER		02/13/2008	Various		9,752,594	9,752,594	9,752,594	9,752,594						9,752,594				298,021	04/19/2012	3
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		03/31/2008	SCHEDULED REDEMPTION		102,292	102,292	101,215	101,251		1,041		1,041		102,292				1,923	12/15/2013	3FE
89566E-AA-6	TRISTATE GENERAT		01/31/2008	SCHEDULED REDEMPTION		861,175	861,175	864,032	863,423		(2,248)		(2,248)		861,175				26,007	01/31/2018	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)
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		02/14/2008	Various		1,062,500	1,062,500	1,062,500	1,818,856						1,062,500				85,386	02/14/2014	1
910748-A@-1	UNITED JERSEY BK TR DELMARVA P&L		01/02/2008	SCHEDULED REDEMPTION		818,962	818,962	818,962	813,432		5,531		5,531		818,962				42,463	07/02/2018	2
927804-FD-1	VIRGINIA ELECTRIC POWER		02/11/2008	WACHOVIA SECURITIES		4,669,020	4,500,000	4,498,470	4,498,490		33		33		4,498,523		170,497	170,497	44,625	11/30/2012	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		01/31/2008	SCHEDULED REDEMPTION		315,012	315,012	315,012	315,012						315,012				3,615	04/30/2019	1
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T	F	01/03/2008	SCHEDULED REDEMPTION		17,934	17,934	18,431	18,418		(484)		(484)		17,934				1,402	01/03/2019	1
3899999. Bonds - Public Utilities						232,553,393	231,647,569	231,553,592	228,654,921		40,745		40,745		231,217,808		1,335,586	1,335,586	5,072,756	XXX	XXX
04541G-HM-7	ABSHE 2004-HE1, M2		03/17/2008	SCHEDULED REDEMPTION		1,124,792	1,124,792	1,133,873	1,131,292		(6,499)		(6,499)		1,124,792				15,101	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		03/05/2008	Various		(109,493)	(113)	(459,444)			(113)		(113)		(113)		(109,380)	(109,380)		07/27/2036	1Z
00081T-AB-4	ACCO BRANDS CORP		03/06/2008	DEUTSCHE BANK SECURITIES		1,740,000	2,000,000	1,920,250	1,931,703		1,254		1,254		1,932,957		(192,957)	(192,957)	87,264	08/15/2015	4FE
990120-9A-7	ACCO BRANDS CORP US TERM LOAN		01/24/2008	SCHEDULED REDEMPTION		275,000	275,000	275,000	275,000						275,000				6,415	08/17/2012	3FE
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-JH-7	ACE 2004-HE4 M1		12/26/2007	VARIOUS																12/25/2034	1FE
004421-EX-7	ACE 2004-OP1, M2		03/25/2008	SCHEDULED REDEMPTION		2,428,929	2,428,929	2,424,495	2,425,362		3,566		3,566		2,428,929				27,003	04/25/2034	1FE
004421-EY-5	ACE 2004-OP1, M3		02/25/2008	SCHEDULED REDEMPTION		52,532	52,532	52,532	52,532						52,532				663	04/25/2034	1FE
004421-TA-1	ACE 2005-ASP1, A2B		03/25/2008	SCHEDULED REDEMPTION		1,052,727	1,052,727	1,052,727	1,052,727						1,052,727				7,703	09/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		03/25/2008	SCHEDULED REDEMPTION		643,655	643,655	643,655	643,655						643,655				5,810	02/25/2031	1FE
00441W-AA-4	ACE 2006-SL4, A-1		03/25/2008	SCHEDULED REDEMPTION		283,864	283,864	283,864	283,864						283,864				2,532	09/25/2036	2FE
990620-9A-6	ACUMENT TL (TFS ACQUISITION)		03/31/2008	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				284	08/11/2013	4FE
005125-9A-9	ACXIOM CORP. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		38,333	38,333	38,333	38,333						38,333					09/15/2012	3FE
00753*-AK-5	ADVANCED DRAINAGE SYSTEMS, INC. SR NTS		02/27/2008	TRANSFER		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				102,300	06/27/2015	2
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		01/01/2008	VARIOUS		429,596	429,596	429,596							287,902		141,695	141,695		02/28/2009	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2008	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,786		420		420		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2008	SCHEDULED REDEMPTION		6,066	6,066	3,797	4,911		1,155		1,155		6,066					03/01/2017	1
00103R-AX-4	AESOP 2003-3, A3		03/20/2008	SCHEDULED REDEMPTION		7,000,000	7,000,000	6,998,392	6,999,852		148		148		7,000,000				65,100	07/20/2009	1FE
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		03/31/2008	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				91	03/20/2013	3FE
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		02/27/2008	TRANSFER		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				98,631	10/01/2016	2FE
02660T-DD-2	AHM 2005-1 3A1		03/25/2008	SCHEDULED REDEMPTION		92,346	92,346	92,273	92,296		49		49		92,346				828	06/25/2045	1FE
03702W-AA-2	AHR 2004-1A, A		03/24/2008	SCHEDULED REDEMPTION		27,496	27,496	27,496	27,496						27,496				281	03/23/2019	1FE
009163-AA-4	AIR PRODUCTS & CHEMICALS		02/07/2008	FIRST TENNESSEE BANK (THE)		3,504,200	3,500,000	3,493,770			19		19		3,493,789		10,411	10,411	2,421	02/01/2013	1FE
013104-AJ-3	ALBERTSON'S		02/21/2008	BANK OF AMERICA		2,537,500	2,500,000	2,497,205	2,498,503		60		60		2,498,563		38,937	38,937	99,479	02/15/2011	4FE
995201-9D-4	ALION SCIENCE AND TECH CORP INCREMENTAL		03/10/2008	SCHEDULED REDEMPTION		766,161	979,119	979,119	979,119						979,119		(212,958)	(212,958)	18,346	02/06/2013	3FE
995201-9B-8	ALION SCIENCE AND TECH CORP TERM LOAN		03/10/2008	SCHEDULED REDEMPTION		3,191,552	4,075,122	4,075,122	4,075,122						4,075,122		(883,570)	(883,570)	76,039	08/02/2013	4FE
990679-9A-2	ALIX PARTNERS LLP TRANCHE B TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		77,922	77,922	77,922	77,922						77,922				1,478	10/12/2013	4FE
020039-AE-3	ALLTEL CORPORATION		02/25/2008	BEAR STEARNS SECURITIES CORP.		720,000	1,000,000	904,440	935,700		878		878		936,578		(216,578)	(216,578)	31,694	03/15/2016	5FE
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		03/31/2008	Various		8,750	8,750	8,750	17,455		(8,705)		(8,705)		8,750				39,556	01/26/2013	3FE
02406P-AE-0	AMERICAN AXLE & MFG INC		03/11/2008	BEAR STEARNS SECURITIES CORP.		3,140,000	4,000,000	3,947,880	3,964,386		1,004		1,004		3,965,390		(825,390)	(825,390)	124,250	02/11/2014	3FE
025932-AD-6	AMERICAN FINANCIAL GROUP 1.486100% 06/02		02/25/2008	CITIGROUP GLOBAL MARKETS		3,083,850	6,600,000	3,582,220	2,730,381		(105,047)		(105,047)		2,625,334		458,516	458,516	23,431	06/02/2033	2FE
02638Q-AD-0	AMERICAN GENERAL CBO 2000-1 CLASS B2		03/31/2008	Various		1,507,858	1,507,858	1,362,494	1,463,682		(35,951)		(35,951)		1,427,730		80,127	80,127	64,009	08/24/2012	2FE
02635P-TS-2	AMERICAN GENERAL FINANCE		02/07/2008	DEUTSCHE BANK SECURITIES		3,049,290	3,000,000	2,978,700	2,978,759		172		172		2,978,930		70,360	70,360	31,625	12/15/2017	1FE
026874-AX-5	AMERICAN INTL GROUP		02/08/2008	RBC DAIN RAUSCHER		2,477,400	2,500,000	2,375,875	2,382,434		1,406		1,406		2,383,841		93,559	93,559	46,292	10/01/2015	1FE
029717-AC-9	AMERICAN STANDARD COS		02/01/2008	MATURED		2,000,000	2,000,000	1,997,370	1,999,924		76		76		2,000,000				73,750	02/01/2008	2FE
71646X-AA-6	AMETHYST		01/15/2008	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				13,249	01/15/2016	1
031162-AP-5	AMGEN INC .375000% 02/01/2013		03/11/2008	J. P. MORGAN SECURITIES, INC.		1,734,864	2,000,000	1,977,994	1,982,770		662		662		1,983,432		(248,568)	(248,568)	4,646	02/01/2013	1FE
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		01/31/2008	SCHEDULED REDEMPTION		2,511,000	2,511,000	2,511,000	2,511,000						2,511,000				81,231	01/31/2017	2FE
990991-9A-1	AMSCAN HLDGS INC. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		9,000	9,000	9,000	9,000						9,000				4	05/25/2013	4FE
03216N-AD-5	AMSCAN HOLDINGS INC		03/25/2008	CIBC WORLD MARKETS		3,948,750	4,500,000	3,775,356	3,895,849		15,835		15,835		3,911,683		37,067	37,067	160,781	05/01/2014	5FE
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
03663Q-AF-1	ANTARES CLASS C-1 SR NTS		03/14/2008	DISTRIBUTION		7,061		7,061	7,061						7,061					12/14/2011	2FE
037411-AS-4	APACHE CORPORATION		03/26/2008	GREENWICH CAPITAL MARKETS, INC.		1,562,760	1,500,000	1,498,560	1,498,663		29		29		1,498,692		64,068	64,068	60,000	01/15/2017	1FE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		02/29/2008	SCHEDULED REDEMPTION		1,204,000	1,204,000	1,206,111	1,199,318		4,682		4,682		1,204,000				46,715	02/28/2016	2

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)
038521-AD-2	ARAMARK CORP		02/21/2008	J. P. MORGAN SECURITIES, INC.		980,000	1,000,000	1,038,750	1,035,732		(887)		(887)		1,034,845		(54,845)	(54,845)	48,403	02/01/2015	4FE
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT		01/18/2008	SCHEDULED REDEMPTION		71,878	71,878	71,780	71,782		96		96		71,878				1,349	01/26/2014	3FE
039483-AX-0	ARCHER DANIELS		01/30/2008	Various		5,415,428	5,250,000	5,226,585	5,226,599		23		23		5,226,622		188,806	188,806	48,778	01/15/2038	1FE
039483-AV-4	ARCHER DANIELS .875000% 02/15/2014		02/25/2008	BANK OF AMERICA SECURITIES LLC		1,205,884	1,000,000	1,000,000	1,000,000						1,000,000		205,884	205,884	4,691	02/15/2014	1FE
007036-FW-1	ARMT 2005-1 5A2		03/25/2008	SCHEDULED REDEMPTION		245,726	245,726	245,986	245,945		(219)		(219)		245,726				2,266	05/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		03/25/2008	SCHEDULED REDEMPTION		73,354	73,354	73,354	73,354						73,354				683	05/25/2035	1FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		03/25/2008	SCHEDULED REDEMPTION		2,884,345	2,884,345	2,905,076	2,894,832		(10,487)		(10,487)		2,884,345				32,378	04/25/2034	1FE
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		03/31/2008	SCHEDULED REDEMPTION		8,278	8,278	8,314	8,312		(33)		(33)		8,278				161	08/29/2011	4FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		03/17/2008	SCHEDULED REDEMPTION		212,133	212,133	212,133	212,133						212,133				2,667	12/15/2023	1
05947U-DR-6	BACM 2001-3, B		03/07/2008	BANK OF AMERICA		7,657,813	8,000,000	8,445,494	8,226,127		(11,612)		(11,612)		8,214,514		(556,701)	(556,701)	127,080	04/11/2037	1FE
05947U-CF-3	BACM 2001-PB1, A2		02/22/2008	Various		9,365,672	9,364,214	9,767,680	9,556,788		(10,602)		(10,602)		9,546,186		(180,514)	(180,514)	129,198	05/11/2035	1FE
05950X-AE-6	BACM 2006-5, A4		01/24/2008	MORGAN STANLEY DEAN WITTER		26,746,875	27,000,000	27,136,285	27,122,294		(924)		(924)		27,121,370		(374,495)	(374,495)	235,509	09/10/2047	1FE
05950V-AE-0	BACM 2006-6, A4		01/22/2008	BANK OF AMERICA		21,892,578	22,000,000	21,087,343	21,120,182		5,404		5,404		21,125,586		766,992	766,992	176,748	10/10/2045	1FE
059513-AC-5	BACM 2007-4, A3		01/25/2008	BANK OF AMERICA		39,917,188	40,000,000	40,069,156	40,068,168		(702)		(702)		40,067,466		(150,278)	(150,278)	393,524	02/10/2051	1FE
059523-BB-5	BAFC 2007-5 7A5		03/01/2008	SCHEDULED REDEMPTION		441,312	441,312	440,415	440,517		795		795		441,312				5,863	07/25/2037	1FE
05947U-DP-0	BAFU 2001-3, A2		03/07/2008	BANK OF AMERICA		9,589,453	10,000,000	10,444,661	10,215,597		(12,495)		(12,495)		10,203,102		(613,649)	(613,649)	153,296	04/11/2037	1FE
057741-9A-0	BALDOR ELECTRIC COMPANY TERM LOAN		02/22/2008	Various		1,474,648	1,562,031	1,562,031	1,562,031						1,562,031		(87,383)	(87,383)	30,543	01/31/2014	3FE
060505-DH-4	BANK OF AMERICA CORP		01/23/2008	J. P. MORGAN SECURITIES, INC.		5,293,000	5,000,000	4,988,750	4,989,046		63		63		4,989,109		303,891	303,891	129,167	09/01/2017	1FE
066050-CV-5	BANK OF AMERICA CORP		01/24/2008	BEAR STEARNS SECURITIES CORP.		5,113,000	5,000,000	5,248,550	5,075,669		(5,091)		(5,091)		5,070,578		42,422	42,422	133,819	02/15/2009	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2008	SCHEDULED REDEMPTION		14,695	14,695	14,695	14,695						14,695				209	12/01/2016	1FE
06420A-FV-3	BANK OF NEW YORK		02/06/2008	BEAR STEARNS SECURITIES CORP.		1,025,920	1,000,000	999,250	999,644		28		28		999,672		26,248	26,248	12,924	05/15/2009	1FE
319455-BU-4	BANK ONE CORP		02/22/2008	BEAR STEARNS SECURITIES CORP.		9,487,448	9,250,000	9,476,158	9,289,957		(5,601)		(5,601)		9,284,356		203,091	203,091	339,070	01/30/2009	1FE
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS		03/01/2008	PRINCIPAL PAYMENT		54,038	54,462	54,462	54,462		(425)		(425)		54,037		1	1		03/01/2009	1FE
06606H-8D-2	BANKBOSTON NA		03/25/2008	MATURED		6,132,000	6,132,000	6,271,196			(2,028)		(2,028)		6,132,000				195,458	03/25/2008	1FE
070101-AF-7	BASIN ELECTRIC POWER		03/12/2008	CALLED @ 100.00000000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				340,073	06/10/2030	1FE
071813-AX-7	BAXTER INTL		01/15/2008	RBC DAIN RAUSCHER		2,082,060	2,000,000	1,996,800	1,996,802		2		2		1,996,804		85,256	85,256	14,236	12/01/2037	1FE
054937-AE-7	BB&T CORPORATION		02/13/2008	KEEFE, BRUYETTE & WOODS, INC.		10,269,350	10,500,000	10,176,315	10,254,745		2,579		2,579		10,257,324		12,026	12,026	67,744	12/23/2015	1FE
084664-AT-8	BERKSHIRE HATHAWAY FIN		03/19/2008	RBC DAIN RAUSCHER		3,074,910	3,000,000	2,993,850	2,995,378		130		130		2,995,508		79,402	79,402	101,042	01/15/2015	1FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		03/31/2008	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000				118	04/03/2015	4FE
090572-AG-3	BIO RAD LABS INC		02/21/2008	BANK OF NEW YORK		4,733,438	4,675,000	4,686,625	4,681,082		(225)		(225)		4,680,858		52,580	52,580	186,026	08/15/2013	3FE
991093-9A-5	BIOMET INC.		03/31/2008	SCHEDULED REDEMPTION		8,753	8,753	8,728	7,482		25		25		8,753					03/25/2015	4FE
09082@-AA-8	BIRDS EYE FOODS, INC. TERM LOAN		09/28/2007	VARIOUS															46,578	03/22/2013	4Z
09247X-AB-7	BLACKROCK INC 2.625000% 02/15/2035		03/05/2008	MORGAN STANLEY DEAN WITTER		1,249,362	600,000	934,374	873,500		(22,259)		(22,259)		851,241		398,121	398,121	8,283	02/15/2035	1FE
105667-AA-7	BMAT 2006-1, A2		03/25/2008	SCHEDULED REDEMPTION		2,382,074	2,382,074	2,382,074	2,382,074						2,382,074				21,301	07/25/2036	1FE
05948K-W5-4	BOAA 2005-11 4A5		03/01/2008	SCHEDULED REDEMPTION		204,300	204,300	203,646	203,823		477		477		204,300				2,595	12/25/2035	1FE
05948K-E5-4	BOAA 2005-6 2CB1		03/01/2008	SCHEDULED REDEMPTION		402,428	402,428	402,963	402,195		232		232		402,428				5,199	07/25/2035	1FE
05950A-AV-8	BOAA 2006-4 5CB1		03/01/2008	SCHEDULED REDEMPTION		544,869	544,869	552,234	551,679		(6,810)		(6,810)		544,869				7,880	05/25/2046	1FE
097023-AT-2	BOEING CO		03/06/2008	RBC DOMINION SECURITIES		2,110,660	2,000,000	1,989,160	1,993,765		208		208		1,993,972		116,688	116,688	58,653	02/15/2013	1FE
06423R-AQ-9	BOIT 2003-C1		01/15/2008	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,999,361	2,999,994		6		6		3,000,000				11,350	09/15/2010	2FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		03/15/2008	SCHEDULED REDEMPTION		73,014	73,014	83,709	82,296		(9,282)		(9,282)		73,014				1,250	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/01/2008	Various		2,413,898	2,430,939	2,408,064	2,413,224		674		674		2,413,898				39,523	12/01/2017	2
101137-AC-1	BOSTON SCIENTIFIC		02/22/2008	LEHMAN BROTHERS INC.		9,237,500	10,000,000	9,923,900	9,958,972		1,986		1,986		9,960,958		(723,458)	(723,458)	265,625	01/12/2011	3FE
101137-AF-4	BOSTON SCIENTIFIC		03/18/2008	LEHMAN BROTHERS INC.		13,650,000	15,000,000	14,884,200	14,903,294		2,209		2,209		14,905,503		(1,255,503)	(1,255,503)	335,938	11/15/2015	3FE
10513K-AA-2	BRANCH BANKING & TRUST		01/25/2008	KEEFE, BRUYETTE & WOODS, INC.		16,144,974	16,125,000	16,118,951	16,119,444		40		40		16,119,484		25,490	25,490	339,121	09/15/2016	1FE
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		03/31/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					02/07/2014	4FE
106238-KA-5	BRAZOS HIGHER ED AUTHORITY 1993 B		01/15/2008	DAIN RAUSCHER INCORPORATED		14,600,000	14,600,000	14,600,000	14,600,000						14,600,000				99,848	12/01/2039	1FE
10623P-DE-7	BRAZOS HIGHER ED AUTHORITY - TRUST 1995		03/28/2008	CALLED @ 100.00000000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				10,303	12/01/2042	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)
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH		03/26/2008	CALLED @ 100.00000000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				65,068	12/01/2036	1FE
110394-AB-9	BRISTOW GROUP INC		03/26/2008	GOLDMAN, SACHS & CO.		4,281,875	4,250,000	4,266,513	4,265,693		(381)		(381)		4,265,312		16,563	16,563	173,542	09/15/2017	3FE
073879-TT-5	BSABS 2005-HE4 M1		03/25/2008	SCHEDULED REDEMPTION		152,457	152,457	152,171	152,253		204		204		152,457				2,273	04/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		03/25/2008	SCHEDULED REDEMPTION		399,053	399,053	399,053	399,052						399,053				3,778	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		03/25/2008	SCHEDULED REDEMPTION		2,526,745	2,526,745	2,526,745	2,526,745						2,526,745				22,135	02/25/2036	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		03/25/2008	SCHEDULED REDEMPTION		120,695	120,695	120,695	120,695						120,695				3,220	06/25/2036	1FE
07384M-6H-0	BSARM 2004-12 2A1		03/01/2008	SCHEDULED REDEMPTION		433,189	433,189	425,947	426,100		7,090		7,090		433,189				4,101	02/25/2035	1FE
07383F-CV-8	BSCMS 2000-WF1, A2		02/22/2008	MERRILL LYNCH CAPITAL MARKETS		2,574,219	2,500,000	2,903,362	2,643,184		(12,804)		(12,804)		2,630,380		(56,162)	(56,162)	46,464	02/15/2032	1FE
07383F-EH-7	BSCMS 2000-WF2, A2		02/22/2008	MERRILL LYNCH CAPITAL MARKETS		9,539,785	9,250,000	10,382,656	9,652,838		(25,561)		(25,561)		9,627,277		(87,492)	(87,492)	161,752	10/15/2032	1FE
07383F-F7-8	BSCMS 2004-PWR4, A3		03/31/2008	MERRILL LYNCH CAPITAL MARKETS		5,022,266	5,000,000	5,012,812	5,008,881		(317)		(317)		5,008,564		13,702	13,702	69,869	06/11/2041	1FE
07383F-X6-0	BSCMS 2004-PWR6, X2		02/20/2008	BANK OF AMERICA		3,380,576	183,499,000	7,002,248	3,710,744		(130,190)		(130,190)		3,580,554		(199,978)	(199,978)	239,536	11/11/2041	1FE
07388Y-AE-2	BSCMS 2007-PW16, A4		12/12/2007	BEAR STEARNS SECURITIES CORP.															4,207	06/11/2040	1FE
07400W-AA-8	BSMF 2006-SL1, A		03/25/2008	SCHEDULED REDEMPTION		642,622	642,622	642,622	642,622						642,622				8,285	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				6,279	12/25/2036	1FE
119882-9D-2	BUFFETS, INC. PF LC COMMITMENT		02/29/2008	Various		950,163	291,667	291,667	291,667						291,667		658,496	658,496	13,050	05/01/2013	6FE
119882-9E-0	BUFFETS, INC. TERM LOAN		02/29/2008	Various		1,433,601	2,188,948	2,188,948	2,188,948						2,188,948		(755,346)	(755,346)	39,605	11/01/2013	6FE
990882-9A-2	BUILDING MATERIALS CORPORATION OF AMERIC		03/31/2008	SCHEDULED REDEMPTION		12,375	12,375	12,375	12,375						12,375				143	03/15/2014	4FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		01/15/2008	SCHEDULED REDEMPTION		1,500,334	1,500,334	1,500,334	1,500,334						1,500,334				42,910	01/15/2024	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		01/15/2008	SCHEDULED REDEMPTION		482,169	482,169	449,719	453,685		28,485		28,485		482,169				11,030	01/15/2021	1FE
121899-EB-0	BURLINGTON NORTH		03/22/2008	SCHEDULED REDEMPTION		37,643	37,643	37,798	37,692		(49)		(49)		37,643				1,310	03/22/2009	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		03/01/2008	SCHEDULED REDEMPTION		18,536	18,536	18,536	18,536						18,536				472	08/01/2022	1
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		12/28/2007	PRINCIPAL PAYMENT		31,820	31,820	31,820	31,820						31,820				677	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		01/02/2008	SCHEDULED REDEMPTION		1,841,467	1,841,467	1,841,467	1,841,467						1,841,467				39,180	01/02/2012	1
07820Q-AY-1	BVMBS 2004-2 1A		03/25/2008	SCHEDULED REDEMPTION		2,220,775	2,220,775	2,220,775	2,220,775						2,220,775				19,905	02/25/2035	1FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		03/31/2008	SCHEDULED REDEMPTION		34,943	45,221	34,995	34,997		(54)		(54)		34,943					03/29/2013	3FE
12686C-AW-9	CABLEVISION SYSTEMS CORP		03/05/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,945,000	2,000,000	1,960,000	1,969,514		1,140		1,140		1,970,653		(25,653)	(25,653)	64,444	04/15/2012	4FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2008	SCHEDULED REDEMPTION		20,200	20,200	20,200	20,200						20,200				270	05/10/2025	2
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT		01/23/2008	SCHEDULED REDEMPTION		383,325	383,325	388,444	386,142		(2,816)		(2,816)		383,325				11,523	07/23/2010	4FE
12477M-AC-4	CAMC 2002-CAM2		03/01/2008	SCHEDULED REDEMPTION		228,946	228,946	230,520	229,393		(446)		(446)		228,946				3,285	11/14/2036	1FE
14040E-HK-1	CAPITAL ONE BANK		02/06/2008	CANTOR, FITZGERALD & CO.		14,062,500	15,000,000	14,670,010	14,718,771		4,270		4,270		14,723,040		(660,540)	(660,540)	375,833	02/15/2014	1FE
14040H-AR-6	CAPITAL ONE FINANCIAL CO		02/11/2008	J. P. MORGAN SECURITIES, INC.		1,487,250	1,500,000	1,495,740	1,495,838		36		36		1,495,875		(8,625)	(8,625)	45,000	09/15/2017	2FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		03/30/2008	SCHEDULED REDEMPTION		682,410	682,410	682,410	682,410						682,410				19,517	09/30/2027	1
14312D-AC-9	CARMX 2006-2, A3		03/15/2008	SCHEDULED REDEMPTION		779,237	779,237	779,106	779,141		95		95		779,237				10,033	02/15/2011	1FE
143658-AV-4	CARNIVAL CORP 1.132000% 04/29/2033		02/25/2008	CITIGROUP GLOBAL MARKETS		4,514,650	7,000,000	5,639,699	4,637,594		(52,862)		(52,862)		4,584,732		(70,082)	(70,082)	26,193	04/29/2033	1FE
147446-AM-0	CASE NEW HOLLAND INC		03/13/2008	MORGAN STANLEY DEAN WITTER		992,500	1,000,000	1,000,000	1,000,000						1,000,000		(7,500)	(7,500)	38,990	03/01/2014	3FE
124779-AA-7	CBASS 2006-RP1, A-1		03/25/2008	SCHEDULED REDEMPTION		1,332,676	1,332,676	1,332,676	1,332,676						1,332,676				11,923	04/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		03/25/2008	SCHEDULED REDEMPTION		849,185	849,185	849,185	849,185						849,185				7,617	09/25/2036	1FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		03/28/2008	SCHEDULED REDEMPTION		6,254	6,254	6,254	6,254						6,254					07/19/2012	3FE
16678R-AV-9	CCMFC 2004-1A V1		02/01/2008	SCHEDULED REDEMPTION		357,887	357,887	340,967	342,684		15,203		15,203		357,887				2,555	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		02/01/2008	SCHEDULED REDEMPTION		332,032	332,032	310,767	311,985		20,047		20,047		332,032				2,928	08/25/2035	1FE
16678R-CE-5	CCMFC 2004-4A B1		02/01/2008	SCHEDULED REDEMPTION		970,794	970,794	910,939	910,939		59,855		59,855		970,794				8,528	10/25/2035	1FE
16678R-BT-3	CCMFC 2004-A B1		02/01/2008	SCHEDULED REDEMPTION		624,165	624,165	572,285	573,357		50,808		50,808		624,165				5,533	03/25/2035	1FE
16678R-CM-7	CCMFC 2004-B B1		02/01/2008	SCHEDULED REDEMPTION		746,168	746,168	695,817	694,991		51,177		51,177		746,168				6,592	10/25/2035	1FE
16678R-FD-4	CCMFC 2006-1A B1		03/25/2008	SCHEDULED REDEMPTION		5,039	5,039	5,039	5,039						5,039				68	12/25/2046	1FE
161505-EA-6	CCMS 2000-1		02/19/2008	Various		9,275,036	9,131,765	9,301,202	9,171,489		(3,278)		(3,278)		9,168,212		106,824	106,824	159,142	04/15/2032	1FE
12513X-AE-2	CD 2006-CD2, A4		01/29/2008	SALOMON SMITH BARNEY		8,235,573	8,233,000	7,970,251	7,980,513		2,153		2,153		7,982,666		252,907	252,907	74,830	01/15/2046	1FE
14986D-AF-7	CD 2006-CD3, A5		01/23/2008	DEUTSCHE BANK SECURITIES		34,976,757	35,000,000	34,126,369	34,164,226		5,654		5,654		34,169,881		806,876	806,876	311,275	10/15/2048	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
990632-9A-1	CEDAR FAIR, L.P. U.S. TERM LOAN		03/31/2008	Various		8,750	8,750	8,796	17,543		(87)		(87)		8,750				243	08/30/2012	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)
990919-9A-2	CELANESE US HOLDINGS LLC DOLLAR TERM LOA		03/31/2008	Various		8,116	8,116	8,116	16,190		20		20		8,116				316	04/02/2014	3FE
15117#-9A-4	CELLULAR SOUTH INC. TERM LOAN B		10/29/2007	VARIOUS															1,403	05/29/2014	4Z
991098-9A-4	CENTAUR GAMING 1ST LIEN TERM LOAN		01/08/2008	CREDIT SUISSE FIRST BOSTON		1,585,219	1,649,123	1,616,140	1,616,796		200		200		1,616,996		(31,777)	(31,777)	9,155	10/30/2012	4FE
152312-AT-1	CENTEX CORP		01/29/2008	GOLDMAN, SACHS & CO.		6,300,000	7,000,000	6,976,760	6,979,659		155		155		6,979,814		(679,814)	(679,814)	113,750	05/01/2016	2FE
156686-AL-1	CENTURYTEL INC		01/15/2008	MATURED		500,000	500,000	442,817	499,610		390		390		500,000				15,750	01/15/2008	2FE
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		03/25/2008	SCHEDULED REDEMPTION		207	207	207	207						207				1,444	06/21/2013	3FE
15671B-9A-1	CENVEO CORP TERM LOAN C		03/25/2008	SCHEDULED REDEMPTION		6,205	6,205	6,205	6,205						6,205				43,323	06/21/2013	3FE
990532-9A-3	CEQUEL COMMUNICATIONS TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		25,000	25,000	24,966	24,932		68		68		25,000				65	11/05/2013	4FE
161546-HK-5	CFAB 2003-6, 2M2		03/25/2008	SCHEDULED REDEMPTION		69,348	69,348	69,348	69,348						69,348				736	04/25/2033	1FE
161546-JA-5	CFAB 2004-1, 2M1		03/25/2008	SCHEDULED REDEMPTION		271,067	271,067	271,067	271,067						271,067				2,910	09/25/2033	1FE
173067-AD-1	CGCMT 2004-C1, A4		01/29/2008	SALOMON SMITH BARNEY		15,227,345	15,000,000	14,882,550	14,919,358		947		947		14,920,305		307,039	307,039	136,063	04/15/2040	1FE
990512-9B-3	CHARTER COMM. OPER. EXISTING TERM LOAN		05/03/2007	VARIOUS															62,983	04/28/2013	4Z
162456-A@-6	CHATTEM INC. TERM LOAN B		03/14/2008	SCHEDULED REDEMPTION		357,500	357,500	357,500	357,500						357,500				6,178	01/02/2013	3
165167-BC-0	CHESAPEAKE ENERGY CORP		03/04/2008	DEUTSCHE BANK SECURITIES		4,640,625	4,500,000	4,801,250	4,676,553		(9,243)		(9,243)		4,667,310		(26,685)	(26,685)	161,250	09/15/2013	3FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		03/31/2008	SCHEDULED REDEMPTION		209,256	209,256	209,256	208,360		896		896		209,256				8,464	09/30/2017	2
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		03/13/2008	Various		2,148,585	2,317,586	2,313,344	2,313,407		867		867		2,314,274		(165,688)	(165,688)	42,396	07/25/2014	3FE
171798-AA-9	CIMAREX ENERGY CO		02/21/2008	DEUTSCHE BANK SECURITIES		1,960,000	2,000,000	2,000,000	2,000,000						2,000,000		(40,000)	(40,000)	45,521	05/01/2017	4FE
171871-AB-2	CINCINNATI BELL INC		03/03/2008	BANK OF AMERICA		3,566,063	3,575,000	3,354,673	3,385,095		4,910		4,910		3,390,004		176,058	176,058	166,312	07/15/2013	3FE
171871-AE-6	CINCINNATI BELL INC		02/27/2008	BANK OF AMERICA		265,375	275,000	270,402	271,377		80		80		271,457		(6,082)	(6,082)	14,586	01/15/2014	4FE
94978#-GY-7	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2008	SCHEDULED REDEMPTION		475,729	475,729	475,729	475,729						475,729				7,354	01/03/2018	1Z
94978#-HA-8	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2008	SCHEDULED REDEMPTION		283,677	283,677	283,677	283,677						283,677				4,385	01/03/2018	1Z
94978#-HB-6	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2008	SCHEDULED REDEMPTION		979,418	979,418	979,418	979,418						979,418				15,140	01/03/2018	1Z
94978#-GX-9	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2008	SCHEDULED REDEMPTION		376,462	376,462	376,462	376,462						376,462				5,819	01/03/2018	1Z
94978#-GZ-4	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2008	SCHEDULED REDEMPTION		709,868	709,868	709,868	709,868						709,868				10,973	01/03/2018	1Z
94978#-GW-1	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2008	SCHEDULED REDEMPTION		237,040	237,040	237,040	237,040						237,040				3,664	01/03/2018	1Z
94978#-CH-8	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		03/31/2008	PRINCIPAL PAYDOWN		14,371,239	13,786,743	13,786,743	13,786,743						13,786,743		584,496	584,496	183,386	06/15/2010	1
94978#-CR-6	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		03/31/2008	Various		2,629,708	2,533,944	2,533,944	2,533,944						2,533,944		95,764	95,764	36,230	06/15/2010	1
12558M-AG-7	CITHE		03/01/2008	SCHEDULED REDEMPTION		52,363	52,363	52,345	52,359		3		3		52,363				740	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		03/01/2008	SCHEDULED REDEMPTION		56,784	56,784	56,777	56,782		2		2		56,784				584	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		03/01/2008	SCHEDULED REDEMPTION		37,856	37,856	37,844	37,852		4		4		37,856				422	09/20/2032	1FE
17305E-AJ-4	CITIBANK CREDIT CARD ISSUANCE TRUST		01/15/2008	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				323,150	01/15/2010	2FE
172967-CQ-2	CITIGROUP INC		02/21/2008	SALOMON SMITH BARNEY		4,853,950	5,000,000	4,746,450	4,788,187		3,955		3,955		4,792,142		61,808	61,808	111,806	09/15/2014	1FE
172967-EC-1	CITIGROUP INC		02/11/2008	J. P. MORGAN SECURITIES, INC.		1,406,175	1,500,000	1,480,215	1,480,359		30		30		1,480,389		(74,214)	(74,214)	18,359	05/29/2037	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		03/09/2008	Various		1,124,296	1,124,296	1,191,666	1,153,955		(29,635)		(29,635)		1,124,320		(25)	(25)	19,938	07/09/2010	1
990976-9A-2	CLAIRE'S STORES INC. TERM B		09/28/2007	VARIOUS															1,762	05/29/2014	4FE
184502-AQ-5	CLEAR CHANNEL COMMUNICAT		02/22/2008	SALOMON SMITH BARNEY		14,100,000	15,000,000	14,262,750	14,727,786		29,926		29,926		14,757,712		(657,712)	(657,712)	180,625	05/15/2009	3FE
184502-AY-8	CLEAR CHANNEL COMMUNICAT		03/10/2008	SALOMON SMITH BARNEY		3,300,000	4,000,000	3,959,880	3,970,738		1,641		1,641		3,972,379		(672,379)	(672,379)	123,611	03/15/2011	3FE
12572*-9B-1	CLFX CORP (COLFAX) TERM B (12/04)		03/31/2008	SCHEDULED REDEMPTION		6,194	6,194	6,194	6,194						6,194				121	11/30/2011	3FE
189054-AP-4	CLOROX		01/10/2008	BANK OF AMERICA		3,039,360	3,000,000	3,010,860	3,010,683		(77)		(77)		3,010,606		28,754	28,754	43,600	10/15/2012	2FE
201728-DL-3	CMAC 1998-C2, A3		02/26/2008	Various		20,585,907	20,597,292	22,405,164	20,722,514		(91,159)		(91,159)		20,631,355		(45,449)	(45,449)	194,878	09/15/2030	1FE
12566T-AN-7	CMALT 2006-A7 1A13		03/01/2008	SCHEDULED REDEMPTION		336,339	336,339	337,390	337,222		(883)		(883)		336,339				4,552	12/25/2036	1FE
201730-AC-2	CMAT 1999-C1, A3		03/11/2008	SCHEDULED REDEMPTION		70,296	70,296	74,826	71,070		(774)		(774)		70,296				1,067	01/17/2032	1FE
161582-AB-7	CMFUN 1999-1, A2		03/01/2008	SCHEDULED REDEMPTION		75,519	75,519	80,796	76,476		(957)		(957)		75,519				1,263	08/15/2031	1FE
172981-AE-2	CMLTI 2006-4 2A1B		03/01/2008	SCHEDULED REDEMPTION		157,752	157,752	157,271	157,312		439		439		157,752				2,236	12/25/2035	1FE
191216-AK-6	COCA-COLA CO		03/03/2008	GOLDMAN, SACHS & CO.		1,895,814	1,800,000	1,797,318	1,797,352		37		37		1,797,389		98,425	98,425	33,438	11/15/2017	1FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		03/10/2008	SCHEDULED REDEMPTION		43,510	43,510	43,510	43,510						43,510				592	06/10/2024	1
191219-BF-0	COCA-COLA ENTERPRISES		02/22/2008	BEAR STEARNS SECURITIES CORP.		10,262,610	10,100,000	10,084,446	10,097,767		410		410		10,098,177		164,433	164,433	187,131	11/01/2008	1FE
19416*-AE-8	COLGATE PALMOLIVE CO		01/02/2008	SCHEDULED REDEMPTION		1,883,834	1,883,834	2,072,217	1,901,018		(17,184)		(17,184)		1,883,834				82,700	07/02/2009	1
196777-KU-9	COLLEGEINVEST 1999IV (11-1-99) TRUST		01/16/2008	DAIN RAUSCHER INCORPORATED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				23,333	06/01/2040	1FE
990369-9A-0	COLUMBIAN CHEMICALS COMPANY TERM B		03/14/2008	SCHEDULED REDEMPTION		4,841	4,841	4,871	4,870		(29)		(29)		4,841				169	03/16/2013	3FE
20030N-AV-3	COMCAST CORP		02/13/2008	BEAR STEARNS SECURITIES CORP.		4,989,350	5,000,000	4,989,500	4,989,538		14		14		4,989,553		(203)	(203)	169,889	08/15/2037	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 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)
20047E-AE-2	COMM 2006-C8, A4		01/22/2008	DEUTSCHE BANK SECURITIES		29,541,798	30,000,000	28,618,359	28,665,373		7,895		7,895		28,673,269		868,529	868,529	238,770	12/10/2046	1FE
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		03/04/2008	Various		8,873,750	9,000,000	8,871,250	8,875,368		1,916		1,916		8,877,284		(3,534)	(3,534)	490,097	07/15/2015	4FE
20449E-BT-2	COMPASS BANK		01/23/2008	MORGAN STANLEY DEAN WITTER		11,694,840	12,000,000	11,977,920	11,980,769		83		83		11,980,851		(286,011)	(286,011)	214,500	04/01/2020	1FE
210523-AF-3	CONFD 2001-1 CL A6		02/29/2008	WACHOVIA SECURITIES		27,535,978	26,085,000	26,811,509	26,573,321		(10,864)		(10,864)		26,562,457		973,521	973,521	563,436	10/20/2016	1FE
207746-8N-1	CONNECTICUT ST HSG FIN AUTH		02/28/2008	GOLDMAN, SACHS & CO.		50,000,000	50,000,000	49,999,585			1		1		49,999,586		414	414	57,056	11/15/2016	1Z
20825T-AA-5	CONOCOPHILLIPS		02/01/2008	BARCLAYS BANK		5,303,800	5,000,000	4,999,600	4,999,638		3		3		4,999,641		304,159	304,159	86,719	10/15/2016	1FE
20903H-AB-4	CONSOLIDATED COMM HLD		02/27/2008	SAMCO		3,991,157	3,804,000	3,982,430	3,896,832		(6,466)		(6,466)		3,890,366		100,791	100,791	156,598	04/01/2012	4FE
20902#-9C-9	CONSOLIDATED CONTAINER CO. FIRST LIEN TE		03/31/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				35	03/28/2014	4FE
210805-AM-9	CONTINENTAL AIRLINES		01/15/2008	SCHEDULED REDEMPTION		209,048	209,048	205,797	207,273		1,774		1,774		209,048				3,627	10/15/2013	3FE
222372-AL-8	COUNTRYWIDE FINL CORP 1.860000% 04/15/20		01/10/2008	Various		4,629,500	7,600,000	6,921,125	6,926,686		590		590		6,927,276		(2,297,776)	(2,297,776)	35,334	04/15/2037	2FE
2254C0-EU-7	CRED SUIS FIRST BOST NY .250000% 11/24/2		03/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,622,465	2,500,000	2,630,750	2,536,449		(7,249)		(7,249)		2,529,199		93,266	93,266	1,753	11/24/2008	1FE
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2		03/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		274,283	200,000	200,000	200,000						200,000		74,283	74,283	1,100	08/26/2013	1FE
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.000000% 02/07/2		03/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		984,822	1,000,000	1,000,000	1,000,000						1,000,000		(15,178)	(15,178)	12,056	02/07/2014	1FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		03/31/2008	SCHEDULED REDEMPTION		5,000	5,000	5,012	5,012		(12)		(12)		5,000				97	05/15/2014	3FE
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				210	03/06/2014	3FE
126304-AR-5	CSC HOLDINGS INC		02/21/2008	GOLDMAN, SACHS & CO.		2,500,400	2,632,000	2,553,668	2,562,775		2,105		2,105		2,564,881		(64,481)	(64,481)	64,649	04/15/2012	4FE
22540A-LK-2	CSFB 1999-C1, A2		03/28/2008	Various		15,540,688	15,331,324	17,090,002	15,640,671		(92,412)		(92,412)		15,548,259		(7,571)	(7,571)	319,308	09/15/2041	1FE
22540A-SN-9	CSFB 2000-C1, A2		03/11/2008	SCHEDULED REDEMPTION		107,471	107,471	115,930	109,740		(2,269)		(2,269)		107,471				2,029	04/15/2062	1FE
22540A-XL-7	CSFB 2001-CK1, B		03/12/2008	MERRILL LYNCH CAPITAL MARKETS		7,026,250	7,000,000	7,097,617	7,037,988		(2,521)		(2,521)		7,035,467		(9,217)	(9,217)	135,209	12/18/2035	1FE
22540V-GE-6	CSFB 2001-CKN5, A4		03/01/2008	SCHEDULED REDEMPTION		45,760	45,760	47,565	46,614		(855)		(855)		45,760				561	09/15/2034	1FE
22541Q-J2-9	CSFB 2003-C5, A4		01/25/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		38,983,107	39,500,000	39,446,193	39,463,996		461		461		39,464,457		(481,350)	(481,350)	317,207	12/15/2036	1FE
225458-NN-4	CSFB 2005-AGE1, A1		01/25/2008	SCHEDULED REDEMPTION		152,941	152,941	152,941	152,941						152,941				638	02/25/2032	1FE
22942M-AC-0	CSMC 2006-8 3A1		03/01/2008	SCHEDULED REDEMPTION		637,522	637,522	640,361	640,065		(2,543)		(2,543)		637,522				8,804	10/25/2021	1FE
225470-TN-3	CSMC 2006-OMA, F		01/25/2008	MERRILL LYNCH CAPITAL MARKETS		5,326,836	7,000,000	7,035,000	7,031,796		(144)		(144)		7,031,652		(1,704,815)	(1,704,815)	65,334	05/15/2023	1FE
225470-TQ-6	CSMC 2006-OMA, G		01/25/2008	MERRILL LYNCH CAPITAL MARKETS		8,482,172	11,800,000	11,859,000	11,853,606		(243)		(243)		11,853,364		(3,371,192)	(3,371,192)	110,522	05/15/2023	1FE
22544Q-AE-9	CSMC 2007-C3, A4		12/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION															97,387	06/15/2039	1FE
126408-BR-3	CSX CORP		02/25/2008	BEAR STEARNS SECURITIES CORP.		30,204,351	29,775,000	30,010,927	29,808,230		(6,544)		(6,544)		29,801,687		402,664	402,664	687,513	10/15/2008	2FE
20763#-GX-3	CSX TRANS/CONNECTICUT NATL BANK SERIES A		01/03/2008	Various		306,116	306,116	306,116	306,116						306,116				15,688	01/03/2011	1
20763#-GY-1	CSX TRANS/CONNECTICUT NATL BANK SERIES B		01/03/2008	Various		270,353	270,353	270,353	270,353						270,353				13,856	01/03/2011	1
12642V-AB-6	CT CDO IV, A2		03/20/2008	SCHEDULED REDEMPTION		21,908	21,908	21,908	21,908						21,908				288	10/20/2043	1FE
12642V-AC-4	CTCDO 2006-4A, B		03/20/2008	SCHEDULED REDEMPTION		35,053	35,053	35,053	35,053						35,053				470	10/20/2043	1FE
12642V-AD-2	CTCDO 2006-4A, C		03/20/2008	SCHEDULED REDEMPTION		21,908	21,908	21,908	21,908						21,908				314	10/20/2043	1FE
126650-BF-6	CVS CORP CTL 6.036% 12/10/28		03/10/2008	SCHEDULED REDEMPTION		147,440	147,440	147,440	147,440						147,440				1,979	12/10/2028	2FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		03/10/2008	SCHEDULED REDEMPTION		314,461	314,461	314,461	314,461						314,461				4,111	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		03/10/2008	SCHEDULED REDEMPTION		39,616	39,616	39,616	39,616						39,616				641	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		03/25/2008	SCHEDULED REDEMPTION		182,161	182,161	182,445	182,326		(165)		(165)		182,161				1,862	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		03/01/2008	SCHEDULED REDEMPTION		108,310	108,310	105,213	105,279		3,031		3,031		108,310				1,363	11/25/2034	1FE
12667G-R6-2	CWALT 2005-41 1A1		03/25/2008	SCHEDULED REDEMPTION		227,934	227,934	227,934	227,934						227,934				3,185	09/25/2035	1FE
02151N-AB-8	CWALT 2007-18C 3FL3		03/25/2008	SCHEDULED REDEMPTION		424,113	424,113	423,815	423,840		273		273		424,113				4,447	06/25/2037	1FE
02151L-AA-4	CWALT 2007-20 A1		03/25/2008	SCHEDULED REDEMPTION		122,021	122,021	122,021	122,021						122,021				1,797	06/25/2047	1FE
12669E-NQ-5	CWHL 2003-20, 3A1		03/01/2008	SCHEDULED REDEMPTION		216,352	216,352	214,324	214,629		1,724		1,724		216,352				2,283	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		03/01/2008	SCHEDULED REDEMPTION		347,523	347,523	359,577	355,370		(7,847)		(7,847)		347,523				4,250	01/25/2017	1FE
12669G-PT-2	CWHL 2005-2 2A3		03/25/2008	SCHEDULED REDEMPTION		526,713	526,713	526,713	526,713						526,713				4,605	03/25/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		03/25/2008	SCHEDULED REDEMPTION		65,564	65,564	65,446	65,481		83		83		65,564				631	03/25/2035	1FE
126671-W9-3	CWL 2003-BC6, M2		03/25/2008	SCHEDULED REDEMPTION		951,397	951,397	951,397	951,397						951,397				10,449	10/25/2033	1FE
126673-RK-0	CWL 2004-13, AV3		03/25/2008	SCHEDULED REDEMPTION		1,074,761	1,074,761	1,074,761	1,074,761						1,074,761				11,217	06/25/2035	1FE
126671-4V-5	CWL 2004-3, M3		03/25/2008	SCHEDULED REDEMPTION		2,063,465	2,063,465	2,063,465	2,063,465						2,063,465				21,562	05/25/2034	1FE
126671-6M-3	CWL 2004-5, M3		03/25/2008	SCHEDULED REDEMPTION		1,322,062	1,322,062	1,322,062	1,322,062						1,322,062				16,343	07/25/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
126673-BF-8	CWL 2004-6, M4		03/25/2008	SCHEDULED REDEMPTION		131,214	131,214	131,214	131,214						131,214				1,470	08/25/2034	1FE
152314-HS-2	CXHE 2003-C, M2		03/25/2008	SCHEDULED REDEMPTION		665,758	665,758	669,100	666,791		(1,034)		(1,034)		665,758				8,069	09/25/2033	1FE
152314-JY-7	CXHE 2004-B, M4		03/25/2008	SCHEDULED REDEMPTION		660,679	660,679	660,679	660,679						660,679				7,796	03/25/2034	1FE
23331A-AT-6	D.R. HORTON INC		03/11/2008	GREENWICH CAPITAL MARKETS, INC.		4,325,000	5,000,000	4,708,200	4,743,076		6,187		6,187		4,749,263		(424,263)	(424,263)	139,844	09/15/2014	3FE
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		03/28/2008	Various		183,600	183,600	181,798	179,142		4,458		4,458		183,600					10/26/2012	3FE
245217-AM-6	DEL MONTE CORP		03/03/2008	Various		6,048,469	5,975,000	6,288,531	6,216,528		(13,880)		(13,880)		6,202,648		(154,180)	(154,180)	115,952	12/15/2012	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		03/22/2008	SCHEDULED REDEMPTION		340,116	340,116	340,116	336,031		4,084		4,084		340,116				7,185	09/22/2015	3
250854-AF-3	DETROIT EDISON SECURITIZATION FUNDING LL		03/05/2008	WACHOVIA SECURITIES		5,439,844	5,000,000	5,654,492	5,422,274		(9,846)		(9,846)		5,412,428		27,416	27,416	173,775	03/01/2016	1FE
25179S-AC-4	DEVON ENERGY CORPORATION		02/21/2008	BANK OF AMERICA		5,441,650	5,000,000	4,970,950	4,986,390		486		486		4,986,876		454,774	454,774	173,785	09/30/2011	2FE
991574-9D-8	DEX MEDIA EAST LLC DELAYED DRAW LOAN B F		02/27/2008	MORGAN STANLEY DEAN WITTER		1,845,000	2,000,000	1,997,500	1,600,000		47		47		1,997,547		(152,547)	(152,547)	30,902	10/24/2014	3FE
252126-AD-9	DEX MEDIA FINANCE/WEST		02/26/2008	J. P. MORGAN SECURITIES, INC.		1,495,750	1,550,000	1,550,000	1,550,000						1,550,000		(54,250)	(54,250)	70,999	08/15/2010	3FE
25212E-AF-7	DEX MEDIA INC		02/28/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		37,500	50,000	37,500	47,520		679		679		48,198		(10,698)	(10,698)		11/15/2013	4FE
991483-9D-2	DEX MEDIA WEST TERM B-2 (6/04)		03/13/2008	Various		5,896,923	6,207,288	6,204,813	6,204,963		223		223		6,205,187		(308,263)	(308,263)	102,892	03/09/2010	3FE
252126-AF-4	DEX MEDIA WEST/FINANCE		03/26/2008	J. P. MORGAN SECURITIES, INC.		998,760	1,148,000	1,148,000	1,148,000						1,148,000		(149,240)	(149,240)	71,168	08/15/2013	4FE
254934-AE-2	DFS 2001-1 A-5		03/15/2008	SCHEDULED REDEMPTION		280,552	280,552	280,421	280,521		31		31		280,552				3,994	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		03/31/2008	SCHEDULED REDEMPTION		16,569	16,569	16,561	16,561		8		8		16,569				163	04/13/2013	2FE
25459H-AB-1	DIRECTV HOLDINGS/FINANCE		02/27/2008	GOLDMAN, SACHS & CO.		4,162,770	4,022,000	4,540,148	4,209,773		(16,196)		(16,196)		4,193,576		(30,806)	(30,806)	157,193	03/15/2013	3FE
25470#-AA-2	DISCOVERY COMM. HLDGS TERM B		03/31/2008	SCHEDULED REDEMPTION		21,884	21,884	21,679	19,851		201		201		21,884					05/14/2014	3
25469#-AB-3	DISCOVERY COMMUNICATIONS 8.06% SER. B UN		03/09/2008	MATURED		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				100,750	03/09/2008	2
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		03/31/2008	SCHEDULED REDEMPTION		108,518	108,518	108,518	108,518						108,518				22,395	02/04/2011	5
23322B-CZ-9	DLJCM 1998-CF2 A1B		03/07/2008	Various		15,898,251	15,912,906	17,579,800	16,100,605		(96,032)		(96,032)		16,004,574		(106,323)	(106,323)	257,047	11/12/2031	1FE
23322B-EG-9	DLJCM 1999-CG1, A1B		03/01/2008	Various		7,219,939	7,201,865	7,595,169	7,259,586		(13,108)		(13,108)		7,246,478		(26,539)	(26,539)	110,015	03/10/2032	1FE
23322B-FE-3	DLJCM 1999-CG2, A1B		02/22/2008	Various		14,379,411	14,204,290	15,600,091	14,476,096		(41,057)		(41,057)		14,435,039		(55,628)	(55,628)	247,192	06/10/2032	1FE
23322B-KF-4	DLJCM 2000-CF1, A2		03/13/2008	WACHOVIA SECURITIES		9,202,500	9,000,000	10,540,156	9,625,214		(54,568)		(54,568)		9,570,645		(368,145)	(368,145)	207,580	06/10/2033	1FE
23322B-DB-1	DLJCMC		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		4,993,750	5,000,000	5,075,781	5,008,401		(1,948)		(1,948)		5,006,453		(12,703)	(12,703)	93,285	11/12/2031	1FE
251563-CG-5	DMSI		03/01/2008	SCHEDULED REDEMPTION		10,946	10,946	10,626	10,631		315		315		10,946				135	09/25/2033	1FE
256067-AE-9	DOBSON CELLULAR SYSTEMS		12/19/2007	CALLED @ 108.003															(182)	11/01/2011	2FE
257561-9A-0	DOMTAR COPORATION TERM LOAN B		03/07/2008	Various		1,867,500	2,000,000	2,000,000	2,006,260		(6,260)		(6,260)		2,000,000		(132,500)	(132,500)	30,161	03/07/2014	3FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		03/31/2008	SCHEDULED REDEMPTION		587,941	587,941	589,451	589,415		(1,475)		(1,475)		587,941				13,743	06/30/2011	3FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2		01/12/2008	DISTRIBUTION		342,906		342,906	342,906						342,906					04/12/2020	2FE
26442C-AC-8	DUKE ENERGY CAROLINAS		02/08/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,526,970	1,500,000	1,494,900			36		36		1,494,936		32,034	32,034	7,219	01/15/2018	1FE
269246-AM-6	E*TRADE FINANCIAL CORP		03/11/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		837,500	1,250,000	950,000	954,345		7,049		7,049		961,394		(123,894)	(123,894)	45,838	09/15/2013	3FE
263534-BS-7	E.I. DU PONT DE NEMOURS		03/03/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		3,979,474	3,800,000	3,791,716	3,791,826		260		260		3,792,086		187,388	187,388	49,083	01/15/2013	1FE
27876G-BE-7	ECHOSTAR DBS CORP		03/27/2008	MERRILL LYNCH CAPITAL MARKETS		2,820,000	3,000,000	2,970,000	2,974,064		600		600		2,974,664		(154,664)	(154,664)	142,500	02/01/2016	3FE
28140U-AD-7	EDUCATION FUNDING CAPITAL TRUST III		01/15/2008	DAIN RAUSCHER INCORPORATED		12,650,000	12,650,000	12,650,000	12,650,000						12,650,000				91,098	12/15/2032	1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRUST IV		01/15/2008	CITIGROUP GLOBAL MARKETS		20,800,000	20,800,000	20,800,000	20,800,000						20,800,000				91,000	06/15/2043	1FE
281397-AJ-8	EDUCATION LOAN ASSET-BACKED TRUST		01/08/2008	OPPENHEIMER & CO., INC.		32,750,000	32,750,000	32,750,000	32,750,000						32,750,000				164,445	02/01/2043	1FE
281397-AL-3	EDUCATION LOAN ASSET-BACKED TRUST		02/12/2008	OPPENHEIMER & CO., INC.		11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				98,173	08/01/2041	1FE
990526-9A-5	EDUCATION MANAGEMENT CORP. TERM LOAN B		07/02/2007	VARIOUS															14,823	06/01/2013	4FE
281486-AA-8	EDUCATIONAL FUNDING SERVICES INC - CALIF		03/12/2008	CALLED @ 100.00000000		1,200,000	1,200,000	1,200,000	700,000						1,200,000				8,019	06/01/2041	1FE
268440-AE-4	EFSI FEDERATED STUDENT FINANCE CORP		03/05/2008	CALLED @ 100.00000000		4,700,000	4,700,000	4,700,000	4,700,000						4,700,000				55,277	06/01/2039	1FE
291011-AG-9	EMERSON ELECTRIC		02/22/2008	BEAR STEARNS SECURITIES CORP.		11,213,109	11,100,000	9,646,566	10,934,889		31,853		31,853		10,966,742		246,367	246,367	203,500	10/15/2008	1FE
291011-AS-3	EMERSON ELECTRIC		01/10/2008	J. P. MORGAN SECURITIES, INC.		14,884,350	15,000,000	14,865,150	14,912,201		414		414		14,912,615		(28,265)	(28,265)	62,500	12/15/2014	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)
995581-9B-3	ENERSYS CAPITAL INC. NEW TERM LOAN		03/28/2008	SCHEDULED REDEMPTION		6,459	6,459	6,459							6,459					03/17/2011	3FE
68242A-AA-0	F1211 2000-1211 A		03/11/2008	SCHEDULED REDEMPTION		37,163	37,163	36,248	37,010		152		152		37,163				640	04/11/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		03/17/2008	SCHEDULED REDEMPTION		108,355	108,355	108,355	108,355						108,355				1,108	09/15/2022	1FE
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		01/15/2008	SCHEDULED REDEMPTION		170,067	170,067	170,067	169,981		86		86		170,067				7,151	01/15/2020	2
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		01/15/2008	SCHEDULED REDEMPTION		257,023	257,023	257,023	255,698		1,325		1,325		257,023				10,808	07/15/2020	2
31408P-AD-9	FEDERATED CBO II CLASS B NTS		01/10/2008	PRINCIPAL PAYMENT		2,819,569	1,615,081	2,338,963	2,814,814						2,814,814		4,755	4,755	81,885	07/10/2012	3FE
31428X-AM-8	FEDEX CORP		01/03/2008	GOLDMAN, SACHS & CO.		2,224,868	2,250,000	2,247,840	2,249,426		9		9		2,249,435		(24,568)	(24,568)	21,219	04/01/2009	2FE
990834-9A-3	FENWAL, INC. INITIAL FIRST-LIEN TERM LOA		03/31/2008	SCHEDULED REDEMPTION		12,857	12,857	12,857	12,857						12,857				39	02/28/2014	4FE
32027N-XT-3	FFML 2005-FF12 A2A		02/25/2008	SCHEDULED REDEMPTION		507,786	507,786	507,786	507,786						507,786				2,620	11/25/2036	1FE
35729P-JB-7	FHLT 2005-1 M1		03/25/2008	SCHEDULED REDEMPTION		1,442,088	1,442,088	1,440,172	1,440,388		1,700		1,700		1,442,088				13,790	06/25/2035	1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		03/11/2008	DISTRIBUTION		500,000											500,000	500,000		02/28/2009	1
991086-9A-9	FIRST DATA CORPORATION B-1 TERM LOAN FAC		03/31/2008	SCHEDULED REDEMPTION		45,000	45,000	43,366	43,370		1,630		1,630		45,000				67	09/24/2014	3FE
991086-9B-7	FIRST DATA CORPORATION B-2 TERM LOAN FAC		03/31/2008	SCHEDULED REDEMPTION		5,000	5,000	4,804	4,805		195		195		5,000				7	09/27/2014	3FE
337738-AF-5	FISERV INC		01/10/2008	J. P. MORGAN SECURITIES, INC.		1,548,540	1,500,000	1,499,295	1,499,309		5		5		1,499,314		49,226	49,226	14,036	11/20/2012	2FE
337738-AG-3	FISERV INC		01/10/2008	J. P. MORGAN SECURITIES, INC.		1,556,475	1,500,000	1,495,065	1,495,105		14		14		1,495,119		61,356	61,356	15,583	11/20/2017	2FE
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		03/25/2008	J. P. MORGAN SECURITIES, INC.		229,669	150,000	189,929	179,127		(2,311)		(2,311)		176,816		52,853	52,853	2,803	03/01/2024	2FE
338915-AJ-0	FLEET FINL GROUP		03/15/2008	MATURED		12,000,000	12,000,000	12,291,231	9,980,503		19,377		19,377		12,000,000				390,000	03/15/2008	1FE
33903#-AB-1	FLEETCOR TECHNOLOGIES TRANCHE 1 TERM LOA		09/28/2007	VARIOUS															21	04/30/2013	4Z
339130-AT-3	FLEMING COS INC		03/11/2008	DISTRIBUTION		3,434											3,434	3,434		07/31/2007	4
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		03/31/2008	Various		3,799,732	4,004,732	4,004,732	4,004,732						4,004,732		(205,000)	(205,000)	(667)	08/10/2012	3FE
32113J-BR-5	FNLC 2005-3, AV2		03/25/2008	SCHEDULED REDEMPTION		1,043,773	1,043,773	1,043,773	1,043,773						1,043,773				9,231	12/25/2035	1FE
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		03/17/2008	Various		1,682,652	2,011,818	1,983,033	1,982,193		1,133		1,133		1,983,326		(300,674)	(300,674)	134,591	12/15/2013	4FE
345397-UA-9	FORD MOTOR CREDIT CO		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		4,900,000	5,000,000	4,811,850	4,937,816		15,960		15,960		4,953,776		(53,776)	(53,776)	125,781	10/01/2008	4FE
345397-UC-5	FORD MOTOR CREDIT CO		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		4,387,500	5,000,000	4,731,754	4,762,038		21,506		21,506		4,783,544		(396,044)	(396,044)	187,625	01/15/2010	4FE
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC		01/04/2008	PRINCIPAL PAYDOWN		7,924,939	6,916,697	6,916,697	6,752,555		241		241		6,752,796		1,172,143	1,172,143	27,167	12/15/2016	4
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC		01/04/2008	PRINCIPAL PAYDOWN		3,113,298	2,717,213	2,717,213	2,657,799		87		87		2,657,886		455,413	455,413	10,673	12/15/2016	4
346091-AX-9	FOREST OIL CORPORATION		02/21/2008	DEUTSCHE BANK SECURITIES		1,192,500	1,200,000	1,200,000	1,200,000						1,200,000		(7,500)	(7,500)	17,158	06/15/2019	4FE
34954M-AC-0	FORTE CDO (CAYMAN) LTD COMBO NOTE		03/24/2008	PRINCIPAL PAYMENT			99,387	(369,433)	10,579						10,579		(10,579)	(10,579)		04/12/2013	3FE
782348-AA-4	FRANK RUSSELL CO (NML) 144A		02/22/2008	BEAR STEARNS SECURITIES CORP.		15,258,600	15,000,000	14,952,450	14,993,733		920		920		14,994,653		263,947	263,947	520,313	01/15/2009	1FE
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		03/03/2008	Various		1,741,932	2,031,199	2,035,025	2,035,026		(163)		(163)		2,034,864		(292,932)	(292,932)	18,742	12/01/2013	3FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		03/05/2008	BANK OF AMERICA		2,842,500	3,000,000	3,000,000	3,000,000						3,000,000		(157,500)	(157,500)	45,090	03/31/2013	3FE
30277#-AA-7	FSB HOLDINGS, INC. FIRST LIEN TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		5,625	5,625	5,641	5,641		(16)		(16)		5,625					09/29/2013	4
350910-AN-5	FTST 2006-4TS, A		01/29/2008	MERRILL LYNCH CAPITAL MARKETS		23,421,875	25,000,000	24,618,165	24,630,768		1,656		1,656		24,632,424		(1,210,549)	(1,210,549)	187,535	12/13/2028	1FE
33736X-AX-7	FUNBC 2000-C2, A2		03/01/2008	SCHEDULED REDEMPTION		55,048	55,048	61,473	58,004		(2,956)		(2,956)		55,048				897	10/15/2032	1FE
04316#-AA-5	GALLAGHER (ARTHUR J.) & CO. 7 YEAR		01/11/2008	EXCHANGE		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				412,117	08/03/2014	2
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		02/27/2008	Various		4,232,859	4,232,859	4,232,859	4,232,859						4,232,859				156,548	01/02/2025	1FE
20173Q-AE-1	GCCFC 2007-GG9, A4		01/22/2008	GOLDMAN, SACHS & CO.		74,553,710	75,000,000	72,170,898	72,271,654		15,682		15,682		72,287,336		2,266,374	2,266,374	612,450	03/10/2039	1FE
36158Y-FS-3	GECMC 2002-2A, A2		03/01/2008	SCHEDULED REDEMPTION		109,761	109,761	110,308	109,947		(186)		(186)		109,761				1,228	08/11/2036	1FE
36828Q-SG-2	GECMC 2006-C1, D		12/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION															1,360	03/10/2044	1FE
990747-9A-7	GENERAC ACQUISITION CORP TERM LOAN		01/25/2008	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				297	11/09/2013	4FE
369604-BC-6	GENERAL ELECTRIC CO		01/08/2008	J. P. MORGAN SECURITIES, INC.		1,497,750	1,500,000	1,487,925	1,487,989		26		26		1,488,015		9,735	9,735	7,656	12/06/2017	1FE
370334-BC-7	GENERAL MILLS INC 5.250000% 04/11/2037		02/19/2008	MORGAN STANLEY DEAN WITTER		6,451,715	6,476,000	6,465,181	6,465,286		27		27		6,465,313		(13,598)	(13,598)	111,835	04/11/2037	2FE
370425-RX-0	GENERAL MTRS ACCEP CORP		03/07/2008	BANK OF AMERICA		797,000	1,000,000	965,990	984,335		725		725		985,060		(188,060)	(188,060)	33,802	09/15/2011	4FE
370425-SE-1	GENL MOTORS ACCEPT CORP		03/10/2008	BANK OF AMERICA		1,893,750	2,500,000	2,487,500	2,488,950		402		402		2,489,352		(595,602)	(595,602)	93,099	08/28/2012	4FE
37247D-AF-3	GENWORTH FINANCIAL INC		03/26/2008	MORGAN STANLEY DEAN WITTER		9,850,870	10,750,000	10,552,585	10,585,872		4,282		4,282		10,590,154		(739,284)	(739,284)	266,063	10/01/2015	1FE
373298-BV-9	GEORGIA-PACIFIC		03/03/2008	Various		8,193,125	8,250,000	8,506,212	8,352,402		(4,823)		(4,823)		8,347,579		(154,454)	(154,454)	202,222	05/15/2011	4FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		03/31/2008	SCHEDULED REDEMPTION		76,402	76,402	76,226	76,233		169		169		76,402				1,386	12/20/2012	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)
990342-9C-3	GEORGIA-PACIFIC CORPORATION ADDITIONAL T		03/31/2008	SCHEDULED REDEMPTION		14,306	14,306	14,306	14,306						14,306				260	12/20/2012	3FE
36161R-AE-9	GFCM 2003-1, A5		01/23/2008	MERRILL LYNCH CAPITAL MARKETS		6,024,375	6,000,000	6,029,952	6,024,132		(116)		(116)		6,024,016		359	359	54,555	05/12/2035	1FE
36170U-AB-7	G-FORCE 2005-RR, A2		01/29/2008	MORGAN STANLEY DEAN WITTER		9,150,000	10,000,000	10,096,930	10,059,246		(1,176)		(1,176)		10,058,070		(908,070)	(908,070)	80,500	08/22/2036	1FE
361849-FU-1	GMACC 1999-C2, A2		03/01/2008	Various		9,708,655	9,586,124	10,570,089	9,823,534		(35,283)		(35,283)		9,788,251		(79,596)	(79,596)	162,140	09/15/2033	1FE
361849-QE-5	GMACC 2001-C1, A2		03/01/2008	SCHEDULED REDEMPTION		29,524	29,524	31,425	30,359		(835)		(835)		29,524				431	04/15/2034	1FE
361849-M6-6	GMACC 2005-C1, A2		03/01/2008	SCHEDULED REDEMPTION		7,165	7,165	7,002	7,076		89		89		7,165				78	05/10/2043	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		03/31/2008	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				239	03/14/2011	3FE
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.		4,725,350	5,000,000	4,996,550	4,996,808		53		53		4,996,861		(271,511)	(271,511)	183,594	01/15/2017	1FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		02/01/2008	SCHEDULED REDEMPTION		263,519	263,519	264,878	264,804		(1,285)		(1,285)		263,519				27,385	03/31/2012	4
990925-9A-9	GRAHAM PACKAGING CO. B TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		6,241	6,241	6,209	6,180		60		60		6,241				201	10/07/2011	4FE
387328-A*-8	GRANITE CONSTRUCTION INC. SR. NTS.		03/15/2008	SCHEDULED REDEMPTION		2,444,444	2,444,444	2,444,444	2,444,444						2,444,444				79,934	03/15/2010	2
995842-9C-7	GRAPHIC PACKAGING INTL TERM B		12/31/2007	Various					19,370		(19,370)		(19,370)						885	05/16/2014	3FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		03/31/2008	SCHEDULED REDEMPTION		750	750	750	750						750					12/03/2012	3FE
990820-9A-2	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN		03/28/2008	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500					02/16/2014	4FE
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		02/19/2008	SCHEDULED REDEMPTION		9,846	9,846	9,846	9,846						9,846				157	12/05/2013	3FE
362341-L3-1	GSAMP 2005-WMC A2A		01/25/2008	SCHEDULED REDEMPTION		338,548	338,548	338,548	338,548						338,548				1,400	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		03/25/2008	SCHEDULED REDEMPTION		599,486	599,486	599,486	599,486						599,486				5,266	05/25/2036	1FE
36228C-YQ-0	GSMS 2006-CC1, A		03/01/2008	SCHEDULED REDEMPTION		392,154	392,154	386,550	387,458		4,696		4,696		392,154				5,894	03/21/2046	1FE
36246L-AJ-0	GSMS 2007-GG10, B		01/24/2008	GOLDMAN, SACHS & CO.		6,519,556	7,628,000	7,468,399	7,474,037		943		943		7,474,980		(955,423)	(955,423)	73,655	08/10/2045	1FE
441798-AU-9	HAMNT 2003-1		02/15/2008	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				35,401	02/15/2010	2FE
4128A0-AA-1	HARLEY DAVIDSON		02/22/2008	Various		20,028,400	20,000,000	19,997,600	19,999,513		78		78		19,999,592		28,808	28,808	145,000	12/15/2008	1FE
41283D-AA-1	HARLEY-DAVIDSON FUNDING		01/29/2008	J. P. MORGAN SECURITIES, INC.		3,589,320	3,500,000	3,496,010	3,496,049		59		59		3,496,108		93,212	93,212	25,521	12/15/2012	1FE
438120-AC-4	HAROT 2006-2, A3		03/21/2008	SCHEDULED REDEMPTION		2,501,474	2,501,474	2,501,137	2,501,266		209		209		2,501,474				29,502	07/21/2010	1FE
413627-AU-4	HARRAHS OPERATING CO INC		03/11/2008	Various		6,462,500	11,000,000	9,460,842	9,590,190		28,673		28,673		9,618,863		(3,156,363)	(3,156,363)	176,250	06/01/2015	5FE
416515-AS-3	HARTFORD FINL SVCS GRP		03/04/2008	Various		1,344,995	1,500,000	1,490,400	1,490,550		22		22		1,490,572		(145,577)	(145,577)	34,708	10/15/2036	1FE
416515-AT-1	HARTFORD FINL SVCS GRP		02/11/2008	J. P. MORGAN SECURITIES, INC.		3,456,075	3,500,000	3,490,585	3,491,175		88		88		3,491,264		(35,189)	(35,189)	77,863	03/15/2017	1FE
40430H-CK-2	HASC 2005-I1, 2A1		03/25/2008	SCHEDULED REDEMPTION		345,364	345,364	345,364	345,364						345,364				3,063	11/25/2035	1FE
41809R-AA-5	HASCN 2006-FF11, A		01/26/2008	SCHEDULED REDEMPTION		75,750	75,750	75,750	75,750						75,750				389	08/26/2036	1FE
990983-9A-8	HAWAIIAN TELECOM COMM. TERM C		01/17/2008	SCHEDULED REDEMPTION		368,023	368,023	368,023	368,023						368,023				373	06/01/2014	4FE
990888-9B-7	HAWKER BEECHCRAFT, INC. SYNTHETIC LC		03/06/2008	SCHEDULED REDEMPTION		148,936	148,936	148,936	148,936						148,936				2,799	03/26/2014	3FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		27,660	27,660	27,660	27,660						27,660				2,575	03/26/2014	3FE
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		92,045	92,045	92,234	92,228		(182)		(182)		92,045				120	11/17/2012	3FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		36,250	36,250	36,250	36,250						36,250					11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		03/01/2008	SCHEDULED REDEMPTION		69,246	69,246	69,806	69,765		(519)		(519)		69,246				496	11/11/2038	1FE
43786Y-AA-3	HCC 2007-1A, A		03/01/2008	SCHEDULED REDEMPTION		68,626	68,626	68,537	68,540		85		85		68,626				543	06/11/2039	1FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2		03/06/2008	DEUTSCHE BANK CAPITAL CORP.		552,615	500,000	518,606	505,228		(811)		(811)		504,417		48,198	48,198	2,889	04/01/2023	1FE
40450#-AZ-0	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, D		01/01/2008	VARIOUS		3,740,800	3,713,896	3,713,896	3,740,800						3,740,800					02/10/2024	1Z
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, INC. TERM		03/31/2008	SCHEDULED REDEMPTION		124,091	124,091	124,091	124,091						124,091				766	02/28/2014	3FE
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
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		03/31/2008	SCHEDULED REDEMPTION		22,640	22,640	22,640	17,344		5,296		5,296		22,640				14,397	07/08/2011	4
225470-QV-8	HEMT 2005-5, A1A		03/25/2008	SCHEDULED REDEMPTION		856,995	856,995	856,995	856,995						856,995				7,826	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		03/25/2008	SCHEDULED REDEMPTION		501,743	501,743	501,743	501,743						501,743				4,524	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		03/25/2008	SCHEDULED REDEMPTION		287,297	287,297	287,297	287,297						287,297				2,595	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		03/25/2008	SCHEDULED REDEMPTION		223,330	223,330	223,330	223,330						223,330				1,998	07/25/2036	1FE
991847-9B-2	HERCULES INC. TERM B		03/31/2008	SCHEDULED REDEMPTION		41,250	41,250	41,460	41,458		(208)		(208)		41,250				284	10/08/2010	2FE
990289-9C-6	HERTZ CORPORATION TERM B		03/31/2008	SCHEDULED REDEMPTION		7,700	7,700	7,734	7,742		(41)		(41)		7,700					12/21/2012	3FE
428236-AG-8	HEWLETT-PACKARD CO		02/25/2008	GOLDMAN, SACHS & CO.		5,428,600	5,000,000	4,997,750	4,998,810		37		37		4,998,847		429,753	429,753	213,958	07/01/2012	1FE
428236-AC-7	HEWLETT-PACKARD CO 0% 10/14/2017		03/25/2008	REDEMPTION		9,020,574	12,300,000	8,145,433	8,736,611		35,387		35,387		8,771,997		248,577	248,577	125,214	10/14/2017	1FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		01/02/2008	SCHEDULED REDEMPTION		14,377	14,377	14,377	14,377						14,377				275	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		03/31/2008	SCHEDULED REDEMPTION		3,123	3,123	3,123	3,123						3,123				61	05/05/2013	4FE
441917-BA-8	HFCHC 2004-1, M		03/20/2008	SCHEDULED REDEMPTION		14,443	14,443	14,443	14,443						14,443				153	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		03/20/2008	SCHEDULED REDEMPTION		214,943	214,943	214,943	214,943						214,943				2,268	01/20/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
40431F-AD-3	HFCHC 2007-1 A1V		03/20/2008	SCHEDULED REDEMPTION		194,130	194,130	194,130	194,130						194,130				1,851	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		03/20/2008	SCHEDULED REDEMPTION		2,515,300	2,515,300	2,515,300	2,515,300						2,515,300				24,234	07/20/2036	1FE
42332Q-AB-9	HFCMC 1999-PH1, A2		03/01/2008	SCHEDULED REDEMPTION		16,223	16,223	17,974	16,516		(293)		(293)		16,223				258	05/15/2031	1FE
429827-AC-2	HIGHER EDUCATION FUNDING		03/04/2008	Various		15,850,000	15,850,000	15,850,000	13,200,000						15,850,000				102,098	01/01/2044	1FE
076860-AA-3	HIMCO/BEECHER LOAN FUND CLASS A		03/04/2008	Various			17,500,000		17,500,000			17,500,000	(17,500,000)							05/20/2019	3FE
43718U-AA-4	HLMLT 2006-1, A1		03/17/2008	SCHEDULED REDEMPTION		715,213	715,213	715,213	715,213						715,213				6,983	02/15/2037	1FE
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		03/31/2008	SCHEDULED REDEMPTION		6,250	6,250	6,275	6,275		(25)		(25)		6,250					07/31/2009	4FE
019512-AK-8	HONEYWELL INTERNATIONAL		02/01/2008	MATURED		3,000,000	3,000,000	3,207,627	3,005,889		(5,889)		(5,889)		3,000,000				93,000	02/01/2008	1FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		03/31/2008	SCHEDULED REDEMPTION		1,712	1,712	1,712	1,712						1,712				480	06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		03/31/2008	SCHEDULED REDEMPTION		4,085	4,085	4,085	4,085						4,085					06/13/2014	4FE
990938-9A-2	HUISH DETERGENTS INC. 1ST LIEN TRANCAHE		03/31/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				94	04/26/2014	4FE
41161P-CX-9	HVMLT 2004-1 1A		03/19/2008	SCHEDULED REDEMPTION		208,056	208,056	208,127	208,119		(64)		(64)		208,056				2,214	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		03/19/2008	SCHEDULED REDEMPTION		502,633	502,633	502,986	502,906		(273)		(273)		502,633				5,326	11/19/2034	1FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		03/05/2008	SCHEDULED REDEMPTION		101,952	101,952	101,952	101,952						101,952				1,682	10/05/2021	1
459200-AT-8	IBM CORP		02/22/2008	SALOMON SMITH BARNEY		3,061,200	3,000,000	2,985,210	2,997,180		395		395		2,997,575		63,625	63,625	92,271	02/01/2009	1FE
459200-GJ-4	IBM CORP		03/19/2008	WARBURG DILLION READ LLC		4,727,970	4,500,000	4,484,430	4,484,779		275		275		4,485,054		242,916	242,916	136,088	09/14/2017	1FE
990730-9A-3	IDEARC INC. TRANCHE B TERM LOAN		03/31/2008	Various		1,603,775	2,043,775	2,046,429	2,046,235		(116)		(116)		2,046,119		(442,343)	(442,343)	35,204	11/17/2014	3FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		03/31/2008	SCHEDULED REDEMPTION		6,188	6,188	6,188	6,188						6,188				116	02/14/2012	3FE
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		03/31/2008	SCHEDULED REDEMPTION		3,000	3,000	3,000	3,000						3,000				56	02/14/2012	3FE
45768*-9C-3	INSIGHT MIDWEST HOLDINGS B INITIAL TERM		01/02/2008	SCHEDULED REDEMPTION		975,000	975,000	975,000	975,000						975,000				48,665	04/06/2014	3FE
45768#-9B-1	INSIGHT MIDWEST HOLDINGS DELAYED DRAW TE		10/05/2007	VARIOUS															3,252	04/06/2014	3FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000% 12/15/203		02/25/2008	Various		2,344,888	2,250,000	2,202,327	2,203,150		151		151		2,203,301		141,586	141,586	10,924	12/15/2036	2FE
990329-9A-4	INVISTA TERM B-1 (1/06)		03/31/2008	SCHEDULED REDEMPTION		11,875	11,875	11,875	11,875						11,875				208	04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		03/31/2008	SCHEDULED REDEMPTION		6,294	6,294	6,294	6,294						6,294				110	04/29/2011	3FE
464187-DJ-9	IRWHE 2005-C, 2A1		03/25/2008	SCHEDULED REDEMPTION		644,583	644,583	644,583	644,583						644,583				5,935	04/25/2030	1FE
464592-9D-8	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		03/31/2008	SCHEDULED REDEMPTION		3,088	3,088	3,088							3,088					11/30/2013	3FE
464592-9F-3	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		03/31/2008	SCHEDULED REDEMPTION		8,235	8,235	8,235	8,235						8,235				9,302	11/30/2013	3FE
464592-9E-6	ISLE OF CAPRI CASINOS, INC. TERM LOAN B		03/31/2008	SCHEDULED REDEMPTION		20,588	20,588	20,588	20,588						20,588				52,301	11/25/2013	3FE
990382-9B-1	ISP CHEMCO INC NEW TERM LOAN		12/31/2007	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				11,690	06/04/2014	3FE
45071K-AR-5	IXIS 2005-HE1 M1		03/25/2008	SCHEDULED REDEMPTION		1,201,608	1,201,608	1,201,608	1,201,608						1,201,608				12,811	06/25/2035	1FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2008	SCHEDULED REDEMPTION		164,754	164,754	164,754	164,754						164,754				5,116	01/02/2020	2
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2008	SCHEDULED REDEMPTION		163,499	163,499	163,499	163,499						163,499				5,077	01/02/2020	2
244217-BJ-3	JOHN DEERE CAPITAL CORP		01/15/2008	MATURED		2,000,000	2,000,000	2,014,210	2,000,190		(190)		(190)		2,000,000				39,000	01/15/2008	1FE
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		01/02/2008	SCHEDULED REDEMPTION		15,052	15,052	14,727	14,729		323		323		15,052				150	12/08/2013	4FE
478160-AQ-7	JOHNSON & JOHNSON		03/13/2008	Various		14,673,173	13,500,000	13,500,000	13,500,000						13,500,000		1,173,173	1,173,173	414,246	08/15/2017	1FE
46628G-AF-6	JPALT		03/01/2008	SCHEDULED REDEMPTION		391,595	391,595	393,706	393,475		(1,880)		(1,880)		391,595				4,995	05/25/2036	1FE
46625M-AC-3	JPMCC 2001-CIBC, A3		03/01/2008	SCHEDULED REDEMPTION		33,119	33,119	37,048	34,784		(1,665)		(1,665)		33,119				480	03/15/2033	1FE
46625M-LR-8	JPMCC 2002-C1, A2		03/01/2008	SCHEDULED REDEMPTION		68,804	68,804	68,976	68,858		(54)		(54)		68,804				760	07/12/2037	1FE
46625M-3N-7	JPMCC 2004-C2, A3		03/28/2008	J. P. MORGAN SECURITIES, INC.		15,813,125	16,000,000	15,719,424	15,805,914		6,792		6,792		15,812,706		418	418	212,961	05/15/2041	1FE
46625Y-UE-1	JPMCC 2005-LDP4, AJ		01/25/2008	GOLDMAN, SACHS & CO.		22,353,515	25,000,000	24,517,578	24,553,639		3,808		3,808		24,557,447		(2,203,932)	(2,203,932)	206,500	10/15/2042	1FE
46629P-AC-2	JPMCC 2006-LDP9, A3		01/25/2008	LEHMAN BROTHERS INC.		49,248,045	50,000,000	47,810,545	47,890,600		15,113		15,113		47,905,713		1,342,332	1,342,332	437,256	05/15/2047	1FE
46629Y-AC-3	JPMCC 2007-CB18, A4		01/25/2008	J. P. MORGAN SECURITIES, INC.		49,179,690	50,000,000	48,062,500	48,132,856		13,118		13,118		48,145,974		1,033,716	1,033,716	445,778	06/12/2047	1FE
46625H-DF-4	JPMORGAN CHASE & CO		02/22/2008	PARIBAS CAPITAL MARKETS		4,946,600	5,000,000	4,738,300	4,775,236		3,575		3,575		4,778,811		167,789	167,789	104,431	10/01/2015	1FE
442488-BA-9	K HOVNANIAN ENTERPRISES		03/11/2008	GREENWICH CAPITAL MARKETS, INC.		1,540,000	2,000,000	1,940,000	1,942,872		849		849		1,943,722		(403,722)	(403,722)	114,521	01/15/2017	4FE
442488-AM-4	K. HOVNANIAN ENTERPRISES		01/23/2008	WACHOVIA SECURITIES		840,000	2,000,000	1,825,000	1,901,969		1,387		1,387		1,903,356		(1,063,356)	(1,063,356)	57,688	04/01/2012	4FE
48273V-AA-8	K-2 STUDENT LOAN TRUST I		02/27/2008	CALLED @ 100.00000000		7,150,000	7,150,000	7,150,000	7,150,000						7,150,000				91,759	07/01/2044	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		03/31/2008	SCHEDULED REDEMPTION		3,789	3,789	3,789	3,789						3,789					04/28/2013	3FE
48666K-AM-1	KB HOME		03/03/2008	GOLDMAN, SACHS & CO.		3,123,750	3,500,000	3,132,500	3,156,753		6,212		6,212		3,162,966		(39,216)	(39,216)	49,219	06/15/2015	3FE
491303-HY-2	KENTUCKY HIGHER EDUCATION		01/08/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,650,000	2,650,000	2,650,000	2,650,000						2,650,000				16,517	05/01/2027	1FE
49130N-AG-4	KENTUCKY HIGHER EDUCATION		01/08/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				23,934	05/01/2030	1FE
49130N-AK-5	KENTUCKY HIGHER EDUCATION		01/15/2008	CITIGROUP GLOBAL MARKETS		27,050,000	27,050,000	27,050,000	27,050,000						27,050,000				176,637	05/01/2031	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 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)
492914-AQ-9	KEY ENERGY SERVICES INC		03/26/2008	LEHMAN BROTHERS INC.		3,007,500	3,000,000	3,000,000	3,000,000						3,000,000		7,500	7,500	85,146	12/01/2014	4FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		03/28/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					01/12/2012	4FE
990977-9A-0	KINDER MORGAN INC. TERM B		02/15/2008	Various		1,450,795	1,450,795	1,450,795	1,450,795						1,450,795				18,705	05/30/2014	3FE
50075N-AB-0	KRAFT FOODS INC		02/20/2008	BEAR STEARNS SECURITIES CORP.		20,529,800	20,000,000	20,535,500	20,396,810		(14,156)		(14,156)		20,382,654		147,146	147,146	356,250	11/01/2011	2FE
50075N-AS-3	KRAFT FOODS INC		01/16/2008	SALOMON SMITH BARNEY		3,622,360	3,500,000	3,479,490	3,480,058		87		87		3,480,145		142,215	142,215	100,479	08/11/2017	2FE
50075N-AT-1	KRAFT FOODS INC		02/12/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,979,540	2,000,000	1,987,020	1,987,027		16		16		1,987,043		(7,503)	(7,503)	24,063	02/01/2038	2FE
50075N-AU-8	KRAFT FOODS INC		02/11/2008	BANK OF AMERICA		1,524,210	1,500,000	1,492,725	1,492,752		62		62		1,492,814		31,396	31,396	15,823	02/01/2018	2FE
501044-BJ-9	KROGER CO		03/01/2008	MATURED		2,000,000	2,000,000	1,797,584	1,994,188		5,812		5,812		2,000,000				63,750	03/01/2008	2FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		02/25/2008	MCMAHAN SECURITIES CO LP		1,074,400	1,000,000	770,460	761,257		2,405		2,405		763,662		310,738	310,738		09/11/2021	2
990854-9A-1	LANDSOURCE HOLDING CO. FACILITY B LOAN		02/25/2008	SCHEDULED REDEMPTION		163,239	163,239	159,950	159,992		3,247		3,247		163,239				99,431	02/27/2013	3FE
991974-9B-4	LANGUAGE LINE INC TERM B		03/31/2008	SCHEDULED REDEMPTION		38,777	38,777	38,777	38,777						38,777				548	06/11/2011	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		8,000	8,000	8,000	8,000						8,000				145	05/23/2014	3FE
501773-CS-2	LB COMMERCIAL MORTGAGE TRUST 1999-C1		02/21/2008	Various		9,540,724	9,488,342	10,132,141	9,616,227		(17,245)		(17,245)		9,598,982		(58,258)	(58,258)	150,922	06/15/2031	1FE
501773-DH-5	LBCMT 1999-C2 B		03/14/2008	MERRILL LYNCH CAPITAL MARKETS		8,683,614	8,500,000	8,442,891	8,498,634		164		164		8,498,798		184,816	184,816	189,338	10/15/2032	1FE
52108H-AT-1	LBUBS 2000-C3		03/11/2008	SCHEDULED REDEMPTION		28,232	28,232	32,256	29,706		(1,474)		(1,474)		28,232				505	05/15/2025	1FE
52108H-BK-9	LBUBS 2000-C4, A2		03/11/2008	Various		18,017,746	17,832,771	20,390,585	18,774,112		(86,009)		(86,009)		18,688,103		(670,358)	(670,358)	331,601	08/15/2026	1FE
52108H-CB-8	LBUBS 2000-C5, A2		03/11/2008	SCHEDULED REDEMPTION		66,406	66,406	71,887	69,185		(2,779)		(2,779)		66,406				1,081	12/15/2026	1FE
52108H-JS-4	LBUBS 2002-C2, A3		02/27/2008	WACHOVIA SECURITIES		10,900,489	10,875,000	10,929,015	10,872,020		201		201		10,872,220		28,268	28,268	133,416	06/15/2026	1FE
52108H-XM-1	LBUBS 2003-C8, A4		02/27/2008	LEHMAN BROTHERS INC.		16,995,459	17,395,000	17,222,409	17,263,117		3,495		3,495		17,266,612		(271,152)	(271,152)	203,023	11/15/2032	1FE
52108H-E2-6	LBUBS 2004-C4, A2		02/26/2008	GOLDMAN, SACHS & CO.		4,972,266	5,000,000	5,017,701	5,004,148		(567)		(567)		5,003,581		(31,315)	(31,315)	49,476	06/15/2029	1FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		03/05/2008	SCHEDULED REDEMPTION		6,382	6,382	6,382	6,382						6,382				80	02/05/2027	1
52517P-G9-6	LEHMAN BROTHERS HOLDINGS		02/27/2008	TRANSFER		9,990,895	10,000,000	9,986,300	9,990,488		407		407		9,990,895				194,861	04/25/2011	1FE
52517P-YN-5	LEHMAN BROTHERS HOLDINGS		01/15/2008	BARCLAYS BANK		2,969,400	3,000,000	2,889,180	2,931,315		1,466		1,466		2,932,782		36,618	36,618	60,563	01/27/2010	1FE
524908-PN-4	LEHMAN BROTHERS HOLDINGS 1.500000% 03/29		03/24/2008	LEHMAN BROTHERS INC.		441,250	500,000	500,000	500,000						500,000		(58,750)	(58,750)	3,708	03/29/2013	1FE
526057-AS-3	LENNAR CORP		03/07/2008	LEHMAN BROTHERS INC.		3,700,000	5,000,000	5,070,350	5,056,102		(1,227)		(1,227)		5,054,875		(1,354,875)	(1,354,875)	78,556	05/31/2015	3FE
526057-AW-4	LENNAR CORP		03/07/2008	SALOMON SMITH BARNEY		7,775,000	10,000,000	9,987,300	9,988,878		198		198		9,989,076		(2,214,076)	(2,214,076)	157,083	04/15/2016	3FE
530718-AB-1	LIBERTY MEDIA LLC .750000% 03/30/2023		03/03/2008	MORGAN STANLEY DEAN WITTER		1,016,280	1,000,000	986,250	989,314		119		119		989,433		26,847	26,847	3,250	03/30/2023	3FE
530718-AF-2	LIBERTY MEDIA LLC 3.12500% 03/30/2023		03/03/2008	MORGAN STANLEY DEAN WITTER		203,256	200,000	226,172	211,228		(7,764)		(7,764)		203,464		(208)	(208)	650	03/30/2023	3FE
990594-9A-3	LNR PROPERTY CORP. TERM B		02/22/2008	SCHEDULED REDEMPTION		300,000	300,000	300,000	300,000						300,000				11,105	07/12/2011	4FE
990594-9B-1	LNR PROPERTY CORPORATION A1		02/22/2008	SCHEDULED REDEMPTION		240,000	240,000	240,564	240,598		(598)		(598)		240,000				253	07/12/2009	4FE
990893-9A-9	LODGENET ENTERTAINMENT CORP. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				94	04/04/2014	4FE
546398-HM-3	LOUISIANA PUBLIC FAC AUTH		02/15/2008	CALLED @ 100.00000000		4,150,000	4,150,000	4,150,000	4,150,000						4,150,000				54,337	12/01/2034	1FE
548661-CN-5	LOWE'S COMPANIES INC		01/14/2008	MORGAN STANLEY DEAN WITTER		1,545,525	1,500,000	1,498,770	1,498,798		4		4		1,498,802		46,723	46,723	32,025	09/15/2017	1FE
548661-CP-0	LOWE'S COMPANIES INC		01/14/2008	GOLDMAN, SACHS & CO.		1,490,010	1,500,000	1,493,805	1,493,825		3		3		1,493,828		(3,818)	(3,818)	34,913	09/15/2037	1FE
549463-AE-7	LUCENT TECHNOLOGIES		03/27/2008	LEHMAN BROTHERS INC.		1,065,000	1,500,000	1,268,000	1,275,741		1,042		1,042		1,276,783		(211,783)	(211,783)	52,675	03/15/2029	4FE
50243Q-A*-5	LVI SERVICES INC. TERM B		03/31/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					11/16/2011	4
58286#-AA-7	M.E. ZUKERMAN SPECIALTY OIL CORP SR SECD		01/03/2008	PRINCIPAL PAYDOWN		12,554,785	14,165,809	14,165,809	14,165,809						14,165,809		(1,611,024)	(1,611,024)	2,910,290	06/15/2016	3
57643L-BY-1	MABS 2003-WMC2 M1		03/25/2008	SCHEDULED REDEMPTION		1,349,579	1,349,579	1,349,579	1,349,579						1,349,579				15,217	08/25/2033	1FE
57643L-KJ-4	MABS 2005-HE2, A3		03/25/2008	SCHEDULED REDEMPTION		498,277	498,277	498,277	498,277						498,277				4,509	10/25/2035	1FE
576434-QD-9	MALT 2004-4 7A1		03/01/2008	SCHEDULED REDEMPTION		325,151	325,151	337,802	335,302		(10,151)		(10,151)		325,151				3,853	05/25/2034	1FE
990006-9A-8	MAPCO EXPRESS TERM B		03/31/2008	SCHEDULED REDEMPTION		172,259	172,259	172,259	172,259						172,259				3,407	04/28/2011	4FE
576433-UF-1	MARM 2004-13 3A1		03/01/2008	SCHEDULED REDEMPTION		425,037	425,037	411,024	411,420		13,618		13,618		425,037				3,846	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		03/01/2008	SCHEDULED REDEMPTION		328,983	328,983	341,384	341,004		(12,022)		(12,022)		328,983				3,564	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		03/01/2008	SCHEDULED REDEMPTION		572,807	572,807	595,675	594,575		(21,768)		(21,768)		572,807				8,858	07/25/2035	1FE
571900-AU-3	MARRIOT INTL INC		01/15/2008	MATURED		20,000,000	20,000,000	19,936,800	19,999,565		435		435		20,000,000				700,000	01/15/2008	2FE
55259P-AD-8	MARSHALL & ILSLEY BANK		02/13/2008	Various		27,376,150	29,000,000	28,897,340	28,917,980		506		506		28,918,486		(1,542,336)	(1,542,336)	762,917	01/17/2017	1FE
5525V0-AJ-5	MARSHALL & ILSLEY CORP		02/18/2008	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,818,073	1,818,149		33		33		1,818,182				26,364	08/18/2009	1FE
574754-AE-7	MASHANTUCKET PEQUOT TRIB		03/06/2008	WACHOVIA SECURITIES		895,000	1,000,000	1,000,000	1,000,000						1,000,000		(105,000)	(105,000)	26,208	11/15/2015	3FE
57643M-EE-0	MASTR 2004-8 1A1		03/01/2008	SCHEDULED REDEMPTION		743,841	743,841	734,834	735,865		7,976		7,976		743,841				7,850	08/25/2019	1FE
5526E2-AA-7	MBNA AMERICA BANK NA		03/15/2008	MATURED		3,480,000	3,480,000	3,617,868	2,010,633		(10,441)		(10,441)		3,480,000				117,450	03/15/2008	1FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				53	01/31/2014	4FE
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		03/06/2008	SCHEDULED REDEMPTION		489,563	489,563	489,563	487,821		1,742		1,742		489,563				22,593	03/06/2010	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 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)
55382*-AA-0	MCNEIL TECHNOLOGIES 14.0% SR. SUB NOTES		12/21/2007	EXCHANGE		1,059,916	1,059,916	1,059,916	1,027,936						1,059,916				31,980	09/30/2013	5
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		03/31/2008	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344					03/31/2013	3FE
58446M-AD-3	MEDIANEWS GROUP INC		02/19/2008	WACHOVIA SECURITIES		1,290,550	2,435,000	2,179,560	2,221,008		3,629		3,629		2,224,637		(934,087)	(934,087)	99,607	04/01/2014	5FE
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		03/31/2008	SCHEDULED REDEMPTION		14,591	14,591	14,591	14,591						14,591					01/31/2015	3FE
88580*-AE-3	MEIJER /THRIFTY FINDLAY SER E MTG NT		03/01/2008	SCHEDULED REDEMPTION		184,972	184,972	184,972	184,972						184,972				9,767	03/01/2014	2
58528#-BB-2	MEIJER INC SR SECURED NOTES		01/01/2008	SCHEDULED REDEMPTION		275,975	275,975	286,134	276,937		(962)		(962)		275,975				10,956	07/01/2013	2
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS		03/01/2008	SCHEDULED REDEMPTION		176,025	176,025	176,025	177,934		(1,910)		(1,910)		176,025				9,294	03/01/2014	2
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2032		03/14/2008	Various		13,512,370	12,400,000	13,358,411	12,397,906		17		17		12,397,924		1,114,446	1,114,446		03/13/2032	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		03/13/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		257,300	250,000	250,000	250,000						250,000		7,300	7,300	3,819	06/13/2013	1FE
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D		03/01/2008	SCHEDULED REDEMPTION		276,589	276,589	275,732	275,528		1,060		1,060		276,589				4,275	09/01/2013	1FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		02/29/2008	SCHEDULED REDEMPTION		196,469	196,469	195,210	194,682		1,787		1,787		196,469				5,518	11/27/2011	4FE
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		03/31/2008	SCHEDULED REDEMPTION		31,464	31,464	31,295	31,300		164		164		31,464				662	04/08/2012	4
593171-AS-0	MEZZ 2004-C2, A		03/01/2008	SCHEDULED REDEMPTION		23,101	23,101	23,033	23,043		58		58		23,101				144	10/15/2040	1FE
59317A-AA-9	MEZZ 2006-C4 A		03/01/2008	SCHEDULED REDEMPTION		31,821	31,821	31,821	31,821		1		1		31,821				422	09/15/2016	1FE
593171-BJ-9	MEZZCAP 2005-C3, A		03/01/2008	SCHEDULED REDEMPTION		20,952	20,952	20,952	20,952						20,952				295	09/11/2015	1FE
552953-AF-8	MGM MIRAGE INC		02/21/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,235,938	2,250,000	2,193,750	2,225,471		2,023		2,023		2,227,495		8,443	8,443	54,375	10/01/2009	3FE
61913P-AG-7	MHL 2004-2 A1		03/25/2008	SCHEDULED REDEMPTION		1,004,680	1,004,680	1,006,878	1,005,884		(1,205)		(1,205)		1,004,680				13,631	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		03/25/2008	SCHEDULED REDEMPTION		454,148	454,148	454,148	454,148						454,148				4,236	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		03/25/2008	SCHEDULED REDEMPTION		1,135,369	1,135,369	1,135,369	1,135,369						1,135,369				10,814	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		03/25/2008	SCHEDULED REDEMPTION		596,171	596,171	596,171	596,171						596,171				8,408	08/25/2035	1FE
594087-9B-6	MICHAELS STORES INC. REPLACEMENT LOAN (		01/31/2008	SCHEDULED REDEMPTION		10,050	10,050	10,050	10,050						10,050				168	10/31/2013	4FE
606072-GD-2	MISSOURI HIGHER ED		01/22/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		3,850,000	3,850,000	3,850,000	3,850,000						3,850,000				17,608	06/01/2031	1FE
606935-AM-6	MLCFC 2006-1, C		01/24/2008	CREDIT SUISSE FIRST BOSTON CORPORATION							(606)		(606)							02/12/2039	1FE
55313K-AE-1	MLCFC 2007-7, A4		01/24/2008	MORGAN STANLEY DEAN WITTER		35,136,721	35,000,000	34,428,517	34,447,495		3,501		3,501		34,450,996		685,725	685,725	495,316	06/12/2050	1FE
59020U-SJ-5	MLMI 2005-A2 A2		03/01/2008	SCHEDULED REDEMPTION		194,372	194,372	189,824	190,185		4,187		4,187		194,372				1,836	02/25/2035	1FE
59022H-LK-6	MLMT 2005-CKI1, AJ		01/25/2008	MERRILL LYNCH CAPITAL MARKETS		9,203,906	10,000,000	9,913,511	9,928,112		603		603		9,928,715		(724,809)	(724,809)	87,377	11/12/2037	1FE
59022H-LL-4	MLMT 2005-CKI1, B		01/24/2008	MERRILL LYNCH CAPITAL MARKETS		8,893,750	10,000,000	9,876,334	9,897,054		827		827		9,897,881		(1,004,131)	(1,004,131)	85,920	11/12/2037	1FE
59022H-LM-2	MLMT 2005-CKI1, C		01/24/2008	MERRILL LYNCH CAPITAL MARKETS		17,309,376	20,000,000	19,707,278	19,754,791		1,943		1,943		19,756,734		(2,447,358)	(2,447,358)	171,840	11/12/2037	1FE
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT		02/01/2008	SCHEDULED REDEMPTION		3,963,300	3,963,300	3,963,300	3,963,300						3,963,300				127,871	08/01/2031	1FE
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE		12/15/2007	Various		(20,543)	(20,543)	(20,543)	537,537						(20,543)				(163)	06/15/2031	1FE
608328-AT-7	MOHEGAN TRIBAL GAMING		03/04/2008	KBC FINANCIAL PRODUCTS USA INC		1,812,500	2,000,000	1,887,500	1,894,117		3,140		3,140		1,897,257		(84,757)	(84,757)	68,736	02/15/2013	4FE
612130-HG-2	MONTANA HIGHER EDUCATION CORP		03/28/2008	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				4,048	12/01/2037	1FE
612130-HQ-0	MONTANA HIGHER EDUCATION CORP		03/28/2008	CALLED @ 100.00000000		6,050,000	6,050,000	6,050,000							6,050,000				36,186	12/01/2040	1FE
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		03/31/2008	SCHEDULED REDEMPTION		1,389	1,389	1,362	1,362		27		27		1,389				16	05/10/2014	4Z
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		03/31/2008	SCHEDULED REDEMPTION		11,111	11,111	10,899	10,896		215		215		11,111				56	05/10/2014	4Z
617446-HC-6	MORGAN ST DEAN WITTER		02/21/2008	MORGAN STANLEY DEAN WITTER		10,603,400	10,000,000	10,018,250	10,008,105		(253)		(253)		10,007,852		595,548	595,548	265,833	04/01/2012	1FE
617446-V7-1	MORGAN STANLEY		01/24/2008	RBC DAIN RAUSCHER		1,554,240	1,500,000	1,497,795	1,497,850		13		13		1,497,863		56,377	56,377	39,323	08/28/2017	1FE
61745M-JU-8	MORGAN STANLEY CAPITAL I		02/26/2008	MERRILL LYNCH CAPITAL MARKETS		5,025,000	5,000,000	4,649,805	4,966,523		9,085		9,085		4,975,608		49,392	49,392	86,791	11/15/2030	1FE
61745M-KZ-5	MORGAN STANLEY CAPITAL I		02/26/2008	GOLDMAN, SACHS & CO.		11,942,560	11,867,000	11,381,306	11,810,267		11,221		11,221		11,821,489		121,071	121,071	197,546	12/15/2031	1FE
61745M-JJ-3	MORGAN STANLEY CAPITAL I 1998-XL2		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		14,981,250	15,000,000	14,653,501	15,000,000						15,000,000		(18,750)	(18,750)	273,226	10/03/2034	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		03/01/2008	SCHEDULED REDEMPTION		10,860	10,860	9,560	10,860						10,860				233	12/01/2018	1FE
618270-AB-8	MORRIS PUBLISHING		03/24/2008	Various		1,799,835	3,270,000	3,072,071	3,111,121		5,051		5,051		3,116,173		(1,316,338)	(1,316,338)	145,877	08/01/2013	4FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		03/05/2008	SCHEDULED REDEMPTION		29,353	29,353	28,077	28,268		1,086		1,086		29,353				349	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		03/01/2008	SCHEDULED REDEMPTION		17,317	17,317	17,519	17,462		(144)		(144)		17,317				256	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		03/01/2008	SCHEDULED REDEMPTION		102,238	102,238	92,051	95,653		6,585		6,585		102,238				1,494	10/01/2014	2
61746R-EJ-6	MSAC 2003-HE3 M2		03/25/2008	Various		999,644	999,644	1,010,389	1,224,953		(5,795)		(5,795)		999,644				13,647	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		03/25/2008	SCHEDULED REDEMPTION		946,000	946,000	952,503	950,257		(4,257)		(4,257)		946,000				11,041	06/25/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
61755E-AB-4	MSAC 2007-NC4 A2A		03/25/2008	SCHEDULED REDEMPTION		989,882	989,882	989,882	989,882						989,882				8,654	05/25/2037	1FE
61745M-JR-5	MSC 1998-HF2, A2		03/01/2008	SCHEDULED REDEMPTION		2,397,251	2,397,251	2,747,620	2,426,025		(28,774)		(28,774)		2,397,251				37,261	11/15/2030	1FE
61745M-NE-9	MSC 1999-CAM1, A4		03/01/2008	SCHEDULED REDEMPTION		85,492	85,492	101,111	89,395		(3,904)		(3,904)		85,492				1,344	03/15/2032	1FE
61745M-KY-8	MSC 1999-RM1, A2		02/26/2008	Various		2,264,911	2,257,720	2,474,038	2,287,137		(8,876)		(8,876)		2,278,262		(13,351)	(13,351)	36,498	12/15/2031	1FE
61754J-AF-5	MSC 2007-T27, A4		01/23/2008	MORGAN STANLEY DEAN WITTER		25,057,618	25,000,000	24,576,173	24,589,449		2,504		2,504		24,591,953		465,664	465,664	347,435	06/13/2042	1FE
61745M-JH-7	MSCI		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		9,987,500	10,000,000	10,037,500	10,004,387		(1,134)		(1,134)		10,003,253		(15,753)	(15,753)	182,151	10/03/2034	1FE
61745M-NR-0	MSCI 1999-LIFE1		03/12/2008	Various		15,395,071	15,272,496	16,051,147	15,458,337		(32,895)		(32,895)		15,425,442		(30,371)	(30,371)	318,094	04/15/2033	1FE
991092-9A-7	MSCI INC. TERM LOAN B		02/29/2008	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				7,342	11/20/2014	3FE
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-DZ-0	MSDWC 2000-LIF2, A2		02/21/2008	Various		4,586,024	4,501,054	5,214,893	4,769,566		(19,433)		(19,433)		4,750,132		(164,108)	(164,108)	76,390	10/15/2033	1FE
61746W-BF-6	MSDWC 2000-LIFE1		03/12/2008	Various		18,488,052	18,005,190	18,717,017	18,212,378		(26,061)		(26,061)		18,186,317		301,735	301,735	129,383	11/15/2036	1FE
61746W-BG-4	MSDWC 2000-LIFE1 B		03/14/2008	MERRILL LYNCH CAPITAL MARKETS		7,644,130	7,408,000	7,431,906	7,413,705		(577)		(577)		7,413,128		231,002	231,002	171,341	11/15/2036	1FE
61746W-JJ-0	MSDWC 2001-IQA, A3		03/01/2008	SCHEDULED REDEMPTION		79,252	79,252	82,846	80,201		(949)		(949)		79,252				1,061	12/18/2032	1FE
61746W-GB-0	MSDWC 2001-TOP1, A4		03/01/2008	SCHEDULED REDEMPTION		76,929	76,929	86,358	80,568		(3,639)		(3,639)		76,929				1,083	02/15/2033	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
61746W-PF-1	MSDWC 2002-TOP7, A2		01/29/2008	MORGAN STANLEY DEAN WITTER		15,444,726	15,000,000	15,734,419	15,286,682		(5,141)		(5,141)		15,281,541		163,185	163,185	149,500	01/15/2039	1FE
61744C-YM-2	MSHEL 2006-2, A2		03/25/2008	SCHEDULED REDEMPTION		1,924,129	1,924,129	1,924,204	1,924,151		(22)		(22)		1,924,129				18,783	02/25/2036	1FE
61748H-AN-1	MSM 2004-5AR 1A2		03/01/2008	SCHEDULED REDEMPTION		355,194	355,194	354,018	354,226		968		968		355,194				4,706	07/25/2034	1FE
61749T-AA-2	MSM 2006-105L, A1		03/25/2008	SCHEDULED REDEMPTION		395,866	395,866	395,866	395,866						395,866				3,481	08/25/2036	1FE
61748H-VK-4	MSMLT 2006-2 2A3		03/01/2008	SCHEDULED REDEMPTION		608,635	608,635	606,624	606,946		1,689		1,689		608,635				8,317	02/25/2036	1FE
61748H-HC-8	MSMT 2004-11AR I-A2B		03/25/2008	SCHEDULED REDEMPTION		504,084	504,084	504,084	504,084						504,084				4,454	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		03/01/2008	SCHEDULED REDEMPTION		614,674	614,674	630,089	626,958		(12,284)		(12,284)		614,674				9,263	02/25/2036	1FE
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		02/29/2008	SCHEDULED REDEMPTION		227,864	227,864	227,864	227,864						227,864				3,259	12/01/2009	1FE
62827K-AA-4	MUTUAL FUND FEE TRUST XX		03/31/2008	Various		262,724	262,724	258,421	269,043		(6,319)		(6,319)		262,724				3,603	03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		03/01/2008	SCHEDULED REDEMPTION		201,358	201,358	201,358	201,358						201,358				1,878	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		03/01/2008	SCHEDULED REDEMPTION		863,310	863,310	858,135	859,044		4,267		4,267		863,310				10,148	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		03/01/2008	SCHEDULED REDEMPTION		136,076	136,076	136,074	136,074		2		2		136,076				1,730	10/20/2028	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
991553-9A-8	NALCO COMPANY TERM B		03/19/2008	MORGAN STANLEY DEAN WITTER		1,945,000	2,000,000	2,004,789	2,004,869		(344)		(344)		2,004,525		(59,525)	(59,525)	13,772	11/04/2010	3FE
655356-JF-1	NASC 1998-D6, A1B		03/11/2008	SCHEDULED REDEMPTION		2,176,274	2,176,274	2,109,966	2,168,928		7,347		7,347		2,176,274				28,955	03/15/2030	1FE
631103-AB-4	NASDAQ STOCK MARKET INC 2.500000% 08/15/		02/25/2008	J. P. MORGAN SECURITIES, INC.		521,407	500,000	500,000							500,000		21,407	21,407	69	08/15/2013	3FE
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		01/02/2008	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				45	02/28/2013	4FE
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		03/27/2008	Various		12,898	12,898	12,898	12,898						12,898				21,115	09/29/2013	4FE
640204-AG-8	NEIMAN MARCUS GROUP INC		03/06/2008	Various		4,861,250	5,000,000	4,915,000			757		757		4,915,757		(54,507)	(54,507)	70,000	10/15/2015	4FE
990832-9A-7	NEP II, INC. TERM LOAN B		03/31/2008	Various		2,502	2,502	2,502	4,991		13		13		2,502				2	02/16/2014	4FE
644616-AR-5	NEW HAMPSHIRE HIGHER EDUCATION LOAN		02/20/2008	OPPENHEIMER & CO., INC.		50,000	50,000	50,000	50,000						50,000				1,092	12/01/2038	1FE
645916-V8-7	NEW JERSEY ECONOMIC DEV AUTH		02/28/2008	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	1,500,000							1,500,000				4,667	11/01/2011	1FE
651639-AF-3	NEWMONT MINING CORP 1.250000% 07/15/2014		03/13/2008	CITIGROUP GLOBAL MARKETS		1,008,488	750,000	750,000	750,000						750,000		258,488	258,488	6,276	07/15/2014	2FE
65332V-AY-9	NEXTEL COMMUNIC		03/05/2008	Various		4,992,813	5,250,000	5,295,000	5,265,005		(2,489)		(2,489)		5,262,516		(269,703)	(269,703)	174,672	01/15/2010	2FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		19,988	19,988	19,910	19,909		80		80		19,988					08/09/2013	4FE
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW		03/31/2008	Various		1,281	1,281	1,281	1,542		(261)		(261)		1,281				1,780	05/12/2013	3FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		1,892	1,892	1,892	1,892						1,892				36	05/12/2013	3FE
63859C-BH-5	NLFC 1998-2, A2		02/26/2008	Various		11,380,307	11,399,930	12,784,233	11,495,617		(40,028)		(40,028)		11,455,588		(75,281)	(75,281)	174,881	08/20/2030	1FE
655356-AS-2	NOMURA ASSET SECURITIZATION 1994 1 A11		03/25/2008	SCHEDULED REDEMPTION		139,659	139,659	139,659	139,659						139,659				1,431	01/25/2009	1FE
66858W-AC-7	NORTHWOODS CAPITAL V, LIMITED COMBINATIO		03/07/2008	DISTRIBUTION		69,251		69,251	69,251						69,251					12/07/2020	2FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		03/31/2008	SCHEDULED REDEMPTION		133,830	133,830	136,014	135,391		(1,561)		(1,561)		133,830				1,102	08/16/2009	6
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B (8/04)		12/31/2007	SCHEDULED REDEMPTION			(153,320)		47,449		(47,449)		(47,449)							08/16/2011	6
64031Q-AN-1	NSLT 2003-1, A4		01/25/2008	SCHEDULED REDEMPTION		247,096	247,096	247,473	247,254		(158)		(158)		247,096				3,349	01/25/2032	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
64031Q-AU-5	NSLT 2003-2, A4		01/25/2008	SCHEDULED REDEMPTION		328,926	328,926	328,926	328,926						328,926				4,441	07/25/2022	1FE
670346-AF-2	NUCOR CORP		02/25/2008	J. P. MORGAN SECURITIES, INC.		5,091,950	5,000,000	4,977,150	4,977,467		645		645		4,978,112		113,838	113,838	59,028	12/01/2012	1FE
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		117,000	117,000	117,000	117,000						117,000				28,325	10/24/2013	4FE
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO		02/17/2008	DISTRIBUTION		2,125		2,125	2,125						2,125					05/17/2021	2FE
990595-9A-0	OGLEBAY NORTON CO TERM B		02/13/2008	Various		1,139,207	1,139,207	1,139,207	1,139,207						1,139,207				30,440	07/31/2012	4FE
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		11,887	11,887	11,887	11,887						11,887				221	01/23/2014	3FE
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		03/04/2008	Various		7,600,000	8,000,000	8,002,572	8,002,404		(32)		(32)		8,002,372		(402,372)	(402,372)	179,129	12/06/2013	3FE
990949-9A-9	OSI RESTAURANT PTNRS, TERM B		03/31/2008	SCHEDULED REDEMPTION		4,906	9,813	4,723	4,723		184		184		4,906				52	06/14/2014	4FE
690742-AA-9	OWENS CORNING INC		02/22/2008	WARBURG DILLION READ LLC		8,902,400	10,000,000	10,312,400	10,293,047		(3,909)		(3,909)		10,289,138		(1,386,738)	(1,386,738)	155,278	12/01/2016	2FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		03/15/2008	SCHEDULED REDEMPTION		754,400	754,400	754,400	758,443		(4,043)		(4,043)		754,400				16,333	03/15/2014	2
694032-BE-2	PACIFIC BELL		02/15/2008	MATURED		10,000,000	10,000,000	10,014,600	10,000,234		(234)		(234)		10,000,000				306,250	02/15/2008	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		02/01/2008	SCHEDULED REDEMPTION		4,943	4,943	4,788	4,798		145		145		4,943				106	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS		02/01/2008	SCHEDULED REDEMPTION		339,792	339,792	300,927	375,217		(35,425)		(35,425)		339,792				6,349	05/01/2010	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		02/01/2008	SCHEDULED REDEMPTION		679,584	679,584	672,335	692,056		(12,472)		(12,472)		679,584				10,874	05/01/2010	4FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		01/03/2008	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500						17,500				83,669	01/03/2014	3FE
990305-9B-2	PANTRY (THE) INC. TERM LOAN (07)		03/31/2008	Various		3,889	3,889	3,889	7,758						3,889				104	05/15/2014	3FE
700690-AJ-9	PARK PLACE ENT		01/28/2008	TENDER OFFER		3,007,050	3,000,000	3,177,500	3,032,380		(3,365)		(3,365)		3,029,016		(21,966)	(21,966)	188,365	09/15/2008	3FE
700690-AQ-3	PARK PLACE ENTERTAINMENT		01/30/2008	BEAR STEARNS SECURITIES CORP.		2,115,000	2,250,000	2,426,250	2,322,148		(2,804)		(2,804)		2,319,344		(204,344)	(204,344)	68,414	03/15/2010	3FE
704549-AE-4	PEABODY ENERGY CORP		02/29/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,097,500	3,000,000	3,105,000	3,102,611		(1,520)		(1,520)		3,101,091		(3,591)	(3,591)	76,208	11/01/2016	3FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		03/25/2008	DISTRIBUTION		104,418		104,418							104,418					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		03/31/2008	Various		81,756	81,756	82,337	77,449		6,690	2,383	4,307		81,756				926	03/25/2015	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
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		03/31/2008	Various		2,877,327	3,019,827	3,024,813	3,024,355		(217)		(217)		3,024,138		(146,810)	(146,810)	51,350	10/03/2012	3FE
709163-FY-0	PENNSYLVANIA HIGHER ED ASSISTA		01/14/2008	OPPENHEIMER & CO., INC.		8,725,000	8,725,000	8,725,000	8,725,000						8,725,000				44,110	06/01/2046	1FE
71345L-EC-8	PEPSICO INC		01/15/2008	MATURED		3,085,000	3,085,000	3,321,064	3,086,860		(1,860)		(1,860)		3,085,000				88,694	01/15/2008	1FE
716578-AA-7	PETROLEUM DEVELOPMENT CO		03/13/2008	JEFFERIES & COMPANY, INC.		2,562,500	2,500,000	2,464,300			210		210		2,464,510		97,990	97,990	33,333	02/15/2018	4FE
934488-AL-1	PFIZER INC		01/15/2008	MATURED		2,000,000	2,000,000	2,249,000	2,002,094		(2,094)		(2,094)		2,000,000				60,000	01/15/2008	1FE
743873-AX-9	PFMLT 2005-1 2A1		03/01/2008	SCHEDULED REDEMPTION		400,790	400,790	390,629	391,331		9,459		9,459		400,790				4,049	05/25/2035	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		03/02/2008	SCHEDULED REDEMPTION		248,247	248,247	248,247	248,247						248,247				3,997	07/01/2010	1
69336R-CQ-1	PHHMC 2005-6 A4		03/01/2008	SCHEDULED REDEMPTION		1,151,139	1,151,139	1,151,382	1,151,305		(166)		(166)		1,151,139				14,543	11/18/2035	1FE
69335V-AA-0	PHHMC 2006-3 A1		03/01/2008	SCHEDULED REDEMPTION		1,424,483	1,424,483	1,437,303	1,434,878		(10,395)		(10,395)		1,424,483				30,154	10/18/2036	1FE
69337A-AC-0	PHHMC 2007-1 A5		03/01/2008	SCHEDULED REDEMPTION		1,907,058	1,907,058	1,915,428	1,914,205		(7,148)		(7,148)		1,907,058				26,810	02/18/2037	1FE
69337N-AC-2	PHHMC 2007-3 A-3-1		03/01/2008	SCHEDULED REDEMPTION		1,094,404	1,094,404	1,088,002	1,088,631		5,773		5,773		1,094,404				14,420	05/18/2037	1FE
69336Q-AC-6	PHHMC 2007-4 A3		03/01/2008	SCHEDULED REDEMPTION		837,426	837,426	814,669	816,655		20,771		20,771		837,426				11,483	06/18/2037	1FE
990896-9A-2	PINNACLE FOODS FINANCE LLC TERM LOAN		03/28/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					04/02/2014	4FE
726505-AD-2	PLAINS EXPLORATION & PRO		02/26/2008	J. P. MORGAN SECURITIES, INC.		1,254,688	1,250,000	1,250,000	1,250,000						1,250,000		4,688	4,688	19,913	06/15/2015	4FE
69349L-AA-6	PNC BANK NA		01/28/2008	FIRST TENNESSEE BANK (THE)		13,118,820	13,500,000	12,857,165	12,885,076		4,188		4,188		12,889,264		229,556	229,556	383,979	01/15/2017	1FE
69348H-AC-2	PNCMA 1999-CM1, A1B		03/01/2008	SCHEDULED REDEMPTION		501,299	501,299	549,139	513,218		(11,919)		(11,919)		501,299				10,934	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		03/01/2008	SCHEDULED REDEMPTION		704,650	704,650	800,675	731,305		(26,655)		(26,655)		704,650				15,201	02/15/2010	1FE
69348H-CM-8	PNCMA 2000-C2, A2		03/01/2008	SCHEDULED REDEMPTION		280,449	280,449	322,858	297,259		(16,809)		(16,809)		280,449				4,335	10/12/2033	1FE
73102Q-AA-4	POLAR TANKERS INC		01/23/2008	CANTOR, FITZGERALD & CO.		1,983,360	2,000,000	2,000,000	2,000,000						2,000,000		(16,640)	(16,640)	25,788	05/10/2037	1FE
73316P-GS-3	POPLR 2005-5, AV2A		01/25/2008	SCHEDULED REDEMPTION		41,557	41,557	41,557	41,557						41,557				173	11/25/2035	1FE
73316P-EL-0	POPLR 2005-B, M1		07/25/2007	VARIOUS		(108,082)	(108,082)	(108,082)							(108,082)					08/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		03/25/2008	SCHEDULED REDEMPTION		2,190,272	2,190,272	2,190,272	2,190,272						2,190,272				13,380	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				13,208	07/25/2036	1FE
73318E-AQ-6	POPULAR NORTH AMER INC		01/23/2008	KEEFE, BRUYETTE & WOODS, INC.		13,411,250	13,500,000	13,484,880	13,493,251		362		362		13,493,613		(82,363)	(82,363)	215,485	04/15/2009	1FE
70069F-EG-8	PPSI 2004-WHQ2, A3E		03/25/2008	SCHEDULED REDEMPTION		218	218	218	218						218				2	02/25/2035	1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		03/24/2008	SCHEDULED REDEMPTION		48,718	48,718	48,718	48,718						48,718				713	06/23/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	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)
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		03/31/2008	SCHEDULED REDEMPTION		158,384	158,384	158,384	158,384						158,384				8,790	04/30/2010	5*
74154L-AB-8	PRIMA 2005-1A, A2		03/24/2008	SCHEDULED REDEMPTION		151,482	151,482	151,467	151,474		8		8		151,482				1,908	07/24/2039	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		01/20/2008	SCHEDULED REDEMPTION		350,990	350,990	307,225	325,465		25,525		25,525		350,990				8,117	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		03/01/2008	Various		13,168,127	13,049,618	14,412,999	13,315,993		(71,767)		(71,767)		13,244,227		(76,100)	(76,100)	226,968	06/16/2031	1FE
744533-BJ-8	PUBLIC SERVICE OKLAHOMA		02/13/2008	MORGAN STANLEY DEAN WITTER		1,525,725	1,500,000	1,488,795	1,488,811		16		16		1,488,827		36,898	36,898	26,224	11/15/2037	2FE
745867-AQ-4	PULTE HOMES INC		02/14/2008	GOLDMAN, SACHS & CO.		2,640,000	3,000,000	2,827,170	2,850,429		2,809		2,809		2,853,238		(213,238)	(213,238)	94,063	01/15/2014	3FE
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		03/31/2008	SCHEDULED REDEMPTION		7,469	7,469	7,469	7,469						7,469				140	03/31/2013	4FE
749121-BV-0	QWEST COMMUNICATIONS INT		03/03/2008	DEUTSCHE BANK SECURITIES		2,910,000	3,000,000	2,970,000			405		405		2,970,405		(60,405)	(60,405)	125,625	02/15/2014	3FE
990690-9A-9	RADIO SYSTEMS CORP. TERM LOAN		02/21/2008	Various		938,125	987,500	987,500	987,500						987,500		(49,375)	(49,375)	14,690	09/15/2013	4FE
760985-NC-1	RAMP 2002-RZ3, M1		03/01/2008	SCHEDULED REDEMPTION		40,754	40,754	40,746	40,751		2		2		40,754				785	08/25/2032	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		03/01/2008	SCHEDULED REDEMPTION		112,760	112,760	111,655	111,727		1,034		1,034		112,760				1,283	03/25/2034	1FE
76110W-LL-8	RASC 2001-KS2 AI5		03/01/2008	Various		231,688	231,688	241,571	335,545						231,688				5,230	06/25/2031	1FE
76110W-NG-7	RASC 2002-KS2 AI5		03/01/2008	SCHEDULED REDEMPTION		416,294	416,294	416,292	416,293		1		1		416,294				6,533	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		03/01/2008	SCHEDULED REDEMPTION		161,756	161,756	163,954	162,783		(1,027)		(1,027)		161,756				2,045	07/25/2032	1FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		01/02/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				153	01/30/2014	4FE
75508A-AA-4	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		03/25/2008	KBC FINANCIAL PRODUCTS USA INC		3,286,396	3,200,000	3,402,464	3,397,588		(8,682)		(8,682)		3,388,905		(102,509)	(102,509)	51,708	10/15/2012	2FE
995142-9B-4	RBS ORECK TERM LOAN		03/31/2008	Various		4,611	(3,054)	7,243	7,170		(2,621)		(2,621)		4,611				51	02/02/2012	5FE
991107-9A-3	REABLE THERAP-DJO FINANCE LLC TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		10,000	10,000	9,901	9,901		99		99		10,000					05/20/2014	3FE
755267-9C-7	READER'S DIGEST ASSOC. INC. TERM LOAN B		03/31/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					03/02/2014	4FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		03/31/2008	SCHEDULED REDEMPTION		5,568	5,568	5,571	5,571		(3)		(3)		5,568				113	10/10/2013	3FE
990897-9A-0	REALOGY CORP. TERM B		03/31/2008	SCHEDULED REDEMPTION		25,682	25,682	25,467	25,472		210		210		25,682				525	10/10/2013	3FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		44,493	44,493	44,493	44,493						44,493				1,490	10/27/2013	3FE
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		01/25/2008	SCHEDULED REDEMPTION		353,505	353,505	353,505	353,505						353,505				4,891	01/25/2036	1FE
758940-AG-5	REGIONS FINANCIAL CORP		01/30/2008	KEEFE, BRUYETTE & WOODS, INC.		31,146,115	30,000,000	30,030,460	30,015,484		(229)		(229)		30,015,255		1,130,860	1,130,860	414,109	05/15/2012	1FE
75952*-AL-4	RELIANCE STEEL AND ALUMINUM INC SR NTS		01/02/2008	MATURED		15,000,000	15,000,000	15,019,701	15,000,021		(21)		(21)		15,000,000					01/02/2008	2
76009N-9C-6	RENT-A-CENTERS, INC. TLB		03/14/2008	SCHEDULED REDEMPTION		314,096	314,096	314,376	314,362		(265)		(265)		314,096				11,576	06/30/2012	3FE
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		03/31/2008	SCHEDULED REDEMPTION		29,943	29,943	29,943	29,943						29,943				559	11/30/2012	3FE
76113B-AF-6	RESIDENTIAL CAPITAL CORP		03/11/2008	Various		2,294,450	3,890,000	3,215,533	3,218,248		37,488		37,488		3,255,735		(961,285)	(961,285)	121,232	06/30/2010	4FE
76110V-JX-7	RFMS2 2002-H13		03/01/2008	SCHEDULED REDEMPTION		1,040,512	1,040,512	1,040,288	1,040,404		108		108		1,040,512				14,495	06/25/2032	1FE
76110V-JQ-2	RFMS2 2002-HI2, A7		03/01/2008	SCHEDULED REDEMPTION		142,775	142,775	142,707	142,743		32		32		142,775				2,263	03/25/2032	1FE
76110V-KG-2	RFMS2 2002-HS2		03/01/2008	SCHEDULED REDEMPTION		162,191	162,191	162,365	162,276		(85)		(85)		162,191				2,240	01/25/2032	1FE
75953M-AC-4	RNLT 2001-1 A3		03/15/2008	SCHEDULED REDEMPTION		514,147	514,147	548,169	521,510		(7,363)		(7,363)		514,147				13,265	09/15/2011	1FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		01/31/2008	SCHEDULED REDEMPTION		34,950	34,950	34,950	34,950						34,950				577	07/30/2012	3FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		02/01/2008	SCHEDULED REDEMPTION		16,008	16,008	15,265	15,356		652		652		16,008				294	09/01/2017	1FE
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		03/07/2008	Various		987,513	997,487	987,640	987,517		336		336		987,853		(341)	(341)	6,094	04/16/2013	2FE
74966*-AB-3	RPC INC 7.83% SR NT		02/08/2008	SCHEDULED REDEMPTION		733,339	733,339	733,339	733,339						733,339				28,710	08/08/2008	2
749685-AK-9	RPM INTERNATIONAL INC. 1.389000% 05/13/2		03/05/2008	CIBC WORLD MARKETS		1,202,730	2,000,000	1,090,320	1,023,338		(6,234)		(6,234)		1,017,105		185,625	185,625	8,604	05/13/2033	2FE
75405R-AA-1	RPRO 2005, G		03/20/2008	SCHEDULED REDEMPTION		354,845	354,845	354,845	354,845						354,845				4,777	03/23/2024	1FE
78108L-AA-8	RTP STUDENT LOAN TRUST II		03/18/2008	CALLED @ 100.00000000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				18,938	08/01/2047	1FE
47922*-AJ-5	S.C. JOHNSON & SON, INC.,SR NTS SER A		01/23/2008	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,300	01/23/2008	1
81375W-AC-0	SABR 2004-OP1, M2		03/25/2008	SCHEDULED REDEMPTION		242,188	242,188	242,188	242,188						242,188				2,587	02/25/2034	1FE
81375W-JR-8	SABR 2006-FR1, A-2A		02/25/2008	SCHEDULED REDEMPTION		717,571	717,571	717,571	717,571						717,571				3,228	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				3,672	04/25/2036	1FE
785779-AA-7	SACO 2006-6, A		03/25/2008	SCHEDULED REDEMPTION		640,466	640,466	640,466	640,466						640,466				8,359	06/25/2036	3FE
86360X-AA-8	SACO 2006-GEL3, A1		03/25/2008	SCHEDULED REDEMPTION		1,720,461	1,720,461	1,720,461	1,720,461						1,720,461				15,499	07/25/2036	1FE
990740-9A-2	SALLY HOLDINGS, LLC TERM LOAN B		03/26/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				24	11/16/2013	4FE
86359L-NA-3	SAMI 2005-AR6 2A1		03/25/2008	Various		587,249	587,249	587,066	919,228		206		206		587,249				10,788	09/25/2045	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2008	SCHEDULED REDEMPTION		112,500	112,500	112,500	112,384		116		116		112,500				2,467	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		01/15/2008	SCHEDULED REDEMPTION		22,500	22,500	22,500	22,500						22,500				399	07/15/2025	2
798153-GK-2	SAN JOSE CA FINANCE AUTHORITY PROJ-A		03/03/2008	CALLED @ 100.00000000		795,000	795,000	795,000	795,000						795,000				5,998	03/01/2029	1FE
798153-CU-4	SAN JOSE CAL FIN AUTH		03/17/2008	CALLED @ 100.00000000		10,100,000	10,100,000	10,100,000	10,100,000						10,100,000				153,495	12/01/2024	1FE
800907-AK-3	SANMINA CORP		03/19/2008	Various		4,684,450	5,255,000	5,264,413	5,215,537		705		705		5,216,242		(531,792)	(531,792)	232,470	03/01/2016	4FE
86363M-AA-9	SASC 2007-GEL2 A1		03/25/2008	SCHEDULED REDEMPTION		1,911,530	1,911,530	1,911,530	1,911,530						1,911,530				17,109	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		03/25/2008	Various		71,206	71,206	71,785	460,516		(2,775)		(2,775)		71,206				2,924	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		03/25/2008	SCHEDULED REDEMPTION		348,073	348,073	348,073	348,073						348,073				3,126	05/25/2047	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)
78387G-AN-3	SBC COMMUNICATIONS		02/06/2008	SALOMON SMITH BARNEY		2,014,260	2,000,000	1,999,560	1,999,836		10		10		1,999,846		14,414	14,414	33,458	09/15/2009	1FE
79548K-3J-5	SBM7 2000-C1, A2		03/01/2008	SCHEDULED REDEMPTION		264,588	264,588	304,137	276,301		(11,713)		(11,713)		264,588				5,559	12/18/2009	1FE
79548C-BH-8	SBM7 2001-C1		03/01/2008	SCHEDULED REDEMPTION		250,568	250,568	269,791	259,952		(9,384)		(9,384)		250,568				4,027	12/18/2035	1FE
81169P-AD-3	SEABULK INTL INC		03/27/2008	JEFFERIES & COMPANY, INC.		2,634,375	2,500,000	2,533,437	2,518,747		(1,107)		(1,107)		2,517,640		116,735	116,735	149,097	08/15/2013	3FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		02/01/2008	SCHEDULED REDEMPTION		10,923	10,923	9,126	10,770		153		153		10,923				264	12/01/2018	1FE
816300-AB-3	SELECTIVE INS GROUP 1.615500% 09/24/2032		01/09/2008	CONVERSION		1,415,359	2,742,000	1,472,317	1,053,278		(140)		(140)		1,053,139		362,221	362,221	10,621	09/24/2032	2FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		03/26/2008	Various		68,016	68,016	67,882	67,841		175		175		68,016				5,378	03/05/2014	2FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		03/28/2008	SCHEDULED REDEMPTION		182,186	182,186	181,822	181,828		358		358		182,186				2,740	03/05/2014	2FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		03/26/2008	SCHEDULED REDEMPTION		10,931	10,931	10,911	10,910		21		21		10,931					03/05/2014	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
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		11,212	11,212	11,212	11,212						11,212					04/27/2013	3FE
817565-BJ-2	SERVICE CORP INTERNATIONAL		02/21/2008	DEUTSCHE BANK SECURITIES		2,040,000	2,000,000	2,027,500	2,025,889		(458)		(458)		2,025,430		14,570	14,570	59,410	10/01/2014	4FE
817565-AC-8	SERVICE CORP INTL		03/05/2008	FIRST TENNESSEE BANK (THE)		776,250	750,000	778,125	775,553		(810)		(810)		774,743		1,507	1,507	35,930	02/01/2013	4FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		01/02/2008	SCHEDULED REDEMPTION		529,060	529,060	529,060	529,060						529,060				15,422	01/02/2020	1
83168L-AA-5	SHOME 2004-1, M1		03/25/2008	SCHEDULED REDEMPTION		284,274	284,274	284,274	284,274						284,274				3,747	07/25/2011	1FE
826200-AC-1	SIEMENS FINANCIERINGSMAT		02/21/2008	Various		4,095,220	4,000,000	3,989,840	3,990,895		108		108		3,991,003		104,217	104,217	78,264	10/17/2016	1FE
829226-AM-1	SINCLAIR BROADCAST GROUP		02/21/2008	LEHMAN BROTHERS INC.		3,598,175	3,545,000	3,585,000	3,568,493		(1,497)		(1,497)		3,566,996		31,179	31,179	126,832	03/15/2012	4FE
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		03/31/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					04/30/2015	4FE
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		03/31/2008	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				72	06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		03/01/2008	SCHEDULED REDEMPTION		1,422	1,422	1,463	1,450		(28)		(28)		1,422				37	10/25/2020	1FE
78442F-AN-8	SLM CORP		03/17/2008	MATURED		7,000,000	7,000,000	6,978,930	6,999,048		952		952		7,000,000				126,875	03/17/2008	2FE
832248-AQ-1	SMITHFIELD FOODS INC		03/05/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		727,500	750,000	750,000	750,000						750,000		(22,500)	(22,500)	41,656	07/01/2017	3FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		01/02/2008	SCHEDULED REDEMPTION		5,095	5,095	5,104	5,104		(8)		(8)		5,095				59	11/01/2011	3FE
840555-CJ-3	SOUTH TEXAS HIGHER ED AUTH INC - 2007 TR		01/15/2008	DAIN RAUSCHER INCORPORATED		25,000,000	25,000,000	25,000,000							25,000,000				110,677	12/01/2041	1FE
844741-AR-9	SOUTHWEST AIR		01/01/2008	SCHEDULED REDEMPTION		805,348	805,348	819,547	813,575		(8,228)		(8,228)		805,348				29,073	07/01/2013	1FE
20763#-BV-2	SOUTHWEST AIR N502SW/CN NATL BK		02/15/2008	SCHEDULED REDEMPTION		427,937	427,937	419,169	426,087		1,850		1,850		427,937				21,418	02/15/2012	1
20763#-BX-8	SOUTHWEST AIR N507SW/CONN NATL BK		02/15/2008	SCHEDULED REDEMPTION		428,464	428,464	428,464	426,830		1,634		1,634		428,464				21,445	02/15/2012	1
20763#-BW-0	SOUTHWEST AIRLINES N506SW/CN NATL BNK		02/15/2008	SCHEDULED REDEMPTION		428,258	428,258	419,484	426,407		1,851		1,851		428,258				21,434	02/15/2012	1
990102-9A-5	SPIRIT AEROSYSTEMS, INC		03/31/2008	SCHEDULED REDEMPTION		10,558	10,558	10,558	10,558						10,558					09/30/2013	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		12/31/2007	Various		174,331	174,331	174,331	364,258						174,331				5,609	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		03/01/2008	SCHEDULED REDEMPTION		128,487	128,487	128,446	128,450		37		37		128,487				1,542	03/20/2024	1FE
86386M-AD-6	STUDENT LOAN CONSOLIDATION CENTER		01/18/2008	OPPENHEIMER & CO., INC.		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				23,358	03/01/2042	1FE
86386M-AU-8	STUDENT LOAN CONSOLIDATION CENTER		01/03/2008	OPPENHEIMER & CO., INC.		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				29,918	07/01/2042	1FE
86415#-AA-2	STURM FOODS, INC. INITIAL TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		7,500	7,500	7,539	7,540		(40)		(40)		7,500					01/31/2014	4
990909-9B-1	SUN HEALTHCARE GROUP, INC. DELAYED DRAW		03/31/2008	SCHEDULED REDEMPTION		2,011	2,011	2,011	2,011						2,011					04/19/2014	4FE
867363-AH-6	SUNGARD DATA SYSTEMS INC		03/04/2008	SALOMON SMITH BARNEY		8,080,000	8,000,000	8,262,500	8,173,178		(7,564)		(7,564)		8,165,614		(85,614)	(85,614)	409,611	08/15/2013	4FE
86787G-AD-4	SUNTRUST BANK		02/13/2008	BANK OF AMERICA		9,882,025	10,250,000	10,219,045	10,225,152		289		289		10,225,441		(343,416)	(343,416)	313,878	01/17/2017	1FE
868536-B@-1	SUPERVALU INC. TERM LOAN B		03/31/2008	SCHEDULED REDEMPTION		288,750	288,750	288,750	288,750						288,750				381	06/02/2012	3
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
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		03/31/2008	Various		11,250	11,250	11,050	11,049		201		201		11,250				123	04/03/2014	4FE
871829-AL-1	SYSCO CORPORATION		02/07/2008	LEHMAN BROTHERS INC.		1,498,380	1,500,000	1,489,650							1,489,650		8,730	8,730		02/12/2018	1Z
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		8,065	8,065	8,065	8,065						8,065				152	10/31/2012	4FE
87612E-AG-1	TARGET CORP		02/22/2008	BEAR STEARNS SECURITIES CORP.		37,430,310	37,000,000	36,913,605	36,989,086		2,223		2,223		36,991,309		439,001	439,001	810,300	10/01/2008	1FE
87612E-AH-9	TARGET CORP		01/15/2008	FIRST TENNESSEE BANK (THE)		7,746,150	7,500,000	8,166,600	7,851,196		(3,600)		(3,600)		7,847,595		(101,445)	(101,445)	167,682	03/01/2012	1FE
87612E-AU-0	TARGET CORP		01/31/2008	Various		3,583,485	3,500,000	3,476,130			6		6		3,476,136		107,349	107,349	5,639	01/15/2038	1FE
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		02/28/2008	PRINCIPAL PAYMENT		197,190	197,190	(323)									197,190	197,190	2,403	06/15/2005	6FE
879369-D@-2	TELEFLEX INC (2007 TRANSACTION) SERIES A		02/27/2008	TRANSFER		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				278,130	10/01/2012	2
87938W-AC-7	TELEFONICA EMISIONES SAU		02/21/2008	BEAR STEARNS SECURITIES CORP.		12,784,920	12,000,000	13,005,720	12,992,329		(1,930)		(1,930)		12,990,399		(205,479)	(205,479)	154,990	06/20/2036	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 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)
880779-AU-7	TEREX CORP		03/03/2008	MORGAN STANLEY DEAN WITTER		2,992,500	3,000,000	3,000,000	3,000,000						3,000,000		(7,500)	(7,500)	75,333	11/15/2017	4FE
88101B-AE-8	TERRA 2006-1A, D		03/15/2008	SCHEDULED REDEMPTION		1,080,655	1,080,655	1,080,655	1,080,655						1,080,655				13,523	06/15/2017	1FE
88101B-AF-5	TERRA 2006-1A, E		03/15/2008	SCHEDULED REDEMPTION		1,671,826	1,671,826	1,671,826	1,671,826						1,671,826				24,597	06/15/2017	2FE
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO		03/31/2008	SCHEDULED REDEMPTION		2,497	2,497	2,472	2,472		25		25		2,497					06/27/2013	3FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		03/31/2008	Various		7,399	7,399	7,328	14,248		139		139		7,399				257	06/27/2013	3FE
883203-BL-4	TEXTRON INC		01/15/2008	J. P. MORGAN SECURITIES, INC.		1,532,070	1,500,000	1,499,895	1,499,896						1,499,896		32,174	32,174	10,267	12/01/2017	1FE
00855L-AA-7	THE AGUA CALIENTE BAND OF CAHUILLA INDIA		02/27/2008	TRANSFER		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				156,707	10/01/2016	2FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		03/19/2008	Various		1,631,229	1,500,000	1,148,217	1,155,378		3,199		3,199		1,158,577		472,652	472,652		02/13/2021	2FE
990494-9A-6	TLC FUNDING CORP 1ST LIEN		03/26/2008	Various		3,934,937	3,934,937	3,897,727	3,937,081		(2,144)		(2,144)		3,934,937				202,979	05/19/2012	4FE
885220-HQ-9	TMST 2005-2 A4		03/25/2008	SCHEDULED REDEMPTION		1,100,338	1,100,338	1,100,338	1,100,338						1,100,338				16,389	07/25/2045	1FE
88157G-AA-8	TMTS 2007-1SL A1		03/25/2008	SCHEDULED REDEMPTION		1,085,209	1,085,209	1,085,209	1,085,209						1,085,209				9,440	01/25/2038	1FE
893830-AR-0	TRANSOCEAN INC		03/13/2008	Various		2,613,775	2,500,000	2,496,700			117		117		2,496,847		116,928	116,928	35,365	03/15/2013	2FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037		02/25/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,098,945	1,000,000	1,000,000	1,000,000						1,000,000		98,945	98,945	3,208	12/15/2037	2FE
89417E-AD-1	TRAVELERS COS INC		01/16/2008	LEHMAN BROTHERS INC.		1,485,135	1,500,000	1,479,720	1,479,857		14		14		1,479,871		5,264	5,264	9,635	06/15/2037	1FE
990981-9B-0	TRIBUNE CO. TERM B		03/28/2008	Various		5,000	5,000	4,965	9,904		96		96		5,000				374	06/04/2014	4FE
896880-BA-8	TRIZEC 2001-TZH, C3		03/10/2008	SCHEDULED REDEMPTION		2,726,824	2,726,824	2,726,861	2,726,825						2,726,824				44,461	03/15/2013	1FE
896880-BC-4	TRIZEC 2001-TZH, D3		03/10/2008	Various		5,802,278	5,802,278	5,899,468	5,804,617		(2,339)		(2,339)		5,802,278				98,052	03/15/2013	1FE
896880-BE-0	TRIZEC 2001-TZH, E3		03/10/2008	SCHEDULED REDEMPTION		2,708,049	2,708,049	2,708,158	2,708,051		(1)		(1)		2,708,049				49,104	03/15/2013	1FE
89655N-AA-8	TRL 2004-1		03/14/2008	SCHEDULED REDEMPTION		106,807	106,807	106,807	106,807						106,807				1,350	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		03/14/2008	SCHEDULED REDEMPTION		326,430	326,430	326,430	326,430						326,430				4,291	05/14/2036	1FE
89655V-AA-0	TRLT II 2003-1		03/12/2008	Various		114,217	114,217	114,217	146,132						114,217				1,475	10/12/2026	1FE
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		01/02/2008	Various		533,793	533,793	533,793	533,793						533,793				22,046	07/01/2013	1
33632*-NL-7	TTX CO FIRST SECURITY BANK OF UTAH		01/01/2008	SCHEDULED REDEMPTION		148,223	148,223	148,223	148,223						148,223				6,122	07/01/2012	1
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C		01/01/2008	SCHEDULED REDEMPTION		460,993	460,993	460,993	460,993						460,993				19,039	01/01/2011	1
87305N-AR-9	TTX CO. 6.61% SR NTS		02/27/2008	Various		9,415,706	8,796,859	9,889,956	9,437,977		(21,954)		(21,954)		9,416,023		(317)	(317)	353,774	01/15/2015	1FE
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		03/31/2008	SCHEDULED REDEMPTION		79,546	79,546	79,546	79,546						79,546				1,274	03/31/2021	2
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		03/27/2008	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					05/08/2013	4FE
90261X-EM-0	UBS AG STAMFORD CT		01/15/2008	BARCLAYS BANK		3,683,645	3,500,000	3,495,800	3,495,810		15		15		3,495,824		187,821	187,821	15,993	12/20/2017	1FE
90520G-AA-4	UNION BANK OF CALIFORNIA		01/23/2008	CANTOR, FITZGERALD & CO.		22,865,680	23,000,000	22,909,380	22,920,826		553		553		22,921,379		(55,699)	(55,699)	292,707	05/11/2016	1FE
97181#-KH-5	UNION PACIFIC EQUIP. NTS. SER 2004-H		03/05/2008	BANK OF AMERICA		2,435,797	2,435,797	2,435,797	2,435,797						2,435,797				36,415	06/29/2024	1
97181#-KE-2	UNION PACIFIC EQUIP. NTS. SER. 2004-A		03/05/2008	BANK OF AMERICA		1,992,924	1,992,924	1,992,924	1,992,924						1,992,924				31,413	06/24/2024	1
97181#-KG-7	UNION PACIFIC EQUIP. NTS. SER. A, 2004-G		03/05/2008	BANK OF AMERICA		2,361,985	2,361,985	2,361,985	2,361,985						2,361,985				69,856	03/29/2024	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/01/2008	SCHEDULED REDEMPTION		314,669	314,669	314,669	314,669						314,669				8,669	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		02/18/2008	Various		1,048,642	1,048,642	1,048,642	1,048,642						1,048,642				28,890	01/02/2014	1Z
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/30/2008	SCHEDULED REDEMPTION		858,479	858,479	858,479	858,479						858,479				23,651	07/30/2012	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		02/27/2008	TRANSFER		8,085,260	8,085,260	8,085,260	8,085,260						8,085,260				278,144	01/02/2021	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		01/02/2008	PRINCIPAL PAYMENT		8,146	8,146	8,146	8,146						8,146				205	01/02/2020	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		01/02/2008	Various		39,950	39,950	39,950	39,950						39,950				1,015	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3		01/02/2008	SCHEDULED REDEMPTION		33,352	33,352	33,352	33,352						33,352				870	01/02/2031	1FE
908068-AG-4	UNION PLANTERS CORP		01/23/2008	MORGAN STANLEY DEAN WITTER		17,446,325	16,110,000	18,664,097	17,225,708		(24,198)		(24,198)		17,201,511		244,814	244,814	509,814	03/01/2011	1FE
908594-AC-8	UNION TANK CAR CO. SR NTS		02/27/2008	TRANSFER		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				106,760	05/15/2020	1
91019P-CP-5	UNITED DOMINION RLTY TR		02/27/2008	J. P. MORGAN SECURITIES, INC.		14,303,400	15,500,000	14,986,800	15,083,287		8,388		8,388		15,091,675		(788,275)	(788,275)	515,375	01/15/2015	2FE
91324P-AE-2	UNITEDHEALTH GROUP INC		03/25/2008	SALOMON SMITH BARNEY		4,910,350	5,000,000	5,080,750	5,055,395		(2,256)		(2,256)		5,053,139		(142,789)	(142,789)	119,844	04/01/2013	2FE
91324P-BK-7	UNITEDHEALTH GROUP INC		02/05/2008	BANK OF AMERICA		1,514,670	1,500,000	1,477,125			1		1		1,477,126		37,544	37,544	286	02/15/2038	1FE
990846-9B-5	UNIVISION COMMUNICATIONS 2ND LIEN TERM L		09/28/2007	VARIOUS															2,034	03/29/2009	5FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM		03/04/2008	Various		3,596,980	4,348,993	4,335,346	3,916,520		(32,248)		(32,248)		4,303,352		(706,372)	(706,372)	57,879	09/29/2014	4FE
902973-AT-3	US BANCORP 3.605630% 02/06/2037		02/06/2008	Various		8,493,713	8,500,000	8,442,938	8,443,333		98		98		8,443,431		50,282	50,282	64,766	02/06/2037	1FE
90332E-AD-1	US CENTRAL CREDIT UNION		03/30/2008	SCHEDULED REDEMPTION		4,545,455	4,545,455	4,553,909	4,548,288		(2,833)		(2,833)		4,545,455					09/30/2009	1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				114	08/06/2012	4FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		03/31/2008	SCHEDULED REDEMPTION		3,750	3,750	3,726	3,726		24		24		3,750				69	05/04/2014	4FE
902905-AU-2	USX-US STEEL GRP		03/01/2008	MATURED		18,196,000	18,196,000	19,365,085	18,243,269		(47,269)		(47,269)		18,196,000				623,213	03/01/2008	2FE
917546-EN-9	UTAH ST BRD REGENTS STUDENT LN REV		02/13/2008	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,200,000	2,200,000	2,200,000							2,200,000				10,835	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)
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		03/01/2008	SCHEDULED REDEMPTION		235,804	235,804	217,918	226,650		9,154		9,154		235,804				3,895	05/15/2022	1
92343V-AF-1	VERIZON COMMUNICATIONS		02/07/2008	BEAR STEARNS SECURITIES CORP.		9,967,100	10,000,000	9,917,100	9,917,822		113		113		9,917,935		49,165	49,165	227,431	04/01/2037	1FE
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		03/31/2008	SCHEDULED REDEMPTION		2,500	2,500	2,426	2,427		73		73		2,500				54	08/16/2014	4FE
92719U-AC-6	VINACASA CLO CLASS B		03/17/2008	SALOMON SMITH BARNEY		1,000,000	1,000,000	1,000,000							1,000,000				1,292	10/14/2015	1FE
929160-AG-4	VULCAN MATERIALS		01/11/2008	J. P. MORGAN SECURITIES, INC.		1,563,285	1,500,000	1,495,830	1,495,832		2		2		1,495,834		67,451	67,451	10,427	11/30/2037	1FE
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		01/02/2008	PRINCIPAL PAYMENT		9,093	9,093	9,093	9,093						9,093				249	01/02/2024	1
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2008	SCHEDULED REDEMPTION		26,585	26,585	26,585	26,585						26,585				760	09/26/2029	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2008	SCHEDULED REDEMPTION		94,377	94,377	94,377	94,377						94,377				2,699	09/26/2029	1
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		02/15/2008	Various		41,979	41,979	41,979	41,979						41,979				1,257	09/26/2029	1
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2008	SCHEDULED REDEMPTION		31,145	31,145	31,145	31,145						31,145				891	01/15/2023	1
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2008	SCHEDULED REDEMPTION		71,768	71,768	71,768	71,768						71,768				2,053	01/15/2028	1
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		03/14/2008	Various		280,283	280,283	280,283	280,283						280,283				10,367	01/15/2028	1
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2008	SCHEDULED REDEMPTION		17,134	17,134	17,134	17,134						17,134				490	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2008	SCHEDULED REDEMPTION		61,650	61,650	61,650	61,650						61,650				1,763	09/30/2029	1
92976G-AB-7	WACHOVIA BANK NA		02/25/2008	WACHOVIA SECURITIES		13,460,580	14,000,000	13,926,080	13,945,895		1,063		1,063		13,946,958		(486,378)	(486,378)	218,400	11/01/2014	1FE
93114K-AC-7	WAL MART STORES INC		01/02/2008	SCHEDULED REDEMPTION		754,041	754,041	754,041	754,041						754,041				32,311	01/02/2010	1FE
931142-BE-2	WAL-MART STORES		02/22/2008	SALOMON SMITH BARNEY		21,068,100	20,000,000	22,142,649	20,715,757		(66,831)		(66,831)		20,648,926		419,174	419,174	752,431	08/10/2009	1FE
931142-CJ-0	WAL-MART STORES INC		02/21/2008	DEUTSCHE BANK SECURITIES		10,517,600	10,000,000	9,982,300	9,982,740		192		192		9,982,932		534,668	534,668	293,222	02/15/2018	1FE
931142-CK-7	WAL-MART STORES INC		02/04/2008	MORGAN STANLEY DEAN WITTER		2,116,540	2,000,000	2,015,440			(3)		(3)		2,015,437		101,103	101,103	58,861	08/15/2037	1FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		03/17/2008	CITIGROUP GLOBAL MARKETS		1,048,730	1,000,000	1,000,000	1,000,000						1,000,000		48,730	48,730	9,149	04/15/2023	1FE
92922F-D3-9	WAMU 2005-AR2 2A-1B		03/25/2008	SCHEDULED REDEMPTION		636,567	636,567	636,567	636,567						636,567				8,688	01/25/2045	1FE
92925C-CE-0	WAMU 2006-AR1 2A1A		03/01/2008	SCHEDULED REDEMPTION		577,770	577,770	578,854	578,676		(906)		(906)		577,770				10,332	01/25/2046	1FE
990457-9C-9	WARNER CHILCOTT TERM B		03/31/2008	SCHEDULED REDEMPTION		255,201	255,201	257,911	258,733		(3,531)		(3,531)		255,201				6,193	01/18/2012	3FE
990457-9D-7	WARNER CHILCOTT TERM C		03/31/2008	SCHEDULED REDEMPTION		3,741	3,741	3,779	3,777		(37)		(37)		3,741				1,328	01/18/2012	3FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		03/25/2008	SCHEDULED REDEMPTION		87,382	87,382	87,382	87,382						87,382				1,453	01/25/2040	1FE
93933W-AB-2	WASHINGTON MUTUAL BK FA		02/22/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,760,000	2,000,000	2,072,820	2,052,674		(1,039)		(1,039)		2,051,635		(291,635)	(291,635)	60,267	08/15/2014	2FE
929766-CA-9	WBCMT 2002-C2, XPB		11/01/2007	CALLED @ 0.000001		2	235,538,000	15,487,754									2	2		11/15/2034	1FE
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		03/31/2008	SCHEDULED REDEMPTION		10,000	10,000	10,033	10,032		(32)		(32)		10,000				171	01/26/2014	3FE
94980V-AE-8	WELLS FARGO BANK NA		02/22/2008	Various		30,904,700	30,000,000	29,797,500	29,823,082		2,577		2,577		29,825,659		1,079,041	1,079,041	488,750	05/16/2016	1FE
990691-9A-7	WEST CORPORATION TERM LOAN		01/28/2008	SCHEDULED REDEMPTION		19,950	19,950	19,950	19,950						19,950				3,599	10/24/2013	4FE
990837-9A-6	WESTERN REFINING, INC. TERM LOAN		01/31/2008	Various		1,683,860	1,847,857	1,847,857	1,847,857						1,847,857		(163,997)	(163,997)	21,204	05/30/2014	4FE
94980G-BC-4	WFHET 2004-2 AII, 1B		10/25/2007	Various					254,149										(110)	05/25/2034	1FE
94979R-AD-2	WFMBS 2003-8 A4		03/01/2008	SCHEDULED REDEMPTION		557,187	557,187	536,292	542,310		14,877		14,877		557,187				8,003	08/25/2018	1FE
949832-AP-4	WFMBS 2005-14 2A1		03/13/2008	Various		12,532,911	13,424,988	13,190,051	13,224,068		1,681		1,681		13,225,750		(692,838)	(692,838)	218,501	12/25/2035	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		03/01/2008	SCHEDULED REDEMPTION		180,887	180,887	180,513	180,645		242		242		180,887				2,082	10/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		03/01/2008	SCHEDULED REDEMPTION		685,802	685,802	652,905	658,067		27,735		27,735		685,802				10,706	03/25/2036	1FE
991728-9B-4	WHEELING-PITTSBURG STEEL CORP TERM LOAN		03/13/2008	SCHEDULED REDEMPTION		4,230,000	4,230,000	4,228,425	4,229,300		700		700		4,230,000				83,851	11/01/2008	1FE
97381W-AC-8	WINDSTREAM CORP		03/03/2008	J. P. MORGAN SECURITIES, INC.		7,568,875	7,550,000	7,537,500	7,538,189		305		305		7,538,494		30,381	30,381	366,359	08/01/2013	3FE
990577-9B-6	WINDSTREAM CORP TRANCH B-1 TERM LOAN		03/31/2008	SCHEDULED REDEMPTION		20,250	20,250	20,250	20,250						20,250					07/17/2013	2FE
977100-AJ-5	WISCONSIN STATE GENERAL REVENUE		02/22/2008	OPPENHEIMER & CO., INC.		9,700,000	9,700,000	9,700,000							9,700,000				41,494	05/01/2032	1FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		02/29/2008	Various		2,039,096	2,123,096	2,124,351	2,124,187		(27)		(27)		2,124,160		(85,064)	(85,064)	109,173	02/28/2011	3FE
92933U-AA-0	WMHEN 2007-WM1 N1		03/05/2008	DISTRIBUTION		2,788											2,788	2,788		01/25/2047	1FE
98212#-AA-2	WORTHINGTON PRECISION METALS (HANCOCK ME		03/26/2008	PRINCIPAL PAYMENT		862,057	832,329	793,252	106,563	711,996	2,276		714,272		820,835		41,222	41,222		03/31/2009	6
98310W-AB-4	WYNDHAM WORLDWIDE		02/25/2008	BARCLAYS BANK		9,079,700	10,000,000	9,954,100	9,957,824		573		573		9,958,397		(878,697)	(878,697)	145,000	12/01/2016	2FE
98472#-AD-1	YANCEY BROS. CO, SR. SECD NTS, SER. A, D		02/29/2008	BANK OF AMERICA		15,968,000	16,000,000	16,000,000	16,000,000						16,000,000		(32,000)	(32,000)	331,240	05/14/2014	3
990144-9B-5	YONKERS RACING CORP. TERM LOAN		08/21/2007	MERRILL LYNCH CAPITAL MARKETS		460,350	495,000	495,000	495,000						495,000		(34,650)	(34,650)	(5,199)	08/12/2011	4FE
98885U-AJ-6	ZAIS INVESTMENT GRADE LTD IV CLASS B-2		01/25/2008	DISTRIBUTION		754											754	754		10/25/2016	1FE
989701-AJ-6	ZIONS BANCORP		02/14/2008	KEEFE, BRUYETTE & WOODS, INC.		964,350	1,000,000	1,092,760	1,067,883		(986)		(986)		1,066,897		(102,547)	(102,547)	25,833	09/15/2015	2FE
059511-AE-5	BACM 2007-2, A4		01/23/2008	BANK OF AMERICA		25,173,828	25,000,000	24,604,493	24,617,720		2,455		2,455		24,620,175		553,652	553,652	232,219	04/10/2049	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)
20047R-AE-3	COMM 2007-C9, A4		01/24/2008	MORGAN STANLEY DEAN WITTER		50,650,390	50,000,000	49,337,835	49,357,104		4,001		4,001		49,361,106		1,289,284	1,289,284	476,623	07/10/2017	1FE
36159X-AE-0	GECMC 2007-C1, A4		01/25/2008	LEHMAN BROTHERS INC.		49,738,280	50,000,000	48,431,640	48,487,128		10,345		10,345		48,497,473		1,240,807	1,240,807	454,218	12/10/2049	1FE
46630V-AD-4	JPMCC 2007-CB19, A4		01/25/2008	GOLDMAN, SACHS & CO.		16,316,875	16,000,000	15,808,125	15,814,673		1,225		1,225		15,815,898		500,977	500,977	153,234	02/12/2049	1FE
61754K-AF-2	MSC 2007-IQ14, A4		01/24/2008	GOLDMAN, SACHS & CO.		50,007,815	50,000,000	48,937,500	48,974,302		6,625		6,625		48,980,928		1,026,887	1,026,887	458,522	04/15/2049	1FE
051524-A*-7	AUR RESOURCES	T	03/11/2008	SCHEDULED REDEMPTION		3,125,000	3,125,000	3,125,000	3,125,000						3,125,000				105,469	03/11/2010	2
097751-AH-4	BOMBARDIER INC	T	03/04/2008	Various		4,753,125	5,000,000	4,255,818	4,440,502		11,860		11,860		4,452,362		300,763	300,763	107,888	05/01/2014	3FE
136375-BP-6	CANADIAN NATL RAILWAY	T	03/25/2008	LEHMAN BROTHERS INC.		1,014,860	1,000,000	996,830	996,892		57		57		996,949		17,911	17,911	29,900	11/15/2017	1FE
136375-BQ-4	CANADIAN NATL RAILWAY	T	02/11/2008	RBC DAIN RAUSCHER		1,018,580	1,000,000	997,430	997,438		3		3		997,441		21,139	21,139	24,792	11/15/2037	1FE
136375-BF-8	CANADIAN NAT'L RAILWAYS	T	02/21/2008	BANK OF AMERICA		5,321,950	5,000,000	5,362,050	5,202,252		(7,408)		(7,408)		5,194,844		127,106	127,106	115,990	10/15/2011	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	T	03/03/2008	SCHEDULED REDEMPTION		270,006	270,006	270,006	270,006						270,006				7,304	03/03/2024	2
12500V-A@-0	CCS INCOME TRUST B	C	11/14/2007	PRINCIPAL PAYDOWN		(160,916)	(2,662,664)										(160,916)	(160,916)		12/30/2016	2
12500V-A#-8	CCS INCOME TRUST C	C	11/14/2007	PRINCIPAL PAYDOWN		(389,061)	(6,108,465)										(389,061)	(389,061)		12/30/2018	2
12500V-B@-9	CCS INCOME TRUST D	C	11/14/2007	PRINCIPAL PAYDOWN		(66,308)	(1,096,391)										(66,308)	(66,308)		12/30/2016	2
12500V-B#-7	CCS INCOME TRUST E	C	11/14/2007	PRINCIPAL PAYDOWN		(119,798)	(1,879,528)										(119,798)	(119,798)		12/30/2018	2
166760-AB-4	CHEVRONTEXACO CAPITAL CO	T	02/15/2008	MATURED		10,000,000	10,000,000	10,195,200	10,005,538		(5,538)		(5,538)		10,000,000				168,750	02/15/2008	1FE
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	T	02/13/2008	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				41	02/14/2014	3FE
65333N-AB-6	NEXFOR INC	T	01/25/2008	BANK OF AMERICA		2,782,500	3,000,000	2,996,010	2,997,851		26		26		2,997,877		(215,377)	(215,377)	122,646	07/01/2012	2FE
990472-9B-0	NISKA GAS STORAGE CANADA ULC ASSET SALE	T	03/31/2008	SCHEDULED REDEMPTION		72,596	72,596	72,596	72,596						72,596				1,231	05/13/2011	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO	T	03/31/2008	SCHEDULED REDEMPTION		7,742	7,742	7,742	7,742						7,742				146	05/12/2013	3FE
77531Q-AK-4	ROGERS WIRELESS INC	T	01/08/2008	MORGAN STANLEY DEAN WITTER		2,728,000	2,500,000	2,500,000	2,500,000						2,500,000		228,000	228,000	13,090	12/15/2012	2FE
82028K-AG-6	SHAW COMMUNICATIONS INC	T	02/27/2008	J. P. MORGAN SECURITIES, INC.		5,150,000	5,000,000	5,493,750	5,281,275		(13,617)		(13,617)		5,267,659		(117,659)	(117,659)	148,021	04/06/2011	3FE
82028K-AH-4	SHAW COMMUNICATIONS INC	T	03/26/2008	Various		5,155,000	5,000,000	5,493,750	5,307,059		(13,385)		(13,385)		5,293,674		(138,674)	(138,674)	84,400	12/15/2011	3FE
991095-9B-8	TELESAT CANADA DELAYED DRAW TERM LOAN B	T	03/31/2008	SCHEDULED REDEMPTION		39	39	39	39						39					10/23/2014	4FE
991095-9A-0	TELESAT CANADA U.S. TERM I LOAN	T	03/31/2008	SCHEDULED REDEMPTION		6,909	6,909	6,776	6,773		136		136		6,909					10/23/2014	4FE
884903-AP-0	THOMSON CORPORATION	T	02/01/2008	MATURED		10,000,000	10,000,000	9,956,700	9,999,301		699		699		10,000,000				287,500	02/01/2008	1FE
45822E-AB-6	INTELSAT BERMUDA LTD	F	02/25/2008	SALOMON SMITH BARNEY		7,825,000	7,825,000	7,829,000	7,817,435		(430)		(430)		7,817,005		7,995	7,995	399,890	01/15/2013	4FE
45822E-AC-4	INTELSAT SUB HLD CO LTD	F	03/06/2008	SALOMON SMITH BARNEY		3,030,000	3,000,000	3,213,750	3,191,844		(6,283)		(6,283)		3,185,561		(155,561)	(155,561)	169,625	01/15/2015	4FE
10600P-AA-5	BRAMER 2003-1	F	03/15/2008	SCHEDULED REDEMPTION		446,056	446,056	446,056	446,056						446,056				6,592	06/15/2011	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	03/03/2008	Various		29,286,700	26,000,000	29,043,800	28,954,693		(49,601)		(49,601)		28,905,092		381,608	381,608	1,180,444	01/15/2018	3FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	03/31/2008	SCHEDULED REDEMPTION		383,815	383,815	383,815	383,815						383,815				6,678	06/30/2009	2FE
35177P-AK-3	FRANCE TELECOM	F	02/25/2008	BARCLAYS BANK		21,693,700	20,000,000	21,988,844	21,419,290		(64,515)		(64,515)		21,354,775		338,925	338,925	759,931	03/01/2011	1FE
35177P-AL-1	FRANCE TELECOM	F	02/21/2008	WARBURG DILLION READ LLC		9,410,025	7,500,000	7,837,733	7,815,245		(718)		(718)		7,814,527		1,595,498	1,595,498	309,896	03/01/2031	1FE
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	F	03/26/2008	BARCLAYS BANK		9,838,200	10,000,000	9,576,300	9,623,595		8,763		8,763		9,632,359		205,841	205,841	300,278	03/23/2016	1FE
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	03/01/2008	SCHEDULED REDEMPTION		1,153,846	1,153,846	1,140,477	1,150,958		2,889		2,889		1,153,846				42,415	09/01/2009	1
N54360-AB-3	MAJAPAHIT HOLDING BV	F	03/11/2008	MERRILL LYNCH CAPITAL MARKETS		3,970,400	4,000,000	4,220,625	4,206,086		(3,477)		(3,477)		4,202,609		(232,209)	(232,209)	126,583	10/17/2016	3FE
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	F	01/04/2008	WARBURG DILLION READ LLC		2,409,167	1,700,000	1,654,000	1,661,346		52		52		1,661,397		747,770	747,770	1,865	02/01/2024	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL	F	02/21/2008	BEAR STEARNS SECURITIES CORP.		9,404,100	10,000,000	9,937,000	9,948,476		823		823		9,949,298		(545,198)	(545,198)	211,458	10/01/2015	2FE
P0763@-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	01/15/2008	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,697		303		303		600,000				20,486	10/15/2012	2
P4739#-AA-7	DESC SA DE CV (GIRSA)/IFC TERM B LOAN	F	03/15/2008	SCHEDULED REDEMPTION		607,143	607,143	620,592	610,575		(3,432)		(3,432)		607,143				31,769	09/15/2009	3
70645J-BD-3	PEMEX PROJ FDG MASTER TR	F	02/25/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,023,000	2,000,000	1,986,320	1,986,506		154		154		1,986,660		36,340	36,340	40,250	03/01/2018	2FE
615322-AW-4	MONUMENTAL GLOBAL FUNDNG	F	03/06/2008	GREENWICH CAPITAL MARKETS, INC.		1,022,870	1,000,000	999,960	999,981		2		2		999,983		22,887	22,887	45,736	03/15/2010	1FE
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F	01/17/2008	CITIGROUP GLOBAL MARKETS		419,750	200,000	187,778	188,800		36		36		188,836		230,914	230,914	614	06/01/2023	1FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	03/15/2008	SCHEDULED REDEMPTION		435,033	435,033	435,033	435,033						435,033				5,667	12/15/2011	1
P7794G-AG-7	REPUBLIC OF PERU	F	03/07/2008	CALLED @ 100.00		14,700,000	14,700,000	14,681,800	14,687,206		12,794		12,794		14,700,000				478,414	03/07/2017	3FE
33938E-AJ-6	FLEXTRONICS INTL LTD	F	03/06/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,900,000	2,000,000	1,946,875	1,961,329		1,169		1,169		1,962,497		(62,497)	(62,497)	41,889	05/15/2013	3FE
302154-AS-8	EXPORT-IMPORT BK KOREA	F	02/22/2008	GREENWICH CAPITAL MARKETS, INC.		10,164,400	10,000,000	10,148,800	10,144,214		(4,142)		(4,142)		10,140,073		24,327	24,327	198,611	10/17/2012	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)
87938W-AA-1	TELEFONICA EMISIONES SAU	F	02/25/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		10,295,250	10,000,000	10,000,000	10,000,000						10,000,000		295,250	295,250	113,031	06/20/2011	2FE
80281Y-AA-5	SANTANDER PERPETUAL	F	03/12/2008	LEHMAN BROTHERS INC.		3,307,500	3,500,000	3,500,000	3,500,000						3,500,000		(192,500)	(192,500)	92,745	01/01/9999	1FE
22541L-AC-7	CREDIT SUISSE FB USA INC	F	02/22/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		16,151,250	15,000,000	14,905,000	14,953,321		1,571		1,571		14,954,891		1,196,359	1,196,359	599,444	01/15/2012	1FE
38405R-AB-7	BCARD 3 B	F	03/17/2008	SCHEDULED REDEMPTION		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				84,906	03/15/2010	1FE
11102A-AA-9	BRITISH TELECOM PLC	F	01/01/2008	GREENWICH CAPITAL MARKETS, INC.							(15)		(15)							01/15/2018	2FE
11778B-AB-8	BSKYB FINANCE UK LTD	F	02/07/2008	BARCLAYS BANK		1,988,080	2,000,000	1,968,660	1,969,458		44		44		1,969,502		18,578	18,578	42,250	10/15/2035	2FE
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	03/03/2008	SCHEDULED REDEMPTION		991,849	991,849	988,868	988,501		3,348		3,348		991,849				18,746	12/03/2010	1
991043-9B-8	EDWARDS (CAYMAN ISLANDS II) LIMITED SECO	F	03/31/2008	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500					11/30/2014	4FE
387413-AD-9	GRAN 2001-1, 1C	F	01/22/2008	SCHEDULED REDEMPTION		2,185,185	2,185,185	2,229,486	2,187,063		(1,878)		(1,878)		2,185,185				36,745	01/20/2041	1FE
G4661#-AB-7	HUNTING PLC SER. B GTD SR NTS	F	01/10/2008	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				99,150	01/10/2012	2
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB NTS	F	02/27/2008	TRANSFER		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				153,138	06/28/2015	2
61744@-AF-8	MORGAN CRUCIBLE / MORGANITE INDUSTRIES	F	03/06/2008	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,600	03/06/2010	2
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	F	03/12/2008	SCHEDULED REDEMPTION		273,093	273,093	289,894	278,079		(4,986)		(4,986)		273,093				5,345	05/12/2010	1
92857W-AG-5	VODAFONE GROUP PLC	F	02/27/2008	TRANSFER		4,566,777	5,000,000	4,496,150	4,559,913		6,865		6,865		4,566,777				112,500	09/15/2015	1FE
4599999. Bonds - Industrial and Miscellaneous						3,300,797,378	3,764,440,076	3,363,588,616	3,204,725,293	711,996	(1,209,570)	17,502,383	(17,999,957)		3,320,766,706		(19,969,328)	(19,969,328)	60,885,702	XXX	XXX
6099997. Total - Bonds - Part 4						4,557,378,145	4,985,610,125	4,577,740,833	3,917,315,645	711,996	(1,649,263)	17,502,387	(18,439,654)		4,539,984,465	4,271,841	13,121,839	17,393,680	80,582,878	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						4,557,378,145	4,985,610,125	4,577,740,833	3,917,315,645	711,996	(1,649,263)	17,502,387	(18,439,654)		4,539,984,465	4,271,841	13,121,839	17,393,680	80,582,878	XXX	XXX
125581-40-5	CIT GROUP INC		03/07/2008	LAZARD FRERES & COMPANY	35,000.000	483,345	0.00	836,400	836,976		2,185		2,185		839,161		(355,816)	(355,816)	21,474		RP2LFE
939322-84-8	WASHINGTON MUT CAP TR I		01/25/2008	Various	228,515.000	7,083,078	0.00	11,935,508	11,921,042		(203)		(203)		11,920,839		(4,837,761)	(4,837,761)			RP2LFE
939322-81-4	WASHINGTON MUTUAL INC		01/11/2008	MORGAN STANLEY DEAN WITTER	3,000.000	2,729,693	0.00	3,000,000	3,000,000						3,000,000		(270,307)	(270,307)			P2UZ
G98255-12-1	XL CAPITAL LTD	F	02/25/2008	LAZARD FRERES & COMPANY	45,000.000	727,030	0.00	1,178,850	1,158,247		(3,334)		(3,334)		1,154,913		(427,883)	(427,883)	8,750		P1UZ*
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						11,023,146	XXX	16,950,758	16,916,265		(1,352)		(1,352)		16,914,913		(5,891,767)	(5,891,767)	30,224	XXX	XXX
05530A-AA-3	BB&T CAPITAL TRUST II		02/28/2008	J. P. MORGAN SECURITIES, INC.	2,000,000.000	1,846,120	0.00	1,992,100	1,992,236		16		16		1,992,252		(146,132)	(146,132)	32,625		P1UZ*
05563R-AA-6	BK OF NEW YORK		02/01/2008	CALLED @ 103.587	3,000,000.000	3,107,610	0.00	2,677,341	2,711,389		498		498		2,711,888		395,722	395,722	19,910		RP1UZ*
173094-AA-1	CITIGROUP INC		01/15/2008	Various	3,500,000.000	3,699,290	0.00	3,491,565	3,491,565						3,491,566		207,724	207,724	17,753		RP2UZ*
485773-30-3	KASH N'KARRY		01/18/2008	WRITE OFF OF INVESTMENT	2,475.000		0.00														P3VZ
666807-30-0	NORTHROP GRUMMAN CORP		02/28/2008	CONVERSION	86,900.000	11,159,714	0.00	11,335,785	11,183,925		(23,000)		(23,000)		11,160,925		(1,211)	(1,211)	152,075		RP2LFE
94978S-AA-7	WELLS FARGO CAPITAL X		01/03/2008	Various	10,000,000.000	9,393,150	0.00	9,945,700	9,946,427		14		14		9,946,440		(553,290)	(553,290)	38,014		RP2UZ*
064159-AB-2	BANK NOVA SCOTIA	T	02/25/2008	BEAR STEARNS SECURITIES CORP.	16,000,000.000	16,241,440	0.00	16,344,000	16,043,557		(9,576)		(9,576)		16,033,981		207,459	207,459	452,778		RP1UZ*
066748-AC-8	BANQUE PARIBAS-NY	F	02/21/2008	PARIBAS CAPITAL MARKETS	10,000,000.000	10,274,600	0.00	9,465,500	9,909,542		11,272		11,272		9,920,814		353,786	353,786	334,201		RP1UZ*
83364L-AB-5	SOCIETE GENERALE	F	02/07/2008	WARBURG DILLION READ LLC	30,000,000.000	29,827,200	0.00	29,939,100	30,921,281		(10,126)		(10,126)		30,911,155		(1,083,955)	(1,083,955)	536,667		RP2UZ*
05565A-AA-1	BNP PARIBAS	F	02/07/2008	Various	3,500,000.000	3,167,735	0.00	3,293,535	3,295,132		149		149		3,295,281		(127,546)	(127,546)	21,680		P2UZ*
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A	F	02/04/2008	DEUTSCHE BANK SECURITIES	10,000,000.000	10,355,000	0.00	8,940,300	8,954,123		253		253		8,954,375		1,400,625	1,400,625	80,907		P1UZ*
749769-AA-3	RABOBANK CAP FD TRST III	F	02/12/2008	WARBURG DILLION READ LLC	10,000,000.000	9,000,000	0.00	9,130,300	9,137,466		608		608		9,138,074		(138,074)	(138,074)	65,675		P1UZ*
911271-AB-0	UNITED OVERSEAS BANK LTD	F	02/27/2008	TRANSFER	16,000,000.000	15,557,817	0.00	16,071,480	15,553,766		4,051		4,051		15,557,817				415,667		RP1UZ*
002927-AA-9	ABBEY NATL CAP	F	02/11/2008	WARBURG DILLION READ LLC	5,000,000.000	5,825,000	0.00	5,000,000	4,878,722		31		31		4,878,753		946,247	946,247	54,774		P2UZ*
06738C-AF-6	BARCLAYS BK PLC	F	02/27/2008	TRANSFER	5,000,000.000	5,303,278	0.00	5,044,200	5,314,475		(11,197)		(11,197)		5,303,278				73,750		P2UZ*
40427L-AB-0	HSBC CAP FUNDING 144A	F	02/15/2008	Various	20,000,000.000	24,263,400	0.00	20,000,000	20,093,282		(149)		(149)		20,093,133		4,170,267	4,170,267	268,533		P1UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						159,021,354	XXX	152,670,906	153,426,888		(37,156)		(37,156)		153,389,732		5,631,622	5,631,622	2,565,008	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						170,044,500	XXX	169,621,663	170,343,153		(38,508)		(38,508)		170,304,645		(260,145)	(260,145)	2,595,232	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						170,044,500	XXX	169,621,663	170,343,153		(38,508)		(38,508)		170,304,645		(260,145)	(260,145)	2,595,232	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 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		03/03/2008	MCMAHAN SECURITIES CO LP	40,000.000	1,440,856		2,062,720							2,062,720		(621,864)	(621,864)	12,000		L
590188-10-8	MERRILL LYNCH & CO., INC.		03/25/2008	KBC FINANCIAL PRODUCTS USA INC	27,000.000	1,285,726		1,170,450							1,170,450		115,276	115,276			L
729136-11-9	PLIANT CORPORATION WARRANTS		01/01/2008	WRITE OFF OF INVESTMENT	2,500.000																U
816300-10-7	SELECTIVE INSURANCE GROUP		01/29/2008	LAZARD FRERES & COMPANY	26,314.000	598,271		393,597							393,597		204,674	204,674			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						3,324,853	XXX	3,626,767							3,626,767		(301,914)	(301,914)	12,000	XXX	XXX
00889X-AB-9	AIMCO CLO SER 2006-A, SUB NOTES		02/20/2008	DISTRIBUTION	0.000	176,522		176,522							176,522						A
053807-10-3	AVNET INC		03/25/2008	DEUTSCHE BANK CAPITAL CORP.	180,000.000	5,850,636		6,255,392							6,255,392		(404,756)	(404,756)			L
12468@-10-8	C&J SPECRENT		02/29/2008	DISTRIBUTION	0.000	17,986											17,986	17,986			U
12468@-11-6	C&J SPECRENT		02/29/2008	DISTRIBUTION	0.000	3,317											3,317	3,317			U
36317K-AC-1	GALAXY 2007-8A CLO SUB NOTE		01/25/2008	DISTRIBUTION	0.000	252,715		252,715							252,715						A
478160-10-4	JOHNSON & JOHNSON		02/01/2008	Various	35,000.000	2,296,408		2,308,971							2,308,971		(12,563)	(12,563)			L
564759-PZ-5	MANUF & TRADERS TRUST CO		03/31/2008	VARIOUS	12,417,000.000	12,417,000		12,417,000	11,510,559	906,441			906,441		12,417,000						U
666807-10-2	NORTHROP GRUMMAN CORP		03/31/2008	Various	88,355.002	6,884,967		6,226,621							6,226,621		658,347	658,347	32,691		L
66859H-AE-5	NORTHWOODS CAPTIAL VIII EQUITY		01/28/2008	DISTRIBUTION	0.000	1,002,088		1,002,088							1,002,088						A
87163F-10-6	SYNIVERSE HOLDINGS INC		03/20/2008	CANTOR, FITZGERALD & CO.	12,982.000	214,230		235,753							235,753		(21,523)	(21,523)			L
92949*-12-7	WORTHINGTON PRECISION METALS WARRANT		03/26/2008	PRINCIPAL PAYMENT	888.350																U
989209-10-1	ZEBU INC		02/15/2008	DISTRIBUTION	0.000	20,443											20,443	20,443			A
6899999. Common Stocks - Industrial and Miscellaneous						29,136,313	XXX	28,875,062	11,510,559	906,441			906,441		28,875,062		261,251	261,251	32,691	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		03/31/2008	DIRECT	88,340,730.460	88,340,730		88,340,730	3,360						88,340,730				33,044		L
7199999. Money Market Mutual Funds						88,340,730	XXX	88,340,730	3,360						88,340,730				33,044	XXX	XXX
7299997. Total - Common Stocks - Part 4						120,801,896	XXX	120,842,559	11,513,919	906,441			906,441		120,842,559		(40,662)	(40,662)	77,736	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						120,801,896	XXX	120,842,559	11,513,919	906,441			906,441		120,842,559		(40,662)	(40,662)	77,736	XXX	XXX
7399999. Total - Preferred and Common Stocks						290,846,396	XXX	290,464,222	181,857,072	906,441	(38,508)		867,933		291,147,204		(300,808)	(300,808)	2,672,968	XXX	XXX
7499999 - Totals						4,848,224,541	XXX	4,868,205,054	4,099,172,717	1,618,437	(1,687,771)	17,502,387	(17,571,721)		4,831,131,669	4,271,841	12,821,031	17,092,872	83,255,846	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 5

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
S&P500 BINARY 04/01/2008 1420.86 CALL	40,000	04/01/2008	1420.8600	01/11/2008	GOLDMAN SACHS & CO	22,800					(22,800)		(22,800)
S&P500 BINARY 04/02/2008 1424.55 CALL	19,000	04/02/2008	1424.5500	01/11/2008	GOLDMAN SACHS & CO	10,640					(10,640)		(10,640)
S&P500 BINARY 04/03/2008 1437.77 CALL	70,000	04/03/2008	1437.7700	01/11/2008	GOLDMAN SACHS & CO	36,400					(36,400)		(36,400)
S&P500 BINARY 04/04/2008 1439.37 CALL	45,000	04/04/2008	1439.3700	01/11/2008	GOLDMAN SACHS & CO	23,400	1		1	1	(23,399)		(23,399)
S&P500 BINARY 04/04/2008 1443.76 CALL	93,000	04/04/2008	1443.7600	01/11/2008	GOLDMAN SACHS & CO	47,430	1		1	1	(47,429)		(47,429)
S&P500 CLIQUET 04/04/2008 CALL	950,000	04/04/2008	S&P 500	04/04/2007	GOLDMAN SACHS & CO	38,665					(38,665)		(38,665)
S&P500 CLIQUET 04/04/2008 CALL	450,000	04/04/2008	S&P 500	04/05/2007	GOLDMAN SACHS & CO	22,320					(22,320)		(22,320)
S&P500 BINARY 04/07/2008 1443.76 CALL	80,000	04/07/2008	1443.7600	01/11/2008	GOLDMAN SACHS & CO	40,800	56		56	56	(40,744)		(40,744)
S&P500 BINARY 04/08/2008 1443.76 CALL	25,000	04/08/2008	1443.7600	01/11/2008	GOLDMAN SACHS & CO	12,750	34		34	34	(12,716)		(12,716)
S&P500 BINARY 04/09/2008 1444.61 CALL	5,000	04/09/2008	1444.6100	01/11/2008	GOLDMAN SACHS & CO	2,550	11		11	11	(2,539)		(2,539)
S&P500 CLIQUET 04/11/2008 CALL	650,000	04/11/2008	S&P 500	04/11/2007	GOLDMAN SACHS & CO	26,520					(26,520)		(26,520)
S&P500 CLIQUET 04/11/2008 CALL	600,000	04/11/2008	S&P 500	04/12/2007	GOLDMAN SACHS & CO	28,620					(28,620)		(28,620)
S&P500 INDEX 04/18/2008 1300 CALL	500	04/18/2008	1300.0000	03/07/2008	CBOE	2,500,000	2,162,500		2,162,500	2,162,500	(337,500)		(337,500)
S&P500 FUTURES 04/18/2008 1300 CALL	200	04/18/2008	1300.0000	03/07/2008	CME	2,425,740	2,210,000		2,210,000	2,210,000	(215,740)		(215,740)
S&P500 INDEX 04/18/2008 1375 CALL	250	04/18/2008	1375.0000	03/24/2008	CBOE	528,000	185,000		185,000	185,000	(343,000)		(343,000)
S&P500 INDEX 04/18/2008 1400 CALL	500	04/18/2008	1400.0000	03/07/2008	CBOE	451,000	137,500		137,500	137,500	(313,500)		(313,500)
S&P500 INDEX 04/18/2008 1475 CALL	500	04/18/2008	1475.0000	12/31/2007	CBOE	3,751,000	5,000		5,000	5,000	(3,746,000)		(3,746,000)
S&P500 CLIQUET 04/18/2008 CALL	1,000,000	04/18/2008	S&P 500	04/18/2007	GOLDMAN SACHS & CO	40,200					(40,200)		(40,200)
S&P500 CLIQUET 04/25/2008 CALL	2,000,000	04/25/2008	S&P 500	05/09/2007	GOLDMAN SACHS & CO	98,400					(98,400)		(98,400)
S&P500 CLIQUET 05/02/2008 CALL	2,500,000	05/02/2008	S&P 500	05/09/2007	GOLDMAN SACHS & CO	121,750					(121,750)		(121,750)
S&P500 CLIQUET 05/16/2008 CALL	750,000	05/16/2008	S&P 500	05/16/2007	GOLDMAN SACHS & CO	30,300					(30,300)		(30,300)
S&P500 CLIQUET 05/16/2008 CALL	1,000,000	05/16/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	51,390					(51,390)		(51,390)
S&P500 CLIQUET 05/23/2008 CALL	1,500,000	05/23/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	52,650					(52,650)		(52,650)
S&P500 CLIQUET 05/23/2008 CALL	1,500,000	05/23/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	68,850					(68,850)		(68,850)
S&P500 CLIQUET 05/30/2008 CALL	1,000,000	05/30/2008	S&P 500	05/30/2007	GOLDMAN SACHS & CO	40,100					(40,100)		(40,100)
S&P500 CLIQUET 05/30/2008 CALL	450,000	05/30/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	20,808					(20,808)		(20,808)
S&P500 CLIQUET 06/06/2008 CALL	850,000	06/06/2008	S&P 500	06/06/2007	GOLDMAN SACHS & CO	33,490					(33,490)		(33,490)
S&P500 CLIQUET 06/06/2008 CALL	900,000	06/06/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	44,820					(44,820)		(44,820)
S&P500 CLIQUET 06/13/2008 CALL	750,000	06/13/2008	S&P 500	06/13/2007	GOLDMAN SACHS & CO	29,625					(29,625)		(29,625)
S&P500 CLIQUET 06/13/2008 CALL	600,000	06/13/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	30,918					(30,918)		(30,918)
S&P500 INDEX 06/20/2008 1400 CALL	225	06/20/2008	1400.0000	03/15/2007	CBOE	2,617,450	568,125		568,125	568,125	(2,049,325)		(2,049,325)
S&P500 INDEX 06/20/2008 1425 CALL	150	06/20/2008	1425.0000	01/19/2007	CBOE	1,953,300	261,000		261,000	261,000	(1,692,300)		(1,692,300)
S&P500 INDEX 06/20/2008 1450 CALL	450	06/20/2008	1450.0000	08/03/2007	CBOE	5,617,900	513,000		513,000	513,000	(5,104,900)		(5,104,900)
S&P500 INDEX 06/20/2008 1475 CALL	250	06/20/2008	1475.0000	08/22/2007	CBOE	2,875,500	175,000		175,000	175,000	(2,700,500)		(2,700,500)
S&P500 INDEX 06/20/2008 1500 CALL	1,700	06/20/2008	1500.0000	06/29/2007	CBOE	21,482,400	697,000		697,000	697,000	(20,785,400)		(20,785,400)
S&P500 INDEX 06/20/2008 1525 CALL	1,300	06/20/2008	1525.0000	07/11/2007	CBOE	15,281,600	286,000		286,000	286,000	(14,995,600)		(14,995,600)
S&P500 INDEX 06/20/2008 1550 CALL	500	06/20/2008	1550.0000	07/19/2007	CBOE	6,228,000	57,500		57,500	57,500	(6,170,500)		(6,170,500)
S&P500 CLIQUET 06/20/2008 CALL	520,000	06/20/2008	S&P 500	06/20/2007	GOLDMAN SACHS & CO	21,424					(21,424)		(21,424)
S&P500 CLIQUET 06/20/2008 CALL	650,000	06/20/2008	S&P 500	06/21/2007	GOLDMAN SACHS & CO	32,370					(32,370)		(32,370)
S&P500 CLIQUET 06/27/2008 CALL	540,000	06/27/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	24,122					(24,122)		(24,122)
S&P500 CLIQUET 06/27/2008 CALL	500,000	06/27/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	27,725					(27,725)		(27,725)
S&P500 CLIQUET 07/03/2008 CALL	550,000	07/03/2008	S&P 500	07/05/2007	GOLDMAN SACHS & CO	22,605					(22,605)		(22,605)
S&P500 CLIQUET 07/03/2008 CALL	550,000	07/03/2008	S&P 500	07/05/2007	GOLDMAN SACHS & CO	27,555					(27,555)		(27,555)
S&P500 CLIQUET 07/11/2008 CALL	500,000	07/11/2008	S&P 500	07/11/2007	GOLDMAN SACHS & CO	20,950					(20,950)		(20,950)
S&P500 CLIQUET 07/18/2008 CALL	1,000,000	07/18/2008	S&P 500	07/19/2007	GOLDMAN SACHS & CO	48,300					(48,300)		(48,300)
S&P500 CLIQUET 07/25/2008 CALL	800,000	07/25/2008	S&P 500	07/25/2007	GOLDMAN SACHS & CO	32,160					(32,160)		(32,160)
S&P500 CLIQUET 07/25/2008 CALL	800,000	07/25/2008	S&P 500	07/26/2007	GOLDMAN SACHS & CO	36,160					(36,160)		(36,160)
S&P500 CLIQUET 08/01/2008 CALL	1,200,000	08/01/2008	S&P 500	08/02/2007	GOLDMAN SACHS & CO	48,720					(48,720)		(48,720)
S&P500 CLIQUET 08/08/2008 CALL	600,000	08/08/2008	S&P 500	08/08/2007	GOLDMAN SACHS & CO	24,060					(24,060)		(24,060)
S&P500 CLIQUET 08/08/2008 CALL	370,000	08/08/2008	S&P 500	08/09/2007	GOLDMAN SACHS & CO	16,650					(16,650)		(16,650)
S&P500 CLIQUET 08/22/2008 CALL	550,000	08/22/2008	S&P 500	08/22/2007	GOLDMAN SACHS & CO	21,175					(21,175)		(21,175)
S&P500 CLIQUET 08/29/2008 CALL	1,000,000	08/29/2008	S&P 500	08/29/2007	GOLDMAN SACHS & CO	37,400					(37,400)		(37,400)
S&P500 CLIQUET 08/29/2008 CALL	500,000	08/29/2008	S&P 500	08/30/2007	GOLDMAN SACHS & CO	19,900					(19,900)		(19,900)
S&P500 CLIQUET 09/05/2008 CALL	550,000	09/05/2008	S&P 500	09/05/2007	GOLDMAN SACHS & CO	20,405					(20,405)		(20,405)
S&P500 CLIQUET 09/12/2008 CALL	1,900,000	09/12/2008	S&P 500	09/20/2007	GOLDMAN SACHS & CO	81,130					(81,130)		(81,130)
S&P500 INDEX 09/19/2008 1425 CALL	500	09/19/2008	1425.0000	12/06/2007	CBOE	8,376,000	1,995,000		1,995,000	1,995,000	(6,381,000)		(6,381,000)
S&P500 INDEX 09/19/2008 1450 CALL	750	09/19/2008	1450.0000	12/05/2007	CBOE	12,639,000	2,358,750		2,358,750	2,358,750	(10,280,250)		(10,280,250)
S&P500 INDEX 09/19/2008 1475 CALL	1,000	09/19/2008	1475.0000	09/25/2007	CBOE	15,602,000	2,415,000		2,415,000	2,415,000	(13,187,000)		(13,187,000)
S&P500 INDEX 09/19/2008 1500 CALL	500	09/19/2008	1500.0000	11/09/2007	CBOE	6,176,000	910,000		910,000	910,000	(5,266,000)		(5,266,000)
S&P500 INDEX 09/19/2008 1525 CALL	900	09/19/2008	1525.0000	11/02/2007	CBOE	11,863,800	1,197,000		1,197,000	1,197,000	(10,666,800)		(10,666,800)
S&P500 INDEX 09/19/2008 1550 CALL	750	09/19/2008	1550.0000	10/19/2007	CBOE	9,424,500	712,500		712,500	712,500	(8,712,000)		(8,712,000)
S&P500 CLIQUET 09/19/2008 CALL	1,200,000	09/19/2008	S&P 500	09/27/2007	GOLDMAN SACHS & CO	44,880					(44,880)		(44,880)
S&P500 CLIQUET 09/26/2008 CALL	1,200,000	09/26/2008	S&P 500	10/04/2007	GOLDMAN SACHS & CO	44,160					(44,160)		(44,160)
S&P500 CLIQUET 10/03/2008 CALL	1,100,000	10/03/2008	S&P 500	10/12/2007	GOLDMAN SACHS & CO	38,060					(38,060)		(38,060)
S&P500 CLIQUET 10/10/2008 CALL	900,000	10/10/2008	S&P 500	10/12/2007	GOLDMAN SACHS & CO	32,220					(32,220)		(32,220)

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
S&P500 CLIQUET 10/10/2008 CALL	800,000	10/10/2008	S&P 500	10/19/2007	GOLDMAN SACHS & CO	25,440					(25,440)		(25,440)
S&P500 CLIQUET 10/17/2008 CALL	500,000	10/17/2008	S&P 500	10/19/2007	GOLDMAN SACHS & CO	17,950					(17,950)		(17,950)
S&P500 CLIQUET 10/17/2008 CALL	600,000	10/17/2008	S&P 500	10/26/2007	GOLDMAN SACHS & CO	22,860					(22,860)		(22,860)
S&P500 CLIQUET 10/24/2008 CALL	1,200,000	10/24/2008	S&P 500	10/26/2007	GOLDMAN SACHS & CO	44,640					(44,640)		(44,640)
S&P500 CLIQUET 10/24/2008 CALL	800,000	10/24/2008	S&P 500	11/02/2007	GOLDMAN SACHS & CO	30,080	5		5	5	(30,075)		(30,075)
S&P500 CLIQUET 10/31/2008 CALL	1,000,000	10/31/2008	S&P 500	11/02/2007	GOLDMAN SACHS & CO	30,600					(30,600)		(30,600)
S&P500 CLIQUET 10/31/2008 CALL	400,000	10/31/2008	S&P 500	11/09/2007	GOLDMAN SACHS & CO	12,320					(12,320)		(12,320)
S&P500 CLIQUET 11/07/2008 CALL	500,000	11/07/2008	S&P 500	11/09/2007	GOLDMAN SACHS & CO	18,600	10		10	10	(18,590)		(18,590)
S&P500 CLIQUET 11/07/2008 CALL	1,100,000	11/07/2008	S&P 500	11/16/2007	GOLDMAN SACHS & CO	41,910	77		77	77	(41,833)		(41,833)
S&P500 CLIQUET 11/14/2008 CALL	1,300,000	11/14/2008	S&P 500	11/16/2007	GOLDMAN SACHS & CO	45,630	29		29	29	(45,601)		(45,601)
S&P500 CLIQUET 11/14/2008 CALL	400,000	11/14/2008	S&P 500	11/30/2007	GOLDMAN SACHS & CO	18,440	18		18	18	(18,422)		(18,422)
S&P500 CLIQUET 11/21/2008 CALL	1,500,000	11/21/2008	S&P 500	11/30/2007	GOLDMAN SACHS & CO	64,500	3,251		3,251	3,251	(61,249)		(61,249)
S&P500 CLIQUET 11/28/2008 CALL	400,000	11/28/2008	S&P 500	11/30/2007	GOLDMAN SACHS & CO	17,080	191		191	191	(16,889)		(16,889)
S&P500 CLIQUET 11/28/2008 CALL	300,000	11/28/2008	S&P 500	12/07/2007	GOLDMAN SACHS & CO	14,160	210		210	210	(13,950)		(13,950)
S&P500 CLIQUET 12/05/2008 CALL	1,800,000	12/05/2008	S&P 500	12/07/2007	GOLDMAN SACHS & CO	64,980	1,054		1,054	1,054	(63,926)		(63,926)
S&P500 CLIQUET 12/05/2008 CALL	600,000	12/05/2008	S&P 500	12/14/2007	GOLDMAN SACHS & CO	24,360	595		595	595	(23,765)		(23,765)
S&P500 CLIQUET 12/12/2008 CALL	700,000	12/12/2008	S&P 500	12/14/2007	GOLDMAN SACHS & CO	24,640	97		97	97	(24,543)		(24,543)
S&P500 CLIQUET 12/12/2008 CALL	700,000	12/12/2008	S&P 500	12/21/2007	GOLDMAN SACHS & CO	27,860	176		176	176	(27,684)		(27,684)
S&P500 INDEX 12/19/2008 1325 CALL	400	12/19/2008	1325.0000	01/25/2008	CBOE	5,152,800	4,230,000		4,230,000	4,230,000	(922,800)		(922,800)
S&P500 INDEX 12/19/2008 1350 CALL	500	12/19/2008	1350.0000	02/01/2008	CBOE	7,126,000	4,622,500		4,622,500	4,622,500	(2,503,500)		(2,503,500)
S&P500 INDEX 12/19/2008 1375 CALL	500	12/19/2008	1375.0000	02/08/2008	CBOE	4,701,000	4,007,500		4,007,500	4,007,500	(693,500)		(693,500)
S&P500 INDEX 12/19/2008 1400 CALL	400	12/19/2008	1400.0000	01/18/2008	CBOE	3,520,800	2,750,000		2,750,000	2,750,000	(770,800)		(770,800)
S&P500 INDEX 12/19/2008 1425 CALL	500	12/19/2008	1425.0000	01/16/2008	CBOE	5,026,000	2,912,500		2,912,500	2,912,500	(2,113,500)		(2,113,500)
S&P500 INDEX 12/19/2008 1475 CALL	1,725	12/19/2008	1475.0000	12/21/2007	CBOE	21,627,200	6,977,625		6,977,625	6,977,625	(14,649,575)		(14,649,575)
S&P500 INDEX 12/19/2008 1500 CALL	350	12/19/2008	1500.0000	12/14/2007	CBOE	4,652,200	1,156,750		1,156,750	1,156,750	(3,495,450)		(3,495,450)
S&P500 CLIQUET 12/19/2008 CALL	700,000	12/19/2008	S&P 500	12/21/2007	GOLDMAN SACHS & CO	26,320	427		427	427	(25,893)		(25,893)
S&P500 CLIQUET 12/19/2008 CALL	1,200,000	12/19/2008	S&P 500	01/04/2008	GOLDMAN SACHS & CO	37,080	1,387		1,387	1,387	(35,693)		(35,693)
S&P500 CLIQUET 12/26/2008 CALL	2,000,000	12/26/2008	S&P 500	01/04/2008	GOLDMAN SACHS & CO	46,800	542		542	542	(46,258)		(46,258)
S&P500 CLIQUET 01/02/2009 CALL	600,000	01/02/2009	S&P 500	01/04/2008	GOLDMAN SACHS & CO	18,420	1,532		1,532	1,532	(16,888)		(16,888)
S&P500 CLIQUET 01/02/2009 CALL	500,000	01/02/2009	S&P 500	01/11/2008	GOLDMAN SACHS & CO	18,150	1,940		1,940	1,940	(16,210)		(16,210)
S&P500 CLIQUET 01/09/2009 CALL	800,000	01/09/2009	S&P 500	01/11/2008	GOLDMAN SACHS & CO	28,320	2,668		2,668	2,668	(25,652)		(25,652)
S&P500 CLIQUET 01/09/2009 CALL	300,000	01/09/2009	S&P 500	01/18/2008	GOLDMAN SACHS & CO	9,750	1,285		1,285	1,285	(8,465)		(8,465)
S&P500 CLIQUET 01/16/2009 CALL	1,000,000	01/16/2009	S&P 500	01/18/2008	GOLDMAN SACHS & CO	29,200	6,908		6,908	6,908	(22,292)		(22,292)
S&P500 CLIQUET 01/16/2009 CALL	200,000	01/16/2009	S&P 500	01/25/2008	GOLDMAN SACHS & CO	7,900	1,937		1,937	1,937	(5,963)		(5,963)
S&P500 CLIQUET 01/23/2009 CALL	700,000	01/23/2009	S&P 500	01/25/2008	GOLDMAN SACHS & CO	24,220	13,449		13,449	13,449	(10,771)		(10,771)
S&P500 CLIQUET 01/23/2009 CALL	1,100,000	01/23/2009	S&P 500	02/01/2008	GOLDMAN SACHS & CO	43,780	26,006		26,006	26,006	(17,774)		(17,774)
S&P500 CLIQUET 01/30/2009 CALL	600,000	01/30/2009	S&P 500	02/01/2008	GOLDMAN SACHS & CO	20,940	8,083		8,083	8,083	(12,857)		(12,857)
S&P500 CLIQUET 01/30/2009 CALL	700,000	01/30/2009	S&P 500	02/08/2008	GOLDMAN SACHS & CO	24,360	12,240		12,240	12,240	(12,120)		(12,120)
S&P500 CLIQUET 02/06/2009 CALL	400,000	02/06/2009	S&P 500	02/08/2008	GOLDMAN SACHS & CO	14,200	6,534		6,534	6,534	(7,666)		(7,666)
S&P500 CLIQUET 02/06/2009 CALL	400,000	02/06/2009	S&P 500	02/15/2008	GOLDMAN SACHS & CO	18,880	8,655		8,655	8,655	(10,225)		(10,225)
S&P500 CLIQUET 02/13/2009 CALL	800,000	02/13/2009	S&P 500	02/15/2008	GOLDMAN SACHS & CO	31,280	9,040		9,040	9,040	(22,240)		(22,240)
S&P500 CLIQUET 02/13/2009 CALL	800,000	02/13/2009	S&P 500	02/22/2008	GOLDMAN SACHS & CO	25,360	11,061		11,061	11,061	(14,299)		(14,299)
S&P500 CLIQUET 02/20/2009 CALL	500,000	02/20/2009	S&P 500	02/22/2008	GOLDMAN SACHS & CO	15,100	7,774		7,774	7,774	(7,326)		(7,326)
S&P500 CLIQUET 02/20/2009 CALL	500,000	02/20/2009	S&P 500	02/29/2008	GOLDMAN SACHS & CO	17,750	9,146		9,146	9,146	(8,604)		(8,604)
S&P500 CLIQUET 02/27/2009 CALL	1,100,000	02/27/2009	S&P 500	02/29/2008	GOLDMAN SACHS & CO	30,360	12,625		12,625	12,625	(17,735)		(17,735)
S&P500 CLIQUET 02/27/2009 CALL	500,000	02/27/2009	S&P 500	03/07/2008	GOLDMAN SACHS & CO	12,550	6,827		6,827	6,827	(5,723)		(5,723)
S&P500 CLIQUET 03/05/2009 CALL	500,000	03/05/2009	S&P 500	03/07/2008	GOLDMAN SACHS & CO	16,100	12,288		12,288	12,288	(3,812)		(3,812)
S&P500 CLIQUET 03/05/2009 CALL	400,000	03/05/2009	S&P 500	03/14/2008	GOLDMAN SACHS & CO	12,880	9,942		9,942	9,942	(2,938)		(2,938)
S&P500 CLIQUET 03/06/2009 CALL	500,000	03/06/2009	S&P 500	03/14/2008	GOLDMAN SACHS & CO	19,150	14,090		14,090	14,090	(5,061)		(5,061)
S&P500 CLIQUET 03/12/2009 CALL	700,000	03/12/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	25,800	16,943		16,943	16,943	(8,857)		(8,857)
S&P500 CLIQUET 03/13/2009 CALL	1,100,000	03/13/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	42,570	32,587		32,587	32,587	(9,983)		(9,983)
S&P500 CLIQUET 03/19/2009 CALL	600,000	03/19/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	20,280	14,381		14,381	14,381	(5,899)		(5,899)
S&P500 CLIQUET 03/19/2009 CALL	200,000	03/19/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	9,160	4,942		4,942	4,942	(4,218)		(4,218)
S&P500 INDEX 03/20/2009 1300 CALL	500	03/20/2009	1300.0000	03/24/2008	CBOE	7,826,000	6,747,500		6,747,500	6,747,500	(1,078,500)		(1,078,500)
S&P500 INDEX 03/20/2009 1325 CALL	500	03/20/2009	1325.0000	03/28/2008	CBOE	6,156,000	6,052,500		6,052,500	6,052,500	(103,500)		(103,500)
S&P500 CLIQUET 03/20/2009 CALL	1,000,000	03/20/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	36,200	30,005		30,005	30,005	(6,195)		(6,195)
S&P500 CLIQUET 03/26/2009 CALL	300,000	03/26/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	11,550	7,276		7,276	7,276	(4,274)		(4,274)
S&P500 INDEX 06/19/2009 1300 CALL	400	06/19/2009	1300.0000	03/14/2008	CBOE	5,608,800	5,994,000		5,994,000	5,994,000	385,200		385,200
S&P500 INDEX 06/19/2009 1350 CALL	1,625	06/19/2009	1350.0000	03/07/2008	CBOE	20,984,750	20,028,125		20,028,125	20,028,125	(956,625)		(956,625)
0199999. Subtotal - Call Options - Hedging						225,113,527	82,623,212	XXX	82,623,212	82,623,212	(142,490,315)		(142,490,315)
0499999. Subtotal - Call Options						225,113,527	82,623,212	XXX	82,623,212	82,623,212	(142,490,315)		(142,490,315)
S&P500 INDEX 04/18/2008 1250 PUT	100	04/18/2008	1250.0000	03/17/2008	CBOE	390,200	80,500		80,500	80,500	(309,700)		(309,700)
S&P500 INDEX 04/18/2008 1350 PUT	300	04/18/2008	1350.0000	03/25/2008	CBOE	1,035,600	1,261,500		1,261,500	1,261,500	225,900		225,900
S&P500 INDEX 04/18/2008 1400 PUT	50	04/18/2008	1400.0000	01/17/2008	CBOE	405,100	395,250		395,250	395,250	(9,850)		(9,850)

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
S&P500 INDEX 04/18/2008 1425 PUT	200	04/18/2008	1425.0000	01/17/2008	CBOE	2,126,400	2,041,000		2,041,000	2,041,000	(85,400)		(85,400)
0599999. Subtotal - Put Options - Hedging						3,957,300	3,778,250	XXX	3,778,250	3,778,250	(179,050)		(179,050)
0899999. Subtotal - Put Options						3,957,300	3,778,250	XXX	3,778,250	3,778,250	(179,050)		(179,050)
INT RATE CAP0125 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.7000	02/02/2005	LEHMAN BROTHERS	4,275,000	4,275,000						
INT RATE CAP0126 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.7000	02/03/2005	UBS AG	4,360,000	4,360,000						
INT RATE CAP0075 ON LIABILITY-STRIKE 5YR CMT	25,000,000	04/25/2008	2.9430	04/23/2003	MERRILL LYNCH	1,637,500	1,637,500		26,015	26,015			100,438
INT RATE CAP0076 ON LIABILITY-STRIKE 5YR CMT	15,000,000	05/13/2008	2.6500	05/09/2003	JP MORGAN CHASE BANK	963,750	963,750		32,489	32,489			71,625
INT RATE CAP0077 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/27/2008	2.3450	05/22/2003	JP MORGAN CHASE BANK	1,540,000	1,540,000		92,455	92,455			152,813
INT RATE CAP0078 ON LIABILITY-STRIKE 5YR CMT	25,000,000	06/13/2008	2.1100	06/11/2003	BANK OF AMERICA	1,573,750	1,573,750		143,880	143,880			185,000
INT RATE CAP0079 ON LIABILITY-STRIKE 5YR CMT	25,000,000	07/02/2008	2.4450	06/30/2003	BANK OF AMERICA	1,655,625	1,655,625		158,283	158,283			160,938
INT RATE CAP0080 ON LIABILITY-STRIKE 5YR CMT	50,000,000	07/09/2008	2.5600	07/07/2003	JP MORGAN CHASE BANK	3,475,000	3,475,000		329,757	329,757			311,250
INT RATE CAP0081 ON LIABILITY-STRIKE 5YR CMT	20,000,000	07/22/2008	2.8040	07/18/2003	JP MORGAN CHASE BANK	1,428,000	1,428,000		128,235	128,235			106,800
INT RATE CAP0082 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/11/2008	3.2040	08/07/2003	JP MORGAN CHASE BANK	1,742,500	1,742,500		121,004	121,004			86,000
INT RATE CAP0083 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/19/2008	3.3850	08/15/2003	BANK OF AMERICA	1,787,500	1,787,500		81,695	81,695			54,688
INT RATE CAP0084 ON LIABILITY-STRIKE 5YR CMT	20,000,000	09/03/2008	3.4600	08/29/2003	UBS AG	1,396,000	1,396,000		61,720	61,720			37,500
INT RATE CAP0085 ON LIABILITY-STRIKE 5YR CMT	15,000,000	09/30/2008	2.9950	09/26/2003	JP MORGAN CHASE BANK	1,029,000	1,029,000		92,717	92,717			47,813
INT RATE CAP0087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000		83,539	83,539			38,150
INT RATE CAP0089 ON LIABILITY-STRIKE 5YR CMT	15,000,000	12/19/2008	3.1790	12/17/2003	JP MORGAN CHASE BANK	1,083,000	1,083,000		(225,126)	(225,126)			14,663
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	616,012		(302,046)	(302,046)			30,069
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(103,166)	(103,166)			8,738
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(195,939)	(195,939)			15,000
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(172,318)	(172,318)			11,395
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1MLIBOR	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	23,438						
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850		(250,259)	(250,259)			23,120
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	255,850		(114,333)	(114,333)			12,255
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(86,217)	(86,217)			10,081
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(31,946)	(31,946)			4,475
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(127,772)	(127,772)			11,411
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(88,450)	(88,450)			9,720
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(72,431)	(72,431)			8,025
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(52,776)	(52,776)			4,266
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(84,617)	(84,617)			7,701
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(137,412)	(137,412)			12,978
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(138,125)	(138,125)			10,440
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(27,518)	(27,518)			3,413
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(95,979)	(95,979)			9,845
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(129,235)	(129,235)			10,973
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(77,572)	(77,572)			9,250
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(88,949)	(88,949)			8,715
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(58,913)	(58,913)			5,222
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(82,358)	(82,358)			6,930
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(100,883)	(100,883)			
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(181,710)	(181,710)			
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(138,011)	(138,011)			
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(73,652)	(73,652)			
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT EFF.12/31/08	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000		81,727	81,727			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1M LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850		63	63			
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(101,512)	(101,512)			757
INT RATE CAP0253 ON LIABILITY-STRIKE 5YR CMT EFF.01/11/09	90,000,000	01/11/2010	4.5000	01/11/2008	MERRILL LYNCH	85,500	85,500		(38,859)	(38,859)			
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		(57,750)	(57,750)			2,644
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(53,419)	(53,419)			3,344
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		(61,034)	(61,034)			3,141
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(41,745)	(41,745)			1,445
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(44,889)	(44,889)			1,513
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(70,399)	(70,399)			1,914
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		(129,849)	(129,849)			7,356
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		(144,341)	(144,341)			10,153
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		(153,050)	(153,050)			10,421
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		(146,463)	(146,463)			11,876
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		(176,738)	(176,738)			17,063
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		(106,031)	(106,031)			13,888
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		(107,517)	(107,517)			16,710
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		(70,802)	(70,802)			14,513
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		(73,369)	(73,369)			13,251

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INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		(88,743)	(88,743)			15,741
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		(121,529)	(121,529)			22,420
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		(130,857)	(130,857)			19,270
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		(34,853)	(34,853)			1,967
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		(47,276)	(47,276)			1,455
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		(155,353)	(155,353)			6,888
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		(47,243)	(47,243)			2,647
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(68,649)	(68,649)			1,530
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		(163,914)	(163,914)			2,825
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		(89,763)	(89,763)			
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(87,360)	(87,360)			
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(158,009)	(158,009)			
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		(104,773)	(104,773)			
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(96,650)	(96,650)			
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		(106,769)	(106,769)			
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		(29,936)	(29,936)			100
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		(43,587)	(43,587)			980
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(46,382)	(46,382)			990
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		(14,644)	(14,644)			278
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(28,274)	(28,274)			562
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		(38,793)	(38,793)			581
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		(66,164)	(66,164)			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375		3,473	3,473			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		(29,772)	(29,772)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		(58,100)	(58,100)			
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		(129,010)	(129,010)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		(141,533)	(141,533)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		(196,151)	(196,151)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		(511,306)	(511,306)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(358,690)	(358,690)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		(350,643)	(350,643)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(408,784)	(408,784)			
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(410,539)	(410,539)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(593,875)	(593,875)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		(652,300)	(652,300)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(676,384)	(676,384)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		(438,402)	(438,402)			1,000
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		(621,261)	(621,261)			19,200
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(627,191)	(627,191)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(647,006)	(647,006)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(688,302)	(688,302)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(369,210)	(369,210)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(427,996)	(427,996)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(696,216)	(696,216)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(485,798)	(485,798)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(520,235)	(520,235)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(450,923)	(450,923)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(255,227)	(255,227)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(416,103)	(416,103)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(264,679)	(264,679)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(243,311)	(243,311)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(219,668)	(219,668)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		(210,477)	(210,477)			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248,800		(183,989)	(183,989)			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK	95,200	95,200		(72,562)	(72,562)			
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	301,080	301,080		(219,879)	(219,879)			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	2,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	46,160	46,160		(32,764)	(32,764)			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	158,200	158,200		(106,860)	(106,860)			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		(92,995)	(92,995)			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	141,600	141,600		(90,999)	(90,999)			
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(88,708)	(88,708)			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		(156,285)	(156,285)			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		(56,418)	(56,418)			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	5,000,000	01/24/2012	4.7600	01/22/2007	JP MORGAN CHASE BANK	103,500	103,500		(69,680)	(69,680)			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		(63,406)	(63,406)			

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
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	7,000,000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		(96,312)	(96,312)			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178,240		(101,067)	(101,067)			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT	11,000,000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242,440		(140,073)	(140,073)			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK	233,600	233,600		(134,341)	(134,341)			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT EFF.04/04/08	14,000,000	04/04/2012	4.5500	04/03/2007	JP MORGAN CHASE BANK	325,640	325,640		(194,853)	(194,853)			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT EFF.04/12/08	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		(166,868)	(166,868)			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT EFF.04/18/08	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		(91,617)	(91,617)			
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT EFF.04/25/08	10,000,000	04/25/2012	4.5400	04/23/2007	JP MORGAN CHASE BANK	230,000	230,000		(132,966)	(132,966)			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT EFF.05/02/08	9,000,000	05/02/2012	4.5300	04/30/2007	JP MORGAN CHASE BANK	205,920	205,920		(117,930)	(117,930)			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT EFF.05/24/08	3,000,000	05/24/2012	4.7500	05/22/2007	JP MORGAN CHASE BANK	65,820	65,820		(40,039)	(40,039)			
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT EFF.05/31/08	8,000,000	05/31/2012	4.8200	05/29/2007	JP MORGAN CHASE BANK	173,440	173,440		(106,930)	(106,930)			
INT RATE CAP0220 ON IDENTIFIED-STRIKE 1M LIBOR	8,750,000	06/01/2012	7.0000	03/20/2007	LEHMAN BROTHERS	22,094	22,094		8,904	8,904			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT EFF.06/14/08	18,000,000	06/14/2012	5.1550	06/12/2007	JP MORGAN CHASE BANK	474,480	474,480		(270,152)	(270,152)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT EFF.06/27/08	26,000,000	06/27/2012	4.9900	06/25/2007	JP MORGAN CHASE BANK	667,680	667,680		(365,081)	(365,081)			
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT EFF.07/11/08	24,000,000	07/11/2012	5.0650	07/09/2007	JP MORGAN CHASE BANK	631,200	631,200		(445,215)	(445,215)			
INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT EFF.07/25/08	35,000,000	07/25/2012	4.8600	07/23/2007	UBS AG	928,200	928,200		(610,009)	(610,009)			
INT RATE CAP0233 ON LIABILITY-STRIKE 5YR CMT EFF.08/02/08	15,000,000	08/02/2012	4.6600	07/31/2007	JP MORGAN CHASE BANK	444,000	444,000		(282,492)	(282,492)			
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT EFF.08/07/08	23,000,000	08/07/2012	4.5600	08/07/2007	JP MORGAN CHASE BANK	684,940	684,940		(418,027)	(418,027)			
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT EFF.08/13/08	14,000,000	08/13/2012	4.5700	08/13/2007	JP MORGAN CHASE BANK	435,960	435,960		(271,395)	(271,395)			
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT EFF.08/24/08	23,000,000	08/24/2012	4.3400	08/22/2007	UBS AG	745,200	745,200		(423,849)	(423,849)			
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT EFF.08/30/08	17,000,000	08/30/2012	4.2200	08/28/2007	JP MORGAN CHASE BANK	541,960	541,960		(284,844)	(284,844)			
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT EFF.09/12/08	21,000,000	09/12/2012	3.9800	09/10/2007	JP MORGAN CHASE BANK	677,040	677,040		(295,982)	(295,982)			
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT EFF.09/19/08	17,000,000	09/19/2012	4.2000	09/17/2007	JP MORGAN CHASE BANK	542,300	542,300		(272,306)	(272,306)			
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT EFF.09/27/08	21,000,000	09/27/2012	4.2600	09/25/2007	UBS AG	732,480	732,480		(400,488)	(400,488)			
INT RATE CAP0251 ON LIABILITY-STRIKE 5YR CMT EFF.10/10/08	150,000,000	10/10/2012	4.5000	01/10/2008	UBS AG	2,340,000	2,340,000		(495,209)	(495,209)			
INT RATE CAP0241 ON LIABILITY-STRIKE 5YR CMT EFF.10/11/08	32,000,000	10/11/2012	4.3800	10/09/2007	UBS AG	1,000,960	1,000,960		(531,301)	(531,301)			
INT RATE CAP0242 ON LIABILITY-STRIKE 5YR CMT EFF.10/24/08	22,000,000	10/24/2012	4.0600	10/22/2007	JP MORGAN CHASE BANK	738,320	738,320		(331,776)	(331,776)			
INT RATE CAP0250 ON LIABILITY-STRIKE 5YR CMT EFF.11/19/08	17,000,000	11/19/2012	3.5700	11/19/2007	UBS AG	652,800	652,800		(207,962)	(207,962)			
INT RATE CAP0252 ON LIABILITY-STRIKE 5YR CMT EFF.01/11/09	150,000,000	01/11/2013	4.1000	01/11/2008	BANK OF AMERICA	3,645,000	3,645,000		(800,160)	(800,160)			
INT RATE CAP0246 ON LIABILITY-STRIKE 5YR CMS EFF.11/02/09	300,000,000	11/02/2013	6.8000	10/31/2007	GOLDMAN SACHS	2,250,000	2,250,000		2,149,788	2,149,788			
INT RATE CAP0247 ON LIABILITY-STRIKE 5YR CMS EFF.11/05/09	350,000,000	11/05/2013	5.8000	11/01/2007	LEHMAN BROTHERS	5,775,000	5,775,000		5,305,162	5,305,162			
INT RATE CAP0249 ON LIABILITY-STRIKE 5YR CMS EFF.11/06/09	200,000,000	11/06/2013	6.8000	11/02/2007	GOLDMAN SACHS	1,505,000	1,505,000		1,443,430	1,443,430			
3M USD LIBOR RECEIVER SWAPTION	23,750,000	04/07/2008	3.5500	03/07/2008	MERRILL LYNCH	242,250	242,250		277,920	277,920			
3M USD LIBOR RECEIVER SWAPTION	13,500,000	04/14/2008	3.3000	03/14/2008	UBS AG	136,350	136,350		69,986	69,986			
3M USD LIBOR RECEIVER SWAPTION	15,250,000	04/24/2008	3.4400	03/24/2008	MERRILL LYNCH	151,738	151,738		157,498	157,498			
3M USD LIBOR RECEIVER SWAPTION	19,000,000	04/28/2008	3.4400	03/28/2008	MERRILL LYNCH	161,500	161,500		205,347	205,347			
0999999. Subtotal - Caps - Hedging						87,461,402	87,461,402	XXX	(16,892,792)	(16,892,792)			1,830,114
1299999. Subtotal - Caps						87,461,402	87,461,402	XXX	(16,892,792)	(16,892,792)			1,830,114
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	07/31/1996	BANK OF AMERICA	59,500	39,205		367,337	367,337			
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/1996	BANK OF AMERICA	59,700	40,077		774,643	774,643			8,653
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/1996	BANK OF AMERICA	69,400	46,996		692,179	692,179			
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/1996	CIBC	60,000	39,914		365,773	365,773			
INT RATE FLOOR23-STRIKE 10YR CMS	1,000,000,000	06/30/2008	3.8800	06/26/2003	LEHMAN BROTHERS	8,190,000	8,190,000						
1399999. Subtotal - Floors - Hedging						8,438,600	8,356,193	XXX	2,199,932	2,199,932			8,653
1699999. Subtotal - Floors						8,438,600	8,356,193	XXX	2,199,932	2,199,932			8,653
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						324,970,829	182,219,057	XXX	71,708,602	71,708,602	(142,669,365)		(140,830,599)
2799999. Subtotal - Other								XXX					
9999999 - Totals						324,970,829	182,219,057	XXX	71,708,602	71,708,602	(142,669,365)		(140,830,599)

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
9999999 - Totals								XXX					

NONE

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						
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750% (1M LIBOR)	06/08/1992	BANQUE AIG				2,114,410	2,114,410			71,322	15,971
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950% (1M LIBOR)	06/08/1992	BANQUE AIG				2,320,717	2,320,717			71,749	16,733
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150% (1M LIBOR)	06/08/1992	BANQUE AIG				2,535,169	2,535,169			72,179	17,466
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350% (1M LIBOR)	06/08/1992	BANQUE AIG				2,762,362	2,762,362			72,610	18,168
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550% (1M LIBOR)	06/08/1992	BANQUE AIG				3,004,410	3,004,410			73,043	18,843
INT RATE SWAP0096 ON COMM MTG SECURITIES	7,000,000	06/07/2008	5YR CMS (7.5700%)	07/31/2002	UBS AG				(43,642)	(43,642)			(59,850)	15,107
INT RATE SWAP0161A ON FIXED RATE SECURITIES	1,935,294	06/02/2008	3M LIBOR (5.9790%)	05/31/2002	SALOMON SWAPCO				(8,970)	(8,970)			(10,694)	4,020
INT RATE SWAP0168 ON FIXED RATE SECURITIES	20,000,000	11/01/2008	3M LIBOR (5.4390%)	11/01/2000	BANK OF AMERICA					(335,871)			(79,388)	76,749
INT RATE SWAP0168B ON FIXED RATE SECURITIES	12,700,000	11/01/2013	3M LIBOR (5.4390%)	11/01/2000	BANK OF AMERICA					(1,137,867)			(50,411)	150,158
INT RATE SWAP0175 ON FIXED RATE SECURITIES	38,000,000	05/29/2009	3M LIBOR (6.6280%)	07/15/1999	DEUTSCHE BANK					(1,846,020)			(266,174)	204,781
INT RATE SWAP0176 ON FIXED RATE SECURITIES	22,000,000	04/27/2009	3M LIBOR (6.5840%)	05/10/2002	DEUTSCHE BANK					(930,532)			(151,681)	113,996
INT RATE SWAP180 ON EMTN LIAB	157,232,699	01/14/2010	CHF 4.26% (CHF 3M LIBOR+.1%)	11/30/1999	UBS AG			@		5,466,544				1,052,338
INT RATE SWAP181 ON EMTN LIAB	157,232,699	01/14/2010	CHF 3M LIBOR+.1% (3M LIBOR+.4%)	11/30/1999	UBS AG			@	94,504,286	93,830,375				1,052,338
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3M LIBOR (7.5150%)	04/09/2001	BANQUE AIG					(1,788,404)			(148,786)	137,289
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3M LIBOR (7.1825%)	04/05/2000	BANQUE AIG					(2,399,604)			(169,069)	185,228
INT RATE SWAP196 ON EMTN LIAB	120,591,000	05/12/2010	CHF 4.76% (3M LIBOR+0.36%)	04/04/2000	UBS AG			@	80,798,588	87,547,532				876,894
INT RATE SWAP213 ON EMTN LIAB	213,450,000	01/17/2011	GBP 6.375% (3M LIBOR+.5%)	11/16/2000	MERRILL LYNCH			@	84,245,835	90,119,953				1,785,851
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3M LIBOR (6.8400%)	11/21/2000	UBS AG					(3,642,598)			(261,517)	281,584
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3M LIBOR (6.8000%)	11/22/2000	CREDIT SUISSE FB					(1,514,346)			(75,493)	118,748
INT RATE SWAP0222 ON FIXED RATE SECURITIES	16,000,000	09/15/2009	3M LIBOR (6.7750%)	11/22/2000	MERRILL LYNCH					(1,007,175)			(83,761)	96,673
INT RATE SWAP0226 ON FIXED RATE SECURITIES	20,000,000	08/31/2009	3M LIBOR (6.1725%)	12/14/2000	SALOMON SWAPCO					(1,052,382)			(83,799)	119,129
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3M LIBOR (6.1140%)	02/14/2001	BANK OF AMERICA				(9,282)	(2,134,900)			(121,501)	195,143
INT RATE SWAP241 ON EMTN LIAB	74,715,940	01/17/2011	GBP 6.375% (3M LIBOR+.45%)	02/16/2001	MERRILL LYNCH			@	24,516,004	27,038,209				625,118
INT RATE SWAP0243 ON FIXED RATE SECURITIES	10,000,000	01/31/2013	3M LIBOR (6.1150%)	02/23/2001	BANQUE AIG					(1,270,337)			(56,578)	110,012
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3M LIBOR (5.7980%)	10/09/2002	BANQUE AIG					(4,805,608)			(180,414)	482,555
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3M LIBOR (5.9030%)	03/06/2001	BANK OF AMERICA					(2,551,459)			(104,970)	247,683
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3M LIBOR (5.8540%)	03/09/2001	UBS AG					(685,325)			(37,061)	67,876
INT RATE SWAP248 ON EMTN LIAB	88,080,000	01/17/2011	GBP 6.375% (3M LIBOR+.44%)	03/09/2001	MORGAN STANLEY			@	30,998,334	34,069,256				736,930
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3M LIBOR (5.7130%)	03/16/2001	SALOMON SWAPCO					(1,447,576)			(59,613)	155,625
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3M LIBOR (5.8930%)	05/10/2002	BANQUE AIG					(1,065,497)			(58,046)	103,080
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/15/2011	3M LIBOR (5.9970%)	10/09/2002	GOLDMAN SACHS				(984,861)	(1,655,516)			(87,029)	154,107
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3M LIBOR (6.1600%)	07/29/2002	MORGAN STANLEY					(1,004,361)			(40,982)	89,021
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	3M LIBOR (6.1120%)	07/29/2002	UBS AG					(2,155,918)			(86,645)	193,887
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3M LIBOR (6.1340%)	06/08/2001	GOLDMAN SACHS					(1,008,948)			(36,326)	89,558
INT RATE SWAP0269 ON FIXED RATE SECURITIES	4,750,000	04/15/2011	3M LIBOR (6.1370%)	08/05/2002	CREDIT SUISSE FB					(461,407)			(19,938)	41,417
INT RATE SWAP0270 ON FIXED RATE SECURITIES	10,000,000	05/15/2011	3M LIBOR (6.0850%)	06/11/2001	MERRILL LYNCH					(975,493)			(52,102)	88,364
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3M LIBOR (6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(1,878,493)			(62,407)	173,284
INT RATE SWAP0274 ON FIXED RATE SECURITIES	17,500,000	07/02/2008	3M LIBOR (5.8700%)	06/28/2001	DEUTSCHE BANK					(133,464)			(47,388)	44,168
INT RATE SWAP0275 ON EMTN LIAB	210,900,001	07/18/2008	GBP 6.300% (3M LIBOR+.36%)	06/29/2001	MERRILL LYNCH			@	86,795,833	86,828,958				576,253
INT RATE SWAP0277 ON FIXED RATE SECURITIES	18,000,000	07/15/2011	3M LIBOR (6.1180%)	08/05/2002	CREDIT SUISSE FB					(1,828,365)			(77,758)	163,255
INT RATE SWAP0279 ON FIXED RATE SECURITIES	15,000,000	01/22/2011	3M LIBOR (5.9100%)	07/20/2001	GOLDMAN SACHS					(1,284,388)			(65,195)	125,806
INT RATE SWAP0282 ON FIXED RATE SECURITIES	27,000,000	08/09/2008	3M LIBOR (5.5490%)	05/21/2002	MORGAN STANLEY					(265,700)			(99,565)	80,877
INT RATE SWAP0286 ON VARIABLE RATE SECURITIES	74,000,000	09/20/2008	5.19% (3M LIBOR)	08/16/2002	JP MORGAN CHASE BANK				937,894	937,896			97,482	254,729
INT RATE SWAP0293 ON FIXED RATE SECURITIES	14,000,000	10/01/2011	3M LIBOR (5.3360%)	09/26/2001	CREDIT SUISSE FB					(1,121,649)			(19,220)	131,035
INT RATE SWAP0295 ON FIXED RATE SECURITIES	29,673,000	06/15/2011	3M LIBOR (5.1380%)	10/05/2001	GOLDMAN SACHS					(2,090,739)			(33,903)	265,744
INT RATE SWAP0298 ON FIXED RATE SECURITIES	13,000,000	11/01/2008	3M LIBOR (4.8860%)	10/25/2001	LEHMAN BROTHERS				(235,822)	(175,588)			(33,630)	49,887
INT RATE SWAP0300 ON EMTN LIAB	58,592,000	01/17/2011	GBP 6.375% (3M LIBOR+.45%)	11/08/2001	MORGAN STANLEY			@	20,793,556	22,826,421				490,216
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	3M LIBOR (5.3800%)	11/19/2001	MORGAN STANLEY				(152,470)	(1,712,635)			(74,084)	197,390
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	5.3150% (3M LIBOR)	05/28/2002	DEUTSCHE BANK				872,678	872,678			111,065	195,422
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	3M LIBOR (5.5620%)	12/10/2001	GOLDMAN SACHS					(576,642)			(58,368)	111,614
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3M LIBOR (5.8790%)	05/10/2002	BANQUE AIG					(1,282,338)			(76,041)	126,417
INT RATE SWAP0311 ON FIXED RATE SECURITIES	22,000,000	10/15/2011	3M LIBOR (5.8890%)	12/14/2001	SALOMON SWAPCO					(2,196,218)			(78,703)	207,036
INT RATE SWAP0312 ON FIXED RATE SECURITIES	20,000,000	12/15/2011	3M LIBOR (5.8750%)	12/21/2001	BANK OF AMERICA					(2,024,547)			(59,701)	192,603
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	5.6320% (3M LIBOR)	03/16/2004	BANQUE AIG				2,855,569	2,855,570			176,143	531,320

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
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	3M LIBOR (5.3750%)	01/10/2002	MORGAN STANLEY				(93,199)	(268,412)			(10,586)	40,282
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	3M LIBOR (5.4290%)	01/24/2002	GOLDMAN SACHS					(602,085)			(72,971)	96,348
INT RATE SWAP0328 ON FIXED RATE SECURITIES	5,000,000	01/15/2009	3M LIBOR (5.2900%)	02/06/2002	GOLDMAN SACHS					(109,597)			(10,400)	22,284
INT RATE SWAP0329 ON FIXED RATE SECURITIES	17,085,000	12/15/2009	3M LIBOR (5.3890%)	02/06/2002	CREDIT SUISSE FB				(325,506)	(859,980)			(30,241)	111,694
INT RATE SWAP0334 ON FIXED RATE SECURITIES	13,300,000	05/15/2009	3M LIBOR (5.2200%)	02/21/2002	UBS AG					(422,761)			(40,534)	70,480
INT RATE SWAP0335 ON FIXED RATE SECURITIES	10,000,000	02/15/2009	3M LIBOR (5.5180%)	03/07/2002	LEHMAN BROTHERS				(3,468)	(265,917)			(37,927)	46,890
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	3M LIBOR (5.7425%)	03/15/2002	DEUTSCHE BANK				(196,950)	(577,099)			(40,693)	85,882
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3M LIBOR (6.1290%)	03/21/2002	MORGAN STANLEY					(822,098)			(28,145)	71,494
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	3M LIBOR (4.3010%)	08/12/2002	MORGAN STANLEY				(63,200)	(189,601)			(8,433)	43,361
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	3,700,000	08/01/2011	5YR CMS (3M LIBOR)	08/16/2002	DEUTSCHE BANK				69,583	69,584			13,198	33,795
INT RATE SWAP0384 ON FIXED RATE SECURITIES	10,005,000	04/15/2011	3M LIBOR (4.1650%)	01/28/2003	DEUTSCHE BANK				(93,609)	(405,757)			7,329	87,237
INT RATE SWAP0389 ON FIXED RATE SECURITIES	41,000,000	05/31/2008	3M LIBOR (2.8200%)	10/21/2003	LEHMAN BROTHERS				22,780	22,780			164,813	83,805
INT RATE SWAP0393 ON FIXED RATE SECURITIES	36,500,000	08/31/2009	3M LIBOR (3.2500%)	10/21/2003	UBS AG				691,520	(443,720)			110,781	217,411
INT RATE SWAP0399 ON FIXED RATE SECURITIES	74,000,000	04/15/2011	3M LIBOR (4.3938%)	07/30/2003	BANK OF AMERICA				(126,258)	(3,495,498)			11,891	645,233
INT RATE SWAP0400 ON FIXED RATE SECURITIES	60,000,000	08/15/2008	3M LIBOR (3.8275%)	07/31/2003	BANK OF AMERICA					(242,025)			26,015	183,796
INT RATE SWAP0401 ON FIXED RATE SECURITIES	21,000,000	08/15/2008	3M LIBOR (3.6574%)	07/30/2003	LEHMAN BROTHERS					(73,515)			18,035	64,328
INT RATE SWAP0402 ON FIXED RATE SECURITIES	11,190,320	11/15/2010	3M LIBOR (4.4650%)	07/31/2003	GOLDMAN SACHS					(515,773)			(12,983)	90,693
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	3M LIBOR (4.4350%)	07/31/2003	SALOMON SWAPCO				(27)	(2,664,074)			52,639	473,465
INT RATE SWAP0408 ON FIXED RATE SECURITIES	50,000,000	09/15/2011	3M LIBOR (4.6730%)	07/31/2003	JP MORGAN CHASE BANK					(2,935,414)			997	465,045
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	3M LIBOR (4.4830%)	07/31/2003	GOLDMAN SACHS					(1,442,272)			(20,871)	257,714
INT RATE SWAP0410 ON FIXED RATE SECURITIES	17,635,000	08/05/2008	3M LIBOR (3.8450%)	07/31/2003	LEHMAN BROTHERS				(163,127)	(67,412)			(988)	52,012
INT RATE SWAP0413 ON FIXED RATE SECURITIES	23,000,000	08/01/2009	3M LIBOR (3.8760%)	08/07/2003	LEHMAN BROTHERS				(409,253)	(453,985)			(1,424)	132,972
INT RATE SWAP0421 ON FIXED RATE SECURITIES	8,624,000	10/01/2008	3M LIBOR (3.6750%)	09/08/2003	GOLDMAN SACHS					(49,584)			23,972	30,615
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3M LIBOR (4.6390%)	09/08/2003	CREDIT SUISSE FB					(1,099,569)			(5,873)	176,830
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	3M LIBOR (4.8125%)	12/12/2003	BANK OF AMERICA				(676,085)	(3,873,511)			(18,722)	790,615
INT RATE SWAP0433 ON FIXED RATE SECURITIES	40,197,000	10/12/2013	3M LIBOR (4.5500%)	12/12/2003	SALOMON SWAPCO					(2,262,310)			127	472,934
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	3M LIBOR (4.0750%)	12/12/2003	UBS AG				(145,329)	(980,972)			40,903	222,221
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	3M LIBOR (3.5700%)	12/12/2003	JP MORGAN CHASE BANK				(31,868)	(205,147)			71,519	108,664
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	3M LIBOR (3.2740%)	01/23/2004	SALOMON SWAPCO				(598,408)	(68,291)			13,955	44,342
INT RATE SWAP0445 ON FIXED RATE SECURITIES	12,588,000	05/11/2014	3M LIBOR (4.6200%)	01/29/2004	UBS AG					(747,353)			(21,306)	155,642
INT RATE SWAP0446 ON FIXED RATE SECURITIES	10,000,000	04/01/2009	3M LIBOR (3.4870%)	02/09/2004	LEHMAN BROTHERS					(113,708)			32,497	50,068
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	5.8% (GBP 6.67%)	01/28/2004	MERRILL LYNCH				(2,784,885)	(1,970,633)			(94,031)	393,748
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	3M LIBOR (3.6375%)	02/26/2004	BANK OF AMERICA				(166,060)	(456,666)			57,391	143,826
INT RATE SWAP0455 ON FIXED RATE SECURITIES	22,754,000	05/01/2014	3M LIBOR (4.5075%)	03/03/2004	BANK OF AMERICA				(132,982)	(1,210,345)			(37,331)	280,707
INT RATE SWAP0458 ON FIXED RATE SECURITIES	17,600,000	02/03/2014	3M LIBOR (4.2390%)	03/05/2004	CREDIT SUISSE FB				(299,025)	(692,478)			(16,651)	212,831
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	3M LIBOR (3.1690%)	03/05/2004	JP MORGAN CHASE BANK					(68,318)			39,182	55,710
INT RATE SWAP0463 ON FIXED RATE SECURITIES	57,600,000	07/31/2009	3M LIBOR (3.8530%)	03/08/2004	BANK OF AMERICA				(823,942)	(1,124,549)			(162)	332,668
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	3M LIBOR (3.7800%)	03/08/2004	MORGAN STANLEY				100,822	(1,117,746)			12,141	384,905
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	3M LIBOR (3.7340%)	03/08/2004	JP MORGAN CHASE BANK				768,492	(701,917)			67,779	216,506
INT RATE SWAP0467 ON FIXED RATE SECURITIES	35,000,000	05/31/2009	3M LIBOR (3.2625%)	03/08/2004	MORGAN STANLEY				1,707,689	(361,542)			101,975	189,059
INT RATE SWAP0468 ON FIXED RATE SECURITIES	35,000,000	05/31/2008	3M LIBOR (2.9400%)	03/08/2004	CREDIT SUISSE FB				12,542	12,542			130,194	71,541
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	4.68% (JPY 1.99%)	03/11/2004	BANK OF AMERICA				(2,207,063)	(1,756,805)			112,786	174,387
INT RATE SWAP0471 ON FIXED RATE SECURITIES	25,120,000	06/01/2011	3M LIBOR (3.6290%)	03/12/2004	GOLDMAN SACHS				(287,763)	(602,383)			56,001	223,620
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	3M LIBOR (4.1500%)	03/15/2004	UBS AG				(148,016)	(1,027,210)			47,203	370,730
INT RATE SWAP0476 ON FIXED RATE SECURITIES	39,295,000	05/01/2008	3M LIBOR (2.7460%)	03/23/2004	JP MORGAN CHASE BANK				20,216	20,216			108,576	57,259
INT RATE SWAP0477 ON FIXED RATE SECURITIES	39,640,000	05/15/2009	3M LIBOR (3.0940%)	03/23/2004	GOLDMAN SACHS				(649,170)	(320,860)			89,877	210,063
INT RATE SWAP0480 ON FIXED RATE SECURITIES	8,500,000	05/01/2013	3M LIBOR (3.9460%)	03/24/2004	UBS AG					(243,603)			(2,014)	95,862
INT RATE SWAP0481 ON FIXED RATE SECURITIES	26,395,000	04/15/2012	3M LIBOR (3.7870%)	03/24/2004	CREDIT SUISSE FB				(157,711)	(698,412)			44,279	265,392
INT RATE SWAP0482 ON FIXED RATE SECURITIES	20,000,000	04/01/2009	3M LIBOR (3.0520%)	03/24/2004	MORGAN STANLEY					(138,756)			86,743	100,137
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	3M LIBOR (3.1950%)	03/26/2004	GOLDMAN SACHS				(191,195)	(286,792)			99,430	162,240
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	3M LIBOR (3.7160%)	03/26/2004	CREDIT SUISSE FB					(546,536)			4,927	177,808
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	3M LIBOR (4.5390%)	04/06/2004	CREDIT SUISSE FB					(1,813,929)			(47,401)	385,310
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	3M LIBOR (3.9150%)	04/07/2004	MORGAN STANLEY					(790,729)			44,679	198,776
INT RATE SWAP0495 ON FIXED RATE SECURITIES	37,988,000	06/10/2014	3M LIBOR (4.6730%)	04/12/2004	UBS AG					(2,355,640)			318	472,842
INT RATE SWAP0500 ON FIXED RATE SECURITIES	20,000,000	02/15/2013	3M LIBOR (4.6920%)	04/20/2004	MORGAN STANLEY				(284,248)	(1,263,325)			(34,553)	220,957
INT RATE SWAP0501 ON FIXED RATE SECURITIES	20,000,000	06/30/2016	3M LIBOR (5.0775%)	04/22/2004	BANK OF AMERICA				(1,783,807)	(1,783,807)			(8,056)	287,312
INT RATE SWAP0502 ON FIXED RATE SECURITIES	19,500,000	10/01/2008	3M LIBOR (3.7900%)	04/21/2004	GOLDMAN SACHS				(17,128)	(121,450)			48,597	69,226
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	5.79% (CAD 5.99%)	04/30/2004	UBS AG				(3,203,584)	(3,513,752)			(51,320)	117,898
INT RATE SWAP0505 ON FIXED RATE SECURITIES	33,569,000	05/15/2014	3M LIBOR (4.9880%)	04/30/2004	JP MORGAN CHASE BANK				(1,560,209)	(2,676,410)			(82,837)	415,430
INT RATE SWAP0508 ON FIXED RATE SECURITIES	28,200,000	04/29/2011	3M LIBOR (4.9310%)	05/13/2004	LEHMAN BROTHERS				(376,014)	(1,767,267)			(74,572)	247,432
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	3M LIBOR (4.6290%)	05/19/2004	CREDIT SUISSE FB					(997,392)			2,530	180,317
INT RATE SWAP0513 ON FIXED RATE SECURITIES	10,200,000	08/15/2014	3M LIBOR (5.1980%)	05/26/2004	UBS AG					(937,489)			(30,525)	128,800
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	3M LIBOR (4.5545%)	05/26/2004	MORGAN STANLEY					(1,197,913)			(40,208)	202,202

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
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3M LIBOR (5.2460%)	06/03/2004	UBS AG					(1,529,809)			(20,605)	203,767
INT RATE SWAP0522 ON FIXED RATE SECURITIES	35,000,000	10/15/2013	3M LIBOR (4.9750%)	07/01/2004	UBS AG					(2,787,185)			(45,235)	412,095
INT RATE SWAP0525 ON FIXED RATE SECURITIES	17,000,000	08/09/2014	3M LIBOR (4.9910%)	07/15/2004	JP MORGAN CHASE BANK					(1,360,421)			(44,215)	214,390
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	3M LIBOR (4.6800%)	07/21/2004	MORGAN STANLEY					(1,615,351)			(3,287)	263,256
INT RATE SWAP0527 ON FIXED RATE SECURITIES	28,000,000	02/18/2011	3M LIBOR (4.5060%)	07/21/2004	LEHMAN BROTHERS					(1,382,070)			(28,198)	237,904
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3M LIBOR (4.7370%)	07/28/2004	UBS AG					(2,035,414)			(4,762)	316,231
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	3M LIBOR (5.0800%)	07/28/2004	JP MORGAN CHASE BANK				(340,572)	(3,746,297)			(43,893)	548,400
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19,900,000	05/04/2013	3M LIBOR (4.7525%)	08/03/2004	UBS AG					(1,356,209)			(46,717)	224,612
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	3M LIBOR (4.5740%)	08/03/2004	MORGAN STANLEY					(1,874,436)			9,755	323,984
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	3M LIBOR (4.6800%)	08/18/2004	CREDIT SUISSE FB				(1,125,016)	(1,812,525)			9,277	369,796
INT RATE SWAP0547 ON FIXED RATE SECURITIES	21,000,000	09/15/2014	3M LIBOR (4.4700%)	09/24/2004	JP MORGAN CHASE BANK					(1,052,151)			11,076	266,936
INT RATE SWAP0548 ON FIXED RATE SECURITIES	20,000,000	12/24/2013	3M LIBOR (4.3900%)	09/24/2004	MORGAN STANLEY					(969,643)			19,958	239,520
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	3M LIBOR (4.5520%)	10/12/2004	MORGAN STANLEY				(973,750)	(1,196,901)			(30,481)	284,849
INT RATE SWAP0550 ON FIXED RATE SECURITIES	20,500,000	11/30/2008	3M LIBOR (3.5160%)	10/18/2004	GOLDMAN SACHS				(53,612)	(137,380)			46,736	83,805
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,000	12/01/2009	3M LIBOR (3.6450%)	10/21/2004	GOLDMAN SACHS					(398,506)			42,801	126,367
INT RATE SWAP0552 ON FIXED RATE SECURITIES	25,000,000	09/16/2014	3M LIBOR (4.4100%)	10/21/2004	UBS AG					(1,165,705)			16,936	317,848
INT RATE SWAP0554 ON GMTN LIABILITIES	85,000,000	11/25/2016	CPURNSA (3M LIBOR+.19%)	01/01/2005	MERRILL LYNCH				982,162	982,162			226,922	1,250,705
INT RATE SWAP0562 ON FIXED RATE SECURITIES	11,305,200	12/31/2014	3M LIBOR (4.0100%)	12/22/2004	CREDIT SUISSE FB					(276,200)			26,803	146,926
INT RATE SWAP0563 ON FIXED RATE SECURITIES	12,000,000	01/10/2012	3M LIBOR (4.1125%)	12/27/2004	UBS AG					(353,230)			16,377	116,666
INT RATE SWAP0566 ON FIXED RATE SECURITIES	5,500,000	10/07/2009	3M LIBOR (3.8420%)	12/29/2004	LEHMAN BROTHERS					(77,707)			12,315	33,910
INT RATE SWAP0567 ON FIXED RATE SECURITIES	13,000,000	07/28/2014	3M LIBOR (4.3590%)	12/29/2004	UBS AG					(487,317)			(17,847)	163,521
INT RATE SWAP0568 ON FIXED RATE SECURITIES	33,333,333	12/21/2014	3M LIBOR (4.5910%)	01/13/2005	MORGAN STANLEY					(1,893,831)			18,556	432,331
INT RATE SWAP0573 ON FIXED RATE SECURITIES	12,486,000	01/02/2012	3M LIBOR (3.9720%)	01/21/2005	JP MORGAN CHASE BANK					(299,531)			25,500	121,039
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR (4.2200%)	01/21/2005	UBS AG					(430,521)			14,172	93,596
INT RATE SWAP0576 ON FIXED RATE SECURITIES	10,000,000	01/12/2011	3M LIBOR (4.1440%)	01/21/2005	JP MORGAN CHASE BANK					(379,576)			10,182	83,461
INT RATE SWAP0577 ON FIXED RATE SECURITIES	16,000,000	12/10/2009	3M LIBOR (4.0050%)	01/21/2005	GOLDMAN SACHS					(421,201)			26,854	104,181
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3M LIBOR (4.6070%)	01/27/2005	JP MORGAN CHASE BANK					(707,059)			(15,745)	164,027
INT RATE SWAP0580 ON FIXED RATE SECURITIES	23,000,000	03/05/2010	3M LIBOR (4.1450%)	02/03/2005	LEHMAN BROTHERS					(735,359)			23,855	159,712
INT RATE SWAP0582 ON GMTN LIABILITIES	100,000,000	03/01/2010	CPURNSA+1.05 (3M LIBOR+.18)	02/10/2005	MORGAN STANLEY				2,504,674	2,504,674			185,727	692,425
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	3M LIBOR (3.8590%)	02/11/2005	JP MORGAN CHASE BANK				(31,523)	(113,647)			22,017	58,314
INT RATE SWAP0587 ON FIXED RATE SECURITIES	15,000,000	10/16/2013	3M LIBOR (4.2980%)	02/14/2005	MORGAN STANLEY					(717,003)			(1,909)	176,656
INT RATE SWAP0588 ON FIXED RATE SECURITIES	25,000,000	01/18/2015	3M LIBOR (4.5240%)	02/16/2005	MORGAN STANLEY				(206,582)	(1,291,135)			(18,207)	326,091
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.345% (1M LIBOR+.09%)	02/22/2005	JP MORGAN CHASE BANK			@		17,576,744				3,454,697
INT RATE SWAP0593 ON FIXED RATE SECURITIES	98,300,000	05/01/2015	3M LIBOR (4.9400%)	03/11/2005	LEHMAN BROTHERS					(7,816,769)			(267,563)	1,308,505
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	6M LIBOR+3.20% (CAD 5.23%)	03/17/2005	UBS AG				(2,593,358)	(1,260,853)			25,388	30,661
INT RATE SWAP0596 ON FIXED RATE SECURITIES	32,491,158	04/05/2010	1M LIBOR (4.7300%)	03/23/2005	GOLDMAN SACHS					(1,464,869)			(79,628)	230,533
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/05/2015	5.5% (AUD 6M LIBOR+.65%)	03/23/2005	CITIBANK				(1,859,607)	(1,190,939)			(101,211)	133,216
INT RATE SWAP0598 ON FIXED RATE SECURITIES	29,127,660	04/04/2015	3M LIBOR (4.9740%)	03/31/2005	MORGAN STANLEY					(2,313,735)			(16,218)	385,700
INT RATE SWAP0599 ON FIXED RATE SECURITIES	19,000,000	03/13/2014	3M LIBOR (4.9240%)	03/31/2005	JP MORGAN CHASE BANK					(1,448,114)			(10,908)	231,797
INT RATE SWAP0600 ON FIXED RATE SECURITIES	25,000,000	03/22/2011	3M LIBOR (4.7140%)	03/31/2005	MORGAN STANLEY				(562,268)	(1,405,670)			1,424	215,615
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	3M LIBOR (4.8640%)	03/31/2005	UBS AG				(718,437)	(1,436,874)			(43,153)	226,407
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3M LIBOR (4.8255%)	03/31/2005	JP MORGAN CHASE BANK					(2,081,625)			(63,492)	322,228
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	3M LIBOR 0.38% (5.2292%)	04/08/2005	UBS AG					(1,245,773)			(53,274)	147,394
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	3M LIBOR (4.4510%)	04/14/2005	MORGAN STANLEY					(532,322)			(923)	103,336
INT RATE SWAP0608 ON FIXED RATE SECURITIES	28,500,000	05/05/2015	3M LIBOR (4.6400%)	05/03/2005	MORGAN STANLEY					(1,661,878)			(58,241)	379,666
INT RATE SWAP0609 ON FIXED RATE SECURITIES	29,000,000	06/26/2010	3M LIBOR (4.3490%)	05/03/2005	CITIBANK				(634,716)	(1,150,423)			25,985	216,936
INT RATE SWAP0610 ON FIXED RATE SECURITIES	9,000,000	05/15/2012	3M LIBOR (4.4710%)	05/03/2005	LEHMAN BROTHERS					(475,645)			(10,577)	91,407
INT RATE SWAP0611 ON FIXED RATE SECURITIES	24,861,045	03/01/2019	3M LIBOR (4.7150%)	05/05/2005	UBS AG					(1,288,503)			(53,640)	410,834
INT RATE SWAP0613 ON FIXED RATE SECURITIES	13,635,000	09/30/2009	3M LIBOR (4.2050%)	05/10/2005	JP MORGAN CHASE BANK					(246,252)			27,835	83,535
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21,186,942	02/15/2014	3M LIBOR+.55% (5.0892%)	05/11/2005	CITIBANK					(1,625,608)			(64,704)	256,926
INT RATE SWAP0615 ON FIXED RATE SECURITIES	12,847,315	12/30/2019	3M LIBOR (4.6210%)	05/16/2005	UBS AG					(647,712)			7,675	220,250
INT RATE SWAP0616 ON FIXED RATE SECURITIES	10,000,000	08/07/2009	3M LIBOR (4.1475%)	05/18/2005	LEHMAN BROTHERS					(235,709)			(6,155)	58,168
INT RATE SWAP0619 ON FIXED RATE SECURITIES	28,200,000	07/11/2012	3M LIBOR (4.3600%)	05/26/2005	MORGAN STANLEY					(1,366,574)			15,612	291,778
INT RATE SWAP0620 ON FIXED RATE SECURITIES	20,000,000	06/01/2010	3M LIBOR (4.1640%)	05/31/2005	LEHMAN BROTHERS					(683,972)			17,837	147,305
INT RATE SWAP0622 ON FIXED RATE SECURITIES	19,000,000	06/01/2015	3M LIBOR (4.3160%)	06/01/2005	LEHMAN BROTHERS					(706,977)			9,725	254,426
INT RATE SWAP0624 ON FIXED RATE SECURITIES	7,500,000	06/15/2015	3M LIBOR (4.3100%)	06/02/2005	JP MORGAN CHASE BANK					(278,031)			6,956	100,700
INT RATE SWAP0628 ON FIXED RATE SECURITIES	22,170,000	09/01/2012	3M LIBOR (4.1810%)	06/07/2005	JP MORGAN CHASE BANK					(894,581)			19,041	233,172

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
INT RATE SWAP0633 ON FIXED RATE SECURITIES	22,500,000	06/01/2010	3M LIBOR (4.1030%)	06/23/2005	UBS AG					(751,508)			23,497	165,718
INT RATE SWAP0635 ON FIXED RATE SECURITIES	19,000,000	07/27/2012	3M LIBOR (4.3890%)	07/06/2005	MORGAN STANLEY					(946,754)			(27,509)	197,591
INT RATE SWAP0637 ON FIXED RATE SECURITIES	19,900,000	06/13/2015	3M LIBOR (4.6950%)	07/27/2005	CITIBANK					(1,223,564)			(32)	267,088
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	5.25% (AUD 6M LIBOR+.83%)	08/25/2005	CITIBANK				(6,170,238)	(5,531,677)			(346,624)	464,294
CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	5.1% (NZD 6M LIBOR+.71%)	08/25/2005	CITIBANK				(1,287,877)	(812,340)			(141,753)	137,642
INT RATE SWAP0649 ON FIXED RATE SECURITIES	23,992,666	09/01/2014	3M LIBOR (4.5120%)	09/07/2005	BANK OF AMERICA					(1,257,316)			685	304,070
INT RATE SWAP0653 ON VARIABLE RATE SECURITIES	164,000,000	01/15/2009	4.9310% (1M LIBOR)	11/02/2005	LEHMAN BROTHERS				3,371,266	3,371,267			469,496	730,914
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008	4.9500% (1M LIBOR)	11/03/2005	CITIBANK				629,195	629,195			117,591	159,811
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620% (1M LIBOR)	11/03/2005	CREDIT SUISSE FB				1,082,378	1,082,382			139,431	223,174
INT RATE SWAP0656 ON VARIABLE RATE SECURITIES	63,000,000	11/07/2009	5.0150% (1M LIBOR)	11/03/2005	LEHMAN BROTHERS				2,685,360	2,685,362			190,591	399,129
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200% (1M LIBOR)	11/03/2005	BANK OF AMERICA				2,049,735	2,049,735			145,812	304,098
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3M LIBOR (5.0500%)	12/01/2005	MORGAN STANLEY					(3,087,097)			(119,324)	428,441
INT RATE SWAP0663 ON FIXED RATE SECURITIES	42,449,863	02/15/2026	3M LIBOR (5.2000%)	12/01/2005	LEHMAN BROTHERS					(3,526,773)			(127,430)	897,752
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015	3M LIBOR (5.1000%)	12/01/2005	UBS AG					(1,836,276)			(21,999)	291,596
INT RATE SWAP0668 ON FIXED RATE SECURITIES	18,566,000	10/14/2015	3M LIBOR (5.0330%)	12/02/2005	LEHMAN BROTHERS					(1,582,264)			(22,393)	254,944
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3M LIBOR (5.0850%)	12/02/2005	CREDIT SUISSE FB					(2,585,023)			(81,305)	414,341
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015	3M LIBOR (5.0900%)	12/02/2005	UBS AG					(2,169,179)			(25,564)	347,139
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3M LIBOR (5.0985%)	12/02/2005	MORGAN STANLEY					(2,603,459)			(48,035)	418,854
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016	3M LIBOR (5.0420%)	12/02/2005	CITIBANK					(3,402,741)			(119,076)	560,137
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3M LIBOR (4.9740%)	12/02/2005	CREDIT SUISSE FB					(1,626,402)			(31,389)	226,363
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	3M LIBOR (4.9960%)	12/02/2005	MORGAN STANLEY					(820,937)			(9,451)	111,699
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3M LIBOR (4.9675%)	12/02/2005	UBS AG					(1,134,241)			(20,848)	159,279
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3M LIBOR (5.0330%)	12/02/2005	JP MORGAN CHASE BANK					(1,916,393)			(29,455)	313,355
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3M LIBOR (5.0170%)	12/05/2005	UBS AG					(1,478,780)			(10,931)	201,679
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	6M LIBOR+.76 (GBP 5.73%)	12/08/2005	BARCLAY'S CAPITAL				(5,114,182)	(2,438,834)			(27,705)	219,003
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	6M LIBOR+.82% (GBP 5.87%)	12/08/2005	BARCLAY'S CAPITAL				(4,962,764)	(2,287,416)			(24,446)	280,014
INT RATE SWAP0680 ON FIXED RATE SECURITIES	20,500,000	12/11/2015	3M LIBOR (5.0749%)	12/12/2005	UBS AG					(1,808,874)			(20,035)	284,451
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	6M LIBOR (5.0490%)	12/13/2005	BARCLAY'S CAPITAL					(1,628,147)			(15,077)	333,667
INT RATE SWAP0682 ON FIXED RATE SECURITIES	47,805,000	01/10/2028	3M LIBOR (5.1625%)	12/13/2005	CITIBANK					(3,920,260)			(63,649)	1,063,373
INT RATE SWAP0683 ON FIXED RATE SECURITIES	16,595,000	10/15/2008	3M LIBOR (4.8740%)	12/20/2005	CREDIT SUISSE FB					(200,548)			(17,258)	61,113
INT RATE SWAP0689 ON FIXED RATE SECURITIES	17,250,000	06/01/2014	3M LIBOR (4.9000%)	01/11/2006	UBS AG					(1,286,745)			(16,356)	214,286
INT RATE SWAP0693 ON FIXED RATE SECURITIES	31,450,000	06/15/2016	3M LIBOR (4.8795%)	01/13/2006	LEHMAN BROTHERS					(2,250,213)			(15,609)	450,671
INT RATE SWAP0694 ON FIXED RATE SECURITIES	21,165,000	09/15/2015	3M LIBOR (4.8580%)	01/13/2006	JP MORGAN CHASE BANK					(1,514,831)			(9,367)	289,098
INT RATE SWAP0695 ON FIXED RATE SECURITIES	15,850,000	09/05/2010	3M LIBOR (4.7322%)	01/13/2006	LEHMAN BROTHERS					(798,081)			(6,828)	123,612
INT RATE SWAP0697 ON FIXED RATE SECURITIES	10,000,000	01/15/2016	3M LIBOR (4.8255%)	01/24/2006	UBS AG					(708,641)			(9,187)	139,618
CASH FLOW SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	5.92% (EUR 4.485%)	02/10/2006	JP MORGAN CHASE BANK				(19,467,596)	(12,719,743)			(16,921)	844,450
INT RATE SWAP0702 ON FIXED RATE SECURITIES	9,333,333	09/03/2008	3M LIBOR (5.1470%)	03/02/2006	MORGAN STANLEY					(94,083)			(14,613)	30,509
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775% (1M LIBOR)	03/06/2006	MORGAN STANLEY				674,953	674,953			85,463	120,998
CASH FLOW SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	5.521% (GBP 4.860%)	03/06/2006	BARCLAY'S CAPITAL				(2,102,750)	(234,624)			1,216	223,704
INT RATE SWAP0714 ON FIXED RATE SECURITIES	26,000,000	05/29/2010	3M LIBOR (5.2030%)	03/08/2006	GOLDMAN SACHS					(792,879)			(51,205)	191,133
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930% (1M LIBOR)	03/09/2006	UBS AG				965,027	965,027			120,756	170,630
INT RATE SWAP0716 ON FIXED RATE SECURITIES	12,000,000	10/29/2009	3M LIBOR (5.2290%)	03/10/2006	CITIBANK					(354,752)			(40,673)	75,438
INT RATE SWAP0717 ON FIXED RATE SECURITIES	10,868,850	10/31/2011	3M LIBOR (5.2375%)	03/10/2006	CITIBANK					(505,928)			(37,650)	102,915
INT RATE SWAP0718 ON FIXED RATE SECURITIES	15,050,977	05/12/2010	1M LIBOR (5.1090%)	03/22/2006	LEHMAN BROTHERS					(603,512)			(48,766)	109,445
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	3M LIBOR (5.1660%)	03/27/2006	CITIBANK					(1,384,172)			(52,790)	175,093
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575% (1M LIBOR)	03/31/2006	MORGAN STANLEY				1,048,768	1,048,769			133,710	175,956
INT RATE SWAP0721 ON VARIABLE RATE SECURITIES	30,000,000	04/10/2008	5.2600% (1M LIBOR)	04/06/2006	CITIBANK				13,420	13,421			107,632	24,828
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950% (1M LIBOR)	04/07/2006	CITIBANK				926,507	926,507			111,584	152,244
INT RATE SWAP0723 ON FIXED RATE SECURITIES	10,000,000	04/01/2016	3M LIBOR (5.5710%)	04/19/2006	LEHMAN BROTHERS					(1,201,861)			(19,603)	141,494
INT RATE SWAP0724 ON FIXED RATE SECURITIES	10,000,000	04/15/2016	3M LIBOR (5.6280%)	04/26/2006	UBS AG					(1,237,775)			(29,249)	141,832
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3M LIBOR (5.6200%)	04/26/2006	UBS AG					(2,445,528)			(58,099)	279,236
INT RATE SWAP0727 ON VARIABLE RATE SECURITIES	25,000,000	05/09/2008	5.3825% (1M LIBOR)	05/05/2006	UBS AG				65,249	65,250			97,240	40,860
INT RATE SWAP0728 ON FIXED RATE SECURITIES	7,000,000	05/11/2016	3M LIBOR (5.6335%)	05/09/2006	UBS AG					(872,513)			(29,584)	99,721
INT RATE SWAP0729 ON FIXED RATE SECURITIES	15,000,000	05/01/2013	3M LIBOR (5.5560%)	05/09/2006	MORGAN STANLEY					(1,562,461)			(63,929)	169,169
INT RATE SWAP0734 ON FIXED RATE SECURITIES	25,000,000	06/30/2010	3M LIBOR (5.4730%)	05/15/2006	UBS AG					(1,603,243)			(38,315)	187,471
INT RATE SWAP0737 ON FIXED RATE SECURITIES	29,000,000	06/15/2013	3M LIBOR (5.5080%)	05/24/2006	JP MORGAN CHASE BANK					(2,987,816)			(59,959)	330,999
INT RATE SWAP0738 ON FIXED RATE SECURITIES	22,000,000	06/01/2013	3M LIBOR (5.6075%)	06/01/2006	LEHMAN BROTHERS					(2,354,423)			(59,772)	250,177
INT RATE SWAP0739 ON FIXED RATE SECURITIES	28,175,000	12/10/2013	3M LIBOR (5.5820%)	06/01/2006	LEHMAN BROTHERS					(2,325,714)			(63,792)	336,294
INT RATE SWAP0740 ON FIXED RATE SECURITIES	36,927,434	06/15/2010	1M LIBOR (5.3610%)	06/02/2006	LEHMAN BROTHERS				(1,849,129)	(2,320,408)			(145,412)	274,372

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
INT RATE SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	7.350% (EUR 5.78%)	06/02/2006	BARCLAY'S CAPITAL				(5,525,063)	(3,567,082)			7,304	239,238
INT RATE SWAP0742 ON FIXED RATE SECURITIES	25,387,260	06/01/2013	3M LIBOR (5.4690%)	06/02/2006	CITIBANK				(327,599)	(2,549,598)			(60,185)	288,696
INT RATE SWAP0743 ON FIXED RATE SECURITIES	62,000,000	06/13/2016	3M LIBOR (5.5785%)	06/07/2006	CREDIT SUISSE FB					(7,507,007)			(137,042)	888,150
INT RATE SWAP0744 ON FIXED RATE SECURITIES	30,000,000	05/14/2023	1M LIBOR (5.5320%)	06/08/2006	CITIBANK					(3,317,150)			(129,539)	583,436
INT RATE SWAP0745 ON FIXED RATE SECURITIES	41,000,000	08/01/2013	1M LIBOR (5.4600%)	06/09/2006	MORGAN STANLEY				(814,448)	(4,308,693)			(177,210)	473,711
INT RATE SWAP0747 ON FIXED RATE SECURITIES	20,000,000	06/20/2016	3M LIBOR (5.5170%)	06/13/2006	MORGAN STANLEY					(2,348,609)			24,609	286,834
INT RATE SWAP0748 ON FIXED RATE SECURITIES	15,908,666	05/15/2014	3M LIBOR (5.4580%)	06/13/2006	CITIBANK					(1,075,490)			(57,950)	196,876
INT RATE SWAP0749 ON FIXED RATE SECURITIES	17,000,000	03/01/2021	1M LIBOR (5.4775%)	06/13/2006	CITIBANK				(141,131)	(1,787,772)			(76,840)	305,599
INT RATE SWAP0750 ON FIXED RATE SECURITIES	22,010,000	05/19/2016	1M LIBOR (5.6230%)	06/15/2006	LEHMAN BROTHERS					(2,841,709)			(102,674)	313,975
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	3M LIBOR (5.6285%)	06/16/2006	UBS AG					(1,679,191)			(68,064)	213,436
CASH FLOW SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	6.44% (CAD 5.76%)	06/16/2006	JP MORGAN CHASE BANK				(1,762,282)	(663,545)			6,561	299,361
INT RATE SWAP0753 ON FIXED RATE SECURITIES	35,123,000	04/20/2016	1M LIBOR (5.6020%)	06/16/2006	JP MORGAN CHASE BANK					(4,470,990)			(161,403)	498,582
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	1M LIBOR (5.6410%)	06/19/2006	CITIBANK					(3,822,861)			(137,395)	408,746
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400% (1M LIBOR)	06/19/2006	GOLDMAN SACHS				2,634,580	2,634,580			135,465	269,360
INT RATE SWAP0756 ON FIXED RATE SECURITIES	12,674,000	03/15/2016	1M LIBOR (5.6605%)	06/19/2006	JP MORGAN CHASE BANK					(1,659,511)			(59,397)	178,807
INT RATE SWAP0757 ON FIXED RATE SECURITIES	22,500,000	06/11/2015	1M LIBOR (5.6525%)	06/21/2006	BANK OF AMERICA					(2,855,033)			(103,797)	301,869
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1M LIBOR (5.6738%)	06/21/2006	BANK OF AMERICA					(5,264,192)			(187,063)	567,961
INT RATE SWAP0759 ON FIXED RATE SECURITIES	5,000,000	06/15/2016	1M LIBOR (5.7000%)	06/22/2006	GOLDMAN SACHS					(673,489)			(23,926)	71,649
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	1M LIBOR (5.6530%)	07/05/2006	UBS AG					(1,412,591)			(75,674)	142,013
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	1M LIBOR (5.7380%)	07/05/2006	UBS AG					(3,304,995)			(114,786)	345,346
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	3M LIBOR (5.8445%)	07/05/2006	UBS AG					(2,102,094)			(43,632)	214,947
INT RATE SWAP0763 ON FIXED RATE SECURITIES	25,360,000	08/12/2013	1M LIBOR (5.6340%)	07/10/2006	LEHMAN BROTHERS				(610,364)	(2,887,842)			(115,265)	293,833
INT RATE SWAP0764 ON VARIABLE RATE SECURITIES	50,000,000	08/01/2011	5.4490% (1M LIBOR)	07/28/2006	LEHMAN BROTHERS				4,166,130	4,166,130			214,735	456,686
INT RATE SWAP0767 ON FIXED RATE SECURITIES	17,500,000	11/12/2013	1M LIBOR (5.4450%)	08/01/2006	MORGAN STANLEY				(1,272,312)	(1,855,455)			(71,271)	207,468
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225% (1M LIBOR)	08/02/2006	UBS AG				4,128,154	4,128,154			211,639	457,248
INT RATE SWAP0771 ON FIXED RATE SECURITIES	150,000,000	04/25/2011	1M LIBOR (5.3680%)	08/15/2006	LEHMAN BROTHERS					(11,617,112)			(656,062)	1,313,784
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	1M LIBOR (5.4130%)	08/15/2006	MORGAN STANLEY					(5,680,071)			(241,770)	643,222
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	1M LIBOR (5.3050%)	08/16/2006	CITIBANK				(842,550)	(4,112,578)			(219,577)	485,357
INT RATE SWAP0775 ON FIXED RATE SECURITIES	35,000,000	02/01/2010	3M LIBOR (5.2900%)	08/16/2006	LEHMAN BROTHERS				(501,190)	(1,776,225)			(125,892)	237,452
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	1M LIBOR (5.2800%)	08/16/2006	UBS AG				(1,784,558)	(1,784,558)			(119,074)	222,011
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	1M LIBOR (5.3875%)	08/16/2006	UBS AG				(3,210,303)	(6,067,473)			(234,792)	754,753
INT RATE SWAP0778 ON FIXED RATE SECURITIES	100,500,000	12/20/2015	1M LIBOR (5.4000%)	08/16/2006	UBS AG				(5,468,190)	(10,991,061)			(411,081)	1,396,736
INT RATE SWAP0780 ON FIXED RATE SECURITIES	26,536,000	10/01/2012	1M LIBOR (5.3400%)	08/16/2006	UBS AG					(2,431,166)			(106,733)	281,671
INT RATE SWAP0783 ON FIXED RATE SECURITIES	29,197,998	09/01/2012	1M LIBOR (5.2825%)	08/16/2006	UBS AG					(2,555,593)			(113,336)	307,088
INT RATE SWAP0784 ON FIXED RATE SECURITIES	28,864,480	06/10/2015	1M LIBOR (5.3270%)	08/16/2006	UBS AG					(2,932,732)			(108,523)	387,184
INT RATE SWAP0785 ON FIXED RATE SECURITIES	31,622,667	10/01/2013	1M LIBOR (5.3320%)	08/16/2006	UBS AG					(2,178,178)			(126,560)	371,039
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	1M LIBOR (5.3910%)	08/16/2006	UBS AG					(2,315,272)			(103,743)	417,869
INT RATE SWAP0788 ON VARIABLE RATE SECURITIES	50,000,000	08/23/2008	5.3000% (1M LIBOR)	08/21/2006	LEHMAN BROTHERS				548,700	548,700			178,882	157,571
INT RATE SWAP0789 ON VARIABLE RATE SECURITIES	50,000,000	08/30/2008	5.2825% (1M LIBOR)	08/25/2006	UBS AG				573,513	573,513			182,942	161,330
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050% (1M LIBOR)	09/18/2006	UBS AG				4,025,322	4,025,322			192,643	465,965
INT RATE SWAP0792 ON VARIABLE RATE SECURITIES	75,000,000	10/02/2011	5.0580% (1M LIBOR0	09/28/2006	LEHMAN BROTHERS				5,443,775	5,443,775			247,243	702,247
INT RATE SWAP0797 ON VARIABLE RATE SECURITIES	50,000,000	10/11/2008	5.1325% (1M LIBOR)	10/06/2006	LEHMAN BROTHERS				710,357	710,357			165,660	182,261
INT RATE SWAP0800 ON VARIABLE RATE SECURITIES	35,000,000	10/17/2008	5.2670% (1M LIBOR)	10/13/2006	JP MORGAN CHASE BANK				541,949	541,949			130,646	129,541
INT RATE SWAP0810 ON FIXED RATE SECURITIES	8,000,000	12/01/2016	3M LIBOR (4.9000%)	12/05/2006	JP MORGAN CHASE BANK					(571,912)			(7,585)	117,825
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	3M LIBOR (4.9840%)	12/07/2006	BANK OF AMERICA					(1,258,457)			(12,879)	314,819
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	3M LIBOR (4.8420%)	12/12/2006	JP MORGAN CHASE BANK					(5,063,963)			(171,327)	836,059
INT RATE SWAP0821 ON FIXED RATE SECURITIES	14,000,000	12/06/2016	3M LIBOR (5.0840%)	12/18/2006	UBS AG					(1,193,346)			(17,344)	206,357
INT RATE SWAP0822 ON FIXED RATE SECURITIES	15,500,000	09/01/2009	3M LIBOR (5.0110%)	12/18/2006	MORGAN STANLEY				(18,219)	(564,795)			(18,998)	92,414
INT RATE SWAP0823 ON FIXED RATE SECURITIES	24,863,000	09/15/2016	1M LIBOR (5.0000%)	12/19/2006	JP MORGAN CHASE BANK					(2,044,155)			(75,514)	361,707
INT RATE SWAP0826 ON FIXED RATE SECURITIES	31,913,000	09/14/2011	3M LIBOR (4.9260%)	12/22/2006	LEHMAN BROTHERS					(2,135,942)			(20,249)	296,702
INT RATE SWAP0827 ON VARIABLE RATE SECURITIES	25,000,000	12/28/2008	5.0425% (1M LIBOR)	12/22/2006	UBS AG				503,875	503,876			83,035	107,907
INT RATE SWAP0828 ON FIXED RATE SECURITIES	53,000,000	11/15/2016	3M LIBOR (5.0620%)	12/22/2006	MORGAN STANLEY					(4,604,270)			(140,592)	778,617
INT RATE SWAP0829 ON FIXED RATE SECURITIES	41,205,000	10/15/2016	3M LIBOR (5.0470%)	12/22/2006	LEHMAN BROTHERS					(3,529,230)			(60,672)	602,353
INT RATE SWAP0830 ON FIXED RATE SECURITIES	37,000,000	02/01/2014	3M LIBOR (5.0225%)	12/27/2006	LEHMAN BROTHERS					(3,065,667)			(108,342)	447,219
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480% (1M LIBOR)	01/09/2007	MORGAN STANLEY				3,720,621	3,720,623			155,098	486,284
INT RATE SWAP0833 ON MTN LIAB	50,000,000	01/22/2009	5.1700% (1M LIBOR+-.04%)	01/16/2007	MERRILL LYNCH			@		1,172,109				225,513
INT RATE SWAP0834 ON FIXED RATE SECURITIES	30,000,000	02/28/2012	3M LIBOR (5.2150%)	01/25/2007	LEHMAN BROTHERS					(2,389,756)			(61,915)	296,798
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030% (1M LIBOR)	01/26/2007	MORGAN STANLEY				2,530,420	2,530,421			115,705	293,771
INT RATE SWAP0836 ON FIXED RATE SECURITIES	25,365,264	01/31/2017	3M LIBOR (5.3735%)	01/29/2007	UBS AG					(2,164,038)			(96,982)	377,164
INT RATE SWAP0839 ON VARIABLE RATE SECURITIES	25,000,000	02/21/2009	5.1760% (1M LIBOR)	02/16/2007	UBS AG				639,163	639,163			83,888	118,314
INT RATE SWAP0840 ON FIXED RATE SECURITIES	20,000,000	02/21/2017	3M LIBOR (5.1900%)	02/16/2007	LEHMAN BROTHERS				(1,859,707)	(1,859,707)			(50,125)	298,352
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	3M LIBOR (4.9130%)	03/09/2007	MORGAN STANLEY					(1,973,447)			(25,007)	316,770

SCHEDULE DB - PART C - SECTION 1

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INT RATE SWAP0844 ON FIXED RATE SECURITIES	10,000,000	02/01/2017	3M LIBOR (5.1030%)	03/12/2007	MORGAN STANLEY					(864,188)			(31,294)	148,716
INT RATE SWAP0846 ON FIXED RATE SECURITIES	20,000,000	06/15/2015	3M LIBOR (5.0200%)	03/15/2007	BANK OF AMERICA					(1,646,468)			(16,951)	268,532
INT RATE SWAP0848 ON FIXED RATE SECURITIES	47,198,000	02/11/2017	3M LIBOR (5.0800%)	03/16/2007	BANK OF AMERICA					(3,997,444)			(134,164)	702,996
INT RATE SWAP0852 ON FIXED RATE SECURITIES	47,320,000	03/15/2017	3M LIBOR (5.1375%)	03/27/2007	UBS AG					(4,236,641)			(54,007)	708,286
INT RATE SWAP0853 ON FIXED RATE SECURITIES	10,013,000	03/12/2017	3M LIBOR (5.1670%)	04/04/2007	JP MORGAN CHASE BANK					(917,040)			(11,848)	149,806
INT RATE SWAP0854 ON FIXED RATE SECURITIES	25,070,000	09/01/2014	3M LIBOR (5.0990%)	04/11/2007	JP MORGAN CHASE BANK					(2,213,368)			(36,243)	317,723
INT RATE SWAP0856 ON FIXED RATE SECURITIES	67,362,000	04/15/2017	3M LIBOR (5.1800%)	04/27/2007	MERRILL LYNCH					(6,431,976)			(121,584)	1,013,041
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	3M LIBOR (5.0375%)	04/30/2007	UBS AG					(4,058,267)			(30,076)	588,146
INT RATE SWAP0858 ON FIXED RATE SECURITIES	28,200,000	04/01/2010	3M LIBOR (4.9250%)	04/30/2007	LEHMAN BROTHERS				(79,998)	(1,363,336)			(9,738)	199,541
INT RATE SWAP0859 ON FIXED RATE SECURITIES	19,940,000	12/01/2017	1M LIBOR (5.1175%)	05/01/2007	JP MORGAN CHASE BANK					(1,782,290)			(69,156)	310,141
INT RATE SWAP0861 ON FIXED RATE SECURITIES	35,000,000	08/02/2014	3M LIBOR (5.1180%)	05/03/2007	BARCLAY'S CAPITAL					(3,055,082)			(113,609)	440,724
INT RATE SWAP0862 ON FIXED RATE SECURITIES	25,891,000	02/01/2017	3M LIBOR (5.1210%)	05/04/2007	JP MORGAN CHASE BANK					(2,356,979)			(82,188)	385,041
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	3M LIBOR (4.9720%)	05/09/2007	UBS AG					(2,024,688)			(77,487)	279,564
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	3M LIBOR (4.9940%)	05/10/2007	MERRILL LYNCH					(1,555,289)			(96,670)	229,565
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	3M LIBOR (5.3130%)	05/21/2007	JP MORGAN CHASE BANK					(1,851,486)			(37,405)	263,178
INT RATE SWAP0866 ON FIXED RATE SECURITIES	19,700,000	07/01/2012	3M LIBOR (5.1520%)	05/22/2007	BARCLAY'S CAPITAL					(1,611,055)			(17,983)	203,177
INT RATE SWAP0867 ON FIXED RATE SECURITIES	10,000,000	05/25/2022	3M LIBOR (5.5030%)	05/23/2007	JP MORGAN CHASE BANK				(1,185,869)	(1,185,869)			(29,803)	188,142
INT RATE SWAP0868 ON FIXED RATE SECURITIES	27,006,999	08/01/2012	1M LIBOR (5.2900%)	05/31/2007	CREDIT SUISSE FB					(2,226,008)			(105,511)	281,305
INT RATE SWAP0869 ON FIXED RATE SECURITIES	27,711,000	07/01/2010	3M LIBOR (5.3145%)	05/31/2007	UBS AG					(1,676,818)			(36,553)	207,927
INT RATE SWAP0871 ON FIXED RATE SECURITIES	18,000,000	06/28/2020	3M LIBOR (5.5710%)	06/06/2007	BARCLAY'S CAPITAL					(2,075,861)			(34,704)	315,026
INT RATE SWAP0872 ON FIXED RATE SECURITIES	24,000,000	06/11/2017	3M LIBOR (5.6815%)	06/11/2007	LEHMAN BROTHERS					(3,240,996)			(59,851)	364,032
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	3M LIBOR (5.6370%)	06/14/2007	CREDIT SUISSE FB					(2,887,416)			(55,095)	302,081
INT RATE SWAP0875 ON VARIABLE RATE SECURITIES	250,000,000	06/18/2012	5.6720% (1M LIBOR)	06/14/2007	JP MORGAN CHASE BANK				25,576,187	25,576,187			1,192,421	2,567,580
INT RATE SWAP0876 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6500% (1M LIBOR)	06/15/2007	JP MORGAN CHASE BANK				25,395,777	25,395,777			1,183,089	2,568,413
INT RATE SWAP0877 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6238% (1M LIBOR)	06/15/2007	BANK OF AMERICA				25,136,424	25,136,424			1,166,683	2,568,413
INT RATE SWAP0878 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6030% (1M LIBOR)	06/15/2007	CREDIT SUISSE FB				24,931,410	24,931,410			1,153,714	2,568,413
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	1M LIBOR (5.6230%)	06/19/2007	GOLDMAN SACHS					(3,402,944)			(122,026)	394,294
INT RATE SWAP0882 ON FIXED RATE SECURITIES	56,100,000	06/15/2017	3M LIBOR (5.7580%)	06/22/2007	CREDIT SUISSE FB				(141,363)	(7,930,445)			(151,053)	851,432
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	3M LIBOR (95.6630%)	06/22/2007	JP MORGAN CHASE BANK					(3,573,434)			(69,540)	380,309
INT RATE SWAP0885 ON FIXED RATE SECURITIES	3,000,000	01/15/2014	3M LIBOR (5.5790%)	06/22/2007	MORGAN STANLEY					(336,506)			(8,407)	36,116
INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	3M LIBOR (5.6330%)	06/22/2007	MORGAN STANLEY					(1,579,134)			(29,989)	172,107
INT RATE SWAP0888 ON FIXED RATE SECURITIES	12,940,000	12/15/2016	3M LIBOR (5.6345%)	06/26/2007	JP MORGAN CHASE BANK					(1,684,156)			(30,846)	191,003
INT RATE SWAP0889 ON FIXED RATE SECURITIES	62,212,000	06/15/2017	3M LIBOR (5.6210%)	06/29/2007	GOLDMAN SACHS					(8,123,601)			(146,202)	944,194
INT RATE SWAP0892 ON FIXED RATE SECURITIES	33,610,000	01/03/2018	3M LIBOR (5.5580%)	07/10/2007	UBS AG					(3,272,361)			(66,564)	525,197
INT RATE SWAP0894 ON FIXED RATE SECURITIES	21,900,000	09/01/2017	3M LIBOR (5.6690%)	07/17/2007	GOLDMAN SACHS					(2,944,082)			(62,868)	336,210
INT RATE SWAP0896 ON FIXED RATE SECURITIES	7,576,000	02/15/2017	3M LIBOR (5.6319%)	07/19/2007	GOLDMAN SACHS					(985,472)			(30,891)	112,911
INT RATE SWAP0901 ON FIXED RATE SECURITIES	24,870,000	10/01/2017	1M LIBOR (5.4770%)	07/30/2007	UBS AG					(2,897,516)			(108,633)	383,466
INT RATE SWAP0904 ON FIXED RATE SECURITIES	20,000,000	08/15/2016	3M LIBOR (5.4275%)	08/01/2007	LEHMAN BROTHERS					(2,275,070)			(71,328)	289,496
INT RATE SWAP0905 ON GMTN LIABILITIES	500,000,000	08/01/2008	3M LIBOR (1M LIBOR+.02%)	08/01/2007	MERRILL LYNCH				326,536	326,536			124,872	1,451,263
INT RATE SWAP0907 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	3M LIBOR (5.2088%)	08/10/2007	ROYAL BANK OF SCTLND				(20,805,829)	(20,805,829)			(766,215)	2,614,665
INT RATE SWAP0908 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	3M LIBOR (5.2290%)	08/10/2007	GOLDMAN SACHS				(21,012,581)	(21,012,581)			(778,872)	2,614,665
INT RATE SWAP0909 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	3M LIBOR (5.2240%)	08/10/2007	LEHMAN BROTHERS				(20,961,531)	(20,961,531)			(775,747)	2,614,665
INT RATE SWAP0910 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	3M LIBOR (5.2240%)	08/10/2007	GOLDMAN SACHS				(20,961,531)	(20,961,531)			(775,747)	2,614,665
INT RATE SWAP0916 ON FIXED RATE SECURITIES	94,500,000	10/01/2017	3M LIBOR (4.9775%)	09/07/2007	LEHMAN BROTHERS					(7,496,442)			(45,037)	1,457,078
INT RATE SWAP0918 ON FIXED RATE SECURITIES	38,000,000	04/15/2014	3M LIBOR (5.0725%)	09/26/2007	JP MORGAN CHASE BANK					(3,192,072)			(58,375)	467,100
INT RATE SWAP0923 ON VARIABLE RATE SECURITIES	28,250,000	01/01/2013	3M LIBOR (4.5963%)	11/13/2007	LEHMAN BROTHERS					(1,707,872)			23,911	308,136
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	49,793,000	06/30/2012	3M LIBOR 1.79% (6M LIBOR+1.25%)	11/16/2007	DEUTSCHE BANK	1,174,009	1,174,009		(7,037,828)	(3,153,108)			(2,020)	513,379
INT RATE SWAP0927 ON FIXED RATE SECURITIES	35,300,000	01/01/2013	3M LIBOR 1.79% (6M LIBOR+1.25%0	11/21/2007	ROYAL BANK OF SCTLND					(1,771,644)			208,186	385,033
INT RATE SWAP0930 ON MTN LIAB	50,000,000	02/26/2010	FEDL010.92 (3M LIBOR+.56%)	02/22/2008	JP MORGAN CHASE BANK				(51,143)	(51,143)			(3,201)	345,470
0599999. Subtotal - Swaps - Hedging						1,174,009	1,174,009	XXX	406,117,175	19,241,299			(5,796,764)	122,146,858
CDS CN9220481 ON 140 140 030 060 200	40,000,000	06/20/2017	0.8100%(0.0000%)	04/05/2007	LEHMAN BROTHERS					(14,550,862)			81,900	607,533
CDS CN9297281 ON CDS CN9297281 ON 060 0	100,000,000	07/20/2017	0.7000%(0.0000%)	07/19/2007	MERRILL LYNCH					(12,308,144)			239,167	1,525,581
CDS CS2124168 ON ARAMARK CORP	3,000,000	06/20/2012	2.2300%(0.0000%)	04/25/2007	JP MORGAN CHASE BANK					(309,201)			16,911	30,831
CDS CS2126734 ON FOREST OIL CORPORATION	3,000,000	06/20/2010	1.2500%(0.0000%)	05/09/2007	LEHMAN BROTHERS					(47,960)			9,479	22,359
CDS CS2129282 ON ARAMARK CORP	3,000,000	06/20/2012	2.3000%(0.0000%)	05/10/2007	LEHMAN BROTHERS					(301,913)			17,442	30,831
CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3,000,000	06/20/2010	1.3200%(0.0000%)	05/11/2007	BANK OF AMERICA					(341,783)			10,010	22,359
CDS CS2134407 ON GMAC LLC	3,000,000	06/20/2008	0.9200%(0.0000%)	05/14/2007	CREDIT SUISSE FB					(98,383)			6,977	7,066
CDS CS2162564 ON LEVI STRAUSS & CO	3,000,000	06/20/2010	1.7000%(0.0000%)	06/15/2007	LEHMAN BROTHERS					(147,219)			12,892	22,359
CDS CS2193288 ON GMAC LLC	7,000,000	09/20/2008	2.9500%(0.0000%)	07/24/2007	LEHMAN BROTHERS					(409,790)			52,199	24,096

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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
CDS CS2193304 ON ARAM 500 09/20/2012	3,000,000	09/20/2012	5.0000%(0.0000%)	07/24/2007	GOLDMAN SACHS					(32,466)			37,917	31,737
CDS CS2195846 ON KB HOME	3,000,000	09/20/2012	3.9500%(0.0000%)	07/25/2007	LEHMAN BROTHERS					(65,495)			29,954	31,737
CDS CS2198428 ON HARRAHS OPER CO INC	15,000,000	09/20/2008	3.0500%(0.0000%)	07/26/2007	LEHMAN BROTHERS					(272,319)			115,646	51,634
CDS CS2198436 ON HERTZ CORP	5,000,000	09/20/2008	1.8000%(0.0000%)	07/26/2007	LEHMAN BROTHERS					(59,268)			22,750	17,211
CDS CS2206080 ON HARRAHS OPER CO INC	5,000,000	09/20/2008	3.2500%(0.0000%)	07/31/2007	LEHMAN BROTHERS					(86,143)			41,076	17,211
CDS CS2206106 ON MEDIACOM LLC	3,000,000	09/20/2008	2.5000%(0.0000%)	07/31/2007	LEHMAN BROTHERS					(76,610)			18,958	10,327
CDS CS2216329 ON MGM MIRAGE	5,000,000	09/20/2008	1.5000%(0.0000%)	08/08/2007	ROYAL BANK OF SCTLND					(42,751)			18,958	17,211
CDS CS2267538 ON FORD MOTOR CREDIT CO	2,500,000	12/20/2008	4.6000%(0.0000%)	11/02/2007	LEHMAN BROTHERS					(106,972)			29,069	10,631
CDS CS2275200 ON CITY OF NEW YORK RR40%	25,000,000	12/20/2017	1.3000%(0.0000%)	11/08/2007	CITIBANK					(1,700,363)			82,146	389,887
CDS CS2290563 ON FORD MOTOR CREDIT CO	4,000,000	12/20/2008	5.4000%(0.0000%)	12/13/2007	LEHMAN BROTHERS					(149,737)			54,600	17,009
CDS CS2300800 ON KB HOME	6,000,000	12/20/2008	4.0000%(0.0000%)	01/09/2008	LEHMAN BROTHERS					(36,957)			54,667	25,514
CDS CS2300826 ON UNITED RENTALS -NORTH A	5,000,000	03/20/2009	4.2500%(0.0000%)	01/09/2008	LEHMAN BROTHERS					(32,137)			48,403	24,620
CDS CS2303374 ON BOYD GAMING CORP	3,000,000	03/20/2009	3.0000%(0.0000%)	01/14/2008	LEHMAN BROTHERS					(47,724)			19,250	14,772
CDS CS2305932 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 CS2311047 ON MGM MIRAGE	5,000,000	03/20/2009	3.0500%(0.0000%)	01/22/2008	LEHMAN BROTHERS					(13,173)			29,229	24,620
CDS CS2346886 ON SOUTH AFRICA GOVERNMEN	5,000,000	03/20/2013	1.9500%(0.0000%)	02/29/2008	BARCLAY'S CAPITAL					(18,315)			7,313	55,748
CDS CS2346894 ON SOUTH AFRICA GOVERNMEN	5,000,000	03/20/2013	2.0000%(0.0000%)	02/29/2008	BARCLAY'S CAPITAL					(7,218)			7,500	55,748
CDS CS2354567 ON SOUTH AFRICA GOVERNMEN	5,000,000	03/20/2013	2.0700%(0.0000%)	03/06/2008	BARCLAY'S CAPITAL					8,328			7,188	55,748
CDS CS2359681 ON UNITED MEXICAN STATES	5,000,000	03/20/2013	1.5900%(0.0000%)	03/13/2008	BARCLAY'S CAPITAL					71,216			3,975	55,748
CDS CS2359699 ON FEDERATIVE REPUBLIC OF	5,000,000	03/20/2013	1.9200%(0.0000%)	03/13/2008	JP MORGAN CHASE BANK					41,827			4,800	55,748
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	0.8800%(0.0000%)	05/20/2005	MERRILL LYNCH					(335,060)			11,122	37,265
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000%)	05/24/2005	MORGAN STANLEY					1,458			7,583	37,265
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000%)	06/07/2005	DEUTSCHE BANK					(27,453)			4,676	51,385
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3,000,000	06/20/2011	1.5500%(0.0000%)	04/04/2006	CITIBANK					(93,018)			11,754	26,925
CDS SPF401A57 ON 140000080080 116 10	10,000,000	03/20/2010	1.1600%(0.0000%)	03/18/2005	GOLDMAN SACHS					(372,548)			29,322	70,176
CDS SPG4023G8 ON PARKET HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000%)	09/21/2005	MORGAN STANLEY					(39,607)			5,814	78,644
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000%)	10/14/2005	MERRILL LYNCH					(10,867)			4,740	49,153
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000%)	10/19/2005	JP MORGAN CHASE BANK					11,173			13,650	82,512
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000%)	06/10/2005	GOLDMAN SACHS					(155,612)			7,583	74,530
CDS SPH300L81 ON CVXUPSCLXADM	15,000,000	09/20/2010	0.5000%(0.0000%)	06/10/2005	MERRILL LYNCH					(692,437)			18,958	117,967
CDS SPH300M18 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000%)	07/22/2005	JP MORGAN CHASE BANK					(9,723)			12,639	105,791
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100%(0.0000%)	09/22/2004	MERRILL LYNCH					(15,166)			3,918	32,819
CDS SPH4026I0 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000%)	12/14/2005	MERRILL LYNCH					(110,568)			7,078	82,512
CDS SPI2014A4 ON CATDDGDGEIBM	15,000,000	03/20/2010	0.5800%(0.0000%)	02/17/2005	JP MORGAN CHASE BANK					(328,118)			21,992	105,264
CDS SPI2014S5 ON SOBHIBDXTJXCOST	15,000,000	06/20/2010	0.5000%(0.0000%)	03/23/2005	CREDIT SUISSE FB					(291,583)			18,958	111,796
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500%(0.0000%)	05/14/2004	DEUTSCHE BANK					(30,903)			3,160	27,635
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600%(0.0000%)	05/12/2004	MORGAN STANLEY					11,000			6,572	55,270
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700%(0.0000%)	05/21/2004	GOLDMAN SACHS					(52,583)			3,413	27,635
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300%(0.0000%)	05/27/2004	MERRILL LYNCH					14,845			7,963	27,635
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300%(0.0000%)	06/24/2004	GOLDMAN SACHS					(57,588)			2,907	30,352
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600%(0.0000%)	07/20/2004	CREDIT SUISSE FB					(14,202)			3,286	30,352
CDS SPK4015X6 ON 140140150080118	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS					(437,260)			29,828	70,176
CDS SPK4015Y4 ON PXPGAPAEDAIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH					(740,155)			23,508	105,264
CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	JP MORGAN CHASE BANK					(2,225)			2,781	17,211
CDS SPK600EK1 ON LOWES COMPANIES	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	DEUTSCHE BANK					(6,248)			2,781	17,211
CDS SPK600FD6 ON FRANKLIN RES INC	5,000,000	12/20/2008	0.3000%(0.0000%)	10/09/2003	CREDIT SUISSE FB					6,387			3,792	21,262
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000%)	11/15/2005	MERRILL LYNCH					(289,198)			7,836	41,256
CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700%(0.0000%)	02/03/2004	BARCLAY'S CAPITAL					5,048			4,676	24,620
CDS SPO100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500%(0.0000%)	02/27/2004	JP MORGAN CHASE BANK					(24,622)			3,160	24,620
CDS SPO100HP4 ON APACHE CORP	5,000,000	03/20/2009	0.2500%(0.0000%)	03/02/2004	MERRILL LYNCH					(9,550)			3,160	24,620
CDS SPO100WP7 ON 110130160140 100	15,000,000	03/20/2010	1.0000%(0.0000%)	01/18/2005	GOLDMAN SACHS					(602,390)			37,917	105,264
CDS SPQ400ER5 ON VIACOM INC	5,000,000	03/20/2009	0.3200%(0.0000%)	02/06/2004	MORGAN STANLEY					(22,719)			4,044	24,620
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700%(0.0000%)	03/05/2004	MORGAN STANLEY					(329)			6,825	49,241
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800%(0.0000%)	08/12/2004	SALOMON BROTHERS					(1,896)			4,803	30,352
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000%)	01/21/2005	GOLDMAN SACHS					(89,487)			7,078	99,657
CDS SPS5013Q2 ON WASTE MANAGEMENT INC	5,000,000	06/20/2012	0.6200%(0.0000%)	05/05/2005	LEHMAN BROTHERS					(41,042)			7,836	51,385
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500%(0.0000%)	09/10/2004	MORGAN STANLEY					(157,018)			6,319	60,704
0799999. Subtotal - Swaps - Other								XXX		(36,227,563)			1,489,406	5,315,772
0899999. Subtotal - Swaps						1,174,009	1,174,009	XXX	406,117,175	(16,986,263)			(4,307,358)	127,462,630
FXFORWARD0090 ON EUROS .6449 EUR / 1USD	18,532,908	06/17/2008	(0.6449 EUR) / 1 USD	03/13/2008	JP MORGAN CHASE BANK				(268,973)	(268,973)				42,837
0999999. Subtotal - Forwards - Hedging								XXX	(268,973)	(268,973)				42,837
1299999. Subtotal - Forwards								XXX	(268,973)	(268,973)				42,837

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
2599999. Subtotal - Hedging						1,174,009	1,174,009	XXX	405,848,202	18,972,326			(5,796,764)	122,189,694
2799999. Subtotal - Other								XXX		(36,227,563)			1,489,406	5,315,772
9999999 - Totals						1,174,009	1,174,009	XXX	405,848,202	(17,255,236)			(4,307,358)	127,505,466

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
EURO DOLLAR	300	03/15/2010	72,375,840	72,708,750	332,910	02/27/2008	CME		332,910			225,000
EURO DOLLAR	375	03/14/2011	90,005,113	90,150,000	144,888	03/17/2008	CME		144,888			281,250
EURO DOLLAR	450	03/16/2009	109,748,135	110,041,875	293,740	03/27/2008	CME		293,740			337,500
EURO DOLLAR	10	04/14/2008	2,435,898	2,436,000	102	03/24/2008	CME		102			7,500
EURO DOLLAR	175	06/14/2010	42,398,615	42,317,188	(81,428)	03/17/2008	CME		(81,428)			131,250
EURO DOLLAR	439	06/16/2008	107,073,154	107,258,675	185,521	03/27/2008	CME		185,521			329,250
EURO DOLLAR	175	09/13/2010	42,300,178	42,225,313	(74,865)	03/17/2008	CME		(74,865)			131,250
EURO DOLLAR	425	09/15/2008	103,788,953	104,024,063	235,110	03/27/2008	CME		235,110			318,750
EURO DOLLAR	200	09/14/2009	48,473,060	48,712,500	239,440	02/27/2008	CME		239,440			150,000
EURO DOLLAR	175	12/13/2010	42,206,115	42,133,438	(72,678)	03/17/2008	CME		(72,678)			131,250
EURO DOLLAR	435	12/15/2008	106,163,026	106,401,000	237,975	03/27/2008	CME		237,975			326,250
EURO DOLLAR	200	12/14/2009	48,355,560	48,572,500	216,940	02/27/2008	CME		216,940			150,000
INDEX FUTURES - EMINI S & P 500	204	06/20/2008	13,584,728	13,504,800	(79,928)	03/31/2008	CME		(79,928)			734,400
INTEREST RATE FUTURES - GOV'T 5YR NOTES	691	06/30/2008	79,027,787	78,935,957	(91,830)	03/14/2008	CBOT		(91,830)			760,100
INDEX FUTURES - S & P 500	234	06/19/2008	77,005,791	77,454,000	448,209	03/19/2008	CME		448,209			4,212,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	59	06/30/2008	12,635,928	12,664,719	28,792	03/26/2008	CBOT		28,792			53,100
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,712	06/19/2008	202,686,198	203,647,759	961,560	03/31/2008	CBOT		961,560			1,540,800
0199999. Subtotal - Long Futures - Hedging			1,200,264,077	1,203,188,534	2,924,458	XXX	XXX		2,924,458			9,819,650
0499999. Subtotal - Long Futures			1,200,264,077	1,203,188,534	2,924,458	XXX	XXX		2,924,458			9,819,650
INDEX FUTURES - EMINI DOW JONES IND	47	06/16/2008	2,865,480	2,880,395	(14,915)	03/12/2008	CBOT		(14,915)			131,600
EURO DOLLAR	4	06/16/2008	976,191	977,300	(1,109)	03/24/2008	CME		(1,109)			3,000
EURO DOLLAR	3	09/15/2008	731,768	734,288	(2,519)	02/27/2008	CME		(2,519)			2,250
INTEREST RATE FUTURES - GOV'T 5YR NOTES	4	06/30/2008	457,055	456,938	117	03/31/2008	CBOT		117			4,400
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
INDEX FUTURES - S & P 500	26	06/19/2008	8,618,254	8,606,000	12,254	03/12/2008	CME		12,254			468,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	146	06/19/2008	17,110,086	17,367,157	(257,071)	03/17/2008	CBOT		(257,071)			131,400
INTEREST RATE FUTURES - GOV'T TBONDS	685	06/19/2008	81,775,041	81,375,863	399,178	03/31/2008	CBOT		399,178			1,370,000
0599999. Subtotal - Short Futures - Hedging			113,544,839	113,432,940	111,899	XXX	XXX		111,899			2,173,650
0899999. Subtotal - Short Futures			113,544,839	113,432,940	111,899	XXX	XXX		111,899			2,173,650
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,313,808,916	1,316,621,474	3,036,357	XXX	XXX		3,036,357			11,993,300
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,313,808,916	1,316,621,474	3,036,357	XXX	XXX		3,036,357			11,993,300

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		3.530	347,612		20,718,524	26,141,065	30,865,618	XXX
Bank of New York New York, New York		0.050	8,498		1,331,469	6,782,770	3,742,296	XXX
J.P. Morgan Chase Bank New York, New York					16,083,547	15,292,796	18,861,169	XXX
Citibank New York, New York		1.390	225,957		(6,074,210)	41,952,289	73,847,562	XXX
Harris Bank Chicago, Illinois		3.730	16,018		(30,666,095)	(20,408,915)	(32,709,721)	XXX
The Northern Trust Company Chicago, Illinois					(13,916,577)	(11,477,270)	(1,490,177)	XXX
Wells Fargo Bank San Francisco, California					1,831,707	1,308,921	2,214,509	XXX
Wachovia Bank N.A Salem, North Carolina					(70,487,822)	(81,913,878)	(79,051,940)	XXX
US Bank Minneapolis, Minnesota					546,020	850,899	560,187	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	598,085		(80,633,437)	(21,471,323)	16,839,503	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	598,085		(80,633,437)	(21,471,323)	16,839,503	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	598,085		(80,633,437)	(21,471,323)	16,839,503	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	999,913		1,134
TREASURY BILL	C	03/11/2008		04/10/2008	299,877		287
TREASURY BILL	C	03/13/2008		04/24/2008	4,246,606		2,804
TREASURY BILL	C	03/27/2008		06/19/2008	7,978,933		1,333
0199999. U.S. Government - Issuer Obligations					13,525,329		5,558
0399999. Total - U.S. Government Bonds					13,525,329		5,558
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							
ABN-AMRO BANK		03/28/2008	0.000	04/07/2008	40,755,312		13,319
AT&T INC		03/19/2008	0.000	04/10/2008	29,982,749		24,917
AMERICAN GENERAL FINANCE CORP		03/28/2008	0.000	04/08/2008	4,997,181		1,611
AVERY DENNISON CORP		03/31/2008	0.000	04/01/2008	20,000,000		1,944
BASF AG		03/28/2008	0.000	04/28/2008	9,982,000		2,667
BNP PARIBAS FINANCE INC		03/25/2008	0.000	04/08/2008	74,961,105		38,895
BAKER HUGHES INCORPORATED		03/31/2008	0.000	04/11/2008	59,960,498		3,950
BAKER HUGHES INCORPORATED		03/31/2008	0.000	04/15/2008	16,924,651		1,096
BANCO ESPIRITO SANTO		03/18/2008	0.000	04/01/2008	30,000,000		29,610
BEMIS CO. 4(2)		02/26/2008	0.000	04/01/2008	10,500,000		32,667
CVS CORP.		03/25/2008	0.000	04/08/2008	14,990,958		9,042
CARDINAL HEALTH		03/31/2008	0.000	04/01/2008	3,325,000		323
CLOROX COMPANY		03/27/2008	0.000	04/10/2008	19,983,750		9,028
CONAGRA INC		03/26/2008	0.000	04/01/2008	10,000,000		5,417
CONOCOPHILLIPS		03/31/2008	0.000	04/01/2008	30,000,000		2,082
CONOCOPHILLIPS		03/31/2008	0.000	04/04/2008	39,991,933		2,689
CONSOLIDATED EDISON INC.		03/26/2008	0.000	04/11/2008	19,980,555		11,667
DANSKE CORPORATION		03/25/2008	0.000	04/08/2008	74,961,499		38,501
DENTSPLY INTL INC		03/31/2008	0.000	04/01/2008	20,000,000		1,934
DEPFA BANK EUROPE PLC		03/27/2008	0.000	04/03/2008	19,996,655		8,361
DEVON ENERGY CORP		03/28/2008	0.000	04/04/2008	49,987,083		17,223
DOMINION RESOURCES		03/25/2008	0.000	04/04/2008	19,994,800		12,134
DUKE ENERGY CORPORATION		03/25/2008	0.000	04/08/2008	19,987,944		12,056
EATON CORP.		03/13/2008	0.000	04/18/2008	14,980,875		21,375
EATON CORP.		03/27/2008	0.000	05/30/2008	34,850,862		12,639
EXELON GENERATION CO.		03/31/2008	0.000	04/01/2008	15,000,000		1,416
FPL CAPITAL		03/28/2008	0.000	04/08/2008	33,483,195		9,603
FPL GROUP CAPITAL INC		03/26/2008	0.000	04/10/2008	6,295,433		3,045
GEORGIA TRANSMISSION CORP.		02/19/2008	0.000	04/15/2008	6,991,153		26,542
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	24,998,431		20,403
HUBBELL INC		03/31/2008	0.000	04/01/2008	9,500,000		950
ING (US) FUNDING LLC		03/28/2008	0.000	06/02/2008	49,771,807		14,722
ING (US) FUNDING LLC		03/25/2008	0.000	06/06/2008	9,952,883		4,997
ITT INDUSTRIES INC 4(2)		03/19/2008	0.000	04/02/2008	32,997,296		35,153
ITT INDUSTRIES INC 4(2)		03/24/2008	0.000	04/04/2008	6,998,262		4,636
ITT INDUSTRIES INC 4(2)		03/24/2008	0.000	04/07/2008	9,995,033		6,622
KOREAN DEVELOPMENT BANK - NY		03/31/2008	0.000	04/07/2008	19,990,367		1,605
KOREAN DEVELOPMENT BANK - NY		03/28/2008	0.000	04/15/2008	14,983,142		4,817
KRAFT FOODS INC		03/28/2008	0.000	04/10/2008	49,962,501		16,666
LACLEDE GAS COMPANY		03/18/2008	0.000	04/01/2008	9,950,000		10,641
LACLEDE GAS COMPANY		03/24/2008	0.000	04/02/2008	13,198,973		8,213
LACLEDE GAS COMPANY		03/26/2008	0.000	04/08/2008	9,994,264		4,917
LACLEDE GAS COMPANY		03/31/2008	0.000	04/18/2008	13,431,899		1,065
LEGGETT & PLATT INC		03/31/2008	0.000	04/01/2008	16,120,000		1,030
MARATHON OIL CORP		03/31/2008	0.000	04/01/2008	41,200,000		3,984
MARRIOTT INTERNATIONAL		03/26/2008	0.000	04/02/2008	5,968,453		3,283
NATIONAL RURAL UTILITIES		03/26/2008	0.000	04/23/2008	34,848,812		13,960
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	49,996,750		19,500
ONEOK INC.		03/26/2008	0.000	04/01/2008	16,000,000		9,333

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
ONEOK INC.		03/26/2008	0.000	04/02/2008	3,999,628		2,233
ONEOK INC.		03/31/2008	0.000	04/04/2008	8,997,262		913
PEPSI BOTTLING GROUP INC		03/31/2008	0.000	04/01/2008	30,000,000		2,082
PEPSIAMERICAS INC.		03/28/2008	0.000	04/15/2008	24,071,883		8,033
PEPSIAMERICAS INC.		03/26/2008	0.000	04/17/2008	34,957,534		15,925
PRECISION CASTPARTS CORP.		03/31/2008	0.000	04/01/2008	6,000,000		580
PRINCIPAL FINANCIAL SERVICES INC		03/26/2008	0.000	04/02/2008	65,285,393		27,642
PRUDENTIAL FINANCIAL INC		03/26/2008	0.000	05/30/2008	59,734,500		27,000
PRUDENTIAL PLC		03/12/2008	0.000	04/11/2008	28,350,460		45,081
PRUDENTIAL PLC		03/24/2008	0.000	04/21/2008	20,971,184		11,527
QUESTAR CORP		03/31/2008	0.000	04/08/2008	13,926,465		1,219
RIO TINTO (COMM PAPER)		03/28/2008	0.000	04/02/2008	19,998,167		7,333
ROCKIES EXPRESS PIPELINE		03/26/2008	0.000	04/03/2008	14,997,267		8,200
SIEMENS CAPITAL CORPORATION		03/26/2008	0.000	04/03/2008	59,992,233		23,301
SIGMA-ALDRICH CORP		03/31/2008	0.000	04/15/2008	21,230,498		1,393
SIGMA-ALDRICH CORP		03/18/2008	0.000	04/22/2008	18,971,959		18,694
SONOCO PRODUCTS COMPANY		03/31/2008	0.000	04/01/2008	20,000,000		1,972
SPECTRA ENERGY LLC		03/25/2008	0.000	04/04/2008	19,994,800		12,134
STADSHYPOTEK DEL		03/27/2008	0.000	04/04/2008	9,897,608		3,987
STADSHYPOTEK DEL		03/28/2008	0.000	04/08/2008	32,781,382		14,908
SWEDBANK		03/25/2008	0.000	04/04/2008	15,896,306		8,620
SWEDBANK		03/31/2008	0.000	04/11/2008	84,932,471		6,753
SYNGENTA WILMINGTON INC		03/24/2008	0.000	04/01/2008	5,200,000		3,178
SYNGENTA WILMINGTON INC		03/26/2008	0.000	04/15/2008	13,984,211		6,767
TATE & LYLE INTL FIN PLC		03/31/2008	0.000	04/01/2008	20,000,000		1,928
TORCHMARK CORP		03/19/2008	0.000	04/01/2008	4,000,000		4,189
TORCHMARK CORP		03/24/2008	0.000	04/02/2008	6,549,472		4,221
TORCHMARK CORP		03/27/2008	0.000	04/22/2008	9,981,917		4,306
TORCHMARK CORP		03/26/2008	0.000	04/28/2008	11,973,450		5,900
TORCHMARK CORP		03/31/2008	0.000	05/01/2008	8,978,250		725
TRANSOCEAN INC		03/25/2008	0.000	04/04/2008	19,994,700		12,366
UBS FINANCE (DE) LLC		03/31/2008	0.000	04/04/2008	6,998,396		535
UBS FINANCE (DE) LLC		03/31/2008	0.000	04/07/2008	8,895,698		717
UNITED HEALTHCARE		03/31/2008	0.000	04/01/2008	42,000,000		4,024
VALSPAR CORP		03/26/2008	0.000	04/03/2008	7,998,578		4,267
VALSPAR CORP		03/27/2008	0.000	04/08/2008	21,333,800		9,428
VECTREN UTILITY HOLDINGS		03/28/2008	0.000	04/10/2008	5,995,275		2,100
VERIZON GLOBAL		03/10/2008	0.000	04/07/2008	9,994,967		18,456
WELLS FARGO & COMPANY		03/26/2008	0.000	04/02/2008	26,498,270		10,378
WELLPOINT INC		03/25/2008	0.000	04/08/2008	49,970,833		29,168
WESTERN UNION CO		03/28/2008	0.000	04/04/2008	19,994,584		7,222
WISCONSIN ELEC POWER CO		03/18/2008	0.000	04/02/2008	19,998,444		21,778
CARGIL INC		02/29/2008	3.100	04/02/2008	25,000,000	68,889	
ARMY & AIRFORCE EXCHANGE SERVICE		03/04/2008	3.090	05/07/2008	10,000,000	24,033	
ARCHER DANIELS MIDLAND		03/24/2008	2.600	04/23/2008	50,000,000	28,889	
ARCHER DANIELS MIDLAND		03/25/2008	2.620	04/17/2008	30,000,000	15,283	
ARCHER DANIELS MIDLAND		03/26/2008	2.700	05/02/2008	45,000,000	20,250	
ARMY & AIRFORCE EXCHANGE SERVICE		03/26/2008	2.700	05/28/2008	75,000,000	33,750	
3999999. Industrial and Miscellaneous - Issuer Obligations					2,408,049,961	191,094	988,375
4599999. Total - Industrial and Miscellaneous Bonds					2,408,049,961	191,094	988,375
5399999. Total - Parent, Subsidiaries and Affiliates Bonds							
5499999. Total - Issuer Obligations					2,521,575,290	198,039	993,933
5599999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
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					2,521,575,290	198,039	993,933
8799999 - Total Cash Equivalents					2,521,575,290	198,039	993,933