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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF JUNE 30, 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 |
| Treasurer | STEVEN CARL VERNEY | 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 |
| JOHN ERIC SMITH, # Senior Vice President | DOUGLAS BERTIN WELCH, Senior Vice President | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| DAVID ANDREW BIRD | MICHAEL BRIAN BOYLE | JAMES EDWARD HOHMANN |
| JOHN CARL LOUNDS | SAMUEL HENRY PILCH # | JOHN CHARLES PINTOZZI |
| GEORGE EDWARD RUEBENSON | ERIC ALLEN SIMONSON | KEVIN ROURKE SLAWIN |
| 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<br>President | STEVEN CARL VERNEY<br>Treasurer | JOHN CHARLES PINTOZZI<br>Chief Financial Officer |

Subscribed and sworn to before me this 15th day of July 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.....

Miguel Saucedo
Notary
11/04/2008

* 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 | 39,690,696,544 | | 39,690,696,544 | 43,541,860,742 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 1,905,618,161 | | 1,905,618,161 | 2,219,638,817 |
| 2.2 Common stocks | 954,037,926 | 14,223,094 | 939,814,832 | 879,971,985 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 7,260,652,547 | | 7,260,652,547 | 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 ($ 182,548,396 ), cash equivalents ($ 4,295,342,333 ) and short-term investments ($ 548,005,562 ) | 5,025,896,291 | | 5,025,896,291 | 350,518,086 |
| 6. Contract loans, (including $ ..... premium notes) | 738,136,548 | 1,272,924 | 736,863,624 | 733,861,439 |
| 7. Other invested assets | 1,360,009,975 | 25,127,167 | 1,334,882,808 | 1,122,278,114 |
| 8. Receivables for securities | 53,342,258 | 1,964,581 | 51,377,677 | 8,247,707 |
| 9. Aggregate write-ins for invested assets | 508,423,940 | | 508,423,940 | 583,172,661 |
| 10. Subtotals, cash and invested assets (Lines 1 to 9) | 57,496,814,189 | 42,587,766 | 57,454,226,423 | 56,871,650,422 |
| 11. Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 12. Investment income due and accrued | 459,975,140 | | 459,975,140 | 517,649,586 |
| 13. Premiums and considerations: | | | | |
| 13.1 Uncollected premiums and agents' balances in the course of collection | 4,616,901 | | 4,616,901 | (5,144,010) |
| 13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 239,581,312 | | 239,581,312 | 261,514,309 |
| 13.3 Accrued retrospective premiums | | | | |
| 14. Reinsurance: | | | | |
| 14.1 Amounts recoverable from reinsurers | 6,566,203 | | 6,566,203 | 4,967,192 |
| 14.2 Funds held by or deposited with reinsured companies | | | | |
| 14.3 Other amounts receivable under reinsurance contracts | 2,451,320 | | 2,451,320 | 12,408,406 |
| 15. Amounts receivable relating to uninsured plans | | | | |
| 16.1 Current federal and foreign income tax recoverable and interest thereon | 181,867,944 | | 181,867,944 | 77,405,418 |
| 16.2 Net deferred tax asset | 838,501,104 | 414,966,311 | 423,534,793 | 305,305,930 |
| 17. Guaranty funds receivable or on deposit | 9,313,751 | | 9,313,751 | 8,395,937 |
| 18. Electronic data processing equipment and software | 1,256,667 | 1,256,667 | | |
| 19. Furniture and equipment, including health care delivery assets ($ ..... ) | 29,127 | 29,127 | | |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 21. Receivables from parent, subsidiaries and affiliates | 312,445 | | 312,445 | 4,719,461 |
| 22. Health care ($ ..... ) and other amounts receivable | 2,172,132 | 2,172,132 | | |
| 23. Aggregate write-ins for other than invested assets | 717,153,367 | 652,546,895 | 64,606,472 | 75,754,720 |
| 24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23) | 59,960,611,601 | 1,113,558,898 | 58,847,052,703 | 58,134,627,372 |
| 25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 16,379,309,070 | | 16,379,309,070 | 18,893,301,367 |
| 26. Total (Lines 24 and 25) | 76,339,920,671 | 1,113,558,898 | 75,226,361,773 | 77,027,928,739 |
| **DETAILS OF WRITE-INS** | | | | |
| 0901. Derivative contracts | 508,423,940 | | 508,423,940 | 580,921,364 |
| 0902. External security lending | | | | 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) | 508,423,940 | | 508,423,940 | 583,172,661 |
| 2301. Advanced benefits | 55,665,639 | | 55,665,639 | 57,015,488 |
| 2302. Accounts receivable | 9,268,285 | 358,291 | 8,909,994 | 13,955,493 |
| 2303. Premium tax recoverable | 317,437 | 286,599 | 30,838 | 30,838 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | 651,902,005 | 651,902,005 | | 4,752,901 |
| 2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above) | 717,153,367 | 652,546,895 | 64,606,472 | 75,754,720 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 35,876,727,704 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve) | 35,876,727,704 | 35,883,526,859 |
| 2. | Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve) | 124,789,626 | 105,630,491 |
| 3. | Liability for deposit-type contracts (including $ ..... Modco Reserve) | 16,285,020,384 | 16,039,811,044 |
| 4. | Contract claims: | | |
| | 4.1 Life | 84,761,869 | 70,474,921 |
| | 4.2 Accident and health | 9,451,686 | 2,302,868 |
| 5. | Policyholders' dividends $ 227 and coupons $ ..... due and unpaid | 227 | 151 |
| 6. | Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Dividends apportioned for payment (including $ ..... Modco) | 64,950 | 66,992 |
| | 6.2 Dividends not yet apportioned (including $ ..... Modco) | | |
| | 6.3 Coupons and similar benefits (including $ ..... Modco) | 35,651 | 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 $ 1,030,484 accident and health premiums | 4,188,423 | 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 $ 68,508,718 assumed and $ 14,850,559 ceded | 83,359,277 | 134,086,988 |
| | 9.4 Interest Maintenance Reserve | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 17,779,560 , accident and health $ 1,229,308 and deposit-type contract funds $ 163,333 | 19,172,201 | 26,474,437 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued | 8,584,342 | 13,967,626 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (119,442,979) accrued for expense allowances recognized in reserves, net of reinsured allowances) | 832,298,817 | 209,375,256 |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 17,131,606 | 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 | 2,452,004 | 2,356,453 |
| 17. | Amounts withheld or retained by company as agent or trustee | 283,686 | 135,630 |
| 18. | Amounts held for agents' account, including $ ..... agents' credit balances | 1,568,137 | 2,591,803 |
| 19. | Remittances and items not allocated | 167,972,763 | 99,030,126 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | 413,270,500 | 372,696,758 |
| 21. | Liability for benefits for employees and agents if not included above | 9,220,447 | 9,794,049 |
| 22. | Borrowed money $ ..... and interest thereon $ ..... | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.1 Asset valuation reserve | 292,713,285 | 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 | 101,062,669 | 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 | 51,811,236 | 9,204,408 |
| | 24.9 Capital notes $ ..... and interest thereon $ ..... | | |
| 25. | Aggregate write-ins for liabilities | 1,913,571,323 | 1,800,260,830 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 56,299,512,813 | 55,512,128,595 |
| 27. | From Separate Accounts Statement | 16,379,309,070 | 18,893,301,367 |
| 28. | Total liabilities (Lines 26 and 27) | 72,678,821,884 | 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 | 1,373,231,106 | 1,023,231,106 |
| 34. | Aggregate write-ins for special surplus funds | 363,211,890 | 394,105,710 |
| 35. | Unassigned funds (surplus) | 805,694,294 | 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) | 2,542,137,290 | 2,617,096,177 |
| 38. | Totals of Lines 29, 30 and 37 | 2,547,539,890 | 2,622,498,777 |
| 39. | Totals of Lines 28 and 38 | 75,226,361,774 | 77,027,928,739 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Securities lending collateral | 1,597,834,321 | 1,529,945,663 |
| 2502. | Swap collateral | 161,314,690 | 72,486,651 |
| 2503. | Deferred basis adjustments on futures and liability swaps | 95,144,611 | 134,665,451 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 59,277,702 | 63,163,066 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 1,913,571,323 | 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 | 363,211,890 | 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) | 363,211,890 | 394,105,710 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 2,352,421,957 | 2,137,195,230 | 4,543,064,106 |
| 2. | Considerations for supplementary contracts with life contingencies | | | 941 |
| 3. | Net investment income | 1,340,164,460 | 1,659,994,969 | 3,296,002,052 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (42,992,177) | 9,589,273 | (99,224,433) |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 53,575,528 | 78,566,113 | 152,264,648 |
| 7. | Reserve adjustments on reinsurance ceded | (951,698,986) | (850,140,420) | (1,822,905,485) |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 38,150,705 | 36,811,439 | 75,029,510 |
| | 8.2 Charges and fees for deposit-type contracts | 3,349,269 | 5,417,692 | 16,579,028 |
| | 8.3 Aggregate write-ins for miscellaneous income | 840,727 | 889,196 | 1,269,477 |
| 9. | Totals (Lines 1 to 8.3) | 2,793,811,483 | 3,078,323,491 | 6,162,079,844 |
| 10. | Death benefits | 283,686,769 | 272,196,497 | 532,906,478 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 1,379,339 | 747,577 | 1,845,885 |
| 12. | Annuity benefits | 853,285,124 | 856,949,800 | 1,681,499,531 |
| 13. | Disability benefits and benefits under accident and health contracts | 21,108,467 | 3,936,334 | 9,920,030 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 27,738 | 36,964 | 77,562 |
| 15. | Surrender benefits and withdrawals for life contracts | 1,830,012,371 | 1,899,891,483 | 4,523,913,803 |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 353,670,238 | 443,047,181 | 904,269,489 |
| 18. | Payments on supplementary contracts with life contingencies | 71,143 | 69,911 | 249,897 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 12,359,981 | 236,375,910 | 299,016,145 |
| 20. | Totals (Lines 10 to 19) | 3,355,601,171 | 3,713,251,657 | 7,953,698,818 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 79,485,361 | 90,583,996 | 179,734,518 |
| 22. | Commissions and expense allowances on reinsurance assumed | 123,567,368 | 98,267,447 | 200,726,742 |
| 23. | General insurance expenses | 200,432,715 | 171,427,301 | 369,926,026 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 27,253,939 | 28,987,272 | 53,819,156 |
| 25. | Increase in loading on deferred and uncollected premiums | (2,794,554) | (8,474,453) | (13,570,772) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (766,795,262) | (1,298,889,837) | (2,724,879,126) |
| 27. | Aggregate write-ins for deductions | 13,802,114 | 17,444,866 | 30,911,367 |
| 28. | Totals (Lines 20 to 27) | 3,030,552,852 | 2,812,598,249 | 6,050,366,731 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (236,741,369) | 265,725,242 | 111,713,114 |
| 30. | Dividends to policyholders | 31,183 | 30,587 | 57,513 |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | (236,772,552) | 265,694,655 | 111,655,601 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (125,965,806) | 46,948,282 | (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) | (110,806,746) | 218,746,373 | 172,022,993 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (9,400,491) (excluding taxes of $ (10,563,520) transferred to the IMR) | (302,081,319) | 54,015,754 | (30,290,240) |
| 35. | Net income (Line 33 plus Line 34) | (412,888,065) | 272,762,128 | 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) | (412,888,065) | 272,762,128 | 141,732,754 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 26,390,572 | (32,211,770) | 32,049,145 | 50,231,098 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 1,872,944 | 662,888 | 4,635,675 |
| 40. | Change in net deferred income tax | 214,316,477 | (38,145,952) | (12,825,740) |
| 41. | Change in non-admitted assets | (438,338,787) | 2,092,191 | (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 | 273,184,135 | (139,655,329) | (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 | 350,000,000 | | |
| | 51.2 Transferred to capital (Stock Dividend) | | | |
| | 51.3 Transferred from capital | | | |
| | 51.4 Change in surplus as a result of reinsurance | (30,893,820) | (32,457,600) | (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) | (74,958,887) | 85,856,221 | (738,532,561) |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 2,547,539,890 | 3,446,887,559 | 2,622,498,777 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Fund manager fees | 862,077 | 896,140 | 1,273,176 |
| 08.302. | Miscellaneous income | 5,120 | 4,055 | 7,030 |
| 08.303. | Service fees | 3,978 | 5,444 | 11,288 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (30,448) | (16,443) | (22,018) |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 840,727 | 889,196 | 1,269,477 |
| 2701. | Maturities and other scheduled payments | 13,790,701 | 15,091,531 | 29,799,944 |
| 2702. | Fines and penalties | 10,452 | 2,357,728 | 1,125,901 |
| 2703. | Restructuring charge | 961 | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | (4,392) | (14,478) |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 13,802,114 | 17,444,866 | 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<br>Current Year<br>To Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 2,368,638,766 | 4,558,778,074 |
| 2. | Net investment income | 1,345,765,700 | 3,625,883,064 |
| 3. | Miscellaneous income | 72,203,162 | 164,700,535 |
| 4. | Total (Lines 1 to 3) | 3,786,607,628 | 8,349,361,673 |
| 5. | Benefit and loss related payments | 3,973,562,526 | 8,604,524,696 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (1,389,718,824) | (3,007,418,388) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 461,220,653 | 852,794,342 |
| 8. | Dividends paid to policyholders | 33,148 | 70,604 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ (19,964,011) tax on capital gains (losses) | (41,467,291) | 36,293,147 |
| 10. | Total (Lines 5 through 9) | 3,003,630,213 | 6,486,264,401 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 782,977,415 | 1,863,097,271 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 7,157,854,300 | 14,342,452,696 |
| | 12.2 Stocks | 574,413,426 | 662,140,545 |
| | 12.3 Mortgage loans | 571,999,353 | 1,165,121,481 |
| | 12.4 Real estate | | |
| | 12.5 Other invested assets | 159,602,147 | 275,911,526 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 238,653 | (1,084) |
| | 12.7 Miscellaneous proceeds | | |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 8,464,107,879 | 16,445,625,165 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 3,365,571,091 | 12,143,150,681 |
| | 13.2 Stocks | 427,882,876 | 1,345,802,049 |
| | 13.3 Mortgage loans | 409,974,963 | 2,172,080,451 |
| | 13.4 Real estate | | |
| | 13.5 Other invested assets | 351,105,427 | 814,109,630 |
| | 13.6 Miscellaneous applications | 130,993,042 | 600,446,319 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 4,685,527,399 | 17,075,589,130 |
| 14. | Net increase (or decrease) in contract loans and premium notes | 2,985,223 | 18,871,285 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 3,775,595,257 | (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 | 7,211,476 | (11,308,250) |
| | 16.3 Borrowed funds | | (143,017,979) |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (103,667,108) | (185,546,827) |
| | 16.5 Dividends to stockholders | | 725,143,000 |
| | 16.6 Other cash provided (applied) | 213,261,165 | (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) | 116,805,533 | (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) | 4,675,378,205 | (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) | 5,025,896,291 | 350,518,086 |

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

| | | |
|---|---|---|
| 20.0001. Proceeds from bonds sold, matured or repaid | 122,475,626 | 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 | 16,207,778 | 365,040,930 |

# EXHIBIT 1

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Industrial life | | | |
| 2. | Ordinary life insurance | 298,179,872 | 330,506,675 | 681,256,189 |
| 3. | Ordinary individual annuities | 685,953,013 | 771,578,614 | 1,592,106,046 |
| 4. | Credit life (group and individual) | | | |
| 5. | Group life insurance | 26,891,591 | 30,012,157 | 56,707,706 |
| 6. | Group annuities | 329,061,061 | 302,735,614 | 575,443,259 |
| 7. | A & H - group | 22,256,661 | 24,923,282 | 48,008,960 |
| 8. | A & H - credit (group and individual) | | | |
| 9. | A & H - other | 1,710,461 | 1,954,821 | 3,751,015 |
| 10. | Aggregate of all other lines of business | | | |
| 11. | Subtotal | 1,364,052,659 | 1,461,711,164 | 2,957,273,174 |
| 12. | Deposit-type contracts | 4,216,386,774 | 2,589,787,538 | 3,264,904,704 |
| 13. | Total | 5,580,439,434 | 4,051,498,702 | 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, 2007 Annual Statement notes: 1-5, 6(A), 7, 8, 9(B, E, F), 10(G-I, K), 11-13, 14(C, D), 15, 16(2), 17(A, B), 18, 19, 20(A, B, D-G, I2, I4) and 22-34.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized an impairment write-down of $4 million on a partnership investment during the first six months of 2008 because the partnership experienced a large decrease in its intangible assets. The fair value of this partnership was determined by performing an updated discounted cash flow analysis. The impairment write-down was identified during the Company's normal ongoing portfolio monitoring process.

The Company did not recognize impairment write-downs during the first six months of 2007.

9. Income Taxes

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

| (in millions) | June 30, 2008 | December 31, 2007 |
|---|---|---|
| Total of gross deferred tax assets | $ 854 | $ 671 |
| Total of gross deferred tax liabilities | (15) | (21) |
| Net deferred tax asset | 839 | 650 |
| Deferred tax asset nonadmitted | 415 | 345 |
| Net admitted deferred tax asset | $ 424 | $ 305 |
| (Increase) decrease in nonadmitted asset | $ (70) | |

C. The provision for incurred income taxes for the six months ended June 30 was:

| (in millions) | 2008 | 2007 |
|---|---|---|
| Federal income tax - excluding net capital gains (losses) | $ (126) | $ 47 |
| Federal income tax on net capital gains (losses) | (20) | 21 |
| Federal income taxes incurred | $ (146) | $ 68 |

The provision for income tax incurred did not include foreign income taxes for the six months ended June 30, 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) | June 30, 2008 | December 31, 2007 |
|---|---|---|
| **Deferred tax assets:** | | |
| Proxy deferred policy acquisition costs | $ 383 | $ 388 |
| Investments | 271 | 76 |
| Sale of variable annuity business | 108 | 116 |
| Reserves | 32 | 34 |
| Nonadmitted assets | 24 | 20 |
| Deferred gain | 20 | 22 |
| Employee benefits | 5 | 6 |
| Interest expense | 3 | - |
| Other | 8 | 9 |
| Total deferred tax assets | 854 | 671 |
| Nonadmitted deferred tax assets | 415 | 345 |
| Admitted deferred tax assets | 439 | 326 |
| **Deferred tax liabilities:** | | |
| Prepaid commissions | (10) | (12) |
| Unrealized gains | (5) | (3) |
| Interest expense | - | (6) |
| Total deferred tax liabilities | (15) | (21) |
| Net admitted deferred tax asset | $ 424 | $ 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) | June 30, 2008 | December 31, 2007 | Change |
|---|---|---|---|
| Total deferred tax assets | $ 854 | $ 671 | $ 183 |
| Total deferred tax liabilities | (15) | (21) | 6 |
| Net deferred tax asset (liability) | $ 839 | $ 650 | 189 |
| Tax effect of unrealized gains (losses) | | | 1 |
| Change in net deferred income tax | | | 190 |
| Tax effect of nonadmitted assets | | | (4) |
| Change in net deferred income tax relating to the provision | | | $ 186 |

| (in millions) | June 30, 2007 | December 31, 2006 | Change |
|---|---|---|---|
| Total deferred tax assets | $ 665 | $ 709 | $ (44) |
| Total deferred tax liabilities | (32) | (31) | (1) |
| Net deferred tax asset (liability) | $ 633 | $ 678 | (45) |
| Tax effect of unrealized gains (losses) | | | 7 |
| Change in net deferred income tax | | | (38) |
| Tax effect of nonadmitted assets | | | 2 |
| Change in net deferred income tax relating to the provision | | | $ (36) |

# 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 June 30:

| (in millions) | 2008 | Effective Tax Rate |
|---|---|---|
| Provision computed at statutory rate | $ (335) | 35.0 % |
| Change in net deferred income taxes | 186 | (19.4) |
| Dividend received deduction | (8) | 0.9 |
| Other | 11 | (1.3) |
| Total statutory income taxes | $ (146) | 15.2 % |

| (in millions) | 2007 | Effective Tax Rate |
|---|---|---|
| Provision computed at statutory rate | $ 115 | 35.0 % |
| Change in net deferred income taxes | (36) | (10.9) |
| Dividend received deduction | (7) | (2.3) |
| Other | (4) | (1.1) |
| Total statutory income taxes | $ 68 | 20.7 % |

10. Information Concerning Parent, Subsidiaries and Affiliates

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

*Transactions with Allstate Insurance Company ("AIC" or "Allstate")*

In June 2008, the Company received a capital contribution of $350 million from its parent, AIC. The contribution consisted of securities with a fair value of $343 million which was received on June 27 and cash of $7 million which was received on June 30. Also on June 30, 2008, AIC approved an additional capital contribution of up to $400 million to the Company, payable in cash and/or securities on or before September 1, 2008.

The Company paid the following cash dividends on common stock to AIC in 2007:

| (in millions) Date of payment | |
|---|---|
| September 24 | $ 85 |
| December 17 | 251 |
| December 21 | 389 |
| Total | $ 725 |

The $389 million of dividends paid on December 21, 2007 were extraordinary dividends.

The Company issued structured settlement annuities, a type of immediate annuity, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. A portion of these amounts related to structured settlement annuities with life contingencies and were included in premium income. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and providing certain collateral security rights with respect to the annuities and certain other rights in the event of defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.57 billion at both June 30, 2008 and December 31, 2007.

*Transactions with ALIC Reinsurance Company ("ALIC Re") and Kennett Capital, Inc. ("Kennett")*

On May 28, 2008, the Company purchased a $50 million surplus note, with a 5.93% interest rate, due June 1, 2038 from its wholly-owned subsidiary, ALIC Re. On June 30, 2008, the Company transferred the surplus note to an affiliate, Kennett. In return, Kennett issued a $50 million full recourse 5.73% note due on June 1, 2038. Kennett granted the Company a pledge of and security interest in its right, title and interest in the surplus note and its proceeds. The Company has an agreement with ALIC Re whereby, it may purchase up to $750 million of surplus notes from time to time. The Company also has an agreement with Kennett whereby transactions similar to the one described may be entered into in the future.

At June 30, 2008 and December 31, 2007, the Company also held a $100 million full recourse 5.98% note due June 1, 2036 and a $100 million full recourse 4.86% note due July 1, 2035 issued by Kennett. These notes were issued as payments for a $100 surplus note due June 1, 2036 with a 6.18% interest rate and a $100 million surplus note due July 1, 2035 with a 5.06% interest rate that ALIC Re issued to the Company and the Company transferred to Kennett. Kennett also granted the Company a pledge of and security interest in its right, title and interest in this surplus note and proceeds.

*Transaction with The Allstate Corporation ("Corporation")*

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At June 30, 2008 and December 31, 2007, the Company did not have intercompany loans with the Corporation outstanding. No interest was paid on intercompany debt during the first six months of 2008. Total interest paid on intercompany debt during 2007 was $4 million.

# NOTES TO FINANCIAL STATEMENTS

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

| (in thousands) | June 30, 2008 | December 31, 2007 |
|---|---|---|
| Allstate Institutional Advisors, LLC | $ 173 | $ 4,557 |
| Allstate Bank | 133 | 144 |
| Allstate Life Insurance Company of New York ("ALNY") | - | - |
| Other | 6 | 18 |
| Total | $ 312 | $ 4,719 |

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

| (in millions) | June 30, 2008 | December 31, 2007 |
|---|---|---|
| AIC | $ 85 | $ 129 |
| Allstate Investments, LLC | 6 | 10 |
| ALNY | 5 | - |
| American Heritage Life Insurance Company | 2 | - |
| Allstate Distributors, LLC | 1 | 1 |
| Allstate Financial Services, LLC ("AFS") | 1 | - |
| Other | 1 | 1 |
| Total | $ 101 | $ 141 |

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively, with one exception. Net intercompany balances with AFS are settled monthly regardless of dollar amount.

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 $30 million and $35 million at June 30, 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 AACO 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 $2.67 billion and $2.59 billion at June 30, 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 $326 million and $344 million at June 30, 2008 and December 31, 2007, respectively.

F. Effective May 8, 2008, the Company, AIC and the Corporation became parties to a one-year Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") which amends and restates the Intercompany Liquidity Agreement between the Company and 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.

For information on the Company's other material management, service, and cost-sharing agreements, please refer to the 2007 Annual Statement notes.

J. The Company recognized an impairment write-down of $4 million on a partnership investment during the first six months of 2008. The write-down was on an investment that was also considered subsidiary, controlled or affiliated entities. The details of the write-down are described in Note 6. The Company did not recognize impairment write-downs during the first six months of 2007.

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 $1.11 billion and $1.20 billion at June 30, 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 amount of the aggregate initial investment was $196 million and $197 million at June 30, 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.

# NOTES TO FINANCIAL STATEMENTS

Based on currently available public 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.

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. In June 2008, the Eighth Circuit Court of Appeals affirmed summary judgment in the EEOC's favor. AIC filed a petition for rehearing *en banc*.

- 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

# NOTES TO FINANCIAL STATEMENTS

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. In May 2008, the Court granted summary judgment in AIC's favor on all class claims. Plaintiffs moved for reconsideration and in the alternative to decertify the class. AIC opposed this motion and filed a motion for summary judgment with respect to the remaining non-class claim.

- 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) | June 30, 2008 | | |
|---|---|---|---|
| | Notional Amount | Statement Value | Fair Value |
| **Interest rate contracts** | | | |
| Interest rate swap agreements | $ 13,818 | $ 22 | $ (196) |
| Financial futures contracts | 3,868 | - | 1 |
| Interest rate cap and floor agreements | 3,158 | (10) | (10) |
| Total interest rate contracts | 20,844 | 12 | (205) |
| **Equity and index contracts** | | | |
| Option contracts | 5,674 | 49 | 49 |
| Index futures contracts | 109 | - | - |
| Total equity and index contracts | 5,783 | 49 | 49 |
| **Foreign currency contracts** | | | |
| Foreign currency swap agreements | 1,407 | 352 | 375 |
| Foreign currency forward contracts | 14 | - | - |
| Total foreign currency contracts | 1,421 | 352 | 375 |
| **Other derivative financial instruments** | | | |
| Replication credit default swap agreements | 569 | - | (37) |
| Credit default swap agreements – buying protection | 3 | - | - |
| Total other derivative financial instruments | 572 | - | (37) |
| **Total derivative financial instruments** | $ 28,620 | $ 413 | $ 182 |

| (in millions) | December 31, 2007 | | |
|---|---|---|---|
| | Notional Amount | Statement Value | Fair Value |
| **Interest rate contracts** | | | |
| Interest rate swap agreements | $ 13,651 | $ 22 | $ (244) |
| Financial futures contracts | 678 | - | 1 |
| Interest rate cap and floor agreements | 6,003 | (7) | (7) |
| Total interest rate contracts | 20,332 | 15 | (250) |
| **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 | 1,407 | 324 | 365 |
| Foreign currency forward contracts | 49 | - | - |
| Total foreign currency contracts | 1,456 | 324 | 365 |
| **Other derivative financial instruments** | | | |
| Replication credit default swap agreements | 531 | - | (22) |
| Credit default swap agreements – buying protection | - | - | - |
| Total other derivative financial instruments | 531 | - | (22) |
| **Total derivative financial instruments** | $ 28,376 | $ 446 | $ 199 |

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.

# NOTES TO FINANCIAL STATEMENTS

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

| (in millions) | June 30, 2008 | December 31, 2007 |
|---|---|---|
| Foreign currency swap agreements | $ 409 | $ 365 |
| Interest rate swap agreements | 24 | 42 |
| Interest rate cap and floor agreements | 2 | - |
| Option contracts | 1 | 175 |
| Foreign currency forward contracts | - | (1) |
| Total derivative financial instruments | $ 436 | $ 581 |

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 June 30, 2008 and December 31, 2007, the Company pledged $47 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 June 30, 2008, counterparties pledged $161 million in cash and $228 million in securities to the Company, and the Company pledged $61 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) | June 30, 2008 | December 31, 2007 |
|---|---|---|
| Commitments to invest in limited partnership interests | $ 1,109 | $ 1,198 |
| Credit guarantees | 196 | 197 |
| Commitments to extend mortgage loans | 90 | 320 |
| Private placement commitments | - | 20 |
| Commitments to invest - other | 4 | 12 |

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

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

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

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 second 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 | - | $ - | $ - | $ - |
| NAIC 4 | 7 | 12 | 12 | (1) |

| ($ in millions) | 2007 | | | |
|---|---|---|---|---|
| | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain/(Loss) |
| **Bonds** | | | | |
| NAIC 3 | 4 | $ 8 | $ 8 | $ - |
| NAIC 4 | 4 | 7 | 7 | - |

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

20. Other Items

C. Other Disclosures

The Company, along with AIC and the Corporation, has access to a $1 billion unsecured revolving credit facility that has an initial term of 5 years expiring in 2012 with two optional one-year extensions that can be exercised at the end of any of the remaining four years of the facility upon approval of existing or replacement lenders providing more than two thirds of the commitments to lend. This facility contains an increase provision that would allow up to an additional $500 million of borrowing provided the increased portion could be fully syndicated at a later date among existing and new lenders. There were no borrowings under the line of credit during the first six months of 2008 or in 2007.

H. Hybrid Securities

The Company had $2.18 billion and $2.55 billion of hybrid securities at June 30, 2008 and December 31, 2007, respectively.

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:

# NOTES TO FINANCIAL STATEMENTS

| (in millions) | June 30, 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 | $ (375) | $ - | $ (375) | $ (249) | $ 1 | $ (248) |
| ABS CDO | - | - | - | (15) | - | (15) |
| Total | $ (375) | $ - | $ (375) | $ (264) | $ 1 | $ (263) |

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 June 30, 2008, the Alt-A portfolio had net unrealized losses of $53 million, of which $58 million were gross unrealized losses and $5 million were gross unrealized gains. At December 31, 2007, the Alt-A portfolio had net unrealized losses of $23 million, for which all but $182 thousand were 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 June 30, 2008 and December 31, 2007, 92% 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. The Company recorded the following investment write-downs related to asset impairments.

| (in millions) | | |
|---|---|---|
| Type of Investment | June 30, 2008 | December 31, 2007 |
| ABS RMBS | $ 101 | $ 3 |
| ABS CDO | 28 | 62 |
| Total | $ 129 | $ 65 |

The Company also recorded investment write-downs of $44 million in the ABS RMBS portfolio related to the potential sale of assets to meet future cash flow requirements at June 30, 2008. In addition, the Company recorded investment write-downs of $40 million and $10 million, respectively, in the Alt-A portfolio due to asset impairments and the potential sale of assets to meet future cash flow requirements at June 30, 2008. At December 31, 2007, the Company recorded investment write-downs of $1 million in the Alt-A portfolio related 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) | June 30, 2008 | | | |
|---|---|---|---|---|
| Type of Investment | Actual Cost | Book/Adjusted Carrying Values | Fair Values | Other-Than-Temporary Losses |
| ABS RMBS | $ 1,842 | $ 1,796 | $ 1,421 | $ 145 |
| ABS CDO | 4 | 4 | 4 | 28 |
| Total | $ 1,846 | $ 1,780 | $ 1,425 | $ 173 |

| (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 June 30, 2008 with actual cost, book/adjusted carrying values and fair values of $471 million, $460 million and $407 million, respectively, and other-than-temporary losses of $50 million. The Company had Alt-A securities at December 31, 2007 with actual cost and book/adjusted carrying values of $524 million, fair values of $502 million and other-than-temporary losses of $1 million.

# 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 [ ] No [ X ]
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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>OTS | 6<br>FDIC | 7<br>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:
$75,823,886 PLEDGED AS COLLATERAL, $167,634,130 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,130,788 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $455,442,353

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

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

14.2 If yes, please complete the following:

| | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|
| 14.21 Bonds | $ | $ |
| 14.22 Preferred Stock | $ | $ |
| 14.23 Common Stock | $ 799,988,347 | $ 787,078,966 |
| 14.24 Short-Term Investments | $ | $ |
| 14.25 Mortgage Loans on Real Estate | $ | $ |
| 14.26 All Other | $ 277,603,452 | $ 379,645,086 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 1,077,591,799 | $ 1,166,724,052 |
| 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<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| CITIBANK, FEDERAL SAVINGS BANK<br>CONTACT: JON TOMAN 312-876-8548 | 233 S. WACKER DR., 86TH FLOOR, CHICAGO, IL 60606 |
| BANK OF NEW YORK (BANK OF NEW YORK MIDWEST)<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>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<br>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 | $ 7,260,652,547 |
| | 1.14 Total Mortgages in Good Standing | $ 7,260,652,547 |
| | 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) | $ 7,260,652,547 |
| 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<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Location | 6<br>Type of Reinsurance Ceded | 7<br>Is Insurer Authorized? (Yes or No) |
|---|---|---|---|---|---|---|
| 80659 | 38-0397420 | 04/04/2008 | Canada Life Assurance Company | Lansing, Michigan | YRT/I | YES |
| 93572 | 43-1235868 | 04/04/2008 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | YES |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

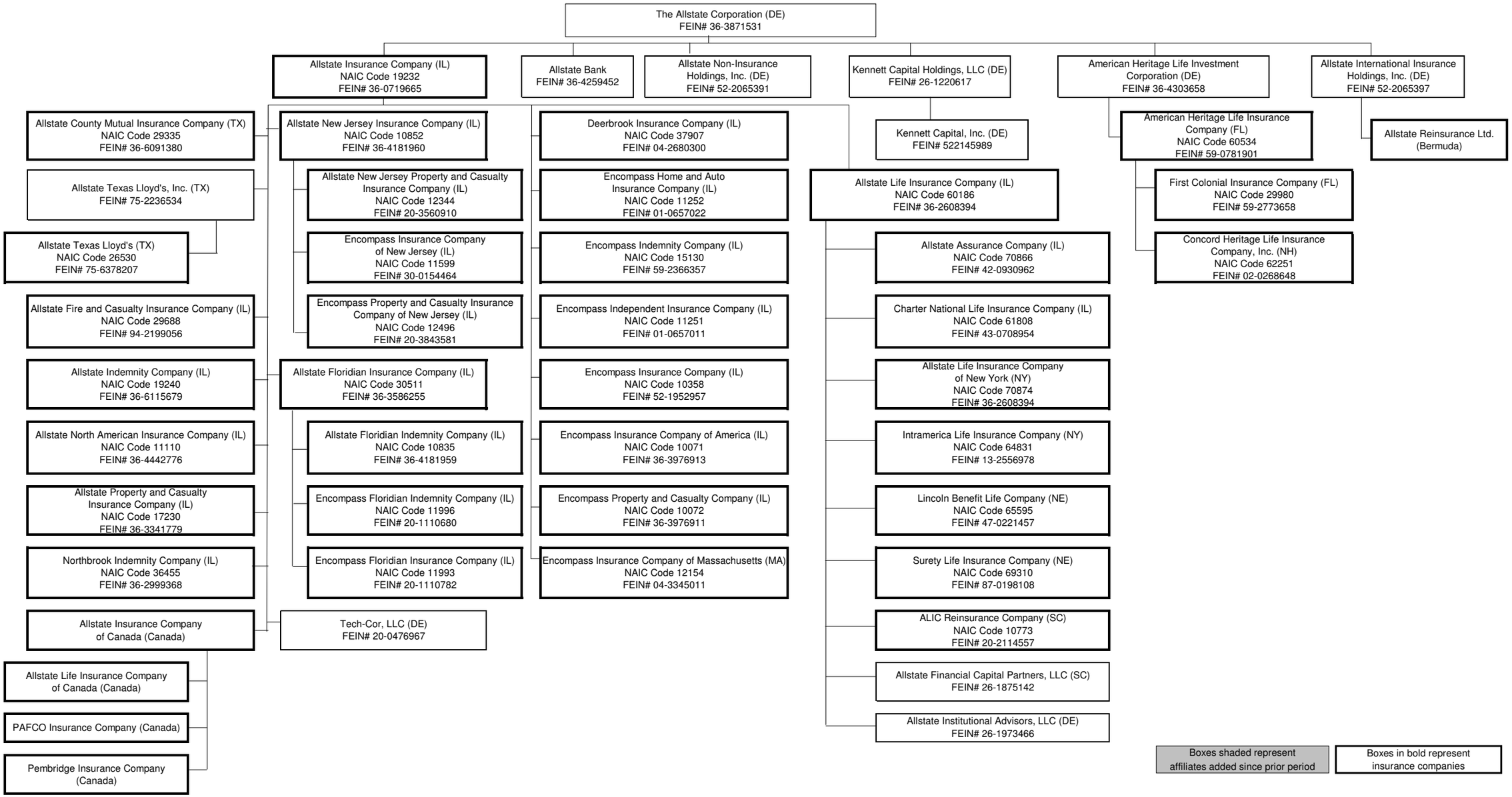
Current Year To Date - Allocated by States and Territories

| | | | 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 | 4,990,466 | 9,211,412 | 451,231 | | 14,653,109 | |
| 2. | Alaska | AK | L | 933,564 | 381,987 | 76,534 | | 1,392,085 | |
| 3. | Arizona | AZ | L | 6,087,225 | 19,420,581 | 346,809 | | 25,854,614 | 225,000 |
| 4. | Arkansas | AR | L | 2,204,051 | 2,460,547 | 370,027 | | 5,034,625 | |
| 5. | California | CA | L | 44,100,971 | 105,464,187 | 3,225,268 | | 152,790,426 | 40,250 |
| 6. | Colorado | CO | L | 4,338,347 | 8,359,344 | 306,799 | | 13,004,491 | |
| 7. | Connecticut | CT | L | 5,448,584 | 20,683,963 | 269,528 | | 26,402,075 | |
| 8. | Delaware | DE | L | 1,015,927 | 4,943,026 | 60,330 | | 6,019,282 | 4,158,250,000 |
| 9. | District of Columbia | DC | L | 308,964 | 4,541,789 | 32,979 | | 4,883,732 | |
| 10. | Florida | FL | L | 26,228,248 | 139,009,413 | 2,932,822 | | 168,170,482 | |
| 11. | Georgia | GA | L | 13,065,174 | 21,713,372 | 981,928 | | 35,760,474 | |
| 12. | Hawaii | HI | L | 1,862,261 | 16,479,846 | 280,918 | | 18,623,025 | |
| 13. | Idaho | ID | L | 1,240,131 | 7,272,091 | 95,338 | | 8,607,560 | |
| 14. | Illinois | IL | L | 24,916,712 | 60,358,429 | 973,682 | | 86,248,823 | |
| 15. | Indiana | IN | L | 7,569,349 | 24,484,107 | 446,978 | | 32,500,433 | |
| 16. | Iowa | IA | L | 1,439,865 | 5,010,001 | 127,639 | | 6,577,504 | |
| 17. | Kansas | KS | L | 1,747,964 | 2,673,509 | 197,526 | | 4,618,999 | |
| 18. | Kentucky | KY | L | 5,438,690 | 20,443,595 | 407,298 | | 26,289,583 | |
| 19. | Louisiana | LA | L | 8,268,698 | 20,737,341 | 470,218 | | 29,476,257 | |
| 20. | Maine | ME | L | 987,597 | 904,058 | 58,447 | | 1,950,103 | |
| 21. | Maryland | MD | L | 9,476,486 | 23,231,949 | 372,326 | | 33,080,761 | |
| 22. | Massachusetts | MA | L | 1,759,806 | 7,929,452 | 458,634 | | 10,147,892 | |
| 23. | Michigan | MI | L | 12,231,908 | 45,035,528 | 558,223 | | 57,825,659 | |
| 24. | Minnesota | MN | L | 2,944,441 | 18,067,874 | 272,255 | | 21,284,570 | |
| 25. | Mississippi | MS | L | 2,884,252 | 2,565,616 | 279,963 | | 5,729,831 | |
| 26. | Missouri | MO | L | 4,754,413 | 11,964,549 | 470,492 | | 17,189,454 | |
| 27. | Montana | MT | L | 658,262 | 754,614 | 75,189 | | 1,488,065 | |
| 28. | Nebraska | NE | L | 1,373,119 | 32,098,078 | 84,923 | | 33,556,121 | 43,515,178 |
| 29. | Nevada | NV | L | 3,373,061 | 9,586,681 | 191,158 | | 13,150,901 | |
| 30. | New Hampshire | NH | L | 1,387,819 | 6,965,131 | 88,380 | | 8,441,331 | |
| 31. | New Jersey | NJ | L | 6,399,291 | 63,110,055 | 1,150,443 | | 70,659,789 | |
| 32. | New Mexico | NM | L | 2,604,953 | 884,963 | 185,561 | | 3,675,477 | |
| 33. | New York | NY | Q | 915,216 | 1,930,099 | 381,565 | | 3,226,880 | |
| 34. | North Carolina | NC | L | 10,607,322 | 11,719,016 | 662,213 | | 22,988,551 | |
| 35. | North Dakota | ND | L | 324,350 | 977,161 | 36,143 | | 1,337,654 | |
| 36. | Ohio | OH | L | 15,372,718 | 60,376,022 | 749,349 | | 76,498,088 | |
| 37. | Oklahoma | OK | L | 2,844,716 | 1,404,632 | 295,832 | | 4,545,181 | |
| 38. | Oregon | OR | L | 3,760,145 | 4,176,509 | 53,999 | | 7,990,653 | |
| 39. | Pennsylvania | PA | L | 24,675,038 | 62,404,953 | 1,378,221 | | 88,458,213 | 50,000 |
| 40. | Rhode Island | RI | L | 1,203,635 | 3,586,219 | 60,513 | | 4,850,367 | |
| 41. | South Carolina | SC | L | 4,577,203 | 5,436,834 | 241,048 | | 10,255,084 | |
| 42. | South Dakota | SD | L | 345,318 | 2,987,930 | 48,334 | | 3,381,582 | |
| 43. | Tennessee | TN | L | 6,315,928 | 15,188,806 | 563,751 | | 22,068,486 | |
| 44. | Texas | TX | L | 31,648,078 | 63,259,084 | 1,585,565 | | 96,492,728 | |
| 45. | Utah | UT | L | 2,183,478 | 2,950,822 | 87,932 | | 5,222,232 | |
| 46. | Vermont | VT | L | 400,394 | 1,068,847 | 86,319 | | 1,555,560 | |
| 47. | Virginia | VA | L | 10,484,330 | 17,045,983 | 980,671 | | 28,510,984 | 156,215 |
| 48. | Washington | WA | L | 6,937,784 | 4,201,439 | 166,575 | | 11,305,798 | |
| 49. | West Virginia | WV | L | 1,919,119 | 6,345,764 | 125,120 | | 8,390,003 | |
| 50. | Wisconsin | WI | L | 3,285,994 | 19,423,905 | 283,609 | | 22,993,509 | |
| 51. | Wyoming | WY | L | 441,582 | 285,767 | 50,013 | | 777,363 | |
| 52. | American Samoa | AS | N | 390 | | | | 390 | |
| 53. | Guam | GU | N | 4,686 | | 203 | | 4,889 | |
| 54. | Puerto Rico | PR | L | 26,337 | 21,200 | 7,455 | | 54,992 | |
| 55. | U.S. Virgin Islands | VI | N | 6,905 | | 1,341 | | 8,246 | |
| 56. | Northern Mariana Islands | MP | N | 2,190 | | | | 2,190 | |
| 57. | Canada | CN | N | 22,298 | 129,385 | 2,120 | | 153,803 | |
| 58. | Aggregate Other Aliens | OT | XXX | 239,124 | 13,346,562 | 8,543 | | 13,594,229 | 14,150,132 |
| 59. | Subtotal | | (a) 51 | 340,584,877 | 1,015,014,025 | 24,156,282 | | 1,379,755,185 | 4,216,386,774 |
| 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 | 643,166 | | | | 643,166 | |
| 94. | Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. | Totals (Direct Business) | | XXX | 341,228,044 | 1,015,014,025 | 24,156,282 | | 1,380,398,351 | 4,216,386,774 |
| 96. | Plus Reinsurance Assumed | | XXX | 482,776,635 | 664,368,460 | 49,609,194 | | 1,196,754,290 | 17,179,899 |
| 97 | Totals (All Business) | | XXX | 824,004,679 | 1,679,382,485 | 73,765,477 | | 2,577,152,641 | 4,233,566,673 |
| 98. | Less Reinsurance Ceded | | XXX | 90,380,212 | 95,490,916 | 22,726,414 | | 208,597,542 | |
| 99. | Totals (All Business) less Reinsurance Ceded | | XXX | 733,624,467 | 1,583,891,569 | 51,039,063 | | 2,368,555,099 | 4,233,566,673 |
| | DETAILS OF WRITE-INS | | | | | | | | |
| 5801. | AUSTRALIA | | XXX | 2,368 | | | | 2,368 | |
| 5802. | BARBADOS | | XXX | | 13,297,016 | | | 13,297,016 | 14,150,132 |
| 5803. | COLUMBIA | | XXX | 244 | | | | 244 | |
| 5898. | Summary of remaining write-ins for Line 58 from overflow page | | XXX | 236,512 | 49,546 | 8,543 | | 294,601 | |
| 5899. | Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | | XXX | 239,124 | 13,346,562 | 8,543 | | 13,594,229 | 14,150,132 |
| 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? | SEE EXPLANATION |
| 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? | SEE EXPLANATION |
| 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 electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 2a" methods. The Company uses "Type 2" method.

7. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) will not be filed with the state of domicile and electronically with the NAIC because the Company's in force business is immaterial.

Bar Code:

1. 6 0 1 8 6 2 0 0 8 4 9 0 0 0 0 2

Trusteed Surplus Statement [Document Identifier 490]

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

Medicare Part D Coverage Supplement [Document Identifier 365]

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

| | | | | | |
|---|---|---|---|---|---|
| 2304. | Customer receivable | 1,144,360 | 1,144,360 | | |
| 2305. | Negative interest maintenance reserve | 615,349,937 | 615,349,937 | | |
| 2306. | Investment accounts receivable | | | | 4,518,785 |
| 2307. | Prepaid expenses | 5,000,000 | 5,000,000 | | |
| 2308. | Prepaid commissions | 30,407,709 | 30,407,709 | | 234,116 |
| 2397. | Summary of remaining write-ins for Line 23 from overflow page | 651,902,005 | 651,902,005 | | 4,752,901 |

Additional Write-ins for Liabilities Line 25

| | | | |
|---|---|---|---|
| 2504. | External securities lending collateral | 14,977,295 | 17,228,592 |
| 2505. | Deposit-type fund suspense | 14,240,717 | 13,210,273 |
| 2506. | Accounts payable | 12,780,969 | 14,338,877 |
| 2507. | Reserve for uncashed checks | 12,645,590 | 12,353,056 |
| 2508. | Deferred fee income | 4,336,620 | 4,485,138 |
| 2509. | Discontinued operations liability | 296,510 | 296,510 |
| 2510. | Liabilities of VA business sold to Prudential | | 1,250,620 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 59,277,702 | 63,163,066 |

Additional Write-ins for Summary of Operations Line 8.3

| | | | | |
|---|---|---|---|---|
| 08.304. | Loss on sale of business | (2,862) | (16,443) | (22,018) |
| 08.305. | Allocated share of loss on sale of fixed assets | (27,586) | | |
| 08.397. | Summary of remaining write-ins for Line 5 from overflow page | (30,448) | (16,443) | (22,018) |

Additional Write-ins for Summary of Operations Line 27

| | | | | |
|---|---|---|---|---|
| 2704. | Net change in discontinued operations liability | | | (8,900) |
| 2705. | (Gain) loss on sale of fixed assets | | (4,392) | (5,578) |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page | | (4,392) | (14,478) |

Additional Write-ins for Schedule T Line 58

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 5804. | ENGLAND | XXX | 743 | | | | 743 | |
| 5805. | SPAIN | XXX | | 100 | | | 100 | |
| 5806. | FINLAND | XXX | 780 | | | | 780 | |
| 5807. | JAPAN | XXX | 918 | 8,400 | | | 9,318 | |
| 5808. | KOREA | XXX | 581 | 36,050 | | | 36,631 | |
| 5809. | MEXICO | XXX | 3,903 | | | | 3,903 | |
| 5810. | OTHER FOREIGN | XXX | 187,176 | | 4,850 | | 192,027 | |
| 5811. | PHILIPPINES | XXX | 742 | | | | 742 | |
| 5812. | POLAND | XXX | 595 | 1,000 | | | 1,595 | |
| 5813. | SWITZERLAND | XXX | 770 | | | | 770 | |
| 5814. | SWEDEN | XXX | 226 | 498 | | | 724 | |
| 5815. | THAILAND | XXX | 174 | | | | 174 | |
| 5816. | UNITED KINGDOM | XXX | 629 | | | | 629 | |
| 5817. | ARMY & FLEET POST OFFICE | XXX | 39,274 | 3,498 | 3,693 | | 46,465 | |
| 5897. | Summary of remaining write-ins for Line 58 from overflow page | XXX | 236,512 | 49,546 | 8,543 | | 294,601 | |

# SCHEDULE A - VERIFICATION

Real Estate

NONE

| | | 1<br>Year to Date | 2<br>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<br>Year to Date | 2<br>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 | 400,153,283 | 2,142,389,060 |
| | 2.2 Additional investment made after acquisitions | 9,821,680 | 29,691,391 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 1,619,596 | 1,994,481 |
| 5. | Unrealized valuation increase (decrease) | | |
| 6. | Total gain (loss) on disposals | (10,426,639) | (54,917) |
| 7. | Deduct amounts received on disposals | 571,999,353 | 1,165,121,481 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 616,892 | 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) | 7,260,652,547 | 7,432,100,872 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 7,260,652,547 | 7,432,100,872 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>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 | 153,884,161 | 384,530,876 |
| | 2.2 Additional investment made after acquisitions | 196,494,109 | 429,578,754 |
| 3. | Capitalized deferred interest and other | 727,157 | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease) | (10,958,049) | 42,439,806 |
| 6. | Total gain (loss) on disposals | 4,657,679 | 35,183,409 |
| 7. | Deduct amounts received on disposals | 117,496,397 | 223,311,882 |
| 8. | Deduct amortization of premium and depreciation | 977,707 | |
| 9. | Total foreign exchange change in book/adjusted carrying value | (16,902) | 1,416,041 |
| 10. | Deduct current year's other than temporary impairment recognized | 4,178,020 | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 1,360,009,975 | 1,137,873,944 |
| 12. | Deduct total nonadmitted amounts | 25,127,167 | 15,595,828 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 1,334,882,808 | 1,122,278,116 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>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 | 4,135,571,723 | 13,488,952,730 |
| 3. | Accrual of discount | 142,337,413 | 268,368,055 |
| 4. | Unrealized valuation increase (decrease) | (19,677,146) | (5,945,548) |
| 5. | Total gain (loss) on disposals | (9,714,847) | 1,065,030 |
| 6. | Deduct consideration for bonds and stocks disposed of | 7,732,267,726 | 15,004,593,239 |
| 7. | Deduct amortization of premium | 48,218,007 | 127,073,888 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 11,862,145 | 47,983,358 |
| 9. | Deduct current year's other than temporary impairment recognized | 584,643,805 | 111,327,654 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 42,550,352,627 | 46,655,102,876 |
| 11. | Deduct total nonadmitted amounts | 14,223,094 | 13,631,327 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 42,536,129,533 | 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. Class 1 (a) | 30,280,688,996 | 44,371,032,053 | 43,020,071,139 | (415,806,063) | 30,280,688,996 | 31,215,843,847 | | 29,838,942,934 |
| 2. Class 2 (a) | 10,858,852,992 | 512,335,262 | 727,352,521 | 26,620,334 | 10,858,852,992 | 10,670,456,067 | | 10,930,949,966 |
| 3. Class 3 (a) | 1,904,229,939 | 57,530,578 | 124,496,817 | (44,789,123) | 1,904,229,939 | 1,792,474,577 | | 2,211,155,865 |
| 4. Class 4 (a) | 619,674,882 | 50,232,072 | 65,863,060 | 82,066,836 | 619,674,882 | 686,110,730 | | 769,089,830 |
| 5. Class 5 (a) | 149,237,125 | 219,050 | 43,499,066 | 43,187,442 | 149,237,125 | 149,144,551 | | 119,716,838 |
| 6. Class 6 (a) | 8,473,185 | 18,634 | 264,846 | 11,787,692 | 8,473,185 | 20,014,665 | | 9,795,023 |
| 7. Total Bonds | 43,821,157,120 | 44,991,367,649 | 43,981,547,449 | (296,932,882) | 43,821,157,120 | 44,534,044,438 | | 43,879,650,457 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1 | 716,160,960 | 34,119,460 | 97,982,475 | 13,576,693 | 716,160,960 | 665,874,638 | | 786,847,131 |
| 9. Class 2 | 1,038,941,995 | 5,895,755 | 19,585,566 | (64,389,977) | 1,038,941,995 | 960,862,207 | | 1,142,267,937 |
| 10. Class 3 | 241,304,674 | 1,500,000 | 11,372,647 | 20,890,654 | 241,304,674 | 252,322,681 | | 260,923,784 |
| 11. Class 4 | 32,560,955 | | | (6,462,285) | 32,560,955 | 26,098,670 | | 13,640,000 |
| 12. Class 5 | 959,295 | | | (499,330) | 959,295 | 459,965 | | 15,959,965 |
| 13. Class 6 | | | | | | | | |
| 14. Total Preferred Stock | 2,029,927,880 | 41,515,215 | 128,940,688 | (36,884,245) | 2,029,927,880 | 1,905,618,162 | | 2,219,638,817 |
| 15. Total Bonds and Preferred Stock | 45,851,084,999 | 45,032,882,864 | 44,110,488,137 | (333,817,127) | 45,851,084,999 | 46,439,662,599 | | 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 $ 4,843,347,893 ; NAIC 2 $ ; NAIC 3 $ ;
NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE DA - PART 1

**Short-Term Investments Owned End of Current Quarter**

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 8299999 Totals | 548,005,562 | XXX | 570,499,189 | 716,668 | |

# SCHEDULE DA - VERIFICATION

**Short-Term Investments**

| | | 1<br>Year To Date | 2<br>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 | 3,175,372,527 | 3,752,992,720 |
| 3. | Accrual of discount | 1,548,911 | 1,082,170 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 70,211 | |
| 6. | Deduct consideration received on disposals | 2,765,780,538 | 3,619,798,261 |
| 7. | Deduct amortization of premium | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 548,005,562 | 136,794,450 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 548,005,562 | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| Replication RSAT Number | Description | NAIC Designation or Other Description | Statement Value | Fair Value | Description | Fair Value | CUSIP | Description | Statement Value | Fair Value | NAIC Designation or Other Description |
| 037411A#2 | LBUBS 2004-C1 A4. CDS SP0100HP4 ON APACHE CORP | 1 | 4,869,578 | 4,791,838 | CDS SP0100HP4 ON APACHE CORP | (2,122) | 52108H-YK-4 | LBUBS 2004-C1 A4 | 4,869,578 | 4,793,961 | 1FE |
| 037411C*4 | MSC 2003-T11 A4. CDS SPJ6000K2 ON APACHE CORP | 1 | 5,009,783 | 4,999,136 | CDS SPJ6000K2 ON APACHE CORP | (3,000) | 61746W-H2-9 | MSC 2003-T11 A4 | 5,009,783 | 5,002,136 | 1FE |
| 038521A@9 | HANESBRANDS INC. CDS CS2124168 ON ARAMARK CORP | 4 | 3,063,345 | 2,553,560 | CDS CS2124168 ON ARAMARK CORP | (236,440) | 410345-AE-2 | HANESBRANDS INC | 3,063,345 | 2,790,000 | 4FE |
| 038521B@8 | AGFIRST FARM CREDIT BANK. CDS CS2193304 ON ARAM 500 09/20/2012 | 4 | 3,000,000 | 2,213,862 | CDS CS2193304 ON ARAM 500 09/20/2012 | 29,628 | 00845W-AD-0 | AGFIRST FARM CREDIT BANK | 3,000,000 | 2,184,234 | P2UZ* |
| 039483E*9 | TENN VALLEY AUTHORITY. CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND | 1 | 4,932,384 | 5,117,329 | CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND | (1,121) | 880591-DW-9 | TENN VALLEY AUTHORITY | 4,932,384 | 5,118,450 | 1 |
| 126408G#4 | LEND LEASE -US CAPITAL INC. SER A GTD S. CDS SPJ600MG3 ON CSX CORP | 2 | 5,000,000 | 4,753,868 | CDS SPJ600MG3 ON CSX CORP | (22,283) | 52605#-AA-4 | LEND LEASE -US CAPITAL INC. SER A GTD S | 5,000,000 | 4,776,151 | 2FE |
| 14040HA*6 | TTX CO 5% SR UNSEC NTS. CDS SP1500TY8 ON CAPITAL ONE FINANCIAL C | 2 | 4,977,623 | 4,844,430 | CDS SP1500TY8 ON CAPITAL ONE FINANCIAL C | (336,710) | 87305Q-BX-8 | TTX CO 5% SR UNSEC NTS | 4,977,623 | 5,181,140 | 2FE |
| 14911RA@8 | IBERDROLA INTERNATIONAL BV 2005-C. CDS SPQ400HB7 ON CATERPILLAR FINANCIAL S | 1 | 10,000,000 | 4,921,268 | CDS SPQ400HB7 ON CATERPILLAR FINANCIAL S | (123) | N4345#-AF-4 | IBERDROLA INTERNATIONAL BV 2005-C | 10,000,000 | 4,921,391 | 1 |
| 205887X@6 | CTCDO 2005-3A A2. CDS SPG4025N1 ON CONAGRA FOODS INC | 2 | 9,856,127 | 8,279,877 | CDS SPG4025N1 ON CONAGRA FOODS INC | 20,497 | 22943E-AB-9 | CTCDO 2005-3A A2 | 9,856,127 | 8,259,380 | 1FE |
| 20825CA*5 | ANGLO IRISH BANK CORP. SUB NTS SER A. CDS SPS500V67 ON CONOCO PHILLIPS | 1 | 10,000,000 | 9,560,365 | CDS SPS500V67 ON CONOCO PHILLIPS | (64,532) | G0350#-AF-2 | ANGLO IRISH BANK CORP. SUB NTS SER A | 10,000,000 | 9,624,897 | 1 |
| 244217B@3 | IIRSA NORTE FINANCE LIMITED -PERU SEN S. CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | 1 | 5,000,000 | 5,533,577 | CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | (16,423) | 451738-AA-6 | IIRSA NORTE FINANCE LIMITED -PERU SEN S | 5,000,000 | 5,550,000 | 3FE |
| 294549C*9 | BSCMS 2005-T20 A3. CDS SPH402610 ON EQUITABLE RESOURCES INC | 1 | 10,015,333 | 9,736,454 | CDS SPH402610 ON EQUITABLE RESOURCES INC | (78,285) | 07387B-CJ-0 | BSCMS 2005-T20 A3 | 10,015,333 | 9,814,739 | 1FE |
| 30275#AA9 | RREEF AMERICA REIT II SER. A SR NTS. CDS SPK4015X6 ON 5 MUNI CREDITS | 1 | 10,000,000 | 8,579,983 | CDS SPK4015X6 ON 5 MUNI CREDITS | (347,033) | 74986@-AD-3 | RREEF AMERICA REIT II SER. A SR NTS | 10,000,000 | 8,927,016 | 1 |
| 30275#AB7 | PRINCIPAL LIFE INC FNDG. CDS SPI2014A4 ON CATDDGDGEIBM | 1 | 14,983,695 | 14,114,395 | CDS SPI2014A4 ON CATDDGDGEIBM | (365,780) | 74254P-AK-8 | PRINCIPAL LIFE INC FNDG | 14,983,695 | 14,480,175 | 1FE |
| 30275#AC5 | CWL 2005-11 AF6. CDS SPK4015Y4 ON PXPGAPAEDAIG | 1 | 13,518,888 | 12,686,281 | CDS SPK4015Y4 ON PXPGAPAEDAIG | (832,607) | 126670-CL-0 | CWL 2005-11 AF6 | 13,518,888 | 13,518,888 | 1FE |
| 30275#AD3 | AEGIS GROUP PLC SER A SR UNSEC NTS. CDS SPF401A57 ON 5 MUNI CREDITS | 1 | 10,000,000 | 9,364,358 | CDS SPF401A57 ON 5 MUNI CREDITS | (266,704) | 00760H-B*-2 | AEGIS GROUP PLC SER A SR UNSEC NTS | 10,000,000 | 9,631,062 | 2 |
| 30275#AE1 | SASKFERCO PRODUCTS INC 2015. CDS SPI2014S5 ON SOBHIBDXTJXCOST | 1 | 15,000,000 | 14,304,061 | CDS SPI2014S5 ON SOBHIBDXTJXCOST | (136,391) | C8188#-AA-8 | SASKFERCO PRODUCTS INC 2015 | 15,000,000 | 14,440,452 | 3 |
| 30275#AF8 | SHEBOYGAN POWER -WI PWR & LT LEASE 2005. CDS SPH300L81 ON CVXUPSCLXADM | 1 | 15,000,000 | 13,425,398 | CDS SPH300L81 ON CVXUPSCLXADM | (508,895) | 82101#-AA-0 | SHEBOYGAN POWER -WI PWR & LT LEASE 2005 | 15,000,000 | 13,934,294 | 1 |
| 30275#AJ0 | ARES IIIR/IVR CLO CL C. CDS CN9220481 ON 5 MUNI CREDITS | 1 | 15,000,000 | 3,109,395 | CDS CN9220481 ON 5 MUNI CREDITS | (6,734,355) | 04012L-AD-3 | ARES IIIR/IVR CLO CL C | 15,000,000 | 9,843,750 | 1FE |
| 30275#AJ0 | SLMA 2003-11 A7. CDS CN9220481 ON 5 MUNI CREDITS | 1 | 24,930,012 | 13,599,326 | CDS CN9220481 ON 5 MUNI CREDITS | (11,223,924) | 78442G-JT-4 | SLMA 2003-11 A7 | 24,930,012 | 24,823,250 | 1FE |
| 30275#AK7 | CWL 2006-S5 A3. CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 5,455,613 | 2,338,063 | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | (3,117,551) | 126683-AD-3 | CWL 2006-S5 A3 | 5,455,613 | 5,455,613 | 2FE |
| 30275#AK7 | NAAC 2006-AR2 1A4. CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 12,446,540 | 12,436,419 | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | (3,172,145) | 65536V-AD-9 | NAAC 2006-AR2 1A4 | 12,446,540 | 15,608,564 | 1FE |
| 30275#AK7 | PHHMC 2007-2 A1. CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 25,208,422 | 20,482,265 | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | (3,144,848) | 69337G-AA-1 | PHHMC 2007-2 A1 | 25,208,422 | 23,627,112 | 1FE |
| 30275#AK7 | SOCIETE GENERALE. CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 25,000,000 | 18,100,252 | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | (3,144,848) | 83367T-AA-7 | SOCIETE GENERALE | 25,000,000 | 21,245,100 | P2UZ* |
| 346091A@0 | QWEST COMMUNICATIONS INT. CDS CS2126734 ON FOREST OIL CORPORATION | 4 | 3,035,723 | 2,828,904 | CDS CS2126734 ON FOREST OIL CORPORATION | (21,096) | 749121-BR-9 | QWEST COMMUNICATIONS INT | 3,035,723 | 2,850,000 | 3FE |
| 354613B#7 | KIMBERLY-CLARK CORP. CDS SPK600FD6 ON FRANKLIN RES INC | 1 | 4,996,366 | 5,114,240 | CDS SPK600FD6 ON FRANKLIN RES INC | 5,085 | 494368-AX-1 | KIMBERLY-CLARK CORP | 4,996,366 | 5,109,155 | 1FE |
| 369622@R7 | US BANK NA. CDS SPH300L73 ON GENERAL ELECTRIC CAPITA | 1 | 10,051,190 | 4,739,647 | CDS SPH300L73 ON GENERAL ELECTRIC CAPITA | (189,873) | 90331H-KP-7 | US BANK NA | 10,051,190 | 4,929,520 | 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<br>Replication RSAT Number | 2<br>Description | 3<br>NAIC Designation or Other Description | 4<br>Statement Value | 5<br>Fair Value | 6<br>Description | 7<br>Fair Value | 8<br>CUSIP | 9<br>Description | 10<br>Statement Value | 11<br>Fair Value | 12<br>NAIC Designation or Other Description |
| 370334E@9 | PRINCIPAL LIFE GLOBAL. CDS SPH300MI8 ON GENERAL MILLS INC | 2 | 10,239,890 | 9,840,408 | CDS SPH300MI8 ON GENERAL MILLS INC | 12,518 | 7425A0-A5-9 | PRINCIPAL LIFE GLOBAL | 10,239,890 | 9,827,890 | 1FE |
| 370425T*1 | NRG ENERGY INC. CDS CS2193288 ON GMAC LLC | 3 | 2,025,164 | 1,826,288 | CDS CS2193288 ON GMAC LLC | (56,212) | 629377-AU-6 | NRG ENERGY INC | 2,025,164 | 1,882,500 | 4FE |
| 370425T*1 | WINDSTREAM CORP. CDS CS2193288 ON GMAC LLC | 3 | 5,399,776 | 4,846,971 | CDS CS2193288 ON GMAC LLC | (140,529) | 97381W-AD-6 | WINDSTREAM CORP | 5,399,776 | 4,987,500 | 3FE |
| 413627B#6 | GAMESTOP CORP. CDS CS2206080 ON HARRAHS OPER CO INC | 3 | 2,222,223 | 2,222,250 | CDS CS2206080 ON HARRAHS OPER CO INC | (21,750) | 36293Y-AD-7 | GAMESTOP CORP | 2,222,223 | 2,244,000 | 3FE |
| 413627B#6 | L-3 COMMUNICATIONS CORP. CDS CS2206080 ON HARRAHS OPER CO INC | 3 | 2,782,374 | 2,800,318 | CDS CS2206080 ON HARRAHS OPER CO INC | (27,682) | 502413-AJ-6 | L-3 COMMUNICATIONS CORP | 2,782,374 | 2,828,000 | 3FE |
| 413627B@8 | HERITAGE OPERATING SENIOR NOTES. CDS CS2198428 ON HARRAHS OPER CO INC | 3 | 3,144,712 | 3,113,714 | CDS CS2198428 ON HARRAHS OPER CO INC | (30,997) | 42726#-AA-9 | HERITAGE OPERATING SENIOR NOTES | 3,144,712 | 3,144,712 | 2 |
| 413627B@8 | HOST MARRIOTT LP. CDS CS2198428 ON HARRAHS OPER CO INC | 3 | 4,017,409 | 3,738,670 | CDS CS2198428 ON HARRAHS OPER CO INC | (41,330) | 44108E-AW-8 | HOST MARRIOTT LP | 4,017,409 | 3,780,000 | 3FE |
| 413627B@8 | IDEARC INC. CDS CS2198428 ON HARRAHS OPER CO INC | 3 | 3,000,000 | 1,855,253 | CDS CS2198428 ON HARRAHS OPER CO INC | (30,997) | 451663-AC-2 | IDEARC INC | 3,000,000 | 1,886,250 | 4FE |
| 413627B@8 | L-3 COMMUNICATIONS CORP. CDS CS2198428 ON HARRAHS OPER CO INC | 3 | 2,905,368 | 2,781,503 | CDS CS2198428 ON HARRAHS OPER CO INC | (30,997) | 502413-AQ-0 | L-3 COMMUNICATIONS CORP | 2,905,368 | 2,812,500 | 3FE |
| 413627B@8 | SAN PASQUAL CASINO. CDS CS2198428 ON HARRAHS OPER CO INC | 3 | 2,043,972 | 1,799,335 | CDS CS2198428 ON HARRAHS OPER CO INC | (20,665) | 799183-AA-6 | SAN PASQUAL CASINO | 2,043,972 | 1,820,000 | 4FE |
| 428040K#5 | CITIZENS COMMUNICATIONS. CDS CS2198436 ON HERTZ CORP | 4 | 3,000,000 | 2,674,965 | CDS CS2198436 ON HERTZ CORP | (10,035) | 17453B-AW-1 | CITIZENS COMMUNICATIONS | 3,000,000 | 2,685,000 | 3FE |
| 428040K#5 | LAMAR MEDIA CORP. CDS CS2198436 ON HERTZ CORP | 4 | 2,009,528 | 1,915,810 | CDS CS2198436 ON HERTZ CORP | (6,690) | 513075-AG-6 | LAMAR MEDIA CORP | 2,009,528 | 1,922,500 | 3FE |
| 438516A*7 | FULBA 1998-C2 B. CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL | 1 | 5,048,275 | 2,511,687 | CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL | 4,776 | 337367-AC-0 | FULBA 1998-C2 B | 5,048,275 | 2,506,911 | 1FE |
| 459200F@5 | ALLIED CAPITAL CORP. SER A SR NTS. CDS SPJ600LG4 ON IBM CORP | 1 | 10,000,000 | 9,837,406 | CDS SPJ600LG4 ON IBM CORP | (6,349) | 01903#-AR-3 | ALLIED CAPITAL CORP. SER A SR NTS | 10,000,000 | 9,843,755 | 2 |
| 52736RC@9 | TESORO CORP. CDS CS2162564 ON LEVI STRAUSS & CO | 4 | 3,000,000 | 2,610,384 | CDS CS2162564 ON LEVI STRAUSS & CO | (82,116) | 881609-AT-8 | TESORO CORP | 3,000,000 | 2,692,500 | 3FE |
| 548661C@4 | PEPSIAMERICAS INC. CDS SPK600EK1 ON LOWES COMPANIES | 1 | 4,946,252 | 4,869,209 | CDS SPK600EK1 ON LOWES COMPANIES | (121) | 71343X-AD-6 | PEPSIAMERICAS INC | 4,946,252 | 4,869,330 | 1FE |
| 552078P*2 | SERVICE CORP INTL. CDS CS2131841 ON LYONDELL CHEMICAL COMPA | 3 | 3,000,000 | 2,301,179 | CDS CS2131841 ON LYONDELL CHEMICAL COMPA | (248,821) | 817565-BT-0 | SERVICE CORP INTL | 3,000,000 | 2,550,000 | 4FE |
| 552953A*2 | CVS CAREMARK CORP. CDS CS2216329 ON MGM MIRAGE | 3 | 4,460,047 | 4,389,160 | CDS CS2216329 ON MGM MIRAGE | (17,793) | 126650-BJ-8 | CVS CAREMARK CORP | 4,460,047 | 4,406,954 | 2FE |
| 552953A*2 | MATTEL INC. CDS CS2216329 ON MGM MIRAGE | 3 | 499,032 | 487,997 | CDS CS2216329 ON MGM MIRAGE | (1,977) | 577081-AS-1 | MATTEL INC | 499,032 | 489,975 | 2FE |
| 573284A*7 | MIDWEST ISO SR NTS. CDS SPJ600M40 ON MARTIN MAR MTLS | 1 | 5,000,000 | 4,965,896 | CDS SPJ600M40 ON MARTIN MAR MTLS | (25,811) | 598326-A#-3 | MIDWEST ISO SR NTS | 5,000,000 | 4,991,707 | 1 |
| 573284A@5 | CWL 2005-11 AF5A. CDS SPT100RN3 ON MARTIN MARIETTA MATERIA | 2 | 691,792 | 340,530 | CDS SPT100RN3 ON MARTIN MARIETTA MATERIA | (5,366) | 126670-CK-2 | CWL 2005-11 AF5A | 691,792 | 345,896 | 1FE |
| 573284A@5 | MERCANTILE BANKSHARES. CDS SPT100RN3 ON MARTIN MARIETTA MATERIA | 2 | 9,294,636 | 8,698,351 | CDS SPT100RN3 ON MARTIN MARIETTA MATERIA | (61,705) | 587405-AB-7 | MERCANTILE BANKSHARES | 9,294,636 | 8,760,056 | 1FE |
| 574599C#1 | OAK HILL CREDIT PARTNERS IV LTD. COMBO. CDS SPM401X05 ON MASCO CORP | 2 | 5,006,238 | 2,538,026 | CDS SPM401X05 ON MASCO CORP | (226,474) | 67134B-AD-5 | OAK HILL CREDIT PARTNERS IV LTD. COMBO | 5,006,238 | 2,764,500 | 2FE |
| 58445MB@0 | JOHNSON MATTHEY PLC -2006 TRANSACTION 7. CDS CS2206106 ON MEDIACOM LLC | 4 | 2,997,092 | 2,974,567 | CDS CS2206106 ON MEDIACOM LLC | (22,525) | 479142-B@-9 | JOHNSON MATTHEY PLC -2006 TRANSACTION 7 | 2,997,092 | 2,997,092 | 1 |
| 701094B@2 | CWL 2005-11 AF5A. CDS SPG4023G8 ON PARKET HANNIFIN CORP | 1 | 8,647,394 | 4,300,795 | CDS SPG4023G8 ON PARKET HANNIFIN CORP | (22,902) | 126670-CK-2 | CWL 2005-11 AF5A | 8,647,394 | 4,323,697 | 1FE |
| 717880A*9 | MET LIFE GLOBAL FUNDING. CDS SP0100WP7 ON 5 MUNI CREDITS | 1 | 14,982,930 | 14,596,904 | CDS SP0100WP7 ON 5 MUNI CREDITS | (477,781) | 59217E-AQ-7 | MET LIFE GLOBAL FUNDING | 14,982,930 | 15,074,685 | 1FE |
| 80851#AB4 | AMERICAN TRANSMISSION CO. SR NTS. CDS SP0100HJ8 ON SCHWAB CHARLES | 1 | 5,233,678 | 5,224,223 | CDS SP0100HJ8 ON SCHWAB CHARLES | (16,593) | 03028P-AA-4 | AMERICAN TRANSMISSION CO. SR NTS | 5,233,678 | 5,240,815 | 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<br>Replication RSAT Number | 2<br>Description | 3<br>NAIC Designation or Other Description | 4<br>Statement Value | 5<br>Fair Value | 6<br>Description | 7<br>Fair Value | 8<br>CUSIP | 9<br>Description | 10<br>Statement Value | 11<br>Fair Value | 12<br>NAIC Designation or Other Description |
| 80851#AC2 | LEHMAN BROTHERS HOLDINGS. CDS SPJ3IG9G1 ON SCHWAB CHARLES | 1 | 4,489,230 | 4,466,927 | CDS SPJ3IG9G1 ON SCHWAB CHARLES | (22,303) | 52517P-VV-0 | LEHMAN BROTHERS HOLDINGS | 4,489,230 | 4,489,230 | 1FE |
| 837004D*8 | NATIONAL CAPITAL TRST II. CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC | 1 | 5,881,590 | 5,452,341 | CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC | (1,678) | 635192-AA-5 | NATIONAL CAPITAL TRST II | 5,881,590 | 5,454,019 | P2UZ* |
| 867229B#2 | IBERDROLA INTERNATIONAL BV 2005-C. CDS SPH4014W3 ON SUNCOR ENERGY INC. | 1 | 5,000,000 | 2,440,832 | CDS SPH4014W3 ON SUNCOR ENERGY INC. | (19,863) | N4345#-AF-4 | IBERDROLA INTERNATIONAL BV 2005-C | 5,000,000 | 2,460,696 | 1 |
| 867229B@4 | UNION TANK CAR CO. SR NTS. CDS SPQ400NL8 ON SUNCOR ENERGY INC | 1 | 5,000,000 | 4,803,549 | CDS SPQ400NL8 ON SUNCOR ENERGY INC | (10,492) | 908594-AC-8 | UNION TANK CAR CO. SR NTS | 5,000,000 | 4,814,041 | 1 |
| 925524A*1 | FULBA 1998-C2 B. CDS SPQ400ER5 ON VIACOM INC | 2 | 5,048,275 | 2,492,876 | CDS SPQ400ER5 ON VIACOM INC | (14,035) | 337367-AC-0 | FULBA 1998-C2 B | 5,048,275 | 2,506,911 | 1FE |
| 929160B*9 | URALITA S.A. -SPAIN SER. A GTD SR NTS. CDS SPJ600N98 ON VULCAN MATERIALS | 1 | 5,000,000 | 4,839,163 | CDS SPJ600N98 ON VULCAN MATERIALS | (45,905) | N9039*-AA-9 | URALITA S.A. -SPAIN SER. A GTD SR NTS | 5,000,000 | 4,885,068 | 2 |
| 94106LA@8 | US BANK NA. CDS SPS5013Q2 ON WASTE MANAGEMENT INC | 2 | 5,025,595 | 2,458,700 | CDS SPS5013Q2 ON WASTE MANAGEMENT INC | (6,060) | 90331H-KP-7 | US BANK NA | 5,025,595 | 2,464,760 | 1FE |
| 94106LD*7 | JOHNSON MATTHEY PLC -2006 TRANSACTION 7. CDS SP1500U34 ON WASTE MANAGEMENT INC | 2 | 5,000,000 | 5,007,917 | CDS SP1500U34 ON WASTE MANAGEMENT INC | 12,763 | 479142-B@-9 | JOHNSON MATTHEY PLC -2006 TRANSACTION 7 | 5,000,000 | 4,995,154 | 1 |
| 34539*FC8 | PEMEX PROJ FDG MASTER TR. CDS CS2267538 ON FORD MOTOR CREDIT CO | | 2,591,543 | 2,383,390 | CDS CS2267538 ON FORD MOTOR CREDIT CO | (83,118) | 70645J-BE-1 | PEMEX PROJ FDG MASTER TR | 2,591,543 | 2,466,508 | 2FE |
| 836205A*5 | ZFS FINANCE USA TRUST I. CDS CS2354567 ON SOUTH AFRICA GOVERNMEN | | 5,000,000 | 4,414,192 | CDS CS2354567 ON SOUTH AFRICA GOVERNMEN | 50,162 | 98877C-AA-5 | ZFS FINANCE USA TRUST I | 5,000,000 | 4,364,030 | RP3UZ* |
| 593048B#7 | WASH MUTUAL PFD FDG II. CDS CS2359681 ON UNITED MEXICAN STATES | | 2,550,000 | 2,657,039 | CDS CS2359681 ON UNITED MEXICAN STATES | 107,039 | 93935R-AA-3 | WASH MUTUAL PFD FDG II | 2,550,000 | 2,550,000 | P4UZ* |
| 911365A@3 | HBOS PLC. CDS CS2300826 ON UNITED RENTALS -NORTH A | | 5,000,000 | 3,500,070 | CDS CS2300826 ON UNITED RENTALS -NORTH A | (3,466) | 42205M-AC-0 | HBOS PLC | 5,000,000 | 3,503,535 | P2UZ* |
| 48666KA#6 | CINTAS CORPORATION NO. 2. CDS CS2300800 ON KB HOME | | 5,994,138 | 6,100,326 | CDS CS2300800 ON KB HOME | 17,250 | 17252M-AH-3 | CINTAS CORPORATION NO. 2 | 5,994,138 | 6,083,076 | 1FE |
| 103304B#7 | SOUTHWESTERN ENERGY CO. CDS CS2303374 ON BOYD GAMING CORP | | 3,000,000 | 3,034,423 | CDS CS2303374 ON BOYD GAMING CORP | (52,307) | 845467-AD-1 | SOUTHWESTERN ENERGY CO | 3,000,000 | 3,086,730 | 3FE |
| 319963D*2 | CWL 2007-S2 A6. CDS CS2305932 ON FIRST DATA CORPORATION | | 5,999,740 | 3,233,454 | CDS CS2305932 ON FIRST DATA CORPORATION | 12,716 | 12670B-AF-6 | CWL 2007-S2 A6 | 5,999,740 | 3,220,739 | 1FE |
| 552953A@0 | KIMBERLY-CLARK. CDS CS2311047 ON MGM MIRAGE | | 5,230,050 | 5,183,381 | CDS CS2311047 ON MGM MIRAGE | (8,374) | 494368-BB-8 | KIMBERLY-CLARK | 5,230,050 | 5,191,755 | 1FE |
| 62618#AL4 | LEHMAN BROS CAP TR VII. CDS CS2275200 ON CITY OF NEW YORK RR40% | | 15,000,000 | 8,868,375 | CDS CS2275200 ON CITY OF NEW YORK RR40% | (919,125) | 524908-XA-3 | LEHMAN BROS CAP TR VII | 15,000,000 | 9,787,500 | P2UZ* |
| 62618#AL4 | NORTHGROUP PFD CAP CORP. CDS CS2275200 ON CITY OF NEW YORK RR40% | | 10,000,000 | 6,261,850 | CDS CS2275200 ON CITY OF NEW YORK RR40% | (612,750) | 66644P-AA-5 | NORTHGROUP PFD CAP CORP | 10,000,000 | 6,874,600 | P2UZ* |
| 34540@AD6 | PLAINS EXPLORATION & PRO. CDS CS2290563 ON FORD MOTOR CREDIT CO | | 4,000,000 | 3,721,388 | CDS CS2290563 ON FORD MOTOR CREDIT CO | (118,612) | 726505-AC-4 | PLAINS EXPLORATION & PRO | 4,000,000 | 3,840,000 | 4FE |
| 105756C*9 | CBG FLORIDA REIT CORP. CDS CS2359699 ON FEDERATIVE REPUBLIC OF | | 1,357,890 | 1,523,489 | CDS CS2359699 ON FEDERATIVE REPUBLIC OF | 165,599 | 12480W-AA-1 | CBG FLORIDA REIT CORP | 1,357,890 | 1,357,890 | P4UZ* |
| APPLIED | UGI UTILITIES INC. SERIES B. CDS CS2129282 ON ARAMARK CORP | | 3,000,000 | 2,745,546 | CDS CS2129282 ON ARAMARK CORP | (229,521) | 902691-AD-6 | UGI UTILITIES INC. SERIES B | 3,000,000 | 2,975,067 | 1FE |
| 836205A@3 | REPUBLIC OF TURKEY. CDS CS2346894 ON SOUTH AFRICA GOVERNMEN | | 4,823,373 | 4,310,591 | CDS CS2346894 ON SOUTH AFRICA GOVERNMEN | 35,591 | 900123-BB-5 | REPUBLIC OF TURKEY | 4,823,373 | 4,275,000 | 3FE |
| APPLIED | REPUBLIC OF TURKEY. CDS CS2436489 ON SOCIALIST REPUBLIC OF V | | 3,096,913 | 2,807,180 | CDS CS2436489 ON SOCIALIST REPUBLIC OF V | 17,180 | 900123-BA-7 | REPUBLIC OF TURKEY | 3,096,913 | 2,790,000 | 3FE |
| APPLIED | REPUBLICA ORIENT URUGUAY. CDS CS2436489 ON SOCIALIST REPUBLIC OF V | | 2,148,480 | 2,059,453 | CDS CS2436489 ON SOCIALIST REPUBLIC OF V | 11,453 | 760942-AS-1 | REPUBLICA ORIENT URUGUAY | 2,148,480 | 2,048,000 | 3FE |
| 9999999 - Totals | | | 525,185,221 | 427,356,802 | XXX | (37,246,659) | XXX | XXX | 525,185,221 | 464,603,464 | 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<br>Number of Positions | 2<br>Total Replicated (Synthetic) Assets Statement Value | 3<br>Number of Positions | 4<br>Total Replicated (Synthetic) Assets Statement Value | 5<br>Number of Positions | 6<br>Total Replicated (Synthetic) Assets Statement Value | 7<br>Number of Positions | 8<br>Total Replicated (Synthetic) Assets Statement Value | 9<br>Number of Positions | 10<br>Total Replicated (Synthetic) Assets Statement Value |
| 1. Beginning Inventory | 57 | 531,896,586 | 78 | 554,632,487 | | | | | 57 | 531,896,586 |
| 2. Add: Opened or Acquired Transactions | 38 | 100,202,518 | 5 | 23,245,393 | | | | | 43 | 123,447,911 |
| 3. Add: Increases in Replicated Asset Statement Value | XXX | 4,648,568 | XXX | 24,319,880 | XXX | | XXX | | XXX | 28,968,448 |
| 4. Less: Closed or Disposed of Transactions | 17 | 71,371,008 | 5 | 25,668,531 | | | | | 22 | 97,039,539 |
| 5. Less: Positions Disposed of For Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replicated (Synthetic) Asset Statement Value | XXX | 10,744,177 | XXX | 51,344,008 | XXX | | XXX | | XXX | 62,088,185 |
| 7. Ending Inventory | 78 | 554,632,487 | 78 | 525,185,221 | | | | | 78 | 525,185,221 |

# SCHEDULE E - VERIFICATION

**Cash Equivalents**

| | | 1<br>Year To Date | 2<br>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 | 67,548,723,395 | 61,255,634,392 |
| 3. | Accrual of discount | 32,109,875 | 42,642,557 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 121 | (3,846) |
| 6. | Deduct consideration received on disposals | 63,486,486,318 | 61,716,789,911 |
| 7. | Deduct amortization of premium | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 4,295,342,332 | 200,995,259 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 4,295,342,332 | 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 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 |
| 123180 | LOMBARD | IL | | 05/09/2008 | 5.850 | 175,000 | | 255,541 |
| 123178 | TOWSON | MD | | 06/26/2008 | 6.200 | 25,000,000 | | 42,200,000 |
| 123184 | WOODLAWN | MD | | 05/30/2008 | 5.500 | 4,300,000 | | 8,300,000 |
| 123174 | BOUND BROOK | NJ | | 06/18/2008 | 6.360 | 10,000,800 | | 14,556,720 |
| 123173 | WARMINSTER | PA | | 06/03/2008 | 6.280 | 10,000,000 | | 16,600,000 |
| 123008 | NASHVILLE | TN | | 04/01/2008 | 5.900 | 4,000,000 | | 5,875,000 |
| 123158 | SALT LAKE CITY | UT | | 04/01/2008 | 5.990 | 3,200,000 | | 5,870,000 |
| 122928 | | | | | | | 427,526 | |
| 122806 | | | | | | | 2,687,782 | |
| 122307 | | | | | | | (28,591) | |
| 121769 | | | | | | | (46,888) | |
| 121768 | | | | | | | (37,675) | |
| 123113 | | | | | | | 1,953,125 | |
| 122959 | | | | | | | 556,014 | |
| 122960 | | | | | | | 644,751 | |
| 122964 | | | | | | | (56,000) | |
| 122931 | | | | | | | 1,135,538 | |
| 122932 | | | | | | | 1,115,073 | |
| 122728 | | | | | | | (58,725) | |
| 122766 | | | | | | | 1,646,641 | |
| 122429 | | | | | | | (220,900) | |
| 122228 | | | | | | | 36,500 | |
| 122231 | | | | | | | 67,507 | |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 400,153,283 | 9,821,679 | 700,222,116 |
| 0899999. Total Mortgages in good standing | | | | | | 400,153,283 | 9,821,679 | 700,222,116 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 400,153,283 | 9,821,679 | 700,222,116 |

# 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 | | | | | | | 1,551,217 | 1,551,217 | | | |
| 122222 | BUFFALO GROVE | IL | | 01/21/2003 | 02/01/2008 | 3,413,107 | | 1,063 | | | 1,063 | | 3,414,170 | 3,414,170 | | | |
| 121251 | STATEN ISLAND | NY | | 02/25/1993 | 02/27/2008 | 143,353 | | | | | | | 143,353 | 143,353 | | | |
| 122528 | PLANO | TX | | 09/30/2004 | 03/31/2008 | 5,939,238 | | 8,759 | | | 8,759 | | 5,947,997 | 6,000,000 | | 52,003 | 52,003 |
| 121120 | DESOTO | TX | | 04/26/1991 | 02/28/2008 | 158,920 | | | | | | | 158,920 | 158,920 | | | |
| 121203 | DESOTO | TX | | 03/01/1993 | 02/28/2008 | 64,495 | | | | | | | 64,495 | 64,495 | | | |
| 122253 | ALEXANDRIA | VA | | 02/20/2003 | 02/29/2008 | 20,611,201 | | | | | | | 20,611,201 | 20,611,201 | | | |
| 105031 | CAMARILLO | CA | | 06/05/1990 | 04/04/2008 | 982,757 | | | | | | | 982,757 | 982,757 | | | |
| 121123 | LAS VEGAS | NV | | 03/28/1991 | 04/01/2008 | 11,781,356 | | | | | | | 11,781,356 | 11,781,356 | | | |
| 121603 | WOOD DALE | IL | | 03/18/1998 | 05/22/2008 | 2,155,047 | | | | | | | 2,155,047 | 2,155,047 | | | |
| 121604 | ITASCA | IL | | 03/18/1998 | 06/27/2008 | 2,926,895 | | | | | | | 2,926,895 | 2,926,895 | | | |
| 121606 | SAN JOSE | CA | | 04/20/1998 | 05/01/2008 | 6,353,844 | | | | | | | 6,353,844 | 6,353,844 | | | |
| 121612 | NASHVILLE | TN | | 03/31/1998 | 05/09/2008 | 2,065,125 | | (57) | | | (57) | | 2,065,068 | 2,065,031 | | (37) | (37) |
| 121613 | AUSTIN | TX | | 05/06/1998 | 05/30/2008 | 3,670,533 | | | | | | | 3,670,533 | 3,670,533 | | | |
| 121622 | PARAMOUNT | CA | | 04/27/1998 | 04/14/2008 | 6,605,496 | | 8,941 | | | 8,941 | | 6,614,437 | 6,618,757 | | 4,320 | 4,320 |
| 121657 | TEMECULA | CA | | 09/09/1998 | 06/30/2008 | 2,213,101 | | | | | | | 2,213,101 | 2,213,101 | | | |
| 121681 | WASHINGTON | DC | | 11/04/1998 | 05/07/2008 | 8,384,269 | | (27,285) | | | (27,285) | | 8,356,984 | 8,320,118 | | (36,866) | (36,866) |
| 121723 | MORRIS | NJ | | 05/26/1999 | 06/02/2008 | 13,315,800 | | | | | | | 13,315,800 | 13,315,800 | | | |
| 121986 | DECATUR | GA | | 05/10/2001 | 05/30/2008 | 2,622,713 | | | | | | | 2,622,713 | 2,622,713 | | | |
| 121995 | AUSTIN | TX | | 05/22/2001 | 05/30/2008 | 1,440,369 | | | | | | | 1,440,369 | 1,440,369 | | | |
| 122015 | CHANDLER | AZ | | 06/07/2001 | 05/12/2008 | 3,431,446 | | | | | | | 3,431,446 | 3,431,446 | | | |
| 122161 | WASHINGTON | DC | | 07/19/2002 | 05/07/2008 | 8,449,813 | | 14,130 | | | 14,130 | | 8,463,943 | 8,484,796 | | 20,853 | 20,853 |
| 122264 | HOUSTON | TX | | 03/20/2003 | 04/04/2008 | 8,109,495 | | | | | | | 8,109,495 | 8,109,495 | | | |
| 122275 | AUSTIN | TX | | 04/25/2003 | 04/29/2008 | 428,666 | | | | | | | 428,666 | 428,665 | | | |
| 122329 | LITHONIA | GA | | 07/31/2003 | 06/10/2008 | 12,946,576 | | | | | | | 12,946,576 | 12,946,576 | | | |
| 122562 | AUSTIN | TX | | 01/27/2005 | 04/21/2008 | 7,400,000 | | | | | | | 7,400,000 | 7,400,000 | | | |
| 122605 | ROUND ROCK | TX | | 07/11/2005 | 04/22/2008 | 7,981,031 | | 10,770 | | | 10,770 | | 7,991,802 | 8,000,000 | | 8,198 | 8,198 |
| 122708 | ANAHEIM | CA | | 03/20/2006 | 06/25/2008 | 10,500,000 | | | | | | | 10,500,000 | 10,500,000 | | | |
| 122844 | LAS VEGAS | NV | | 07/10/2006 | 06/03/2008 | 15,000,000 | | | | | | | 15,000,000 | 15,000,000 | | | |
| 121636 | LAS VEGAS | NV | | 07/23/1998 | 06/30/2008 | 1,421,157 | | (358) | | | (358) | | 1,420,799 | 1,420,799 | | (2,565) | (2,565) |
| 911001 | WARMINISTER | PA | | 06/09/1988 | 06/03/2008 | 15,598,258 | | (14,975) | | | (14,975) | | 15,583,283 | 15,580,718 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 187,665,277 | | 989 | | | 989 | | 187,666,267 | 187,712,174 | | 45,906 | 45,906 |
| | | | | | | 54,393,184 | | (7,093) | | | (7,093) | | 55,590,676 | 55,590,676 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 54,393,184 | | (7,093) | | | (7,093) | | 55,590,676 | 55,590,676 | | | |
| 122228 | SILVER SPRING | MD | | 12/06/2002 | 06/30/2008 | 8,781,584 | | | | | | | 8,818,084 | 8,609,286 | | (208,798) | (208,798) |
| 122231 | MELVILLE | NY | | 01/30/2003 | 06/30/2008 | 16,156,252 | | | | | | | 16,223,758 | 15,921,013 | | (302,745) | (302,745) |
| 122648 | LANCASTER | CA | | 07/28/2005 | 02/29/2008 | 2,139,635 | | | | | | | 2,139,635 | 2,139,635 | | | |
| 122763 | VICTORVILLE | CA | | 06/15/2006 | 02/29/2008 | 6,598,647 | | | | | | | 6,598,647 | 6,598,647 | | | |
| 122835 | SAN DIEGO | CA | | 08/17/2006 | 02/29/2008 | 7,274,147 | | | | | | | 7,274,147 | 7,274,147 | | | |
| 122954 | CERRITOS | CA | | 04/26/2007 | 02/29/2008 | 3,949,581 | | | | | | | 3,949,581 | 3,949,581 | | | |
| 122979 | PENSACOLA | FL | | 06/27/2007 | 02/29/2008 | 10,386,847 | | | | | | | 10,386,847 | 10,386,847 | | | |
| 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 | 13,425,135 | | | | | | | 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 | 4,113,567 | | | | | | | 4,113,567 | 4,113,567 | | | |
| 123054 | BLAINE | MN | | 12/21/2007 | 02/29/2008 | 4,690,090 | | | | | | | 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 | 2,829,837 | | | | | | | 2,829,837 | 2,829,837 | | | |
| 122457 | MIDDLETOWN | NJ | | 04/29/2005 | 02/29/2008 | 2,383,251 | | | | | | | 2,383,251 | 2,383,251 | | | |
| 122423 | WHITESTONE | NY | | 06/09/2004 | 02/29/2008 | 4,280,700 | | | | | | | 4,280,700 | 4,280,700 | | | |
| 122981 | EDGEWOOD | NY | | 05/23/2007 | 02/29/2008 | 8,809,850 | | | | | | | 8,809,850 | 8,809,850 | | | |
| 122970 | EDGEWOOD | NY | | 05/23/2007 | 02/29/2008 | 7,537,452 | | | | | | | 7,537,452 | 7,537,452 | | | |
| 122440 | DAYTON | OH | | 12/01/2004 | 02/29/2008 | 3,496,997 | | | | | | | 3,496,997 | 3,496,997 | | | |
| 122949 | LAKE OSWEGO | OR | | 04/26/2007 | 02/29/2008 | 6,437,506 | | | | | | | 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 | 8,093,213 | | | | | | | 8,093,213 | 8,093,213 | | | |
| 122643 | WILLIAMSBURG | VA | | 01/19/2006 | 02/29/2008 | 4,770,834 | | | | | | | 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 | 8,939,627 | | | | | | | 8,939,627 | 8,939,627 | | | |

# 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 |
| 122526 | MADISON | WI | | 11/03/2004 | 02/29/2008 | 6,326,904 | | | | | | | 6,326,904 | 6,326,904 | | | |
| 122913 | LOS ANGELES | CA | | 01/25/2007 | 06/30/2008 | 136,112,137 | | | | | | | 136,112,137 | 126,151,135 | | (9,961,002) | (9,961,002) |
| 0399999. Mortgages disposed | | | | | | 339,065,043 | | | | | | | 339,169,049 | 328,696,503 | | (10,472,545) | (10,472,545) |
| 0599999 - Totals | | | | | | 581,123,504 | | (6,104) | | | (6,104) | | 582,425,992 | 571,999,353 | | (10,426,639) | (10,426,639) |

# 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 | ARESS MORTGAGE | IRVING | TX | ARCAP REIT INC | | 05/31/2006 | | | 10,850,998 | | 1,649,002 | 7.140 |
| 000000-00-0 | BABSON MEZZANINE REALTY INVESTORS LP | SPRINGFIELD | MA | Babson Capital Mgr | | 08/31/2006 | | | 376,294 | | 5,025,400 | 3.700 |
| 000000-00-0 | H/2 SPECIAL OPPORTUNITIES | STAMFORD | CT | H/2 SECURED CREDIT | | 06/25/2008 | | 7,072,136 | | | 12,927,864 | 6.670 |
| 000000-00-0 | HARTFORD MEZZANINE INVESTORS I LLC | HARTFORD | CT | HIMCO & Key | | 01/22/2007 | | | 737,735 | | 981,206 | 4.000 |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | | 7,072,136 | 11,965,027 | | 20,583,472 | XXX |
| 000000-00-0 | ALLBRIDGE INVESTMENTS FUND | ADDISON | TX | Allied Capital Corp | | 12/20/2007 | | | 2,942,943 | | 8,329,912 | 11.430 |
| 000000-00-0 | COP INTERMEDIATE II LP | STAMFORD | CT | H/2 SECURED CREDIT P | | 06/19/2007 | | | 7,162,330 | | | 48.750 |
| 000000-00-0 | HILLENBRAND GLOBAL MORTGAGE FUND I LP | CHICAGO | IL | HILLENBRAND GLOBAL | | 10/15/2007 | | | 14,769,231 | | 22,153,846 | 20.500 |
| 1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated | | | | | | | | | 24,874,504 | | 30,483,758 | 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 | | | 3,214,770 | | 1,840,534 | 5.000 |
| 58988#-10-0 | MERIT MEZZANINE FUND IV | CHICAGO | IL | Merit Cptl Ptrs | RP5A | 01/13/2005 | | | 989,011 | | 6,238,462 | 2.690 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II LP | CHICAGO | IL | Prudential Alt Group | RP5A | 04/28/2005 | | | 2,333,358 | | 1,986,942 | 2.000 |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | | | 6,593,389 | | 14,410,358 | XXX |
| 000000-00-0 | 1903 EQUITY FUND LP | BOSTON | MA | Gordon Brothers | | 11/30/2006 | | | 1,805,351 | | 5,831,637 | 3.020 |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | LONDON | EG | Actis Capital | | 01/02/2008 | | | 109,099 | | 26,375,106 | 1.090 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | SINGAPORE | SI | Affinity Equity Part | | 01/29/2007 | | | 496,332 | | 15,617,981 | 0.690 |
| 000000-00-0 | AIG HIGHSTAR CAPITAL II | NEW YORK | NY | AIG Highstar Prtnrs | | 05/24/2004 | | | 31,974 | | 538,984 | 2.580 |
| 000000-00-0 | AIG HIGHSTAR CAPITAL III | NEW YORK | NY | AIG Global Investmen | | 05/25/2007 | | | 288,315 | | 14,317,066 | 0.900 |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | IRVINE | CA | Apollo Capital | | 05/11/2006 | | | 3,231,254 | | 7,008,127 | 0.440 |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | NEW YORK | NY | Apollo Management | | 01/28/2008 | | | 322,970 | | 20,700,761 | 0.180 |
| 000000-00-0 | ASTORG IV | PARIS | FR | Astorg Partners | | 03/20/2008 | | | 6,691,550 | | 12,447,890 | 0.962 |
| 000000-00-0 | AUDAX MEZZANINE FUND II | BOSTON | MA | Audax Group | | 11/30/2006 | | | 3,884,094 | | 11,782,862 | 4.290 |
| 05069#-10-3 | AUDAX MEZZANINE FUND L.P. | BOSTON | MA | Audax Group | | 10/22/2001 | | | | | | 3.410 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V LP | NEW YORK | NY | Blackstone Group | | 01/30/2006 | | | 390,716 | | 3,165,445 | 0.080 |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V LP - A | NEW YORK | NY | Blackstone Group | | 04/18/2007 | | | 260,478 | | 2,088,044 | 0.070 |
| 000000-00-0 | BRAIT IV LP | ILLOVO SANDTON | SF | Brait | | 12/07/2006 | | | 1,976,881 | | 9,917,056 | 1.800 |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | SAN FRANCISCO | CA | Calera Capital | | 04/18/2008 | | 171,937 | | | 13,828,063 | 1.010 |
| 000000-00-0 | CERBERUS INSTITUTIONAL PARTNERS LP -SERIES FOUR | NEW YORK | NY | Cerberus | | 03/07/2007 | | | 1,650,000 | | 6,675,000 | 0.250 |
| 25588#-10-3 | DLJ INVESTMENT PARTNERS II L.P. | NEW YORK | NY | DLJ Partners | | 11/23/1999 | | | 28,752 | | | 1.250 |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP | TORONTO | ON | EdgeStone | | 04/18/2006 | | | 333,741 | | 6,928,778 | 1.530 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III LP | TORONTO | ON | EdgeStone | | 04/18/2006 | | | 335,160 | | 5,958,501 | 1.530 |
| 000000-00-0 | ELEVATION PARTNERS LP | MENLO PARK | CA | Elevation Assoc | | 12/13/2004 | | | 60,000 | | 7,664,427 | 0.900 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | CALGARY | AB | EnerVest Management | | 06/22/2007 | | | 395,786 | | 14,168,592 | 2.420 |
| 000000-00-0 | EQT V FUND | STOCKHOLM | SW | EQT | | 11/10/2006 | | | 3,556,369 | | 9,503,403 | 0.150 |
| 000000-00-0 | ETHOS PE FUND V | ILLOVO JOHANNESBURG | SF | Ethos Equity Ltd. | | 10/20/2006 | | | 1,058,873 | | 4,002,389 | 2.340 |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | TEL AVIV | IS | FIMI Opportunity LTD | | 01/07/2008 | | | 330,346 | | 7,364,062 | 1.650 |
| 000000-00-0 | FRANCISCO PARTNERS II LP | MENLO PARK | CA | Francisco Partners | | 07/10/2006 | | | 1,727,000 | | 6,240,750 | 0.790 |
| 000000-00-0 | KOHLBERG INVESTORS V LP | MOUNT KISCO | NY | Kohlberg & Co | | 12/28/2004 | | | 175,000 | | 2,828,099 | 2.500 |
| 000000-00-0 | KOHLBERG INVESTORS VI LP | MOUNT KISCO | NY | Kohlberg & Co | | 06/20/2007 | | | 1,069,935 | | 14,936,369 | 1.880 |
| 000000-00-0 | KRG CAPITAL FUND IV LP | DENVER | CO | KRG Capital Ptrs | | 01/04/2008 | | | 569,108 | | 21,733,847 | 1.250 |
| 000000-00-0 | LEHMAN BROTHERS MERCHANT BANKING III LP | NEW YORK | NY | Lehman Bros Inv Mgmt | | 11/17/2004 | | | 99,376 | | 2,528,426 | 1.600 |
| 000000-00-0 | LEHMAN BROTHERS MERCHANT BKG PTR IV | NEW YORK | NY | Lehman Brothers Merc | | 10/22/2007 | | | 331,052 | | 15,262,067 | 0.750 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III LP | NEW YORK | NY | Lincolnshire Ptrs | | 10/01/2004 | | | 49,979 | | 4,898,103 | 2.600 |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | NEW YORK | NY | Goldberg Lindsay & C | | 08/17/2006 | | | 2,601,863 | | 8,254,987 | 0.548 |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | NEW YORK | NY | Matlin Patterson Glob | | 07/30/2007 | | | 3,225,000 | | 8,625,000 | 0.480 |
| 000000-00-0 | NATURAL GAS PARTNERS IX | STAMFORD | CT | Natural Gas Partners | | 03/28/2008 | | | 610,451 | | 9,452,644 | 0.270 |
| 66705@-10-7 | NORTHSTAR MEZZANINE PARTNER V | MINNEAPOLIS | MN | Northstar Capital L | | 11/28/2007 | | | 2,197,033 | | 20,129,285 | 4.490 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II LP | FORT WORTH | TX | Oak Hill Prtnrs | | 12/28/2004 | | | 71,559 | | 3,913,246 | 1.030 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | FORT WORTH | TX | Oak Hill Prtnrs | | 03/11/2008 | | | 115,468 | | 8,448,819 | 0.519 |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 -B | GUERNSEY | GR | PARTNERS GROUP MGMT | | 06/27/2006 | | | 1,728,374 | | 9,938,358 | 3.630 |
| 70712#-10-8 | PENINSULA FUND IV | DETROIT | MI | Peninsula Prtnrs | | 09/30/2005 | | | 977,500 | | 5,146,250 | 3.460 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | PROVIDENCE | RI | Providence Equity Pa | | 03/16/2007 | | | 1,170,523 | | 15,630,224 | 0.150 |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II LP | NEW YORK | NY | Quadrangle Group | | 02/28/2006 | | | 411,811 | | 8,543,165 | 1.220 |
| 000000-00-0 | SEGULAH IV LP | STOCKHOLM | SW | Segulah | | 04/28/2008 | | 16,237 | | | 12,581,711 | 1.640 |
| 000000-00-0 | SILVER LAKE III LP | MENLO PARK | CA | Silver Lake Partners | | 10/22/2007 | | | 41,699 | | 14,141,143 | 0.190 |
| 000000-00-0 | STERLING CAPITAL PARTNERS II LP | BALTIMORE | MD | Sterling Partners | | 08/18/2005 | | | 773,719 | | 3,637,061 | 2.930 |
| 000000-00-0 | STERLING CAPITAL PARTNERS III | BALTIMORE | MD | Sterling Partners | | 08/13/2007 | | | 570,565 | | 11,501,052 | 1.420 |
| 000000-00-0 | TPG V | FORT WORTH | TX | Texas Pacific Grp | | 06/27/2006 | | | 361,527 | | 2,301,735 | 0.160 |
| 000000-00-0 | TPG VI | FORT WORTH | TX | Texas Pacific Grp | | 05/22/2008 | | 815,913 | | | 17,088,380 | 0.100 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY IX LP | NEW YORK | NY | Warburg Pincus | | 07/26/2005 | | | 760,000 | | 304,000 | 0.310 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X LP | NEW YORK | NY | Warburg Pincus | | 10/24/2007 | | | 2,099,500 | | 24,806,400 | 0.180 |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | WAYZATA | MN | Wayzata Partners | | 02/17/2006 | | | 225,469 | | 78,055 | 1.020 |

# 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 | WIND POINT PARTNERS VI LP | SOUTHFIELD | MI | Wind Point Prtnrs | | 02/15/2006 | | | 370,512 | | 5,223,555 | 2.700 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 1,004,087 | 49,572,064 | | 464,056,905 | XXX |
| 02001@-AC-7 | ALLSTATE FINANCIAL CAP PARTNERS LLC | DOVER | DE | ALLSTATE FINANCIAL PARTNERS | | 06/30/2008 | | 250,000 | | | | 100.000 |
| 02001@-AI-4 | ALLSTATE INSTITUTIONAL ADVISORS | DOVER | DE | ALLSTATE INTSITUTIONAL ADVISORS | | 06/30/2008 | | 950,000 | | | | 100.000 |
| 000000-00-0 | BRAZOS EQUITY FUND II | IRVINE | CA | Brazos Partners | | 03/17/2006 | | | 624,432 | | 4,422,940 | 4.910 |
| 000000-00-0 | EXCELLERE CAPITAL FUND LP | DENVER | CO | Excellere Partners | | 03/27/2007 | | | 3,220,980 | | 12,231,592 | 6.566 |
| 000000-00-0 | GET AS CO-INVESTMENT - QCP II EQUITY INVESTORS | NEW YORK | NY | QUADRANGLE GROUP | | 06/11/2008 | | 13,500,000 | | | | 20.000 |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII LP | SIMSBURY | CT | Landmark Prtnrs | | 12/13/2004 | | | 59,684 | | 2,236,398 | 7.000 |
| 000000-00-0 | LEHMAN CROSSROADS GROUP XVII | NEW YORK | NY | Lehman Crossroads Gr | | 06/27/2005 | | | 480,000 | | 3,960,000 | 16.000 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | NEW YORK | NY | Lexington Prtnrs | | 06/25/2004 | | | 590,896 | | 4,869,553 | 6.010 |
| 000000-00-0 | TCW/CRESCENT MEZZANINE TRUST | LOS ANGELES | CA | TCW/Crescent Mez | | 09/03/1996 | | | 62,278 | | | 27.250 |
| 000000-00-0 | TCW/CRESCENT MEZZANINE TRUST II | LOS ANGELES | CA | TCW/Crescent Mez | | 02/05/1999 | | | 199,571 | | | 18.980 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | 14,700,000 | 5,237,841 | | 27,720,483 | XXX |
| 000000-00-0 | ASLAN REALTY PARTNERS III | CHICAGO | IL | TRANSWESTERN INV | | 12/20/2005 | | | 600,000 | | 2,240,000 | 2.000 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS IV LP | BOSTON | MA | Beacon Partners | | 06/22/2006 | | | 585,000 | | 2,925,000 | 0.680 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | NEW YORK | NY | Blackstone Group | | 04/21/2006 | | | 466,976 | | 4,069,618 | 0.430 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | NEW YORK | NY | Blackstone Group | | 09/27/2007 | | | 157,973 | | 18,114,838 | 0.300 |
| 000000-00-0 | CABOT PROPERTIES VALUE FUND II | BOSTON | MA | CABOT INDUSTRIAL | | 11/15/2005 | | | 661,000 | | 3,400,000 | 1.930 |
| 000000-00-0 | CB STRATEGIC PARTNERS IV LP | LOS ANGELES | CA | CB Richard Ellis | | 12/07/2005 | | | 1,350,172 | | | 0.980 |
| 000000-00-0 | GEM REALTY FUND III | CHICAGO | IL | GEM Realty Cptl | | 10/26/2005 | | | | | 3,068,054 | 2.780 |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND LP | CONSHOHOCKEN | PA | KTR Capital Ptrs | | 10/24/2005 | | | | | 2,040,000 | 2.270 |
| 000000-00-0 | KTR INDUSTRIAL FUND II | CONSHOHOCKEN | 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 | | | 566,646 | | 5,531,580 | 4.000 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND II | NEW YORK | NY | Morgan Stanley RE GP | | 01/23/1995 | | | 1,862 | | | 1.150 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V | NEW YORK | NY | Morgan Stanley RE GP | | 10/10/2006 | | | 1,313,968 | | 1,547,890 | 1.070 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VI-INTL | NEW YORK | NY | Morgan Stanley RE GP | | 07/30/2007 | | | 1,337,128 | | 4,569,994 | 0.160 |
| 000000-00-0 | O'CONNOR NORTH AMERICAN PROPERTIES | NEW YORK | NY | O'Connor Group | | 09/30/2004 | | | 750,522 | | | 2.340 |
| 000000-00-0 | RLJ URBAN LODGING FUND II LP | BETHESDA | MD | RLJ Cptl Prtnrs | | 06/12/2006 | | | 340,601 | | | 2.200 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND I | DALLAS | TX | Rockpoint Group | | 09/28/2004 | | | 12,729 | | | 1.380 |
| 000000-00-0 | ROCKPOINT REAL ESTATE PARTNERS II LP | DALLAS | TX | Rockpoint Group | | 09/29/2005 | | | 230,165 | | 2,416,879 | 0.900 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | DALLAS | TX | Rockpoint Group | | 09/28/2007 | | | 566,154 | | 23,428,934 | 1.000 |
| 000000-00-0 | STARWOOD HOSPITALITY I | GREENWICH | CT | Starwood Capital | | 01/10/2006 | | | 4,000,000 | | 4,800,000 | 2.000 |
| 000000-00-0 | STARWOOD OPPORTUNITY FUND VII LP | GREENWICH | CT | Starwood Capital | | 01/10/2006 | | | 2,250,000 | | | 1.800 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND V | CHICAGO | IL | Walton Street | | 08/08/2006 | | | 1,503,283 | | 1,401,121 | 1.280 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VII | NEW YORK | NY | Westbrook Prtnrs | | 12/03/2007 | | | 73,844 | | 15,000,000 | 1.200 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS VI | NEW YORK | NY | Westbrook Prtnrs | | 05/05/2006 | | | 41,463 | | | 2.330 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS LP | NEW YORK | NY | WESTBROOK PRTNRS | | 10/01/2004 | | | 5,496 | | | 2.170 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 16,889,982 | | 114,553,908 | XXX |
| 000000-00-0 | MMA RENEWABLE VENTURES SOLAR FUND IV | NELLIS | NV | MMA RENEWABLE VENTUR | | 07/20/2007 | | | 7,000 | | | 22.500 |
| 2099999. Joint Venture Interests - Other - Affiliated | | | | | | | | | 7,000 | | | XXX |
| 00162@-AD-4 | ALIC REINSURANCE COMPANY SURPLUS NOTE | CHICAGO | IL | ALIC REINSURANCE COMPANY | | 05/28/2008 | | 50,000,000 | | | | 100.000 |
| 2299999. Surplus Debentures, etc - Affiliated | | | | | | | | 50,000,000 | | | | XXX |
| 48954#-AC-5 | INTERCOMPANY NOTE-KCIB-2008 | CHICAGO | IL | KENNET CAPITAL | | 06/30/2008 | | 50,000,000 | | | | 100.000 |
| 2499999. Collateral Loans - Affiliated | | | | | | | | 50,000,000 | | | | XXX |
| 3999999. Total - Unaffiliated | | | | | | | | 8,076,223 | 85,020,462 | | 613,604,643 | XXX |
| 4099999. Total - Affiliated | | | | | | | | 114,700,000 | 30,119,345 | | 58,204,241 | XXX |
| 4199999 - Totals | | | | | | | | 122,776,223 | 115,139,807 | | 671,808,884 | 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 | 04/25/2008 | | | | | | | | | | | | | 409,327 |
| 000000-00-0 | BABSON MEZZANINE REALTY INVESTORS LP | SPRINGFIELD | MA | Babson Capital Mgr | 08/31/2006 | 05/30/2008 | (145,672) | (184) | | | | (184) | | (145,856) | (145,856) | | | | 312,870 |
| 000000-00-0 | CENTERLINE HIGH YIELD CMBS FUND III LLC | IRVING | TX | CENTERLINE CAPITAL | 08/20/2007 | 05/21/2008 | (339,549) | 148,506 | | | | 148,506 | | (191,043) | (191,043) | | | | |
| 000000-00-0 | CENTERLINE HY FUND III A | IRVING | TX | Centerline Capital | 02/29/2008 | 06/02/2008 | 434,000 | | | | | | | 434,000 | 434,000 | | | | |
| 000000-00-0 | CRESS A -CENTERLINE SPEC SIT | IRVING | TX | CENTERLINE CAPITAL | 01/18/2008 | 06/30/2008 | 10,850,998 | | | | | | | 10,850,998 | 10,850,998 | | | | |
| 000000-00-0 | DB REALTY MEZZ FUND II | NEW YORK | NY | Deutsche Bank | 08/07/2002 | 05/05/2008 | 65,422 | 449 | | | | 449 | | 65,871 | 65,871 | | | | 24,274 |
| 000000-00-0 | DB REALTY PARALLEL FUND II LLC | NEW YORK | NY | Deutsche Bank | 08/07/2002 | 05/05/2008 | 752 | 6 | | | | 6 | | 758 | 758 | | | | 4,650 |
| 000000-00-0 | GUGGENHEIM STRUCTURED REAL ESTATE INC | NEW YORK | NY | Guggenheim Prtrs | 09/28/2004 | 06/30/2008 | 1,334,935 | (5,367) | | | | (5,367) | | 1,329,568 | 1,329,568 | | | | (394,664) |
| 000000-00-0 | HARTFORD MEZZANINE INVESTORS I LLC | HARTFORD | CT | HIMCO & Key | 01/22/2007 | 05/29/2008 | 627,174 | | | | | | | 627,174 | 627,174 | | | | (79,405) |
| 40450#-AA-5 | HD SUPPLY / HUGHES SUPPLY / MIAMI CTL DUE 2024 | MIAMI | FL | DIRECT | 01/01/2008 | 06/10/2008 | 27,300 | | | | | | | 27,300 | 27,300 | | | | 54,182 |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | 12,855,360 | 143,410 | | | | 143,410 | | 12,998,770 | 12,998,770 | | | | 331,234 |
| 000000-00-0 | ALLBRIDGE INVESTMENTS FUND | ADDISON | TX | Allied Capital Corp | 12/20/2007 | 06/23/2008 | 970,670 | (11,128) | | | | (11,128) | | 959,542 | 959,542 | | | | |
| 1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated | | | | | | | 970,670 | (11,128) | | | | (11,128) | | 959,542 | 959,542 | | | | |
| 05558#-10-1 | BHC INTERIM FUNDING II | NEW YORK | NY | BHC Interm Funding M | 05/21/2004 | 06/13/2008 | 11,767 | 242 | | | | 242 | | 12,009 | 12,009 | | | | 594,402 |
| 13138@-10-6 | CALTIUS PARTNERS III | LOS ANGELES | CA | Caltius Capital | 09/03/2004 | 04/11/2008 | 370,739 | (3,387) | | | | (3,387) | | 367,353 | 367,353 | | | | 354,347 |
| 58988#-10-0 | MERIT MEZZANINE FUND IV | CHICAGO | IL | Merit Cptl Ptrs | 01/13/2005 | 04/18/2008 | (636,965) | | | | | | | (636,965) | (636,965) | | | | 810,152 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II LP | CHICAGO | IL | Prudential Alt Group | 04/28/2005 | 06/09/2008 | (123,491) | | | | | | | (123,491) | (123,491) | | | | 156,996 |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | (377,950) | (3,145) | | | | (3,145) | | (381,094) | (381,094) | | | | 1,915,897 |
| 13138#-10-4 | CALTIUS MEZZANINE PARTNERS II-A L.P. | LOS ANGELES | CA | Caltius Capital | 08/16/2001 | 05/22/2008 | 22,173 | (1,254) | | | | (1,254) | | 20,918 | 20,918 | | | | 58,224 |
| 1499999. Joint Venture Interests - Other Fixed Income - Affiliated | | | | | | | 22,173 | (1,254) | | | | (1,254) | | 20,918 | 20,918 | | | | 58,224 |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | LONDON | EG | Actis Capital | 01/02/2008 | 05/06/2008 | 21,103 | | | | | | | 21,103 | 21,103 | | | | |
| 000000-00-0 | AIG HIGHSTAR CAPITAL III | NEW YORK | NY | AIG Global Investmen | 05/25/2007 | 04/16/2008 | 74,244 | (6,665) | | | 40,507 | 33,842 | | 108,086 | 108,086 | | | | (67,579) |
| 000000-00-0 | APAX EUROPEAN BUY - IN FUND | LONDON | EG | APAX Partners | 11/22/1989 | 06/05/2008 | 126,054 | 941,249 | | | | 941,249 | | 1,067,303 | 1,208,860 | | 141,557 | 141,557 | (932,906) |
| 000000-00-0 | APAX VENTURES IV | LONDON | EG | APAX Partners | 08/21/1990 | 05/28/2008 | 15,422 | 196,110 | | | | 196,110 | 226 | 211,759 | 211,759 | | | | (194,784) |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | IRVINE | CA | Apollo Capital | 05/11/2006 | 06/13/2008 | 731,813 | 53,819 | | | | 53,819 | | 785,632 | 785,632 | | | | (3,835) |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | NEW YORK | NY | Apollo Management | 01/28/2008 | 06/26/2008 | 162,481 | | | | | | | 162,481 | 162,481 | | | | |
| 000000-00-0 | ARCAP HIGH YEILD CMBS FUND II | IRVING | TX | ARCAP REIT INC | 06/28/2004 | 05/21/2008 | 3,063,427 | (3,063,427) | | | | (3,063,427) | | | | | | | 280,480 |
| 000000-00-0 | ARCAP HIGH YIELD CMBS FUND | IRVING | TX | ARCAP REIT INC | 09/05/2002 | 05/21/2008 | | | | | | | | | | | | | 138,772 |
| 03960#-10-8 | ARCLIGHT ENERGY PARTNERS FUND I LP | BOSTON | MA | ArcLight Partners | 10/04/2002 | 04/17/2008 | (6,554,059) | 3,423,354 | | | | 3,423,354 | | (3,130,705) | (3,130,705) | | | | 3,503,337 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS II LP | BOSTON | MA | ArcLight Partners | 12/16/2003 | 02/29/2008 | (1,236,667) | (19,922) | | | | (19,922) | | (1,256,589) | (1,256,589) | | | | 1,256,589 |
| 000000-00-0 | ASTORG IV | PARIS | FR | Astorg Partners | 03/20/2008 | 05/19/2008 | 1,855,181 | | | | | | | 1,855,181 | 1,855,181 | | | | |
| 000000-00-0 | AUDAX MEZZANINE FUND II | BOSTON | MA | Audax Group | 11/30/2006 | 05/30/2008 | 552,268 | 4,215 | | | | 4,215 | | 556,482 | 556,482 | | | | 160,315 |
| 05069#-10-3 | AUDAX MEZZANINE FUND L.P. | BOSTON | MA | Audax Group | 10/22/2001 | 04/15/2008 | (20,088) | | | | 20,088 | 20,088 | | | | | | | 137,681 |
| 000000-00-0 | BIV | WELLESLEY | MA | DDJ Capital Mgmt | 03/28/2003 | 06/17/2008 | 592,828 | (29,405) | | | | (29,405) | | 563,423 | 563,423 | | | | |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V LP | NEW YORK | NY | BLACKSTONE GROUP | 01/30/2006 | 06/27/2008 | 32,225 | 112 | | | 28,619 | 28,731 | | 60,956 | 60,956 | | | | |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V LP - A | NEW YORK | NY | Blackstone Group | 04/18/2007 | 06/27/2008 | 21,558 | | | | 19,079 | 19,079 | | 40,638 | 40,638 | | | | |
| 000000-00-0 | BRAIT IV LP | ILLOVO SANDTON 2196 | SF | Brait | 12/07/2006 | 04/02/2008 | 1,793,081 | (28,171) | | | | (28,171) | | 1,764,910 | 1,764,910 | | | | |
| 25588#-10-3 | DLJ INVESTMENT PARTNERS II L.P. | NEW YORK | NY | DLJ Partners | 11/23/1999 | 04/28/2008 | 3,021 | 404 | | | 13,106 | 13,510 | | 16,531 | 16,531 | | | | 36,366 |
| 000000-00-0 | DOUGHTY HANSON & CO V | LONDON | EG | Doughty Hanson & Com | 05/04/2007 | 01/29/2008 | (2,399) | (59) | | | | (59) | | (2,458) | (2,458) | | | | 2,458 |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP | TORONTO | ON | EdgeStone | 04/18/2006 | 03/20/2008 | (5,461) | (815) | | | | (815) | | (6,276) | (6,276) | | | | 6,276 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III LP | TORONTO | ON | EdgeStone | 04/18/2006 | 03/26/2008 | (46,224) | (5,806) | | | | (5,806) | | (52,030) | (52,030) | | | | 52,030 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | CALGARY | AB | EnerVest Management | 06/22/2007 | 06/30/2008 | 216,514 | | | | | | | 216,514 | 216,514 | | | | 320,299 |
| 000000-00-0 | ETHOS PE FUND V | ILLOVO JOHANNESBURG | SF | Ethos Equity Ltd. | 10/20/2006 | 06/23/2008 | (3,684) | 3,684 | | | 22,370 | 26,054 | | 22,370 | 22,370 | | | | |
| 000000-00-0 | GTCR FUND VII | CHICAGO | IL | GTCR Golder Rauner | 03/27/2000 | 05/28/2008 | | | | | | | | | | | | | 354,133 |
| 000000-00-0 | GTCR FUND VII/A | CHICAGO | IL | GTCR Golder Rauner | 01/19/2001 | 05/28/2008 | (5,527) | 1,598 | | | | 1,598 | | (3,929) | (3,929) | | | | 179,265 |
| 000000-00-0 | HAVCO WOOD PRODUCTS | DOVER | DE | HAVCO WOOD PRODUCT | 08/07/2002 | 03/31/2008 | 142,494 | 30,066 | | | | 30,066 | | 172,560 | 172,560 | | | | (172,560) |
| 45827@-10-4 | INTEGRACOLOR LTD CLASS B LTD PTR INTEREST | MESQUITE | TX | HANCOCK MEZZ PARTNER | 02/01/2007 | 06/16/2008 | 7,591 | | | | | | | 7,591 | 7,591 | | | | |
| 45827@-11-2 | INTEGRACOLOR LTD CLASS C PRF LTD PTR INT | MESQUITE | TX | HANCOCK MEZZ PARTNER | 02/01/2007 | 05/07/2008 | 20,231 | | | | | | | 20,231 | 20,231 | | | | |
| 000000-00-0 | KOHLBERG INVESTORS V LP | MOUNT KISCO | NY | Kohlberg & Co | 12/28/2004 | 04/22/2008 | 196,125 | 40,125 | | | | 40,125 | | 236,250 | 236,250 | | | | |
| 000000-00-0 | KOHLBERG INVESTORS VI LP | MOUNT KISCO | NY | Kohlberg & Co | 06/20/2007 | 03/28/2008 | 13 | | | | | | | 13 | 13 | | | | (13) |
| 000000-00-0 | LEEDS WELD EQUITY PARTNERS IV | NEW YORK | NY | Leeds Weld Assoc | 07/21/2004 | 02/07/2008 | (9,085) | (2,390) | | | | (2,390) | | (11,474) | (11,474) | | | | |
| 000000-00-0 | LEXINGTON V LP | NEW YORK | NY | Lexington Prtnrs | 07/01/2003 | 06/27/2008 | | | | | | | | | | | | | 227,025 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III LP | NEW YORK | NY | Lincolnshire Ptrs | 10/01/2004 | 03/25/2008 | (120,505) | (7,964) | | | | (7,964) | | (128,469) | (128,469) | | | | 128,469 |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | NEW YORK | NY | Goldberg Lindsay & C | 08/17/2006 | 06/20/2008 | 25,562 | 63 | | | | 63 | | 25,625 | 25,625 | | | | |

# 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 | MARQUETTE TRANSPORTATION CO. CO-INVESTMENT | PADUCAH | KY | KRG CAPITAL PARTNERS | 03/19/2007 | 12/31/2007 | (189,483) | 3,588 | | | | 3,588 | | (185,895) | (185,895) | | | | 185,895 |
| 66705@-10-7 | NORTHSTAR MEZZANINE PARTNER V | MINNEAPOLIS | MN | Northstar Capital L | 11/28/2007 | 04/22/2008 | 139,641 | (8,107) | | | | (8,107) | | 131,534 | 131,534 | | | | |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | FORT WORTH | TX | Oak Hill Prtnrs | 03/11/2008 | 05/28/2008 | 153,878 | | | | | | | 153,878 | 153,878 | | | | |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III LP | NEW YORK | NY | Odyssey Prtnrs | 08/27/2004 | 05/16/2008 | 9,023,420 | 2,208,338 | | | | 2,208,338 | | 11,231,758 | 11,231,758 | | | | |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 -B | GUERNSEY | GR | PARTNERS GROUP MGMT | 06/27/2006 | 05/06/2008 | | | | | | | | | | | | | 631,748 |
| 70712#-10-8 | PENINSULA FUND IV | DETROIT | MI | Peninsula Prtnrs | 09/30/2005 | 05/28/2008 | 50,934 | 4,492 | | | | 4,492 | | 55,426 | 55,426 | | | | 81,743 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | PROVIDENCE | RI | Providence Equity Pa | 03/16/2007 | 06/25/2008 | 373,885 | (264) | | | 180 | (84) | | 373,801 | 373,801 | | | | |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II LP | NEW YORK | NY | Quadrangle Group | 02/28/2006 | 06/03/2008 | 159,845 | 10,745 | | | 16,424 | 27,169 | | 187,014 | 187,014 | | | | |
| 000000-00-0 | REALOGY CORP CO-INV | NEW YORK | NY | APPOLO MANAGEMENT | 04/04/2007 | 12/31/2007 | 2,266,660 | (112,528) | | 4,178,020 | | (4,290,548) | | (2,023,888) | (2,023,888) | | | | 2,023,888 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS III LP | NEW YORK | NY | Sentinel Prtnrs | 05/20/2005 | 06/27/2008 | | | | | | | | | | | | | 449,409 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY IX LP | NEW YORK | NY | Warburg Pincus | 07/26/2005 | 06/06/2008 | (691,704) | 7,995 | | | | 7,995 | | (683,709) | (683,709) | | | | 688,649 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 12,936,614 | 3,644,434 | | 4,178,020 | 160,373 | (373,213) | 226 | 12,563,628 | 12,705,185 | | 141,557 | 141,557 | 9,473,150 |
| 000000-00-0 | BRAZOS EQUITY FUND II | IRVINE | CA | Brazos Partners | 03/17/2006 | 06/25/2008 | | | | | | | | | | | | | 246,863 |
| 000000-00-0 | CRESCENT MACH I LIMITED PARTNERSHIP | DALLAS | TX | CRESCENT/MACH I | 05/15/2002 | 05/28/2008 | 55,556 | | | | | | | 55,556 | 55,556 | | | | |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII LP | SIMSBURY | CT | Landmark Prtnrs | 12/13/2004 | 05/30/2008 | | | | | | | | | | | | | 441,068 |
| 000000-00-0 | LEHMAN CROSSROADS GROUP XVII | NEW YORK | NY | Lehman Crossroads Gr | 06/27/2005 | 02/14/2008 | (63,240) | (1,009) | | | | (1,009) | | (64,249) | (64,249) | | | | 64,249 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | NEW YORK | NY | Lexington Prtnrs | 06/25/2004 | 05/30/2008 | (120,135) | (4,102) | | | | (4,102) | | (124,237) | (124,237) | | | | 311,437 |
| 000000-00-0 | TCW/CRESCENT MEZZANINE TRUST | LOS ANGELES | CA | TCW/Crescent Mez | 09/03/1996 | 06/11/2008 | 1,357,306 | 468,633 | | | | 468,633 | | 1,825,939 | 1,825,939 | | | | 11,686 |
| 000000-00-0 | TCW/CRESCENT MEZZANINE TRUST II | LOS ANGELES | CA | TCW/Crescent Mez | 02/05/1999 | 05/28/2008 | 229,266 | 79,842 | | | | 79,842 | | 309,108 | 309,108 | | | | 481,093 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 1,458,753 | 543,364 | | | | 543,364 | | 2,002,116 | 2,002,117 | | | | 1,556,396 |
| 000000-00-0 | CABOT PROPERTIES VALUE FUND II | BOSTON | MA | CABOT INDUSTRIAL | 11/15/2005 | 06/06/2008 | 33,513 | (244) | | | | (244) | | 33,269 | 33,269 | | | | 37,489 |
| 000000-00-0 | CBRE STRATEGIC PTR US OPP V LP | LOS ANGELES | CA | CB Richard Ellis | 12/11/2007 | 04/30/2008 | 5,449 | (116) | | | | (116) | | 5,333 | 5,333 | | | | |
| 000000-00-0 | GEM REALTY FUND III | CHICAGO | IL | GEM Realty Cptl | 10/26/2005 | 06/18/2008 | 162,458 | (46,412) | | | 31,238 | (15,174) | | 147,283 | 147,283 | | | | 19,317 |
| 000000-00-0 | JER REAL ESTATE PARTNERS IV LP | MCLEAN | VA | JER PARTNERS | 07/09/2007 | 06/27/2008 | 116,952 | 6,075 | | | | 6,075 | | 123,027 | 123,027 | | | | 69,583 |
| 000000-00-0 | JER FUND III | MCLEAN | VA | JER Realty | 01/05/2005 | 01/31/2008 | (85,181) | (8,324) | | | | (8,324) | | (93,504) | (93,504) | | | | 93,504 |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND LP | CONSHOHOCKEN | PA | KTR Capital Ptrs | 10/24/2005 | 06/20/2008 | 99,809 | (2,602) | | | 38,250 | 35,648 | | 135,457 | 135,457 | | | | 306,753 |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V LP | SIMSBURY | CT | Landmark Prtnrs | 07/27/2005 | 05/15/2008 | 90,228 | (2,074) | | | | (2,074) | | 88,154 | 88,154 | | | | |
| 000000-00-0 | LION GABLES APARTMENT FUND | NEW YORK | NY | ING Clarion | 11/02/2005 | 12/31/2007 | (534,029) | 15,876 | | | | 15,876 | | (518,152) | (518,152) | | | | 518,152 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND II | NEW YORK | NY | Morgan Stanley RE GP | 01/23/1995 | 05/09/2008 | 613,565 | 23,304 | | | | 23,304 | | 636,869 | 636,869 | | | | 510,217 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V | NEW YORK | NY | Morgan Stanley RE GP | 10/10/2006 | 06/30/2008 | 1,294,945 | (103,180) | | | | (103,180) | | 1,191,765 | 1,191,765 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VI-INTL | NEW YORK | NY | Morgan Stanley RE GP | 07/30/2007 | 06/20/2008 | 130,114 | (8,977) | | | | (8,977) | | 121,137 | 121,137 | | | | |
| 000000-00-0 | RLJ URBAN LODGING FUND II LP | BETHESDA | MD | RLJ Cptl Prtnrs | 06/12/2006 | 05/15/2008 | 8,964 | | | | | | | 8,964 | 8,964 | | | | 232,191 |
| 000000-00-0 | RLJ URBAN LODGING FUND LP | BETHESDA | MD | RLJ Cptl Prtnrs | 04/29/2005 | 06/25/2008 | | | | | | | | | 358,852 | | 358,852 | 358,852 | |
| 000000-00-0 | ROCKPOINT REAL ESTATE PARTNERS II LP | DALLAS | TX | Rockpoint Group | 09/29/2005 | 01/30/2008 | (142,393) | 1,005 | | | | 1,005 | | (141,388) | (141,388) | | | | 141,388 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | DALLAS | TX | Rockpoint Group | 09/28/2007 | 06/24/2008 | 24,605 | (5,861) | | | | (5,861) | | 18,744 | 18,744 | | | | |
| 000000-00-0 | STARWOOD OPPORTUNITY FUND VII LP | GREENWICH | CT | Starwood Capital | 01/10/2006 | 03/31/2008 | (611,533) | 30,857 | | | | 30,857 | | (580,676) | (580,676) | | | | 580,676 |
| 000000-00-0 | VERDE REALTY MASTER LP | EL PASO | TX | VERDE GROUP | 04/15/2005 | 05/31/2008 | | | | | | | | | | | | | 670,768 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS VI | NEW YORK | NY | Westbrook Prtnrs | 05/05/2006 | 06/30/2008 | (373,989) | 32,837 | | | | 32,837 | | (341,152) | (341,152) | | | | 810,339 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS LP | NEW YORK | NY | WESTBROOK PRTNRS | 10/01/2004 | 06/30/2008 | | | | | | | | | | | | | 165,661 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 833,477 | (67,836) | | | 69,488 | 1,652 | | 835,129 | 1,193,982 | | 358,852 | 358,852 | 4,156,038 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND I | NEW YORK | NY | Morgan Stanley RE GP | 12/22/1994 | 06/30/2008 | 25,373 | (173,288) | | | | (173,288) | | (147,915) | (147,915) | | | | 166,741 |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 25,373 | (173,288) | | | | (173,288) | | (147,915) | (147,915) | | | | 166,741 |
| 25589#-10-2 | DMP ACQUISITION LLC | DEFIANCE | OH | HANCOCK MEZZ PARTNER | 09/28/2006 | 12/31/2007 | (196,390) | 29,653 | | | | 29,653 | | (166,737) | (166,737) | | | | 166,737 |
| 000000-00-0 | INTEGRACOLOR LTD. | MESQUITE | TX | HANCOCK MEZZ PARTNER | 02/01/2005 | 06/16/2008 | 257 | | | | | | | 257 | 257 | | | | |
| 82834#-11-4 | SILVERADO CLASS I UNITS | NAPA | CA | HANCOCK MEZZ PARTNER | 03/01/2005 | 06/17/2008 | 184,050 | | | | | | | 184,050 | 277,230 | | 93,179 | 93,179 | |
| 82834#-10-6 | SILVERADO CLASS II UNITS | NAPA | CA | HANCOCK MEZZ PARTNER | 03/01/2005 | 06/17/2008 | 245,401 | | | | | | | 245,401 | 432,317 | | 186,916 | 186,916 | |
| 1999999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 233,318 | 29,653 | | | | 29,653 | | 262,971 | 543,067 | | 280,095 | 280,095 | 166,737 |
| 000000-00-0 | MMA RENEWABLE VENTURES SOLAR FUND IV | NELLIS | NV | MMA RENEWABLE VENTUR | 07/20/2007 | 04/01/2008 | 116,794 | | | | | | | 116,794 | 116,794 | | | | |
| 2099999. Joint Venture Interests - Other - Affiliated | | | | | | | 116,794 | | | | | | | 116,794 | 116,794 | | | | |
| 00162@-AD-4 | ALIC REINSURANCE COMPANY SURPLUS NOTE | CHICAGO | IL | KENNETT CAPITAL | 05/28/2008 | 06/26/2008 | 50,000,000 | | | | | | | 50,000,000 | 50,000,000 | | | | 263,556 |
| 2299999. Surplus Debentures, etc - Affiliated | | | | | | | 50,000,000 | | | | | | | 50,000,000 | 50,000,000 | | | | 263,556 |
| 00935Q-10-2 | US AIRWAYS | WILMINGTON | DE | DISTRIBUTION | 07/30/2003 | 06/11/2008 | 41,467 | | | | | | | 41,467 | 41,467 | | | | |
| 00935S-10-8 | US AIRWAYS | WILMINGTON | DE | DISTRIBUTION | 07/30/2003 | 06/11/2008 | 41,465 | | | | | | | 41,465 | 41,465 | | | | |
| 00935T-10-6 | US AIRWAYS | WILMINGTON | DE | DISTRIBUTION | 07/30/2003 | 06/11/2008 | 41,465 | | | | | | | 41,465 | 41,465 | | | | |
| 3799999. Any Other Class of Assets - Unaffiliated | | | | | | | 124,397 | | | | | | | 124,398 | 124,397 | | | | |

# 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 |
| 3999999. Total - Unaffiliated | | | | | | | 26,605,216 | 3,746,516 | | 4,178,020 | 229,861 | (201,643) | 226 | 26,403,803 | 27,184,307 | | 780,504 | 780,504 | 16,043,056 |
| 4099999. Total - Affiliated | | | | | | | 52,593,763 | 357,694 | | | | 357,694 | | 52,951,454 | 52,951,456 | | | | 2,044,917 |
| 4199999 - Totals | | | | | | | 79,198,979 | 4,104,210 | | 4,178,020 | 229,861 | 156,051 | 226 | 79,355,258 | 80,135,763 | | 780,504 | 780,504 | 18,087,973 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 36294P-PF-4 | GOVT NATL MTG ASSOC I #655722 04/15/2038 | | 05/14/2008 | BARCLAYS BANK | | 399,350 | 405,576 | 1,070 | 1 |
| 36295N-GR-2 | GOVT NATL MTG ASSOC I #675308 04/15/2038 | | 05/14/2008 | BARCLAYS BANK | | 257,032 | 261,039 | 689 | 1 |
| 36295N-JV-0 | GOVT NATL MTG ASSOC I #675376 05/01/2038 | | 05/14/2008 | BARCLAYS BANK | | 501,063 | 508,875 | 1,343 | 1 |
| 36295Q-B7-4 | GOVT NATL MTG ASSOC I #676962 05/15/2038 | | 05/14/2008 | BARCLAYS BANK | | 257,481 | 261,495 | 690 | 1 |
| 36295S-W9-3 | GOVT NATL MTG ASSOC I #679372 04/01/2038 | | 03/14/2008 | BEAR STEARNS SECURITIES CORP. | | 5,081,250 | 5,000,000 | 15,278 | 1 |
| 36295U-3V-1 | GOVT NATL MTG ASSOC I #681312 05/01/2038 | | 05/14/2008 | BARCLAYS BANK | | 1,440,366 | 1,462,823 | 3,860 | 1 |
| 36295X-A5-4 | GOVT NATL MTG ASSOC I #683228 04/15/2038 | | 03/14/2008 | BEAR STEARNS SECURITIES CORP. | | 9,146,657 | 9,000,400 | 27,501 | 1 |
| 36295Y-DA-8 | GOVT NATL MTG ASSOC I #684197 05/15/2038 | | 05/14/2008 | BARCLAYS BANK | | 574,612 | 583,571 | 1,540 | 1 |
| 36295Y-J3-8 | GOVT NATL MTG ASSOC I #684382 04/15/2038 | | 05/14/2008 | BARCLAYS BANK | | 426,134 | 432,778 | 1,142 | 1 |
| 36296B-XN-7 | GOVT NATL MTG ASSOC I #686585 05/01/2038 | | 05/14/2008 | BARCLAYS BANK | | 573,199 | 582,136 | 1,536 | 1 |
| 36296B-5G-3 | GOVT NATL MTG ASSOC I #686747 05/15/2038 | | 05/14/2008 | BARCLAYS BANK | | 257,769 | 261,788 | 691 | 1 |
| 36296C-NA-4 | GOVT NATL MTG ASSOC I #687185 04/15/2038 | | 05/14/2008 | BARCLAYS BANK | | 235,744 | 239,419 | 632 | 1 |
| 912810-PU-6 | US TREASURY N/B 05/15/2037 | | 05/09/2008 | WARBURG DILLION READ LLC | | 16,510,938 | 15,000,000 | 323,489 | 1 |
| 912810-PW-2 | US TREASURY N/B 02/15/2038 | | 06/13/2008 | Various | | 9,443,516 | 10,000,000 | 142,428 | 1 |
| 912828-HV-5 | US TREASURY N/B 03/31/2013 | | 04/11/2008 | WARBURG DILLION READ LLC | | 4,983,985 | 5,000,000 | 4,781 | 1 |
| 912828-HZ-6 | US TREASURY N/B 05/15/2018 | | 06/17/2008 | Various | | 73,010,469 | 74,000,000 | 183,431 | 1 |
| 0399999. Bonds - U.S. Governments | | | | | | 123,099,564 | 122,999,901 | 710,101 | XXX |
| 470160-AW-2 | GOVERNMENT OF JAMAICA 06/24/2019 | F | 06/25/2008 | Various | | 6,682,460 | 7,000,000 | 1,778 | 4FE |
| 560904-AF-1 | MALAYSIA 7.500 07/15/2011 07/15/2011 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 8,139,090 | 7,500,000 | 253,125 | 1FE |
| 716743-AB-5 | PETRONAS CAPITAL LTD 05/22/2022 | F | 05/09/2008 | HSBC SECURITIES, INC. | | 3,715,200 | 3,000,000 | 112,875 | 1FE |
| P8055K-VW-2 | REPUBLIC OF ARGENTINA 09/12/2013 | F | 04/11/2008 | Various | | 7,519,500 | 9,000,000 | 52,500 | 4FE |
| 105756-BM-1 | REPUBLIC OF BRAZIL 01/17/2017 | F | 05/07/2008 | DEUTSCHE BANK A.G. | | 3,144,480 | 3,000,000 | 58,500 | 2FE |
| 455780-AZ-9 | REPUBLIC OF INDONESIA 01/17/2038 | F | 06/18/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,865,000 | 3,000,000 | 101,396 | 3FE |
| 698299-AU-8 | REPUBLIC OF PANAMA 03/15/2015 | F | 06/02/2008 | SALOMON SMITH BARNEY | | 1,095,640 | 1,000,000 | 17,319 | 3FE |
| 718286-BD-8 | REPUBLIC OF PHILIPPINES 01/15/2032 | F | 05/08/2008 | Various | | 6,334,175 | 6,500,000 | 132,990 | 3FE |
| 836205-AJ-3 | REPUBLIC OF SOUTH AFRICA 06/02/2014 | F | 06/04/2008 | BARCLAYS BANK | | 5,250,000 | 5,000,000 | 6,319 | 2FE |
| 836205-AL-8 | REPUBLIC OF SOUTH AFRICA 05/30/2022 | F | 06/23/2008 | MERRILL LYNCH CAPITAL MARKETS | | 10,426,000 | 11,000,000 | 31,823 | 2FE |
| 760942-AS-1 | REPUBLICA ORIENT URUGUAY 03/21/2036 | F | 06/24/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,032,500 | 1,000,000 | 20,333 | 3FE |
| X74344-DM-5 | RUSSIA 5 03/31/30 03/31/2030 | F | 06/27/2008 | Various | | 46,656,988 | 41,370,000 | 763,170 | 2FE |
| Y9374M-AD-5 | SOCIALIST REP OF VIETNAM 01/15/2016 | F | 05/23/2008 | Various | | 6,727,210 | 6,779,000 | 173,095 | 3FE |
| X54003-AD-4 | UKRAINE GOVERNMENT 11/21/2016 | F | 05/20/2008 | BARCLAYS BANK | | 3,934,000 | 4,000,000 | 1,462 | 4FE |
| 91086Q-AK-4 | UNITED MEXICAN STATES 01/16/2013 | F | 04/17/2008 | MERRILL LYNCH CAPITAL MARKETS | | 3,288,000 | 3,000,000 | 51,000 | 2FE |
| 91086Q-AU-2 | UNITED MEXICAN STATES 01/15/2017 | F | 06/06/2008 | Various | | 40,801,300 | 39,150,000 | 763,180 | 2FE |
| 91086Q-AV-0 | UNITED MEXICAN STATES 01/11/2040 | F | 06/30/2008 | UNION BANK OF SWITZERLAND | | 5,799,000 | 6,000,000 | 173,433 | 2FE |
| 1099999. Bonds - All Other Governments | | | | | | 163,410,543 | 157,299,000 | 2,714,298 | XXX |
| 24919P-GF-5 | DENVER CO SCH DIST NO 1 COP 9 12/15/2015 | | 05/22/2008 | PRE-REFUNDING | | 7,194,006 | 12,325,000 | | 1FE |
| 24919P-GP-3 | DENVER CO SCH DIST NO 1 COP 9 12/15/2015 | | 05/22/2008 | PRE-REFUNDING | | 2,530,305 | 4,335,000 | | 1FE |
| 24919P-GU-2 | DENVER CO SCH DIST NO 1 COP 9 12/15/2016 | | 05/22/2008 | PRE-REFUNDING | | 7,423,115 | 11,925,000 | | 1FE |
| 24919P-GV-0 | DENVER CO SCH DIST NO 1 COP 9 12/15/2016 | | 05/22/2008 | PRE-REFUNDING | | 2,689,128 | 4,320,000 | | 1FE |
| 2499999. Bonds - Political Subdivisions | | | | | | 19,836,554 | 32,905,000 | | XXX |
| 31402R-FT-1 | FED NATL MTG ASSOC #735578 06/01/2035 | | 04/25/2008 | BANK OF AMERICA | | 24,563,480 | 25,199,371 | 41,999 | 1 |
| 31414D-FE-1 | FED NATL MTG ASSOC #962865 05/01/2038 | | 04/25/2008 | GREENWICH CAPITAL MARKETS, INC. | | 4,891,051 | 5,018,071 | 8,363 | 1 |
| 31414M-B7-0 | FED NATL MTG ASSOC #969962 04/01/2038 | | 04/25/2008 | MERRILL LYNCH CAPITAL MARKETS | | 6,004,173 | 5,892,763 | 11,786 | 1 |
| 31415B-C2-3 | FED NATL MTG ASSOC #981689 06/01/2038 | | 05/14/2008 | BARCLAYS BANK | | 5,842,031 | 6,000,000 | 9,167 | 1 |
| 31337M-Z3-3 | FHR 2205 ZA 08/15/2028 | | 06/01/2008 | SCHEDULED PAY UP | | 123,501 | 123,501 | | 1 |
| 31339N-2C-9 | FHR 2398 ZP 01/15/2032 | | 06/01/2008 | SCHEDULED PAY UP | | 317,998 | 317,998 | | 1 |
| 31393F-X6-8 | FHR 2539 PC 01/15/2032 | | 06/09/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 25,052,523 | 24,951,159 | 41,932 | 1 |
| 31396C-C7-3 | FHR 3045 JC 09/15/2034 | | 05/09/2008 | BANK OF AMERICA | | 15,788,109 | 15,550,000 | 30,884 | 1 |
| 31396E-ZB-5 | FHR 3062 MZ 03/15/2035 | | 06/01/2008 | SCHEDULED PAY UP | | 148,965 | 148,965 | | 1 |
| 31396H-Z9-3 | FHR 3116 ZB 02/15/2036 | | 06/01/2008 | SCHEDULED PAY UP | | 38 | 38 | | 1 |
| 31397F-QT-2 | FHR 3290 PC 03/15/2033 | | 05/08/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 15,339,845 | 15,000,000 | 27,500 | 1 |
| 31397T-AB-8 | FHR 3439 CY 04/15/2023 | | 04/25/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,505,000 | 11,000,000 | 39,875 | 1 |
| 54438E-KB-3 | LOS ANGELES CA CMNTY REDEV MI 09/01/2038 | | 06/23/2008 | DEPFA BANK | | 13,853,138 | 14,250,000 | | 1FE |
| 59333A-JX-0 | MIAMI-DADE CNTY FL EDL UNIV O 04/01/2015 | | 05/01/2008 | MORGAN STANLEY DEAN WITTER | | 5,000,000 | 5,000,000 | | 1FE |
| 594751-AL-3 | MICHIGAN TOBACCO STLEMNT FIN 06/01/2046 | | 06/27/2008 | CITIGROUP GLOBAL MARKETS | | 29,874,650 | 700,625,000 | | 2FE |
| 3199999. Bonds - Special Revenues | | | | | | 157,304,502 | 829,076,865 | 211,505 | XXX |
| 03028P-AC-0 | AMERICAN TRANSMISSION CO, LLC 04/15/2015 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,818,579 | 5,000,000 | 49,920 | 1FE |
| 059172-AA-4 | BALTIMORE GAS & ELECTRIC 07/01/2013 | | 06/23/2008 | GREENWICH CAPITAL MARKETS, INC. | | 1,499,850 | 1,500,000 | | 2FE |
| 131346-9B-6 | CALPINE CORPORATION FIRST PRI 03/29/2014 | | 06/12/2008 | Various | | 12,279,514 | 12,837,823 | | 4FE |
| 25746U-AT-6 | DOMINION RESOURCES INC 2.1250 12/15/2023 | | 05/08/2008 | JEFFERIES & COMPANY, INC. | | 621,215 | 500,000 | 4,368 | 2FE |
| 26442C-AE-4 | DUKE ENERGY CAROLINAS 04/15/2038 | | 04/09/2008 | BARCLAYS BANK | | 1,495,875 | 1,500,000 | | 1FE |
| 28336L-BR-9 | EL PASO NATURAL GAS 06/01/2018 | | 05/22/2008 | DEUTSCHE BANK SECURITIES | | 1,500,000 | 1,500,000 | | 3FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 29250R-AM-8 | ENBRIDGE ENERGY PARTNERS 04/15/2038 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,145,252 | 4,000,000 | 70,000 | 2FE |
| 29266M-AD-1 | ENERGY EAST CORPORATION 06/15/2012 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 5,192,175 | 5,000,000 | 11,250 | 2FE |
| 302570-AJ-5 | FPL GROUP CAPITAL INC 06/01/2009 | | 05/31/2008 | VARIOUS | | 2,069,231 | | | 1FE |
| 38119#-AA-2 | GOLDEN SPREAD ELEC COOP SER A 05/06/2025 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,282,336 | 4,560,164 | 37,146 | 1FE |
| 45683#-AB-1 | INFRASTRUX GROUP, INC. TERM L 11/03/2012 | | 06/12/2008 | Various | | 131,860 | 147,478 | | 5 |
| 754427-AA-0 | KEYSPAN CORP - RAVENSWOOD UNI 01/15/2019 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,983,500 | 5,000,000 | 134,910 | 1 |
| 598326-A#-3 | MIDWEST ISO SR NTS 10/07/2009 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 2,470,625 | 2,500,000 | 20,056 | 1 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION 06/30/2027 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,685,550 | 5,000,000 | 75,038 | 2FE |
| 653522-DJ-8 | NIAGARA MWHK PWR 10/01/2008 | | 06/30/2008 | VARIOUS | | 135,940 | | | 2FE |
| 67059T-AA-3 | NUSTAR LOGISTICS 04/15/2018 | | 04/01/2008 | BARCLAYS BANK | | 10,479,210 | 10,500,000 | | 2FE |
| 698455-AB-8 | PANHANDLE EAST PIPE LINE 06/15/2018 | | 06/06/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 11,965,800 | 12,000,000 | | 2FE |
| 743263-AD-7 | PROGRESS ENERGY 03/01/2011 | | 06/11/2008 | BARCLAYS BANK | | 2,101 | 2,000 | 41 | 2FE |
| 693627-AZ-4 | PSI ENERGY INC 06/15/2016 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 2,987,562 | 3,000,000 | 6,050 | 2FE |
| 77340R-AB-3 | ROCKIES EXPRESS PIPELINE 07/15/2013 | | 06/24/2008 | LEHMAN BROTHERS INC. | | 1,499,220 | 1,500,000 | | 2FE |
| 805901-AP-0 | SCANA CORP 05/15/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 12,999,938 | 12,500,000 | 100,260 | 2FE |
| 843646-AC-4 | SOUTHERN POWER CO 07/15/2012 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 5,192,410 | 5,000,000 | 140,625 | 2FE |
| 991099-9C-8 | TEXAS COMPETITIVE ELECTRIC HO 10/10/2014 | | 04/24/2008 | Various | | 4,573,750 | 5,000,000 | | 3FE |
| L4191B-AH-6 | GAZ CAPITAL SA 11/22/2016 | F | 06/20/2008 | Various | | 14,297,010 | 15,003,000 | 310,099 | 2FE |
| X3123F-AR-7 | GAZ CAPITAL SA 08/16/2037 | F | 04/29/2008 | Various | | 8,098,350 | 8,500,000 | 112,762 | 2FE |
| N4345#-AE-7 | IBERDROLA INT'L BV 4.48% GTD 02/09/2012 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,825,323 | 5,000,000 | 85,867 | 1 |
| N4345#-AA-5 | IBERDROLA INT'L BV GTD SER A 08/19/2011 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 7,915,137 | 8,000,000 | 146,204 | 1 |
| N4345#-AC-1 | IBERDROLA INT'L BV GTD SER. C 08/19/2016 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,935,341 | 2,000,000 | 40,676 | 1 |
| N4577#-AB-2 | INTERNATIONAL ENDESA B.V. SER 09/09/2012 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,917,230 | 5,000,000 | 78,450 | 1 |
| 46507M-AA-0 | ISRAEL ELECTRIC CORP LTD 01/15/2019 | F | 05/01/2008 | LEHMAN BROTHERS INC. | | 2,246,198 | 2,250,000 | | 2FE |
| 75405U-AB-2 | RASGAS 3 2016 09/30/2016 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,790,500 | 5,000,000 | 70,470 | 1FE |
| 92334N-AA-1 | VEOLIA ENVIRONNEMENT 06/03/2013 | F | 05/21/2008 | BANK OF AMERICA | | 9,969,400 | 10,000,000 | | 1FE |
| 3899999. Bonds - Public Utilities | | | | | | 159,005,980 | 159,300,464 | 1,494,192 | XXX |
| 28256#-AD-0 | 84 LUMBER COMPANY SER 2004-A, 11/30/2009 | | 04/03/2008 | VARIOUS | | (39,000) | | | 2 |
| 00437#-AA-7 | ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012 | | 05/01/2008 | SCHEDULED PAY UP | | 10,815 | 10,815 | | 5 |
| 010392-EZ-7 | ALABAMA POWER CO 05/15/2038 | | 05/08/2008 | LEHMAN BROTHERS INC. | | 1,496,115 | 1,500,000 | | 1FE |
| 018490-AL-6 | ALLERGAN INC 1.500000% 04/01/ 04/01/2026 | | 06/19/2008 | Various | | 1,633,578 | 1,500,000 | 4,938 | 1FE |
| 02360X-AK-3 | AMEREN CORPORATION 04/15/2018 | | 04/04/2008 | LEHMAN BROTHERS INC. | | 1,500,000 | 1,500,000 | | 2FE |
| 0258M0-CW-7 | AMERICAN EXPRESS 05/02/2013 | | 06/27/2008 | Various | | 4,473,459 | 4,500,000 | 12,240 | 1FE |
| 026874-BR-7 | AMERICAN INTL GROUP 05/15/2058 | | 05/13/2008 | SALOMON SMITH BARNEY | | 5,500,000 | 5,500,000 | | 1 |
| 031162-AQ-3 | AMGEN INC .375000% 02/01/2013 02/01/2013 | | 06/19/2008 | DEUTSCHE BANK CAPITAL CORP. | | 1,274,145 | 1,500,000 | 2,234 | 1FE |
| 990991-9A-1 | AMSCAN HLDGS INC. TERM LOAN 05/25/2013 | | 04/11/2008 | CREDIT SUISSE FIRST BOSTON | | 1,610,250 | 1,900,000 | | 4FE |
| 990121-9B-3 | ARBY'S RESTAURANT GROUP, INC. 07/25/2012 | | 06/17/2008 | WACHOVIA BANK AND TRUST OF NORTH CAROLIN | | 1,910,000 | 2,000,000 | | 3FE |
| 991046-9A-3 | ASURION CORPORATION FIRST LIE 07/03/2014 | | 04/28/2008 | MERRILL LYNCH CAPITAL MARKETS | | 926,250 | 1,000,000 | | 4FE |
| 00206R-AM-4 | AT&T INC 05/15/2018 | | 05/09/2008 | DEUTSCHE BANK SECURITIES | | 1,748,530 | 1,750,000 | | 1FE |
| 00209A-AE-6 | AT&T WIRELESS 03/01/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,394,056 | 6,000,000 | 152,250 | 1FE |
| 053807-AL-7 | AVNET INC 2.000000% 03/15/203 03/15/2034 | | 04/17/2008 | BANK OF AMERICA SECURITIES LLC | | 1,060,399 | 1,000,000 | 2,056 | 2FE |
| 05947U-DP-0 | BAFU 2001-3, A2 04/11/2037 | | 05/31/2008 | VARIOUS | | 228,155 | | | 1FE |
| 060505-DT-8 | BANK OF AMERICA CORP 12/29/2049 | | 04/24/2008 | BANK OF AMERICA | | 1,500,000 | 1,500,000 | | 1FE |
| 06051G-DW-6 | BANK OF AMERICA NA 05/01/2013 | | 04/29/2008 | BANK OF AMERICA | | 3,490,340 | 3,500,000 | | 1FE |
| 06739H-AA-5 | BARCLAYS BANK PLC 04/29/2049 | | 04/18/2008 | BARCLAYS BANK | | 5,250,000 | 5,250,000 | | 1FE |
| 054937-AC-1 | BB&T CORPORATION 144A 08/01/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 12,644,325 | 12,500,000 | 329,514 | 1FE |
| 073902-RU-4 | BEAR STEARNS CO INC 02/01/2018 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,213,774 | 6,000,000 | 176,417 | 1FE |
| 075811-AD-1 | BECKMAN COULTER INC 2.500000% 12/15/2036 | | 04/18/2008 | MORGAN STANLEY DEAN WITTER | | 1,078,930 | 1,000,000 | 8,889 | 2FE |
| 086516-AG-6 | BEST BUY CO 07/15/2013 | | 06/19/2008 | J. P. MORGAN SECURITIES, INC. | | 4,991,200 | 5,000,000 | | 2FE |
| 9900648-9A-7 | BLB WORLDWIDE HOLDINGS, INC. 07/18/2011 | | 06/02/2008 | SCHEDULED PAY UP | | 1,484 | 1,484 | | 5FE |
| 055921-AA-8 | BMC SOFTWARE INC 06/01/2018 | | 05/29/2008 | BANK OF AMERICA | | 9,940,600 | 10,000,000 | | 2FE |
| 05555#-AC-8 | BOB EVANS FARMS INC SR UNSEC 07/28/2014 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,809,005 | 7,000,000 | 58,738 | 2 |
| 11442#-AA-7 | BROOKS PROVISIONS, LLC (HANCO 04/28/2013 | | 03/30/2008 | SCHEDULED PAY UP | | 4,562 | 4,562 | | 5 |
| 119882-9D-2 | BUFFETS, INC. PF LC COMMITMEN 05/01/2013 | | 04/01/2005 | VARIOUS | | 759,397 | 759,397 | | 1 |
| 119882-9H-3 | BUFFETS, INC. PRE-PETITION PF 11/01/2013 | | 02/29/2008 | EXCHANGE | | (290) | | | 5 |
| 119882-9G-5 | BUFFETS, INC. PRE-PETITION TE 11/01/2013 | | 02/29/2008 | EXCHANGE | | (1,934) | | | 5 |
| 12189N-AA-5 | BURLINGTON NORTHERN SECD NTS, 06/28/2012 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,402,388 | 1,432,367 | 30,304 | 1 |
| 12189N-AB-3 | BURLINGTON NORTHERN SECD NTS, 01/02/2012 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,551,864 | 1,569,958 | 32,473 | 1 |
| 139732-EX-5 | CARAT 2004-2, D 05/15/2012 | | 06/30/2008 | VARIOUS | | 16,478 | | | 1FE |
| 141784-DG-0 | CARGILL INC 01/22/2013 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 988,012 | 1,000,000 | 22,389 | 1FE |
| 16678R-AV-9 | CCMFC 2004-1A V1 01/25/2035 | | 05/01/2008 | DIRECT | | | 3,561 | | 1FE |
| 16678R-BW-6 | CCMFC 2004-3 B1 08/25/2035 | | 05/01/2008 | DIRECT | | | 7,459 | | 1FE |
| 16678R-CE-5 | CCMFC 2004-4A B1 10/25/2035 | | 05/01/2008 | DIRECT | | | 15,434 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 16678R-BT-3 | CCMFC 2004-A B1 03/25/2035 | | 05/01/2008 | DIRECT | | | 10,560 | | 1FE |
| 16678R-CM-7 | CCMFC 2004-B B1 10/25/2035 | | 05/01/2008 | DIRECT | | | 24,061 | | 1FE |
| 12513X-AH-5 | CD 2006-CD2 AJ 01/15/2046 | | 06/19/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 26,326,736 | 30,275,000 | 80,756 | 1FE |
| 171232-AR-2 | CHUBB CORP 05/15/2018 | | 05/01/2008 | SALOMON SMITH BARNEY | | 1,486,590 | 1,500,000 | | 1FE |
| 171232-AS-0 | CHUBB CORP 05/15/2038 | | 05/01/2008 | SALOMON SMITH BARNEY | | 1,482,210 | 1,500,000 | | 1FE |
| 172895-A@-3 | CITATION CORP. PIK TERM LOAN 04/06/2013 | | 03/31/2008 | SCHEDULED PAY UP | | 23,676 | 23,676 | | 4 |
| 172967-EM-9 | CITIGROUP INC 11/21/2017 | | 04/17/2008 | BANK OF AMERICA | | 2,014,420 | 2,000,000 | 51,382 | 1FE |
| 172967-EQ-0 | CITIGROUP INC 04/11/2013 | | 04/04/2008 | SALOMON SMITH BARNEY | | 1,492,380 | 1,500,000 | | 1FE |
| 172967-ER-8 | CITIGROUP INC 04/29/2049 | | 04/21/2008 | SALOMON SMITH BARNEY | | 3,500,000 | 3,500,000 | | 1 |
| 20030N-AG-6 | COMCAST CORP 06/15/2016 | | 06/18/2008 | WACHOVIA SECURITIES | | 1,390,845 | 1,500,000 | 1,650 | 2FE |
| 20030N-AW-1 | COMCAST CORP 05/15/2018 | | 05/02/2008 | DEUTSCHE BANK SECURITIES | | 1,499,640 | 1,500,000 | | 2FE |
| 20030N-AX-9 | COMCAST CORP 05/15/2038 | | 05/02/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,496,790 | 1,500,000 | | 2FE |
| 203372-9A-7 | COMMSCOPE INC TERM LOAN B 12/26/2014 | | 04/16/2008 | WACHOVIA BANK AND TRUST OF NORTH CAROLIN | | 3,800,000 | 4,000,000 | | 3FE |
| 20557#-AB-7 | COMPUTERSHARE LTD SER B GTD S 03/22/2012 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,835,667 | 7,000,000 | 91,253 | 1 |
| 20557#-AC-5 | COMPUTERSHARE LTD SER C GTD S 03/22/2015 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 2,884,784 | 3,000,000 | 41,563 | 1 |
| 205887-AW-2 | CONAGRA INC 09/15/2010 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,930,497 | 4,666,000 | 104,110 | 2FE |
| 2254C0-TC-1 | CREDIT SUISSE NEW YORK 05/15/2013 | | 05/12/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,507,105 | 3,500,000 | 4,375 | 1FE |
| 22540A-SN-9 | CSFB 2000-C1, A2 04/15/2062 | | 05/31/2008 | VARIOUS | | 403,455 | | | 1FE |
| 22545M-AG-2 | CSMC 2006-C4 AJ 09/15/2039 | | 06/13/2008 | Various | | 24,218,272 | 27,345,000 | 83,818 | 1FE |
| 19075C-AH-6 | CWCI 2007-C2 AJFX 04/15/2047 | | 06/13/2008 | BANK OF AMERICA | | 8,158,594 | 10,000,000 | 26,293 | 1FE |
| 24702R-AA-9 | DELL INC 04/15/2013 | | 04/14/2008 | J. P. MORGAN SECURITIES, INC. | | 1,499,145 | 1,500,000 | | 1FE |
| 24702R-AB-7 | DELL INC 04/15/2018 | | 04/14/2008 | J. P. MORGAN SECURITIES, INC. | | 1,496,040 | 1,500,000 | | 1FE |
| 23311M-A@-6 | DIVERSIFIED COLLECTION SERVIC 08/04/2011 | | 06/16/2008 | SCHEDULED PAY UP | | 38,000 | 38,000 | | 5 |
| 260543-BV-4 | DOW CHEMICAL COMPANY 05/15/2018 | | 05/01/2008 | MERRILL LYNCH CAPITAL MARKETS | | 2,488,825 | 2,500,000 | | 1FE |
| 23331A-BA-6 | DR HORTON 09/15/2010 | | 06/26/2008 | VARIOUS | | (50,000) | | | 4FE |
| 26138E-AA-7 | DR PEPPER SNAPPLE GROUP 05/01/2013 | | 04/25/2008 | J. P. MORGAN SECURITIES, INC. | | 1,999,740 | 2,000,000 | | 2FE |
| 26138E-AC-3 | DR PEPPER SNAPPLE GROUP 05/01/2018 | | 04/25/2008 | J. P. MORGAN SECURITIES, INC. | | 3,499,475 | 3,500,000 | | 2FE |
| 26138E-AE-9 | DR PEPPER SNAPPLE GROUP 05/01/2038 | | 04/25/2008 | J. P. MORGAN SECURITIES, INC. | | 1,749,580 | 1,750,000 | | 2FE |
| 26441Y-AR-8 | DUKE REALTY LP 05/15/2013 | | 05/05/2008 | WACHOVIA SECURITIES | | 14,990,100 | 15,000,000 | | 2FE |
| 285661-AF-1 | ELEC DATA SYSTEM 07/15/2023 | | 05/06/2008 | Various | | 6,067,500 | 6,200,000 | 58,911 | 2FE |
| 268648-AM-4 | EMC CORP 1.750000% 12/01/2013 12/01/2013 | | 06/10/2008 | Various | | 1,838,066 | 1,500,000 | 7,438 | 1FE |
| 29266R-L#-3 | ENERGIZER HOLDINGS, INC. (SEP 10/15/2017 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 9,755,784 | 10,000,000 | 131,000 | 2 |
| 29365P-AM-4 | ENTERGY GULF STATES LA 05/01/2018 | | 05/16/2008 | BARCLAYS BANK | | 1,734,180 | 1,750,000 | 1,458 | 2FE |
| 89838@-AA-7 | ESTATE OF JAMES CAMPBELL SER 09/30/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,776,690 | 5,000,000 | 127,096 | 1 |
| 991968-9F-7 | FAIRPOINT COMMUNICATIONS INC. 03/31/2015 | | 05/30/2008 | MORGAN STANLEY DEAN WITTER | | 1,506,550 | 1,680,000 | | 3FE |
| 991968-9E-0 | FAIRPOINT COMMUNICATIONS INC. 03/31/2014 | | 06/09/2008 | MERRILL LYNCH CAPITAL MARKETS | | 888,750 | 1,000,000 | | 3FE |
| 316773-CJ-7 | FIFTH THIRD BANK NW-OHIO 05/01/2013 | | 04/23/2008 | MORGAN STANLEY DEAN WITTER | | 4,994,250 | 5,000,000 | | 1FE |
| 991086-9B-7 | FIRST DATA CORPORATION B-2 TE 09/27/2014 | | 04/03/2008 | WACHOVIA BANK AND TRUST OF NORTH CAROLIN | | 1,815,000 | 2,000,000 | | 3FE |
| 33738M-AE-1 | FIRST UNION NATL BANK 08/18/2010 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 10,535,560 | 10,000,000 | 279,500 | 1FE |
| 338906-B*-0 | FLEXI-VAN LEASING SER. 2004-A 11/16/2011 | | 05/21/2008 | VARIOUS | | (24,750) | | | 2 |
| 341099-CK-3 | FLORIDA POWER CORP 06/15/2018 | | 06/11/2008 | BARCLAYS BANK | | 1,494,585 | 1,500,000 | | 1FE |
| 36962G-3K-8 | GENERAL ELEC CAP CORP 10/19/2012 | | 05/14/2008 | J. P. MORGAN SECURITIES, INC. | | 3,075,450 | 3,000,000 | 13,125 | 1FE |
| 36962G-3T-9 | GENERAL ELEC CAP CORP 05/01/2013 | | 04/16/2008 | LEHMAN BROTHERS INC. | | 8,482,235 | 8,500,000 | | 1FE |
| 36962G-3U-6 | GENERAL ELEC CAP CORP 05/01/2018 | | 04/16/2008 | LEHMAN BROTHERS INC. | | 8,477,305 | 8,500,000 | | 1FE |
| 37247D-AK-2 | GENWORTH FINANCIAL INC 05/22/2018 | | 06/11/2008 | WACHOVIA SECURITIES | | 4,782,400 | 5,000,000 | 21,717 | 1FE |
| 38141G-AZ-7 | GOLDMAN SACHS GP 01/15/2011 | | 04/02/2008 | GOLDMAN, SACHS & CO. | | 3,673,460 | 3,500,000 | 54,809 | 1FE |
| 36230*-AA-4 | GPX INTERNATIONAL TIRE CORP. 03/31/2012 | | 05/12/2008 | SCHEDULED PAY UP | | 19,175 | 19,175 | | 4 |
| 990925-9A-9 | GRAHAM PACKAGING CO. B TERM L 10/07/2011 | | 04/16/2008 | MORGAN STANLEY DEAN WITTER | | 2,799,039 | 2,997,632 | | 4FE |
| 995842-9D-5 | GRAPHIC PACKAGING INTERNATION 05/16/2014 | | 04/08/2008 | BANK OF AMERICA | | 1,820,000 | 2,000,000 | | 3FE |
| 39248#-9C-2 | GREEKTOWN HOLDINGS LLC DELAYE 06/01/2009 | | 06/30/2008 | MERRILL LYNCH CAPITAL MARKETS | | 939,075 | 945,844 | | 3 |
| 990651-9K-9 | GUN HILL ROAD II LLC DRAW 1A 05/05/2014 | | 05/21/2008 | DEUTSCHE BANK SECURITIES | | 628 | 628 | | 5* |
| 990651-9L-7 | GUN HILL ROAD II LLC DRAW 9 05/05/2014 | | 06/02/2008 | DEUTSCHE BANK SECURITIES | | 7,245,965 | 7,245,965 | | 5* |
| 44328F-AD-1 | HAT 2005-1 A4 06/18/2012 | | 05/15/2008 | LEHMAN BROTHERS INC. | | 6,008,438 | 6,000,000 | 2,175 | 1FE |
| 436440-AA-9 | HOLOGIC INC 2.000000% 12/15/2 12/15/2037 | | 06/05/2008 | BANK OF AMERICA SECURITIES LLC | | 904,300 | 1,000,000 | 10,000 | 4FE |
| 441520-AA-1 | HOUGHTON INTL 14.25% SR SUB N 12/19/2014 | | 03/31/2008 | SCHEDULED PAY UP | | 6,074 | 6,074 | | 4 |
| 45111#-AA-5 | INTERCONNECT DEVICES 14% SR S 05/11/2014 | | 03/30/2008 | SCHEDULED PAY UP | | 12,354 | 12,354 | | 4 |
| 459902-AP-7 | INTL GAME TECHNOLOGY 2.600000 12/15/2036 | | 06/27/2008 | Various | | 2,929,194 | 2,925,000 | 19,614 | 2FE |
| 460146-CA-9 | INTL PAPER CO 06/15/2018 | | 05/28/2008 | J. P. MORGAN SECURITIES, INC. | | 3,499,580 | 3,500,000 | | 2FE |
| 46625M-AD-1 | J.P. MORGAN CHASE COMMERCIAL 03/15/2033 | | 05/31/2008 | VARIOUS | | 764,393 | | | 1FE |
| 47580*-AQ-2 | JELD-WEN, INC SR NOTES DUE 20 08/07/2013 | | 05/14/2008 | VARIOUS | | (24,000) | | | 4 |
| 47580*-AU-3 | JELD-WEN, INC. (2006 TRANSACT 09/28/2012 | | 06/23/2008 | VARIOUS | | (43,187) | | | 4 |
| 478160-AT-1 | JOHNSON & JOHNSON 07/15/2038 | | 06/18/2008 | J. P. MORGAN SECURITIES, INC. | | 1,499,280 | 1,500,000 | | 1FE |
| 478160-AU-8 | JOHNSON & JOHNSON 07/15/2018 | | 06/18/2008 | GOLDMAN, SACHS & CO. | | 1,496,910 | 1,500,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 46631V-AA-9 | JPM CHASE CAPITAL XXV 10/01/2037 | | 04/16/2008 | BARCLAYS BANK | | 4,746,050 | 5,000,000 | 18,889 | 1FE |
| 46625M-CU-1 | JPMCC 2001-CIB2, A3 04/15/2035 | | 05/31/2008 | VARIOUS | | 535,052 | | | 1FE |
| 46629P-AF-5 | JPMCC 2006-LDP9 AJ 05/15/2047 | | 05/30/2008 | J. P. MORGAN SECURITIES, INC. | | 34,772,774 | 41,500,000 | 86,351 | 1FE |
| 46631B-AK-1 | JPMCC 2007-LD11, AJ 01/01/9999 | | 05/30/2008 | J. P. MORGAN SECURITIES, INC. | | 8,834,167 | 10,330,000 | 5,009 | 1FE |
| 46630J-AP-4 | JPMCC 2007-LDPX, AJS 01/15/2049 | | 05/30/2008 | J. P. MORGAN SECURITIES, INC. | | 25,340,250 | 28,570,000 | 12,845 | 1FE |
| 46625H-HA-1 | JPMORGAN CHASE & CO 04/29/2049 | | 04/16/2008 | J. P. MORGAN SECURITIES, INC. | | 3,500,000 | 3,500,000 | | 1 |
| 50075N-AQ-7 | KRAFT FOODS INC 02/11/2013 | | 04/16/2008 | J. P. MORGAN SECURITIES, INC. | | 1,546,260 | 1,500,000 | 17,500 | 2FE |
| 50075N-AR-5 | KRAFT FOODS INC 08/11/2037 | | 04/15/2008 | J. P. MORGAN SECURITIES, INC. | | 1,785,438 | 1,750,000 | 22,799 | 2FE |
| 50540R-AG-7 | LABORATORY CORP AMERICA HOLDI 09/11/2021 | | 06/11/2008 | MCMAHAN SECURITIES CO LP | | 1,007,800 | 1,000,000 | | 2 |
| 990954-9B-7 | LAS VEGAS SANDS LLC DELAYED D 05/23/2014 | | 05/23/2008 | GOLDMAN, SACHS & CO. | | 800,000 | 800,000 | | 3FE |
| 50180J-AG-0 | LBUBS 2007-C2, AJ 02/15/2040 | | 06/13/2008 | BANK OF AMERICA | | 8,170,313 | 10,000,000 | 10,815 | 1FE |
| 5252M0-FD-4 | LEHMAN BROTHERS HOLDINGS 05/02/2018 | | 04/17/2008 | LEHMAN BROTHERS INC. | | 3,488,415 | 3,500,000 | | 1 |
| 530718-AF-2 | LIBERTY MEDIA LLC 3.12500% 03 03/30/2023 | | 04/01/2008 | MCMAHAN SECURITIES CO LP | | 1,521,090 | 1,500,000 | 521 | 3FE |
| 56081#-AC-4 | MAJOR LEAGUE BASEBALL TRUST, 12/10/2013 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,192,009 | 4,312,500 | 9,938 | 1 |
| 565849-AD-8 | MARATHON OIL CORP 10/01/2017 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 2,970,351 | 3,000,000 | 43,000 | 2FE |
| 57037@-AA-3 | MARK ANDY INC 13% SR SUB NOTE 09/15/2013 | | 06/15/2008 | SCHEDULED PAY UP | | 4,410 | 4,410 | | 4 |
| 573284-AK-2 | MARTIN MARIETTA MATERIAL 04/15/2018 | | 04/16/2008 | J. P. MORGAN SECURITIES, INC. | | 3,497,515 | 3,500,000 | | 2FE |
| 574599-BD-7 | MASCO CORP 10/03/2016 | | 04/10/2008 | GREENWICH CAPITAL MARKETS, INC. | | 4,675,150 | 5,000,000 | 10,208 | 2FE |
| 995961-9D-3 | MCC IOWA LLC (MEDIACOM BROADB 01/03/2016 | | 05/30/2008 | J. P. MORGAN SECURITIES, INC. | | 980,000 | 1,000,000 | | 4FE |
| 795549-AA-2 | MCDONALD'S CORP/SALT CREEK LE 06/15/2014 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 9,727,523 | 10,000,000 | 18,907 | 1 |
| 55382*-AB-8 | MCNEIL TECH SR SUB (HANCOCK M 09/13/2013 | | 04/01/2008 | SCHEDULED PAY UP | | 11,295 | 11,295 | | 5 |
| 585055-AM-8 | MEDTRONIC INC 1.625000% 04/15 04/15/2013 | | 06/04/2008 | BANK OF AMERICA SECURITIES LLC | | 1,606,094 | 1,500,000 | 3,656 | 1FE |
| 59018Y-N6-4 | MERRILL LYNCH & CO 04/25/2018 | | 04/22/2008 | MERRILL LYNCH CAPITAL MARKETS | | 5,245,485 | 5,250,000 | | 1FE |
| 590188-W4-6 | MERRILL LYNCH & CO 0% 03/13/2 03/13/2032 | | 05/13/2008 | Various | | 10,937,534 | 9,750,000 | | 1FE |
| 592179-JG-1 | MET LIFE GLOB FUNDING I 04/10/2013 | | 04/07/2008 | MORGAN STANLEY DEAN WITTER | | 7,994,080 | 8,000,000 | | 1FE |
| 991100-9A-8 | METAVANTE CORPORATION TERM LO 11/01/2014 | | 05/15/2008 | J. P. MORGAN SECURITIES, INC. | | 3,126,094 | 3,250,000 | | 3FE |
| 552848-AB-9 | MGIC INVESTMENT CORP 9.000000 04/01/2063 | | 05/28/2008 | BANK OF AMERICA SECURITIES LLC | | 7,698,724 | 6,500,000 | 84,000 | 2FE |
| 60687V-AH-8 | MLCFC 2006-3, AJ 07/12/2046 | | 05/19/2008 | DEUTSCHE BANK SECURITIES | | 13,368,750 | 15,000,000 | 47,994 | 1FE |
| 59023B-AC-8 | MLMT 2006-C1 A3 05/12/2039 | | 01/14/2008 | BEAR STEARNS SECURITIES CORP. | | | | (408) | 1FE |
| 61166W-AG-6 | MONSATNO CO 04/15/2038 | | 04/10/2008 | SALOMON SMITH BARNEY | | 1,477,950 | 1,500,000 | | 1FE |
| 61532X-BS-4 | MONUMENTAL GLOBAL FUNDNG 04/22/2013 | | 04/18/2008 | LEHMAN BROTHERS INC. | | 6,996,990 | 7,000,000 | | 1FE |
| 61746W-GB-0 | MSDWC 2001-TOP1, A4 02/15/2033 | | 05/31/2008 | VARIOUS | | 312,148 | | | 1FE |
| 55406*-AA-2 | MULTIAD SVC INC 14.5% SR SUB 11/07/2014 | | 04/30/2008 | SCHEDULED PAY UP | | 6,448 | 6,448 | | 5* |
| 631103-AB-4 | NASDAQ STOCK MARKET INC 2.500 08/15/2013 | | 06/09/2008 | MCMAHAN SECURITIES CO LP | | 1,431,300 | 1,500,000 | 11,042 | 3FE |
| 41242*-AE-2 | NATIONAL BASKETBALL ASSOCIATI 06/07/2013 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 9,686,104 | 10,000,000 | 30,500 | 2 |
| 63615#-AG-6 | NATIONAL FOOTBALL LEAGUE - 20 03/31/2024 | | 04/15/2008 | BANK OF AMERICA | | 9,000,000 | 9,000,000 | | 1FE |
| 63615#-AA-9 | NFL 6.69% SR NTS 10/15/2016 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 7,774,787 | 7,512,053 | 100,511 | 1 |
| 655844-AP-3 | NORFOLK SOUTHERN CORP 02/15/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,502,732 | 4,300,000 | 106,425 | 2FE |
| 655844-AY-4 | NORFOLK SOUTHERN CORP 04/01/2018 | | 04/01/2008 | MERRILL LYNCH CAPITAL MARKETS | | 2,991,690 | 3,000,000 | | 2FE |
| 669729-B#-1 | NORWOOD PROM. PRODUCTS TERM A 08/16/2009 | | 03/31/2008 | SCHEDULED PAY UP | | 18,634 | 18,634 | | 6 |
| 681919-AK-2 | OMNICOM GROUP 02/07/2031 | | 06/10/2008 | KBC FINANCIAL PRODUCTS USA INC | | 4,477,855 | 4,500,000 | | 1FE |
| 68389X-AD-7 | ORACLE CORP 04/15/2013 | | 04/02/2008 | SALOMON SMITH BARNEY | | 1,499,460 | 1,500,000 | | 1FE |
| 68389X-AE-5 | ORACLE CORP 04/15/2038 | | 04/02/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,497,420 | 1,500,000 | | 1FE |
| 6944P0-AH-8 | PACIFIC LIFE GLOBAL FNDG 04/15/2013 | | 04/08/2008 | BARCLAYS BANK | | 4,997,600 | 5,000,000 | | 1FE |
| 990305-9C-0 | PANTRY (THE) INC. DELAYED DRA 05/15/2014 | | 05/09/2008 | WACHOVIA BANK AND TRUST OF NORTH CAROLIN | | 444,444 | 444,444 | | 3FE |
| 70109H-AH-8 | PARKER-HANNIFIN CORP 05/15/2018 | | 05/13/2008 | MORGAN STANLEY DEAN WITTER | | 1,496,475 | 1,500,000 | | 1FE |
| 70109H-AJ-4 | PARKER-HANNIFIN CORP 05/15/2038 | | 05/13/2008 | MORGAN STANLEY DEAN WITTER | | 1,499,190 | 1,500,000 | | 1FE |
| 70645J-BM-3 | PEMEX PROJ FDG MASTER TR 06/15/2038 | | 06/30/2008 | Various | | 21,380,435 | 21,500,000 | 30,365 | 2FE |
| 71343P-AD-3 | PEPSIAMERICAS INC 05/31/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 10,165,850 | 10,000,000 | 42,188 | 1FE |
| 72650R-AS-1 | PLAINS ALL AMER PIPELINE 05/01/2018 | | 04/18/2008 | BANK OF AMERICA | | 1,491,360 | 1,500,000 | | 2FE |
| 69348H-DF-2 | PNCMA 2001-C1, A2 03/12/2034 | | 05/31/2008 | VARIOUS | | 250,484 | | | 1FE |
| 127216-AD-1 | PRATT INDUSTRIES (USA), INC. 06/12/2018 | | 06/12/2008 | BANK OF AMERICA | | 13,400,000 | 13,400,000 | | 3Z |
| 74254P-YE-6 | PRINCIPAL LIFE INC FDG 04/24/2013 | | 04/17/2008 | BANK OF AMERICA | | 4,990,900 | 5,000,000 | | 1FE |
| 744320-AG-7 | PRUDENTIAL FINANCIAL INC 2.94 12/12/2036 | | 04/03/2008 | Various | | 6,814,750 | 7,000,000 | 2,562 | 1FE |
| 74436J-FB-8 | PSSF 1999-C2, A2 06/16/2031 | | 05/31/2008 | VARIOUS | | 57,005 | | | 1FE |
| 751028-A@-0 | RALCORP HOLDINGS, SER B, DUE 12/22/2010 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,767,618 | 1,800,000 | 1,060 | 2 |
| 751028-A#-8 | RALCORP HOLDINGS, SER C, DUE 12/22/2013 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,930,695 | 2,000,000 | 1,508 | 2 |
| 755111-AJ-0 | RAYTHEON CO 03/15/2018 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 5,325,275 | 5,000,000 | 95,625 | 2FE |
| 995142-9B-4 | RBS ORECK TERM LOAN 02/02/2012 | | 05/30/2008 | SCHEDULED PAY UP | | 9,163 | 9,163 | | 5FE |
| 990965-9B-3 | ROYALTY PHARMA FINANCE TRUST 04/16/2013 | | 05/15/2008 | BANK OF AMERICA | | 2,183,500 | 2,200,000 | | 2FE |
| 81211K-AG-5 | SEALED AIR CORP 3.000000% 06/ 06/30/2033 | | 06/26/2008 | KBC FINANCIAL PRODUCTS USA INC | | 1,412,950 | 1,468,000 | 122 | 2FE |
| 78442G-JT-4 | SLMA 2003-11, A7 12/15/2038 | | 06/30/2008 | VARIOUS | | 61,379 | | | 1FE |
| 784860-AA-9 | SVB FINANCIAL GROUP 3.875000% 04/15/2011 | | 04/17/2008 | Various | | 7,002,800 | 7,000,000 | 8,073 | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 883199-A@-0 | TEXTRON FINANCIAL CORP 4.39% 12/24/2013 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 5,605,571 | 5,789,474 | 2,118 | 1 |
| 88732J-AL-2 | TIME WARNER CABLE INC 07/01/2018 | | 06/16/2008 | MORGAN STANLEY DEAN WITTER | | 1,498,755 | 1,500,000 | | 2FE |
| 88732J-AN-8 | TIME WARNER CABLE INC 07/01/2038 | | 06/16/2008 | BANK OF AMERICA | | 1,495,590 | 1,500,000 | | 2FE |
| 887317-AB-1 | TIME WARNER INC 11/15/2011 | | 06/05/2008 | WACHOVIA SECURITIES | | 3,482,045 | 3,500,000 | 13,368 | 2FE |
| 990981-9C-8 | TRIBUNE COMPANY TERM LOAN X 05/18/2009 | | 06/20/2008 | J. P. MORGAN SECURITIES, INC. | | 1,952,500 | 2,000,000 | | 4FE |
| 90781#-AA-0 | UNION PACIFIC RAILROAD LEASE- 07/01/2015 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,701,201 | 1,704,721 | 45,921 | 1 |
| 90781#-AB-8 | UNION PACIFIC RAILROAD LEASE- 01/02/2014 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,166,115 | 1,168,434 | 31,296 | 1Z |
| 94978#-BQ-9 | UNION PACIFIC RAILROAD LSE-BA 01/02/2021 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 741,367 | 782,648 | 20,050 | 1 |
| 94978#-BR-7 | UNION PACIFIC RAILROAD LSE-BA 01/02/2021 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 569,532 | 601,239 | 15,403 | 1 |
| 94978#-BS-5 | UNION PACIFIC RAILROAD LSE-BA 01/02/2021 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,532,219 | 1,617,041 | 41,425 | 1 |
| 94978#-BT-3 | UNION PACIFIC RAILROAD LSE-BA 01/02/2022 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 1,755,611 | 1,866,083 | 47,805 | 1 |
| 913017-BP-3 | UNITED TECHNOLOGIES CORP 07/15/2038 | | 05/13/2008 | SALOMON SMITH BARNEY | | 1,495,605 | 1,500,000 | | 1FE |
| 91324P-BE-1 | UNITEDHEALTH GROUP INC 11/15/2037 | | 04/17/2008 | GOLDMAN, SACHS & CO. | | 929,250 | 1,000,000 | 28,156 | 1FE |
| 990846-9A-7 | UNIVISION COMMUNICATIONS FIRS 09/29/2014 | | 04/09/2008 | DEUTSCHE BANK SECURITIES | | 335,570 | 335,570 | | 4FE |
| 902973-AQ-9 | US BANCORP INC 3.600000% 09/2 09/20/2036 | | 05/01/2008 | CITIGROUP GLOBAL MARKETS | | 10,087,500 | 10,000,000 | 7,589 | 1FE |
| 92343V-AN-4 | VERIZON COMMUNICATIONS 04/15/2013 | | 04/01/2008 | MORGAN STANLEY DEAN WITTER | | 11,949,480 | 12,000,000 | | 1FE |
| 92343V-AP-9 | VERIZON COMMUNICATIONS 04/15/2038 | | 04/01/2008 | BANK OF AMERICA | | 3,455,340 | 3,500,000 | | 1FE |
| 927804-FF-6 | VIRGINIA ELEC & POWER CO 04/30/2018 | | 04/14/2008 | BARCLAYS BANK | | 1,496,625 | 1,500,000 | | 2FE |
| 92976G-AG-6 | WACHOVIA BANK NA 02/01/2037 | | 05/01/2008 | SALOMON SMITH BARNEY | | 1,781,200 | 2,000,000 | 30,875 | 1FE |
| 931142-CM-3 | WAL-MART STORES INC 04/15/2038 | | 04/08/2008 | GOLDMAN, SACHS & CO. | | 6,979,210 | 7,000,000 | | 1FE |
| 254687-CC-8 | WALT DISNEY COMPANY 07/15/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,256,584 | 6,000,000 | 153,900 | 1FE |
| 991143-9B-6 | WASTEQUIP, INC. (BIG DUMPSTER 02/05/2013 | | 06/02/2008 | CREDIT SUISSE FIRST BOSTON | | 221,486 | 266,049 | | 4FE |
| 991143-9C-4 | WASTEQUIP, INC. (BIG DUMPSTER 02/05/2013 | | 06/02/2008 | CREDIT SUISSE FIRST BOSTON | | 526,029 | 631,866 | | 4FE |
| 92978Q-AJ-6 | WBCMT 2007-C30, AJ 12/15/2043 | | 06/13/2008 | Various | | 42,700,107 | 51,850,000 | 222,752 | 1FE |
| 92978T-AJ-0 | WBCMT 2007-C31 AJ 04/15/2047 | | 06/24/2008 | SALOMON SMITH BARNEY | | 8,150,000 | 10,000,000 | 40,878 | 1FE |
| 92978N-AK-0 | WBCMT 2007-C33 AJ 02/15/2051 | | 06/13/2008 | WACHOVIA SECURITIES | | 41,291,015 | 50,000,000 | 139,367 | 1FE |
| 94973V-AG-2 | WELLPOINT INC 12/15/2014 | | 05/07/2008 | J. P. MORGAN SECURITIES, INC. | | 3,334,240 | 3,500,000 | 71,458 | 1FE |
| 94986E-AA-8 | WELLS FARGO CAPITAL XIII 12/29/2049 | | 05/12/2008 | J. P. MORGAN SECURITIES, INC. | | 2,000,000 | 2,000,000 | | 1FE |
| 949746-CE-9 | WELLS FARGO COMPANY 08/01/2011 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 10,393,300 | 10,000,000 | 258,542 | 1FE |
| 94975C-AL-1 | WELLS FARGO FINANCIAL 08/01/2012 | | 04/04/2008 | J. P. MORGAN SECURITIES, INC. | | 11,453,090 | 11,000,000 | 114,278 | 1FE |
| 990691-9A-7 | WEST CORPORATION TERM LOAN 10/24/2013 | | 04/29/2008 | DEUTSCHE BANK SECURITIES | | 1,053,125 | 1,250,000 | | 4FE |
| 962166-BP-8 | WEYERHAEUSER CO 03/15/2012 | | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 5,158,180 | 5,000,000 | 95,625 | 2FE |
| 984121-BW-2 | XEROX CORPORATION 05/15/2018 | | 04/23/2008 | BARCLAYS BANK | | 3,494,960 | 3,500,000 | | 2FE |
| 20825V-AB-8 | CONOCOPHILLIPS CANADA 10/15/2036 | T | 04/18/2008 | BARCLAYS BANK | | 3,523,940 | 3,500,000 | 4,628 | 1FE |
| 292505-AG-9 | ENCANA CORP 02/01/2038 | T | 05/12/2008 | CANTOR, FITZGERALD & CO. | | 1,515,045 | 1,500,000 | 43,604 | 1FE |
| 665099-AA-5 | NORTHERN CRANE SVC INC (15% S 10/04/2013 | C | 03/31/2008 | SCHEDULED PAY UP | | 7,647 | 7,647 | | 5 |
| 71644E-AH-5 | PETRO-CANADA LTD 05/15/2018 | T | 05/12/2008 | SALOMON SMITH BARNEY | | 1,497,435 | 1,500,000 | | 2FE |
| 71644E-AJ-1 | PETRO-CANADA LTD 05/15/2038 | T | 05/12/2008 | DEUTSCHE BANK SECURITIES | | 1,496,760 | 1,500,000 | | 2FE |
| 75944R-A*-2 | RELIANCE HOME COMFORT 6.3% 03 03/31/2013 | T | 04/02/2008 | CITICORP SECURITIES | | 25,000,000 | 25,000,000 | | 2FE |
| 86722T-AA-0 | SUNCOR ENERGY INC 06/01/2018 | T | 06/03/2008 | MORGAN STANLEY DEAN WITTER | | 3,495,905 | 3,500,000 | | 1FE |
| 86722T-AB-8 | SUNCOR ENERGY INC 06/01/2039 | T | 06/03/2008 | BANK OF AMERICA | | 2,485,400 | 2,500,000 | | 1FE |
| 991095-9B-8 | TELESAT CANADA DELAYED DRAW T 10/23/2014 | T | 06/18/2008 | MORGAN STANLEY DEAN WITTER | | 85,039 | 85,039 | | 4FE |
| 884903-BA-2 | THOMSON REUTERS CORP 07/15/2013 | T | 06/17/2008 | GREENWICH CAPITAL MARKETS, INC. | | 3,482,430 | 3,500,000 | | 1FE |
| 884903-BB-0 | THOMSON REUTERS CORP 07/15/2018 | T | 06/17/2008 | BARCLAYS BANK | | 2,427,558 | 2,450,000 | | 1FE |
| 89346D-AC-1 | TRANSALTA CORP 05/15/2018 | T | 05/06/2008 | SALOMON SMITH BARNEY | | 9,972,400 | 10,000,000 | | 2FE |
| N0021#-AA-4 | ABERTIS INFRAESTRUCTURAS (SPA 12/21/2011 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 4,749,829 | 5,000,000 | 3,767 | 1 |
| 12682N-AF-6 | CABLE & WIRE OPT FIN 144A 06/22/2010 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 5,403,370 | 5,000,000 | 5,556 | 1FE |
| 143658-AN-2 | CARNIVAL CORP 2.000000% 04/15 04/15/2021 | F | 04/29/2008 | JEFFERIES & COMPANY, INC. | | 2,174,800 | 2,000,000 | 1,889 | 1FE |
| G2044@-AP-0 | COMPASS GROUP PLC, DUE 2010 11/21/2010 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,960,313 | 7,000,000 | 85,451 | 2 |
| G2044@-AQ-8 | COMPASS GROUP PLC, DUE 2013 11/21/2013 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 2,963,041 | 3,000,000 | 40,635 | 2 |
| N2272#-AA-6 | CORIO N.V. SER. A GTD SR NTS 08/24/2011 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 9,659,219 | 10,000,000 | 175,275 | 1 |
| G2613@-AA-4 | DCC CORPORATE SERVICES GTD SR 04/19/2014 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,700,002 | 7,000,000 | 85,618 | 1 |
| 2515A0-NY-5 | DEUTSCHE BANK AG LONDON 05/20/2013 | F | 05/15/2008 | DEUTSCHE BANK SECURITIES | | 3,495,240 | 3,500,000 | | 1FE |
| 268789-AB-0 | E.ON INTL FINANCE BV 04/30/2038 | F | 04/15/2008 | BANK OF AMERICA | | 1,493,580 | 1,500,000 | | 1Z |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL 01/15/2018 | F | 05/20/2008 | BARCLAYS BANK | | 4,013,800 | 3,500,000 | 99,556 | 2FE |
| 35177P-AK-3 | FRANCE TELECOM 03/01/2011 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 10,633,700 | 10,000,000 | 249,722 | 1FE |
| 377372-AD-9 | GLAXOSMITHKLINE CAPITAL 05/15/2018 | F | 05/06/2008 | SALOMON SMITH BARNEY | | 3,497,865 | 3,500,000 | | 1FE |
| 377372-AE-7 | GLAXOSMITHKLINE CAPITAL 05/15/2038 | F | 05/06/2008 | SALOMON SMITH BARNEY | | 3,489,290 | 3,500,000 | | 1FE |
| 4041A2-AH-7 | HBOS PLC 05/21/2018 | F | 05/15/2008 | GOLDMAN, SACHS & CO. | | 8,464,640 | 8,500,000 | | 1FE |
| 50065A-AA-2 | KOREA SOUTHERN POWER CO 04/18/2013 | F | 04/11/2008 | SALOMON SMITH BARNEY | | 747,075 | 750,000 | | 1FE |
| 55068#-AA-7 | LUXOTTICA US HOLDINGS CORP SE 09/03/2008 | F | 06/30/2008 | VARIOUS | | 70,260 | | | 2 |
| G63812-AG-9 | NATIONAL WESTMINSTER BANK PLC 01/01/9999 | F | 04/01/2008 | VARIOUS | | 8,593,111 | 8,593,111 | | 1Z |
| 63872A-AA-8 | NATIXIS 04/29/2049 | F | 04/24/2008 | MERRILL LYNCH CAPITAL MARKETS | | 3,500,000 | 3,500,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 08530#-AD-2 | ONESTEEL LTD SER D SR NTS 07/30/2011 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 6,888,579 | 7,000,000 | 165,212 | 2 |
| 70645J-BD-3 | PEMEX PROJ FDG MASTER TR 03/01/2018 | F | 06/06/2008 | Various | | 22,569,375 | 22,500,000 | 342,365 | 2FE |
| Y68856-AB-2 | PETRONAS CAPITAL LTD 05/22/2022 | F | 05/09/2008 | BARCLAYS BANK | | 3,732,360 | 3,000,000 | 112,875 | 1FE |
| 040114-GK-0 | REPUBLIC OF ARGENTINA 12/31/2038 | F | 06/17/2008 | Various | | 4,621,350 | 13,000,000 | 26,600 | 4FE |
| 040114-GL-8 | REPUBLIC OF ARGENTINA 12/31/2033 | F | 04/22/2008 | Various | | 3,853,157 | 4,717,495 | 59,900 | 4FE |
| 767201-AE-6 | RIO TINTO FIN USA LTD 07/15/2013 | F | 06/24/2008 | DEUTSCHE BANK SECURITIES | | 6,475,625 | 6,500,000 | | 1FE |
| G76891-AD-5 | ROYAL BANK OF SCOTLAND PLC PE 01/01/9999 | F | 04/01/2008 | VARIOUS | | 5,073,025 | 5,073,025 | | 1Z |
| 80281T-AB-4 | SANTANDER ISSUANCES 06/20/2016 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 5,787,156 | 6,000,000 | 6,773 | 1FE |
| 82929R-AA-4 | SING TELECOMMUNICATIONS 12/01/2011 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 3,130,896 | 3,000,000 | 13,813 | 1FE |
| 87927V-AU-2 | TELECOM ITALIA CAPITAL 06/04/2018 | F | 05/28/2008 | GOLDMAN, SACHS & CO. | | 3,500,000 | 3,500,000 | | 2FE |
| 87927V-AV-0 | TELECOM ITALIA CAPITAL 06/04/2038 | F | 05/28/2008 | LEHMAN BROTHERS INC. | | 3,500,000 | 3,500,000 | | 2FE |
| 88165F-AA-0 | TEVA PHARMACEUT FIN BV 1.7500 02/01/2026 | F | 04/03/2008 | J. P. MORGAN SECURITIES, INC. | | 2,286,466 | 2,000,000 | 6,514 | 2FE |
| Q9194#-AJ-4 | TRANSURBAN 5-YR PIK; 2018 FIN 11/14/2018 | F | 05/14/2008 | SCHEDULED PAY UP | | 248,337 | 248,337 | | 1 |
| D8884#-AA-4 | VOITH AG SER. A SR NTS, DUE 2 08/17/2014 | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | | 9,743,003 | 10,000,000 | 212,333 | 2 |
| 957526-AB-2 | WESTDEUTSCE LANDESBANK NY 01/15/2009 | F | 05/31/2008 | VARIOUS | | 382,760 | | | 1FE |
| 4599999. Bonds - Industrial and Miscellaneous | | | | | | 1,043,150,884 | 1,091,594,734 | 5,989,375 | XXX |
| 6099997. Total - Bonds - Part 3 | | | | | | 1,665,808,027 | 2,393,175,964 | 11,119,472 | XXX |
| 6099998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 6099999. Total - Bonds | | | | | | 1,665,808,027 | 2,393,175,964 | 11,119,472 | XXX |
| 060505-68-2 | BANK OF AMERICA CORP | | 05/30/2008 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | 500.000 | 508,020 | 0.00 | | P1LFE |
| 172967-59-8 | CITIGROUP INC | | 05/28/2008 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | 34,000.000 | 1,638,008 | 0.00 | | P1LFE |
| 52523J-45-3 | LEHMAN BROTHERS HOLDINGS | | 05/30/2008 | Various | 9,590.000 | 11,848,593 | 0.00 | | P1LFE |
| 929903-21-9 | WACHOVIA CORP | | 05/30/2008 | Various | 9,750.000 | 11,107,683 | 0.00 | | P1LFE |
| 6299999. Preferred Stocks - Banks, Trust, and Insurance Companies | | | | | | 25,102,304 | XXX | | XXX |
| 053611-30-7 | AVERY DENNISON CORP | | 06/05/2008 | GOLDMAN, SACHS & CO. | 10,000.000 | 502,380 | 0.00 | | RP2LFE |
| 59156C-AB-7 | METLIFE CAPITAL TRUST X | | 04/01/2008 | DEUTSCHE BANK SECURITIES | 1,500,000.000 | 1,500,000 | 0.00 | | RP3UZ* |
| 055654-AB-3 | BANCO SANTANDER | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | 6,000,000.000 | 6,366,594 | 0.00 | 130,896 | RP1UZ* |
| 06739F-EY-3 | BARCLAYS BANK PLC | F | 04/10/2008 | LEHMAN BROTHERS INC. | 6,500,000.000 | 5,393,375 | 0.00 | 128,397 | P2UZ* |
| 251529-AF-0 | DEUTSCHE BK FINL | F | 06/30/2008 | VARIOUS | 0.000 | 18,390 | 0.00 | | RP1UZ* |
| 251594-AE-7 | DEV BK SINGAPORE 144A | F | 06/27/2008 | ALLSTATE INSURANCE COMPANY | 2,500,000.000 | 2,632,173 | 0.00 | 20,781 | RP1UZ* |
| 6399999. Preferred Stocks - Industrial and Miscellaneous | | | | | | 16,412,911 | XXX | 280,074 | XXX |
| 6599997. Total - Preferred Stocks - Part 3 | | | | | | 41,515,215 | XXX | 280,074 | XXX |
| 6599998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 6599999. Total - Preferred Stocks | | | | | | 41,515,215 | XXX | 280,074 | XXX |
| 15189T-10-7 | CENTERPOINT ENERGY | | 04/30/2008 | CONVERSION | 188,325.000 | 2,207,164 | | | L |
| 6699999. Common Stocks - Public Utilities | | | | | | 2,207,164 | XXX | | XXX |
| 025932-10-4 | AMERICAN FINANCIAL GROUP INC | | 06/05/2008 | CONVERSION | 57,318.000 | 1,682,082 | | | L |
| 6799999. Common Stocks - Banks, Trust and Insurance Companies | | | | | | 1,682,082 | XXX | | XXX |
| 656568-50-8 | NORTEL NETWORKS CORP | | 06/13/2008 | DIRECT | 1,275.000 | | | | L |
| 749685-10-3 | RPM INTERNATIONAL INC | | 06/18/2008 | CIBC WORLD MARKETS | 265,000.000 | 6,512,375 | | | L |
| 87163F-10-6 | SYNIVERSE HOLDINGS INC | | 05/21/2008 | DISTRIBUTION | 24,321.000 | 529,468 | | | L |
| 90341W-10-8 | US AIRWAYS GROUP INC | | 06/26/2008 | DIRECT | 268.000 | | | | L |
| 254687-10-6 | WALT DISNEY CO. | | 04/01/2008 | DEUTSCHE BANK CAPITAL CORP. | 327,900.000 | 10,407,546 | | | L |
| 6899999. Common Stocks - Industrial and Miscellaneous | | | | | | 17,449,389 | XXX | | XXX |
| 02001P-64-6 | ALLSTATE LARGE CAP INDEX FUND | | 04/14/2008 | DIRECT | 498,750.000 | 4,987,500 | | | J |
| 02001P-10-9 | ALLSTATE TARGET 2005 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.330 | 43,749 | | | J |
| 02001P-20-8 | ALLSTATE TARGET 2005 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,312.120 | 43,749 | | | J |
| 02001P-40-6 | ALLSTATE TARGET 2005 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.420 | 43,750 | | | J |
| 02001P-50-5 | ALLSTATE TARGET 2005 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,312.310 | 43,751 | | | J |
| 02001P-60-4 | ALLSTATE TARGET 2005 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.520 | 43,751 | | | J |
| 02001P-30-7 | ALLSTATE TARGET 2005 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.420 | 43,750 | | | J |
| 02001P-70-3 | ALLSTATE TARGET 2010 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,292.700 | 43,749 | | | J |
| 02001P-80-2 | ALLSTATE TARGET 2010 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,295.460 | 43,749 | | | J |
| 02001P-87-7 | ALLSTATE TARGET 2010 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,292.800 | 43,750 | | | J |
| 02001P-86-9 | ALLSTATE TARGET 2010 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,295.660 | 43,751 | | | J |
| 02001P-85-1 | ALLSTATE TARGET 2010 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,292.900 | 43,751 | | | J |
| 02001P-88-5 | ALLSTATE TARGET 2010 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,292.800 | 43,750 | | | J |
| 02001P-84-4 | ALLSTATE TARGET 2015 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,279.000 | 43,749 | | | J |
| 02001P-83-6 | ALLSTATE TARGET 2015 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,281.730 | 43,749 | | | J |
| 02001P-81-0 | ALLSTATE TARGET 2015 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,279.090 | 43,750 | | | J |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 02001P-79-4 | ALLSTATE TARGET 2015 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,281.920 | 43,751 | | | J |
| 02001P-78-6 | ALLSTATE TARGET 2015 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,276.470 | 43,751 | | | J |
| 02001P-82-8 | ALLSTATE TARGET 2015 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,276.370 | 43,750 | | | J |
| 02001P-77-8 | ALLSTATE TARGET 2020 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,317.470 | 43,749 | | | J |
| 02001P-76-0 | ALLSTATE TARGET 2020 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,318.910 | 43,750 | | | J |
| 02001P-75-2 | ALLSTATE TARGET 2020 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,317.660 | 43,751 | | | J |
| 02001P-74-5 | ALLSTATE TARGET 2030 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.440 | 43,749 | | | J |
| 02001P-73-7 | ALLSTATE TARGET 2030 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,310.870 | 43,750 | | | J |
| 02001P-72-9 | ALLSTATE TARGET 2030 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.630 | 43,751 | | | J |
| 02001P-71-1 | ALLSTATE TARGET 2040 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,308.110 | 43,749 | | | J |
| 02001P-69-5 | ALLSTATE TARGET 2040 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.540 | 43,750 | | | J |
| 02001P-68-7 | ALLSTATE TARGET 2040 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,308.300 | 43,751 | | | J |
| 02001P-67-9 | ALLSTATE TARGET 2050 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,308.110 | 43,749 | | | J |
| 02001P-66-1 | ALLSTATE TARGET 2050 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,309.540 | 43,750 | | | J |
| 02001P-65-3 | ALLSTATE TARGET 2050 RETIREMENT FUND - | | 05/28/2008 | DIRECT | 4,306.980 | 43,751 | | | J |
| 6999999. Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 6,300,000 | XXX | | XXX |
| 261934-10-3 | DREYFUS MONEY MARKET | | 06/30/2008 | DIRECT | 165,314,141.270 | 165,314,141 | | | L |
| 7199999. Money Market Mutual Funds | | | | | | 165,314,141 | XXX | | XXX |
| 7299997. Total - Common Stocks - Part 3 | | | | | | 192,952,777 | XXX | | XXX |
| 7299998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 7299999. Total - Common Stocks | | | | | | 192,952,777 | XXX | | XXX |
| 7399999. Total - Preferred and Common Stocks | | | | | | 234,467,991 | XXX | 280,074 | XXX |
| 7499999 - Totals | | | | | | 1,900,276,018 | XXX | 11,399,546 | XXX |

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

# 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) |
| 91274E-AA-5 | EXIM BANK/US TRADE 4.26% TRUST CERT. | | 05/15/2008 | SCHEDULED REDEMPTION | | 405,428 | 405,428 | 405,428 | 405,428 | | | | | | 405,428 | | | | 8,732 | 11/15/2014 | 1 |
| 36209V-6W-9 | GOVT NATL MTG ASSN #483385 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 05/15/2029 | 1 |
| 362050-3H-7 | GOVT NATL MTG ASSOC I # 22400 | | 05/01/2008 | SCHEDULED REDEMPTION | | 598 | 598 | 559 | 598 | | | | | | 598 | | | | 15 | 06/15/2008 | 1 |
| 362051-GT-5 | GOVT NATL MTG ASSOC I # 22710 | | 06/01/2008 | SCHEDULED REDEMPTION | | 991 | 991 | 927 | 991 | | | | | | 991 | | | | 19 | 09/15/2008 | 1 |
| 362053-CS-7 | GOVT NATL MTG ASSOC I # 24381 | | 05/01/2008 | SCHEDULED REDEMPTION | | 995 | 995 | 931 | 993 | | 3 | | 3 | | 995 | | | | 21 | 06/15/2008 | 1 |
| 362075-FF-5 | GOVT NATL MTG ASSOC I # 44266 | | 06/01/2008 | SCHEDULED REDEMPTION | | 101 | 101 | 102 | 102 | | (1) | | (1) | | 101 | | | | 6 | 01/15/2011 | 1 |
| 362076-7M-7 | GOVT NATL MTG ASSOC I # 45900 | | 06/01/2008 | SCHEDULED REDEMPTION | | 279 | 279 | 271 | 274 | | 5 | | 5 | | 279 | | | | 18 | 06/15/2011 | 1 |
| 362077-VP-1 | GOVT NATL MTG ASSOC I # 46522 | | 06/01/2008 | SCHEDULED REDEMPTION | | 92 | 92 | 94 | 93 | | (1) | | (1) | | 92 | | | | 6 | 04/15/2011 | 1 |
| 362079-3Y-9 | GOVT NATL MTG ASSOC I # 48515 | | 06/01/2008 | SCHEDULED REDEMPTION | | 224 | 224 | 222 | 223 | | 1 | | 1 | | 224 | | | | 15 | 06/15/2011 | 1 |
| 362055-M5-1 | GOVT NATL MTG ASSOC I #026480 | | 06/01/2008 | SCHEDULED REDEMPTION | | 218 | 218 | 225 | 219 | | (1) | | (1) | | 218 | | | | 9 | 09/15/2008 | 1 |
| 362058-ZS-1 | GOVT NATL MTG ASSOC I #029553 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 7 | 6 | | | | | | 6 | | | | | 09/15/2009 | 1 |
| 362060-BT-1 | GOVT NATL MTG ASSOC I #030650 | | 06/01/2008 | SCHEDULED REDEMPTION | | 299 | 299 | 329 | 303 | | (5) | | (5) | | 299 | | | | 13 | 08/15/2009 | 1 |
| 362060-RG-2 | GOVT NATL MTG ASSOC I #031087 | | 06/01/2008 | SCHEDULED REDEMPTION | | 149 | 149 | 164 | 153 | | (4) | | (4) | | 149 | | | | 7 | 06/15/2009 | 1 |
| 362062-5G-2 | GOVT NATL MTG ASSOC I #033247 | | 06/01/2008 | SCHEDULED REDEMPTION | | 320 | 320 | 353 | 330 | | (10) | | (10) | | 320 | | | | 14 | 08/15/2009 | 1 |
| 362096-M2-2 | GOVT NATL MTG ASSOC I #063377 | | 06/01/2008 | SCHEDULED REDEMPTION | | 371 | 371 | 415 | 397 | | (26) | | (26) | | 371 | | | | 18 | 04/15/2013 | 1 |
| 36214E-DR-3 | GOVT NATL MTG ASSOC I #103712 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 10/15/2013 | 1 |
| 36214U-F2-0 | GOVT NATL MTG ASSOC I #116385 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10 | 10 | 10 | 10 | | | | | | 10 | | | | 1 | 07/15/2014 | 1 |
| 36215H-U8-8 | GOVT NATL MTG ASSOC I #135707 | | 06/01/2008 | SCHEDULED REDEMPTION | | 186 | 186 | 230 | 219 | | (33) | | (33) | | 186 | | | | 9 | 02/15/2016 | 1 |
| 36215N-3T-9 | GOVT NATL MTG ASSOC I #140410 | | 06/01/2008 | SCHEDULED REDEMPTION | | 670 | 670 | 720 | 710 | | (40) | | (40) | | 670 | | | | 28 | 03/15/2016 | 1 |
| 362153-NM-6 | GOVT NATL MTG ASSOC I #152596 | | 06/01/2008 | SCHEDULED REDEMPTION | | 213 | 213 | 232 | 228 | | (16) | | (16) | | 213 | | | | 8 | 06/15/2016 | 1 |
| 362157-XA-2 | GOVT NATL MTG ASSOC I #156473 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | (1) | | (1) | | 6 | | | | | 05/15/2016 | 1 |
| 36216A-N9-8 | GOVT NATL MTG ASSOC I #158916 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,217 | 2,217 | 2,304 | 2,279 | | (62) | | (62) | | 2,217 | | | | 93 | 09/15/2016 | 1 |
| 36216K-Z8-5 | GOVT NATL MTG ASSOC I #167367 | | 05/01/2008 | SCHEDULED REDEMPTION | | 12,644 | 12,644 | 13,120 | 13,545 | | (900) | | (900) | | 12,644 | | | | 473 | 12/15/2019 | 1 |
| 36216N-A9-4 | GOVT NATL MTG ASSOC I #169332 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24 | 24 | 25 | 24 | | (1) | | (1) | | 24 | | | | 1 | 10/15/2016 | 1 |
| 36216V-HR-9 | GOVT NATL MTG ASSOC I #175840 | | 06/01/2008 | SCHEDULED REDEMPTION | | 54 | 54 | 64 | 63 | | (9) | | (9) | | 54 | | | | 3 | 01/15/2020 | 1 |
| 362164-R8-0 | GOVT NATL MTG ASSOC I #183311 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 21 | 21 | | (2) | | (2) | | 19 | | | | 1 | 09/15/2016 | 1 |
| 362165-KQ-4 | GOVT NATL MTG ASSOC I #184003 | | 06/01/2008 | SCHEDULED REDEMPTION | | 835 | 835 | 914 | 901 | | (66) | | (66) | | 835 | | | | 32 | 06/15/2017 | 1 |
| 362167-D8-8 | GOVT NATL MTG ASSOC I #185627 | | 06/01/2008 | SCHEDULED REDEMPTION | | 125 | 125 | 130 | 130 | | (5) | | (5) | | 125 | | | | 5 | 03/15/2017 | 1 |
| 362169-JT-2 | GOVT NATL MTG ASSOC I #186674 | | 06/01/2008 | SCHEDULED REDEMPTION | | 145 | 145 | 151 | 150 | | (5) | | (5) | | 145 | | | | 7 | 12/15/2016 | 1 |
| 362169-TR-5 | GOVT NATL MTG ASSOC I #186960 | | 06/01/2008 | SCHEDULED REDEMPTION | | 778 | 778 | 768 | 768 | | 10 | | 10 | | 778 | | | | 24 | 08/15/2029 | 1 |
| 36217D-3Z-5 | GOVT NATL MTG ASSOC I #190816 | | 06/01/2008 | SCHEDULED REDEMPTION | | 742 | 742 | 771 | 765 | | (23) | | (23) | | 742 | | | | 31 | 03/15/2017 | 1 |
| 36217G-W7-8 | GOVT NATL MTG ASSOC I #193370 | | 06/01/2008 | SCHEDULED REDEMPTION | | 41 | 41 | 46 | 46 | | (5) | | (5) | | 41 | | | | 2 | 09/15/2017 | 1 |
| 36217J-PK-1 | GOVT NATL MTG ASSOC I #194926 | | 06/01/2008 | SCHEDULED REDEMPTION | | 29 | 29 | 29 | 29 | | | | | | 29 | | | | 1 | 02/15/2017 | 1 |
| 36217J-P9-6 | GOVT NATL MTG ASSOC I #194948 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16 | 16 | 18 | 18 | | (2) | | (2) | | 16 | | | | 1 | 07/15/2017 | 1 |
| 36217M-C7-7 | GOVT NATL MTG ASSOC I #197294 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68 | 68 | 76 | 74 | | (6) | | (6) | | 68 | | | | 3 | 01/15/2017 | 1 |
| 36217W-YC-0 | GOVT NATL MTG ASSOC I #206007 | | 06/01/2008 | SCHEDULED REDEMPTION | | 605 | 605 | 663 | 653 | | (48) | | (48) | | 605 | | | | 23 | 06/15/2017 | 1 |
| 362171-K6-6 | GOVT NATL MTG ASSOC I #209217 | | 06/01/2008 | SCHEDULED REDEMPTION | | 785 | 785 | 859 | 847 | | (63) | | (63) | | 785 | | | | 30 | 03/15/2017 | 1 |
| 362171-UB-4 | GOVT NATL MTG ASSOC I #209478 | | 06/01/2008 | SCHEDULED REDEMPTION | | 846 | 846 | 926 | 914 | | (68) | | (68) | | 846 | | | | 32 | 06/15/2017 | 1 |
| 362172-CW-6 | GOVT NATL MTG ASSOC I #209885 | | 06/01/2008 | SCHEDULED REDEMPTION | | 386 | 386 | 383 | 384 | | 3 | | 3 | | 386 | | | | 16 | 02/15/2017 | 1 |
| 362172-DF-2 | GOVT NATL MTG ASSOC I #209902 | | 06/01/2008 | SCHEDULED REDEMPTION | | 260 | 260 | 285 | 281 | | (21) | | (21) | | 260 | | | | 10 | 05/15/2017 | 1 |
| 362172-V4-7 | GOVT NATL MTG ASSOC I #210435 | | 06/01/2008 | SCHEDULED REDEMPTION | | 819 | 819 | 897 | 884 | | (65) | | (65) | | 819 | | | | 31 | 05/15/2017 | 1 |
| 36218E-B5-9 | GOVT NATL MTG ASSOC I #219760 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,456 | 1,456 | 1,594 | 1,571 | | (115) | | (115) | | 1,456 | | | | 55 | 05/15/2017 | 1 |
| 36218F-NG-9 | GOVT NATL MTG ASSOC I #220991 | | 06/01/2008 | SCHEDULED REDEMPTION | | 180 | 180 | 208 | 212 | | (32) | | (32) | | 180 | | | | 8 | 12/15/2017 | 1 |
| 36218K-UL-9 | GOVT NATL MTG ASSOC I #224787 | | 06/01/2008 | SCHEDULED REDEMPTION | | 489 | 489 | 535 | 533 | | (43) | | (43) | | 489 | | | | 18 | 03/15/2023 | 1 |
| 36218L-M9-3 | GOVT NATL MTG ASSOC I #225484 | | 06/01/2008 | SCHEDULED REDEMPTION | | 218 | 218 | 253 | 257 | | (39) | | (39) | | 218 | | | | 10 | 11/15/2018 | 1 |
| 36218P-LY-0 | GOVT NATL MTG ASSOC I #228143 | | 06/01/2008 | SCHEDULED REDEMPTION | | 53 | 53 | 54 | 54 | | (1) | | (1) | | 53 | | | | 2 | 08/15/2017 | 1 |
| 36218R-H9-6 | GOVT NATL MTG ASSOC I #229856 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27 | 27 | 29 | 30 | | (2) | | (2) | | 27 | | | | 1 | 09/15/2019 | 1 |
| 36218R-N6-5 | GOVT NATL MTG ASSOC I #230013 | | 06/01/2008 | SCHEDULED REDEMPTION | | 357 | 357 | 394 | 388 | | (30) | | (30) | | 357 | | | | 14 | 07/15/2017 | 1 |
| 36218S-TK-6 | GOVT NATL MTG ASSOC I #231054 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25 | 25 | 28 | 27 | | (2) | | (2) | | 25 | | | | 1 | 11/15/2021 | 1 |
| 36218T-B9-8 | GOVT NATL MTG ASSOC I #231464 | | 06/01/2008 | SCHEDULED REDEMPTION | | 148 | 148 | 143 | 145 | | 3 | | 3 | | 148 | | | | 7 | 03/15/2019 | 1 |
| 362181-AD-1 | GOVT NATL MTG ASSOC I #237704 | | 06/01/2008 | SCHEDULED REDEMPTION | | 268 | 268 | 295 | 293 | | (25) | | (25) | | 268 | | | | 11 | 06/15/2020 | 1 |
| 36219H-R5-4 | GOVT NATL MTG ASSOC I #249908 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | (1) | | (1) | | 14 | | | | 1 | 08/15/2018 | 1 |
| 36219N-ND-8 | GOVT NATL MTG ASSOC I #254288 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 25 | 25 | | (2) | | (2) | | 22 | | | | 1 | 08/15/2018 | 1 |
| 36219Q-V9-1 | GOVT NATL MTG ASSOC I #256340 | | 06/01/2008 | SCHEDULED REDEMPTION | | 66 | 66 | 73 | 72 | | (6) | | (6) | | 66 | | | | 3 | 11/15/2022 | 1 |
| 36219Q-XU-2 | GOVT NATL MTG ASSOC I #256391 | | 06/01/2008 | SCHEDULED REDEMPTION | | 380 | 380 | 416 | 414 | | (33) | | (33) | | 380 | | | | 14 | 04/15/2023 | 1 |
| 36219T-CP-0 | GOVT NATL MTG ASSOC I #258478 | | 06/01/2008 | SCHEDULED REDEMPTION | | 160 | 160 | 203 | 196 | | (36) | | (36) | | 160 | | | | 8 | 06/15/2018 | 1 |
| 36219W-ZT-0 | GOVT NATL MTG ASSOC I #261854 | | 06/01/2008 | SCHEDULED REDEMPTION | | 268 | 268 | 281 | 276 | | (8) | | (8) | | 268 | | | | 12 | 02/15/2019 | 1 |
| 362191-PL-6 | GOVT NATL MTG ASSOC I #264227 | | 06/01/2008 | SCHEDULED REDEMPTION | | 568 | 568 | 547 | 544 | | 24 | | 24 | | 568 | | | | 20 | 09/15/2023 | 1 |
| 362196-Y8-4 | GOVT NATL MTG ASSOC I #269035 | | 06/01/2008 | SCHEDULED REDEMPTION | | 60 | 60 | 62 | 62 | | (2) | | (2) | | 60 | | | | 3 | 12/15/2018 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 362196-ZF-7 | GOVT NATL MTG ASSOC I #269042 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 12/15/2018 | 1 |
| 36220J-HM-1 | GOVT NATL MTG ASSOC I #279336 | | 06/01/2008 | SCHEDULED REDEMPTION | | 117 | 117 | 135 | 133 | | (17) | | (17) | | 117 | | | | 5 | 08/15/2019 | 1 |
| 36220J-QZ-2 | GOVT NATL MTG ASSOC I #279572 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,277 | 11,277 | 13,942 | 13,520 | | (2,243) | | (2,243) | | 11,277 | | | | 505 | 12/15/2019 | 1 |
| 36220M-3L-1 | GOVT NATL MTG ASSOC I #282603 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 01/15/2023 | 1 |
| 36220X-CN-3 | GOVT NATL MTG ASSOC I #290877 | | 06/01/2008 | SCHEDULED REDEMPTION | | 34 | 34 | 33 | 33 | | 1 | | 1 | | 34 | | | | 2 | 07/15/2020 | 1 |
| 362200-BM-8 | GOVT NATL MTG ASSOC I #292644 | | 06/01/2008 | SCHEDULED REDEMPTION | | 65 | 65 | 72 | 71 | | (6) | | (6) | | 65 | | | | 3 | 04/15/2021 | 1 |
| 362200-JU-2 | GOVT NATL MTG ASSOC I #292875 | | 06/01/2008 | SCHEDULED REDEMPTION | | 80 | 80 | 79 | 79 | | 1 | | 1 | | 80 | | | | 4 | 08/15/2020 | 1 |
| 362200-J3-2 | GOVT NATL MTG ASSOC I #292882 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 08/15/2020 | 1 |
| 362204-Z6-9 | GOVT NATL MTG ASSOC I #296965 | | 06/01/2008 | SCHEDULED REDEMPTION | | 427 | 427 | 456 | 454 | | (27) | | (27) | | 427 | | | | 14 | 10/15/2023 | 1 |
| 362208-PS-3 | GOVT NATL MTG ASSOC I #300233 | | 06/01/2008 | SCHEDULED REDEMPTION | | 76 | 76 | 80 | 80 | | (4) | | (4) | | 76 | | | | 3 | 12/15/2020 | 1 |
| 36223A-S6-0 | GOVT NATL MTG ASSOC I #302141 | | 06/01/2008 | SCHEDULED REDEMPTION | | 74 | 74 | 77 | 77 | | (3) | | (3) | | 74 | | | | 3 | 04/15/2021 | 1 |
| 36223B-NF-3 | GOVT NATL MTG ASSOC I #302890 | | 04/01/2008 | SCHEDULED REDEMPTION | | 3,766 | 3,766 | 4,142 | 4,115 | | (349) | | (349) | | 3,766 | | | | 106 | 05/15/2021 | 1 |
| 36223M-PD-2 | GOVT NATL MTG ASSOC I #311920 | | 06/01/2008 | SCHEDULED REDEMPTION | | 89 | 89 | 88 | 88 | | | | | | 89 | | | | 4 | 09/15/2021 | 1 |
| 36223N-X4-1 | GOVT NATL MTG ASSOC I #313099 | | 06/01/2008 | SCHEDULED REDEMPTION | | 149 | 149 | 158 | 158 | | (9) | | (9) | | 149 | | | | 6 | 10/15/2022 | 1 |
| 36223S-WZ-2 | GOVT NATL MTG ASSOC I #316664 | | 06/01/2008 | SCHEDULED REDEMPTION | | 136 | 136 | 148 | 148 | | (12) | | (12) | | 136 | | | | 5 | 03/15/2023 | 1 |
| 36223W-EJ-9 | GOVT NATL MTG ASSOC I #319737 | | 06/01/2008 | SCHEDULED REDEMPTION | | 575 | 575 | 632 | 629 | | (53) | | (53) | | 575 | | | | 23 | 01/15/2022 | 1 |
| 36224A-RK-9 | GOVT NATL MTG ASSOC I #322790 | | 06/01/2008 | SCHEDULED REDEMPTION | | 191 | 191 | 196 | 195 | | (4) | | (4) | | 191 | | | | 8 | 03/15/2022 | 1 |
| 36224C-Y4-3 | GOVT NATL MTG ASSOC I #324831 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17 | 17 | 17 | 17 | | (1) | | (1) | | 17 | | | | 1 | 10/15/2022 | 1 |
| 36224F-GG-9 | GOVT NATL MTG ASSOC I #326999 | | 05/01/2008 | SCHEDULED REDEMPTION | | 498 | 498 | 467 | 498 | | | | | | 498 | | | | 7 | 05/15/2008 | 1 |
| 36224H-NH-5 | GOVT NATL MTG ASSOC I #328992 | | 06/01/2008 | SCHEDULED REDEMPTION | | 416 | 416 | 455 | 452 | | (36) | | (36) | | 416 | | | | 15 | 02/15/2023 | 1 |
| 36224J-BK-7 | GOVT NATL MTG ASSOC I #329542 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,178 | 2,178 | 2,383 | 2,369 | | (191) | | (191) | | 2,178 | | | | 74 | 07/15/2022 | 1 |
| 36224J-2K-7 | GOVT NATL MTG ASSOC I #330278 | | 06/01/2008 | SCHEDULED REDEMPTION | | 94 | 94 | 101 | 101 | | (7) | | (7) | | 94 | | | | 3 | 08/15/2023 | 1 |
| 36224K-EQ-8 | GOVT NATL MTG ASSOC I #330543 | | 06/01/2008 | SCHEDULED REDEMPTION | | 78 | 78 | 86 | 85 | | (7) | | (7) | | 78 | | | | 3 | 10/15/2022 | 1 |
| 36224N-3N-1 | GOVT NATL MTG ASSOC I #333905 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10 | 10 | 11 | 11 | | (1) | | (1) | | 10 | | | | | 08/15/2022 | 1 |
| 36224N-4F-7 | GOVT NATL MTG ASSOC I #333922 | | 06/01/2008 | SCHEDULED REDEMPTION | | 53 | 53 | 58 | 58 | | (5) | | (5) | | 53 | | | | 2 | 09/15/2022 | 1 |
| 36224Q-NR-3 | GOVT NATL MTG ASSOC I #335300 | | 06/01/2008 | SCHEDULED REDEMPTION | | 841 | 841 | 802 | 834 | | 7 | | 7 | | 841 | | | | 28 | 03/15/2009 | 1 |
| 36224Q-ZK-5 | GOVT NATL MTG ASSOC I #335646 | | 06/01/2008 | SCHEDULED REDEMPTION | | 423 | 423 | 463 | 460 | | (37) | | (37) | | 423 | | | | 16 | 03/15/2023 | 1 |
| 36224Q-ZL-3 | GOVT NATL MTG ASSOC I #335647 | | 06/01/2008 | SCHEDULED REDEMPTION | | 135 | 135 | 147 | 146 | | (12) | | (12) | | 135 | | | | 5 | 03/15/2023 | 1 |
| 36224Q-2T-2 | GOVT NATL MTG ASSOC I #335686 | | 06/01/2008 | SCHEDULED REDEMPTION | | 939 | 939 | 1,027 | 1,021 | | (81) | | (81) | | 939 | | | | 36 | 05/15/2023 | 1 |
| 36224S-NQ-1 | GOVT NATL MTG ASSOC I #337099 | | 06/01/2008 | SCHEDULED REDEMPTION | | 270 | 270 | 254 | 266 | | 4 | | 4 | | 270 | | | | 9 | 05/15/2009 | 1 |
| 36224S-YF-3 | GOVT NATL MTG ASSOC I #337410 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,206 | 2,206 | 2,201 | 2,201 | | 5 | | 5 | | 2,206 | | | | 82 | 05/15/2023 | 1 |
| 36224V-CS-2 | GOVT NATL MTG ASSOC I #339481 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,057 | 4,057 | 4,436 | 4,409 | | (353) | | (353) | | 4,057 | | | | 161 | 03/15/2023 | 1 |
| 36224V-7K-5 | GOVT NATL MTG ASSOC I #340298 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10 | 10 | 10 | 10 | | | | | | 10 | | | | | 02/15/2023 | 1 |
| 36224W-GP-2 | GOVT NATL MTG ASSOC I #340506 | | 06/01/2008 | SCHEDULED REDEMPTION | | 179 | 179 | 179 | 179 | | | | | | 179 | | | | 5 | 04/15/2023 | 1 |
| 36203C-KB-7 | GOVT NATL MTG ASSOC I #345090 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68,992 | 68,992 | 61,909 | 60,277 | | 8,715 | | 8,715 | | 68,992 | | | | 2,230 | 11/15/2023 | 1 |
| 36203E-AY-4 | GOVT NATL MTG ASSOC I #346623 | | 06/01/2008 | SCHEDULED REDEMPTION | | 172 | 172 | 172 | 172 | | (1) | | (1) | | 172 | | | | 6 | 06/15/2023 | 1 |
| 36203E-GY-8 | GOVT NATL MTG ASSOC I #346815 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,459 | 2,459 | 2,358 | 2,448 | | 10 | | 10 | | 2,459 | | | | 81 | 10/15/2008 | 1 |
| 36203K-TY-0 | GOVT NATL MTG ASSOC I #351667 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,877 | 1,877 | 1,775 | 1,869 | | 8 | | 8 | | 1,877 | | | | 48 | 07/15/2008 | 1 |
| 36203L-5H-1 | GOVT NATL MTG ASSOC I #352848 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,142 | 1,142 | 1,049 | 1,128 | | 14 | | 14 | | 1,142 | | | | 33 | 02/15/2009 | 1 |
| 36203M-D9-8 | GOVT NATL MTG ASSOC I #353028 | | 06/01/2008 | SCHEDULED REDEMPTION | | 276 | 276 | 262 | 273 | | 3 | | 3 | | 276 | | | | 9 | 06/15/2009 | 1 |
| 36203M-L7-3 | GOVT NATL MTG ASSOC I #353250 | | 06/01/2008 | SCHEDULED REDEMPTION | | 416 | 416 | 454 | 452 | | (36) | | (36) | | 416 | | | | 16 | 04/15/2023 | 1 |
| 36203N-3U-0 | GOVT NATL MTG ASSOC I #354611 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,815 | 1,815 | 1,745 | 1,749 | | 66 | | 66 | | 1,815 | | | | 62 | 07/15/2023 | 1 |
| 36203N-5U-8 | GOVT NATL MTG ASSOC I #354659 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,262 | 1,262 | 1,380 | 1,374 | | (111) | | (111) | | 1,262 | | | | 50 | 09/15/2023 | 1 |
| 36203N-6W-3 | GOVT NATL MTG ASSOC I #354685 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,971 | 3,971 | 3,565 | 3,554 | | 417 | | 417 | | 3,971 | | | | 131 | 11/15/2023 | 1 |
| 36203P-AD-5 | GOVT NATL MTG ASSOC I #354704 | | 06/01/2008 | SCHEDULED REDEMPTION | | 958 | 958 | 906 | 952 | | 5 | | 5 | | 958 | | | | 31 | 11/15/2008 | 1 |
| 36203P-AV-5 | GOVT NATL MTG ASSOC I #354720 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,464 | 15,464 | 15,754 | 15,735 | | (271) | | (271) | | 15,464 | | | | 505 | 01/15/2024 | 1 |
| 36203P-A9-4 | GOVT NATL MTG ASSOC I #354732 | | 06/01/2008 | SCHEDULED REDEMPTION | | 656 | 656 | 602 | 650 | | 6 | | 6 | | 656 | | | | 19 | 01/15/2009 | 1 |
| 36203P-BA-0 | GOVT NATL MTG ASSOC I #354733 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,701 | 13,701 | 13,490 | 13,481 | | 220 | | 220 | | 13,701 | | | | 425 | 01/15/2024 | 1 |
| 36203P-CA-9 | GOVT NATL MTG ASSOC I #354765 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,933 | 11,933 | 10,728 | 10,708 | | 1,224 | | 1,224 | | 11,933 | | | | 370 | 02/15/2024 | 1 |
| 36203P-DC-4 | GOVT NATL MTG ASSOC I #354799 | | 06/01/2008 | SCHEDULED REDEMPTION | | 622 | 622 | 566 | 613 | | 10 | | 10 | | 622 | | | | 18 | 04/15/2009 | 1 |
| 36203P-PN-7 | GOVT NATL MTG ASSOC I #355129 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,180 | 2,180 | 2,013 | 2,155 | | 26 | | 26 | | 2,180 | | | | 63 | 04/15/2009 | 1 |
| 36203Q-BL-4 | GOVT NATL MTG ASSOC I #355643 | | 06/01/2008 | SCHEDULED REDEMPTION | | 397 | 397 | 376 | 396 | | 1 | | 1 | | 397 | | | | 7 | 07/15/2008 | 1 |
| 36203Q-E4-9 | GOVT NATL MTG ASSOC I #355755 | | 06/01/2008 | SCHEDULED REDEMPTION | | 830 | 830 | 777 | 826 | | 4 | | 4 | | 830 | | | | 22 | 08/15/2008 | 1 |
| 36203R-AW-9 | GOVT NATL MTG ASSOC I #356521 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,078 | 1,078 | 982 | 1,058 | | 20 | | 20 | | 1,078 | | | | 27 | 12/15/2008 | 1 |
| 36203S-TE-7 | GOVT NATL MTG ASSOC I #357949 | | 06/01/2008 | SCHEDULED REDEMPTION | | 814 | 814 | 870 | 866 | | (52) | | (52) | | 814 | | | | 27 | 10/15/2023 | 1 |
| 36203T-P6-6 | GOVT NATL MTG ASSOC I #358745 | | 06/01/2008 | SCHEDULED REDEMPTION | | 173 | 173 | 189 | 188 | | (15) | | (15) | | 173 | | | | 7 | 09/15/2023 | 1 |
| 36203U-UL-4 | GOVT NATL MTG ASSOC I #359787 | | 05/01/2008 | SCHEDULED REDEMPTION | | 75 | 75 | 70 | 75 | | | | | | 75 | | | | 2 | 07/15/2008 | 1 |
| 36203U-WV-0 | GOVT NATL MTG ASSOC I #359860 | | 06/01/2008 | SCHEDULED REDEMPTION | | 86 | 86 | 82 | 86 | | 1 | | 1 | | 86 | | | | 2 | 07/15/2008 | 1 |
| 36203V-3J-7 | GOVT NATL MTG ASSOC I #360901 | | 04/01/2008 | SCHEDULED REDEMPTION | | 118 | 118 | 112 | 117 | | 1 | | 1 | | 118 | | | | 2 | 08/15/2008 | 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) |
| 36203W-C6-3 | GOVT NATL MTG ASSOC I #361093 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,080 | 1,080 | 1,041 | 1,075 | | 5 | | 5 | | 1,080 | | | | 37 | 11/15/2008 | 1 |
| 36203X-G6-7 | GOVT NATL MTG ASSOC I #362121 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32,172 | 32,172 | 30,969 | 31,168 | | 1,004 | | 1,004 | | 32,172 | | | | 1,198 | 10/15/2023 | 1 |
| 36203X-JV-9 | GOVT NATL MTG ASSOC I #362176 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,515 | 17,515 | 18,081 | 17,967 | | (452) | | (452) | | 17,515 | | | | 563 | 01/15/2024 | 1 |
| 36203X-LP-9 | GOVT NATL MTG ASSOC I #362234 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,700 | 1,700 | 1,619 | 1,685 | | 15 | | 15 | | 1,700 | | | | 56 | 03/15/2009 | 1 |
| 36203X-R3-2 | GOVT NATL MTG ASSOC I #362406 | | 06/01/2008 | SCHEDULED REDEMPTION | | 910 | 910 | 833 | 893 | | 17 | | 17 | | 910 | | | | 26 | 05/15/2009 | 1 |
| 36203X-UC-8 | GOVT NATL MTG ASSOC I #362479 | | 06/01/2008 | SCHEDULED REDEMPTION | | 664 | 664 | 631 | 662 | | 2 | | 2 | | 664 | | | | 22 | 10/15/2008 | 1 |
| 36203Y-QE-7 | GOVT NATL MTG ASSOC I #363253 | | 06/01/2008 | SCHEDULED REDEMPTION | | 926 | 926 | 888 | 922 | | 4 | | 4 | | 926 | | | | 25 | 09/15/2008 | 1 |
| 36203Y-Z3-1 | GOVT NATL MTG ASSOC I #363562 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,256 | 1,256 | 1,187 | 1,250 | | 6 | | 6 | | 1,256 | | | | 41 | 10/15/2008 | 1 |
| 36204B-EJ-8 | GOVT NATL MTG ASSOC I #364737 | | 06/01/2008 | SCHEDULED REDEMPTION | | 593 | 593 | 544 | 593 | | | | | | 593 | | | | 17 | 10/15/2008 | 1 |
| 36204C-LW-9 | GOVT NATL MTG ASSOC I #365841 | | 06/01/2008 | SCHEDULED REDEMPTION | | 409 | 409 | 385 | 407 | | 2 | | 2 | | 409 | | | | 12 | 09/15/2008 | 1 |
| 36204C-QH-7 | GOVT NATL MTG ASSOC I #365956 | | 06/01/2008 | SCHEDULED REDEMPTION | | 664 | 664 | 709 | 707 | | (43) | | (43) | | 664 | | | | 22 | 10/15/2023 | 1 |
| 36204D-AC-3 | GOVT NATL MTG ASSOC I #366403 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,807 | 7,807 | 7,683 | 7,678 | | 129 | | 129 | | 7,807 | | | | 243 | 01/15/2024 | 1 |
| 36204D-GR-4 | GOVT NATL MTG ASSOC I #366608 | | 06/01/2008 | SCHEDULED REDEMPTION | | 138 | 138 | 125 | 125 | | 13 | | 13 | | 138 | | | | 5 | 02/15/2024 | 1 |
| 36204G-LB-6 | GOVT NATL MTG ASSOC I #369422 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,024 | 1,024 | 966 | 1,015 | | 9 | | 9 | | 1,024 | | | | 34 | 02/15/2009 | 1 |
| 36204G-PV-8 | GOVT NATL MTG ASSOC I #369536 | | 06/01/2008 | SCHEDULED REDEMPTION | | 347 | 347 | 356 | 356 | | (8) | | (8) | | 347 | | | | 14 | 09/15/2024 | 1 |
| 36204H-LR-9 | GOVT NATL MTG ASSOC I #370336 | | 06/01/2008 | SCHEDULED REDEMPTION | | 859 | 859 | 871 | 870 | | (12) | | (12) | | 859 | | | | 26 | 04/15/2024 | 1 |
| 36204H-MN-7 | GOVT NATL MTG ASSOC I #370365 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,437 | 5,437 | 4,972 | 4,913 | | 524 | | 524 | | 5,437 | | | | 193 | 10/15/2023 | 1 |
| 36204H-NZ-9 | GOVT NATL MTG ASSOC I #370408 | | 06/01/2008 | SCHEDULED REDEMPTION | | 872 | 872 | 804 | 860 | | 12 | | 12 | | 872 | | | | 25 | 03/15/2009 | 1 |
| 36204H-5Z-9 | GOVT NATL MTG ASSOC I #370864 | | 06/01/2008 | SCHEDULED REDEMPTION | | 914 | 914 | 850 | 907 | | 7 | | 7 | | 914 | | | | 25 | 10/15/2008 | 1 |
| 36204H-6E-5 | GOVT NATL MTG ASSOC I #370869 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,418 | 5,418 | 5,789 | 5,763 | | (345) | | (345) | | 5,418 | | | | 163 | 10/15/2023 | 1 |
| 36204J-DK-9 | GOVT NATL MTG ASSOC I #371006 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,325 | 2,325 | 2,367 | 2,362 | | (37) | | (37) | | 2,325 | | | | 71 | 01/15/2024 | 1 |
| 36204J-PZ-3 | GOVT NATL MTG ASSOC I #371340 | | 06/01/2008 | SCHEDULED REDEMPTION | | 524 | 524 | 495 | 524 | | | | | | 524 | | | | 17 | 09/15/2008 | 1 |
| 36204J-4V-5 | GOVT NATL MTG ASSOC I #371736 | | 06/01/2008 | SCHEDULED REDEMPTION | | 684 | 684 | 651 | 679 | | 6 | | 6 | | 684 | | | | 22 | 04/15/2009 | 1 |
| 36204J-5P-7 | GOVT NATL MTG ASSOC I #371754 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,695 | 9,695 | 8,913 | 8,955 | | 740 | | 740 | | 9,695 | | | | 333 | 04/15/2024 | 1 |
| 36204J-6D-3 | GOVT NATL MTG ASSOC I #371768 | | 06/01/2008 | SCHEDULED REDEMPTION | | 187 | 187 | 178 | 186 | | 2 | | 2 | | 187 | | | | 6 | 05/15/2009 | 1 |
| 36204M-YF-0 | GOVT NATL MTG ASSOC I #374310 | | 06/01/2008 | SCHEDULED REDEMPTION | | 924 | 924 | 842 | 916 | | 8 | | 8 | | 924 | | | | 26 | 01/15/2009 | 1 |
| 36204N-SR-9 | GOVT NATL MTG ASSOC I #375028 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,607 | 1,607 | 1,470 | 1,575 | | 32 | | 32 | | 1,607 | | | | 47 | 04/15/2009 | 1 |
| 36204N-S5-7 | GOVT NATL MTG ASSOC I #375040 | | 06/01/2008 | SCHEDULED REDEMPTION | | 717 | 717 | 691 | 711 | | 6 | | 6 | | 717 | | | | 24 | 06/15/2009 | 1 |
| 36204P-H9-6 | GOVT NATL MTG ASSOC I #375656 | | 06/01/2008 | SCHEDULED REDEMPTION | | 556 | 556 | 512 | 550 | | 6 | | 6 | | 556 | | | | 16 | 12/15/2008 | 1 |
| 36204P-T6-9 | GOVT NATL MTG ASSOC I #375973 | | 06/01/2008 | SCHEDULED REDEMPTION | | 488 | 488 | 463 | 484 | | 4 | | 4 | | 488 | | | | 16 | 02/15/2009 | 1 |
| 36204P-U9-1 | GOVT NATL MTG ASSOC I #376008 | | 06/01/2008 | SCHEDULED REDEMPTION | | 592 | 592 | 555 | 586 | | 6 | | 6 | | 592 | | | | 20 | 03/15/2009 | 1 |
| 36204Q-A9-1 | GOVT NATL MTG ASSOC I #376332 | | 06/01/2008 | SCHEDULED REDEMPTION | | 416 | 416 | 391 | 414 | | 2 | | 2 | | 416 | | | | 14 | 02/15/2009 | 1 |
| 36204Q-DD-9 | GOVT NATL MTG ASSOC I #376400 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,973 | 17,973 | 17,564 | 17,600 | | 373 | | 373 | | 17,973 | | | | 555 | 02/15/2024 | 1 |
| 36204Q-HD-5 | GOVT NATL MTG ASSOC I #376528 | | 06/01/2008 | SCHEDULED REDEMPTION | | 257 | 257 | 243 | 255 | | 2 | | 2 | | 257 | | | | 9 | 05/15/2009 | 1 |
| 36204Q-J6-8 | GOVT NATL MTG ASSOC I #376585 | | 06/01/2008 | SCHEDULED REDEMPTION | | 982 | 982 | 886 | 964 | | 18 | | 18 | | 982 | | | | 24 | 07/15/2009 | 1 |
| 36204Q-MK-3 | GOVT NATL MTG ASSOC I #376662 | | 06/01/2008 | SCHEDULED REDEMPTION | | 180 | 180 | 183 | 183 | | (3) | | (3) | | 180 | | | | 6 | 02/15/2024 | 1 |
| 36204R-B7-2 | GOVT NATL MTG ASSOC I #377262 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,148 | 10,148 | 10,406 | 10,370 | | (223) | | (223) | | 10,148 | | | | 416 | 08/15/2026 | 1 |
| 36204R-RQ-3 | GOVT NATL MTG ASSOC I #377695 | | 06/01/2008 | SCHEDULED REDEMPTION | | 768 | 768 | 771 | 773 | | (5) | | (5) | | 768 | | | | 27 | 02/15/2026 | 1 |
| 36204U-SE-2 | GOVT NATL MTG ASSOC I #380417 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,984 | 4,984 | 5,079 | 5,078 | | (94) | | (94) | | 4,984 | | | | 165 | 01/15/2024 | 1 |
| 36204V-US-6 | GOVT NATL MTG ASSOC I #381393 | | 06/01/2008 | SCHEDULED REDEMPTION | | 839 | 839 | 778 | 830 | | 8 | | 8 | | 839 | | | | 24 | 01/15/2009 | 1 |
| 36204W-CJ-4 | GOVT NATL MTG ASSOC I #381773 | | 06/01/2008 | SCHEDULED REDEMPTION | | 363 | 363 | 346 | 360 | | 3 | | 3 | | 363 | | | | 12 | 04/15/2009 | 1 |
| 36204W-PP-6 | GOVT NATL MTG ASSOC I #382130 | | 06/01/2008 | SCHEDULED REDEMPTION | | 165 | 165 | 158 | 163 | | 1 | | 1 | | 165 | | | | 5 | 01/15/2009 | 1 |
| 36204W-WY-9 | GOVT NATL MTG ASSOC I #382363 | | 06/01/2008 | SCHEDULED REDEMPTION | | 387 | 387 | 363 | 383 | | 4 | | 4 | | 387 | | | | 13 | 01/15/2009 | 1 |
| 36204X-MR-3 | GOVT NATL MTG ASSOC I #382968 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,544 | 1,544 | 1,420 | 1,527 | | 17 | | 17 | | 1,544 | | | | 45 | 03/15/2009 | 1 |
| 36204X-WC-5 | GOVT NATL MTG ASSOC I #383243 | | 06/01/2008 | SCHEDULED REDEMPTION | | 286 | 286 | 257 | 263 | | 24 | | 24 | | 286 | | | | 9 | 05/15/2024 | 1 |
| 36204Y-CK-7 | GOVT NATL MTG ASSOC I #383574 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,149 | 1,149 | 1,086 | 1,137 | | 12 | | 12 | | 1,149 | | | | 38 | 03/15/2009 | 1 |
| 36204Y-JU-8 | GOVT NATL MTG ASSOC I #383775 | | 06/01/2008 | SCHEDULED REDEMPTION | | 259 | 259 | 243 | 256 | | 3 | | 3 | | 259 | | | | 9 | 01/15/2009 | 1 |
| 36205A-4Z-4 | GOVT NATL MTG ASSOC I #385240 | | 06/01/2008 | SCHEDULED REDEMPTION | | 707 | 707 | 654 | 698 | | 9 | | 9 | | 707 | | | | 20 | 04/15/2009 | 1 |
| 36205C-QY-9 | GOVT NATL MTG ASSOC I #386671 | | 06/01/2008 | SCHEDULED REDEMPTION | | 271 | 271 | 280 | 281 | | (10) | | (10) | | 271 | | | | 12 | 02/15/2025 | 1 |
| 36205E-K3-9 | GOVT NATL MTG ASSOC I #388314 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,008 | 10,008 | 9,851 | 9,874 | | 133 | | 133 | | 10,008 | | | | 307 | 02/15/2024 | 1 |
| 36205G-E8-0 | GOVT NATL MTG ASSOC I #389959 | | 06/01/2008 | SCHEDULED REDEMPTION | | 979 | 979 | 928 | 973 | | 6 | | 6 | | 979 | | | | 32 | 04/15/2009 | 1 |
| 36205J-RF-4 | GOVT NATL MTG ASSOC I #392086 | | 06/01/2008 | SCHEDULED REDEMPTION | | 158 | 158 | 145 | 156 | | 3 | | 3 | | 158 | | | | 4 | 04/15/2009 | 1 |
| 36205J-U3-7 | GOVT NATL MTG ASSOC I #392202 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 20 | | | | | | 20 | | | | 1 | 05/15/2024 | 1 |
| 36205L-JN-1 | GOVT NATL MTG ASSOC I #393669 | | 06/01/2008 | SCHEDULED REDEMPTION | | 77 | 77 | 79 | 80 | | (3) | | (3) | | 77 | | | | 3 | 01/15/2025 | 1 |
| 36205M-BN-7 | GOVT NATL MTG ASSOC I #394345 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,066 | 1,066 | 996 | 1,048 | | 19 | | 19 | | 1,066 | | | | 35 | 06/15/2009 | 1 |
| 36205M-PA-0 | GOVT NATL MTG ASSOC I #394717 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 03/15/2030 | 1 |
| 36205R-T9-8 | GOVT NATL MTG ASSOC I #398476 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,170 | 3,170 | 3,170 | 3,150 | | 20 | | 20 | | 3,170 | | | | 88 | 03/15/2026 | 1 |
| 36205S-BB-0 | GOVT NATL MTG ASSOC I #398834 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,075 | 6,075 | 6,230 | 6,247 | | (172) | | (172) | | 6,075 | | | | 258 | 08/15/2026 | 1 |
| 36205X-WP-5 | GOVT NATL MTG ASSOC I #403954 | | 06/01/2008 | SCHEDULED REDEMPTION | | 154 | 154 | 159 | 159 | | (6) | | (6) | | 154 | | | | 7 | 09/15/2024 | 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) |
| 36205X-2N-3 | GOVT NATL MTG ASSOC I #404081 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,243 | 1,243 | 1,367 | 1,362 | | (119) | | (119) | | 1,243 | | | | 50 | 04/15/2025 | 1 |
| 36206A-QK-2 | GOVT NATL MTG ASSOC I #405558 | | 06/01/2008 | SCHEDULED REDEMPTION | | 567 | 567 | 569 | 571 | | (4) | | (4) | | 567 | | | | 18 | 01/15/2026 | 1 |
| 36206C-AL-3 | GOVT NATL MTG ASSOC I #406911 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,806 | 1,806 | 1,698 | 1,779 | | 27 | | 27 | | 1,806 | | | | 60 | 10/15/2009 | 1 |
| 36206C-E8-8 | GOVT NATL MTG ASSOC I #407059 | | 06/01/2008 | SCHEDULED REDEMPTION | | 266 | 266 | 253 | 263 | | 3 | | 3 | | 266 | | | | 9 | 09/15/2009 | 1 |
| 36206F-QA-3 | GOVT NATL MTG ASSOC I #410049 | | 06/01/2008 | SCHEDULED REDEMPTION | | 773 | 773 | 846 | 843 | | (70) | | (70) | | 773 | | | | 29 | 07/15/2025 | 1 |
| 36206H-5L-8 | GOVT NATL MTG ASSOC I #412251 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 11/15/2030 | 1 |
| 36206N-E3-5 | GOVT NATL MTG ASSOC I #416054 | | 06/01/2008 | SCHEDULED REDEMPTION | | 160 | 160 | 160 | 160 | | (1) | | (1) | | 160 | | | | 6 | 01/15/2026 | 1 |
| 36206T-KY-7 | GOVT NATL MTG ASSOC I #420711 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 02/15/2026 | 1 |
| 36206U-HB-8 | GOVT NATL MTG ASSOC I #421526 | | 06/01/2008 | SCHEDULED REDEMPTION | | 173 | 173 | 175 | 175 | | (2) | | (2) | | 173 | | | | 7 | 01/15/2027 | 1 |
| 36206V-KT-3 | GOVT NATL MTG ASSOC I #422506 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,126 | 1,126 | 1,126 | 1,118 | | 7 | | 7 | | 1,126 | | | | 36 | 03/15/2026 | 1 |
| 36206V-TC-1 | GOVT NATL MTG ASSOC I #422747 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 05/15/2026 | 1 |
| 36206V-VU-8 | GOVT NATL MTG ASSOC I #422827 | | 06/01/2008 | SCHEDULED REDEMPTION | | 123 | 123 | 125 | 126 | | (2) | | (2) | | 123 | | | | 5 | 06/15/2026 | 1 |
| 36206V-YJ-0 | GOVT NATL MTG ASSOC I #422913 | | 06/01/2008 | SCHEDULED REDEMPTION | | 41 | 41 | 42 | 42 | | (1) | | (1) | | 41 | | | | 2 | 06/15/2026 | 1 |
| 36206V-YY-7 | GOVT NATL MTG ASSOC I #422927 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35 | 35 | 36 | 36 | | (1) | | (1) | | 35 | | | | 1 | 06/15/2026 | 1 |
| 36206W-B2-0 | GOVT NATL MTG ASSOC I #423157 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 19 | | (1) | | (1) | | 19 | | | | 1 | 10/15/2029 | 1 |
| 36206W-GF-6 | GOVT NATL MTG ASSOC I #423298 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,133 | 1,133 | 1,137 | 1,139 | | (6) | | (6) | | 1,133 | | | | 42 | 03/15/2026 | 1 |
| 36206W-NP-6 | GOVT NATL MTG ASSOC I #423498 | | 06/01/2008 | SCHEDULED REDEMPTION | | 327 | 327 | 327 | 325 | | 2 | | 2 | | 327 | | | | 10 | 02/15/2026 | 1 |
| 36206W-7M-1 | GOVT NATL MTG ASSOC I #424000 | | 06/01/2008 | SCHEDULED REDEMPTION | | 677 | 677 | 680 | 682 | | (5) | | (5) | | 677 | | | | 23 | 09/15/2026 | 1 |
| 36206X-6F-5 | GOVT NATL MTG ASSOC I #424870 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,526 | 12,526 | 12,264 | 12,193 | | 333 | | 333 | | 12,526 | | | | 438 | 11/15/2027 | 1 |
| 36206Y-6M-8 | GOVT NATL MTG ASSOC I #425776 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36 | 36 | 37 | 37 | | | | | | 36 | | | | 1 | 09/15/2026 | 1 |
| 36207A-K6-8 | GOVT NATL MTG ASSOC I #426117 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 23 | | | | | | 22 | | | | 1 | 06/15/2026 | 1 |
| 36207A-LG-5 | GOVT NATL MTG ASSOC I #426127 | | 06/01/2008 | SCHEDULED REDEMPTION | | 93 | 93 | 94 | 94 | | (1) | | (1) | | 93 | | | | 3 | 07/15/2026 | 1 |
| 36207E-AZ-7 | GOVT NATL MTG ASSOC I #429424 | | 06/01/2008 | SCHEDULED REDEMPTION | | 220 | 220 | 221 | 221 | | (1) | | (1) | | 220 | | | | 8 | 04/15/2026 | 1 |
| 36207J-VR-1 | GOVT NATL MTG ASSOC I #433624 | | 06/01/2008 | SCHEDULED REDEMPTION | | 721 | 721 | 690 | 694 | | 27 | | 27 | | 721 | | | | 22 | 02/15/2028 | 1 |
| 36207J-YS-6 | GOVT NATL MTG ASSOC I #433721 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,918 | 2,918 | 3,031 | 2,975 | | (57) | | (57) | | 2,918 | | | | 103 | 04/15/2013 | 1 |
| 36207J-5P-4 | GOVT NATL MTG ASSOC I #433854 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,329 | 4,329 | 4,497 | 4,416 | | (86) | | (86) | | 4,329 | | | | 153 | 06/15/2013 | 1 |
| 36207J-7J-6 | GOVT NATL MTG ASSOC I #433897 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,674 | 2,674 | 2,778 | 2,728 | | (54) | | (54) | | 2,674 | | | | 95 | 07/15/2013 | 1 |
| 36207K-HU-7 | GOVT NATL MTG ASSOC I #434143 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,265 | 2,265 | 2,264 | 2,264 | | 1 | | 1 | | 2,265 | | | | 63 | 01/15/2029 | 1 |
| 36207K-RX-0 | GOVT NATL MTG ASSOC I #434402 | | 06/01/2008 | SCHEDULED REDEMPTION | | 385 | 385 | 385 | 385 | | | | | | 385 | | | | 11 | 06/15/2029 | 1 |
| 36207K-TU-4 | GOVT NATL MTG ASSOC I #434463 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 07/15/2029 | 1 |
| 36207L-BK-3 | GOVT NATL MTG ASSOC I #434842 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 23 | 23 | | (1) | | (1) | | 22 | | | | 1 | 08/15/2030 | 1 |
| 36207L-CE-6 | GOVT NATL MTG ASSOC I #434869 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 09/15/2030 | 1 |
| 36207L-W9-5 | GOVT NATL MTG ASSOC I #435472 | | 06/01/2008 | SCHEDULED REDEMPTION | | 202 | 202 | 207 | 211 | | (9) | | (9) | | 202 | | | | 8 | 07/15/2026 | 1 |
| 36207M-RP-3 | GOVT NATL MTG ASSOC I #436194 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,018 | 2,018 | 2,018 | 2,006 | | 11 | | 11 | | 2,018 | | | | 65 | 02/15/2028 | 1 |
| 36207N-4P-6 | GOVT NATL MTG ASSOC I #437430 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,251 | 8,251 | 8,078 | 8,093 | | 158 | | 158 | | 8,251 | | | | 241 | 11/15/2027 | 1 |
| 36207N-6M-1 | GOVT NATL MTG ASSOC I #437476 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26 | 26 | 26 | 26 | | | | | | 26 | | | | 1 | 03/15/2029 | 1 |
| 36207Q-MB-0 | GOVT NATL MTG ASSOC I #438754 | | 06/01/2008 | SCHEDULED REDEMPTION | | 550 | 550 | 563 | 559 | | (10) | | (10) | | 550 | | | | 18 | 10/15/2028 | 1 |
| 36207U-BG-2 | GOVT NATL MTG ASSOC I #442039 | | 06/01/2008 | SCHEDULED REDEMPTION | | 34 | 34 | 34 | 34 | | | | | | 34 | | | | 1 | 10/15/2026 | 1 |
| 36207V-6C-5 | GOVT NATL MTG ASSOC I #443767 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,654 | 1,654 | 1,659 | 1,659 | | (5) | | (5) | | 1,654 | | | | 55 | 12/15/2027 | 1 |
| 36207W-XQ-2 | GOVT NATL MTG ASSOC I #444487 | | 06/01/2008 | SCHEDULED REDEMPTION | | 294 | 294 | 287 | 288 | | 6 | | 6 | | 294 | | | | 10 | 10/15/2027 | 1 |
| 36207Y-J3-5 | GOVT NATL MTG ASSOC I #445882 | | 06/01/2008 | SCHEDULED REDEMPTION | | 309 | 309 | 305 | 305 | | 4 | | 4 | | 309 | | | | 9 | 04/15/2029 | 1 |
| 36207Y-MM-9 | GOVT NATL MTG ASSOC I #445964 | | 06/01/2008 | SCHEDULED REDEMPTION | | 259 | 259 | 259 | 259 | | | | | | 259 | | | | 7 | 01/15/2029 | 1 |
| 36207Y-ZN-3 | GOVT NATL MTG ASSOC I #446349 | | 06/01/2008 | SCHEDULED REDEMPTION | | 569 | 569 | 581 | 582 | | (13) | | (13) | | 569 | | | | 20 | 09/15/2027 | 1 |
| 36208D-MD-4 | GOVT NATL MTG ASSOC I #447756 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24 | 24 | 24 | 24 | | | | | | 24 | | | | 1 | 07/15/2027 | 1 |
| 36208D-NL-5 | GOVT NATL MTG ASSOC I #447795 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68,247 | 68,247 | 70,891 | 69,402 | | (1,156) | | (1,156) | | 68,247 | | | | 2,446 | 05/15/2013 | 1 |
| 36208E-TY-9 | GOVT NATL MTG ASSOC I #448867 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,731 | 4,731 | 4,632 | 4,649 | | 82 | | 82 | | 4,731 | | | | 165 | 10/15/2027 | 1 |
| 36208E-ZF-3 | GOVT NATL MTG ASSOC I #449042 | | 06/01/2008 | SCHEDULED REDEMPTION | | 28 | 28 | 29 | 29 | | (1) | | (1) | | 28 | | | | 1 | 06/15/2028 | 1 |
| 36208F-J7-6 | GOVT NATL MTG ASSOC I #449486 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,146 | 2,146 | 2,183 | 2,173 | | (28) | | (28) | | 2,146 | | | | 71 | 11/15/2027 | 1 |
| 36208F-ME-7 | GOVT NATL MTG ASSOC I #449557 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,491 | 3,491 | 3,627 | 3,571 | | (79) | | (79) | | 3,491 | | | | 125 | 06/15/2013 | 1 |
| 36208G-H2-7 | GOVT NATL MTG ASSOC I #450349 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,941 | 4,941 | 5,026 | 5,002 | | (61) | | (61) | | 4,941 | | | | 169 | 06/15/2028 | 1 |
| 36208H-LA-2 | GOVT NATL MTG ASSOC I #451321 | | 06/01/2008 | SCHEDULED REDEMPTION | | 226 | 226 | 232 | 232 | | (6) | | (6) | | 226 | | | | 8 | 07/15/2027 | 1 |
| 36208H-LB-0 | GOVT NATL MTG ASSOC I #451322 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35 | 35 | 36 | 36 | | | | | | 35 | | | | 1 | 07/15/2027 | 1 |
| 36208H-R5-7 | GOVT NATL MTG ASSOC I #451508 | | 06/01/2008 | SCHEDULED REDEMPTION | | 125 | 125 | 127 | 128 | | (4) | | (4) | | 125 | | | | 5 | 10/15/2027 | 1 |
| 36208K-3Y-3 | GOVT NATL MTG ASSOC I #453615 | | 06/01/2008 | SCHEDULED REDEMPTION | | 184 | 184 | 188 | 190 | | (6) | | (6) | | 184 | | | | 7 | 08/15/2027 | 1 |
| 36208L-AV-9 | GOVT NATL MTG ASSOC I #453720 | | 06/01/2008 | SCHEDULED REDEMPTION | | 472 | 472 | 462 | 465 | | 7 | | 7 | | 472 | | | | 16 | 10/15/2027 | 1 |
| 36208L-LZ-8 | GOVT NATL MTG ASSOC I #454044 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40 | 40 | 41 | 41 | | (1) | | (1) | | 40 | | | | 1 | 04/15/2028 | 1 |
| 36208L-SE-8 | GOVT NATL MTG ASSOC I #454217 | | 06/01/2008 | SCHEDULED REDEMPTION | | 239 | 239 | 235 | 236 | | 3 | | 3 | | 239 | | | | 7 | 10/15/2028 | 1 |
| 36208M-Z2-4 | GOVT NATL MTG ASSOC I #455361 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,077 | 1,077 | 1,028 | 1,034 | | 44 | | 44 | | 1,077 | | | | 34 | 12/15/2027 | 1 |
| 36208N-JX-2 | GOVT NATL MTG ASSOC I #455778 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32 | 32 | 33 | 33 | | | | | | 32 | | | | 1 | 09/15/2027 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 36208P-E7-9 | GOVT NATL MTG ASSOC I #456558 | | 06/01/2008 | SCHEDULED REDEMPTION | | 119 | 119 | 117 | 117 | | 2 | | 2 | | 119 | | | | 4 | 10/15/2027 | 1 |
| 36208P-NW-4 | GOVT NATL MTG ASSOC I #456805 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,235 | 8,235 | 7,880 | 7,925 | | 310 | | 310 | | 8,235 | | | | 226 | 04/15/2028 | 1 |
| 36208P-S2-5 | GOVT NATL MTG ASSOC I #456937 | | 06/01/2008 | SCHEDULED REDEMPTION | | 794 | 794 | 825 | 811 | | (17) | | (17) | | 794 | | | | 28 | 05/15/2013 | 1 |
| 36208P-7M-4 | GOVT NATL MTG ASSOC I #457300 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,042 | 1,042 | 990 | 992 | | 49 | | 49 | | 1,042 | | | | 32 | 02/15/2028 | 1 |
| 36208Q-YL-4 | GOVT NATL MTG ASSOC I #458015 | | 06/01/2008 | SCHEDULED REDEMPTION | | 304 | 304 | 300 | 301 | | 4 | | 4 | | 304 | | | | 8 | 02/15/2029 | 1 |
| 36208Q-ZR-0 | GOVT NATL MTG ASSOC I #458052 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,910 | 6,910 | 6,906 | 6,906 | | 3 | | 3 | | 6,910 | | | | 207 | 02/15/2029 | 1 |
| 36208R-FN-9 | GOVT NATL MTG ASSOC I #458373 | | 06/01/2008 | SCHEDULED REDEMPTION | | 304 | 304 | 315 | 311 | | (7) | | (7) | | 304 | | | | 11 | 01/15/2013 | 1 |
| 36208R-U8-5 | GOVT NATL MTG ASSOC I #458807 | | 06/01/2008 | SCHEDULED REDEMPTION | | 29,543 | 29,543 | 28,269 | 28,464 | | 1,079 | | 1,079 | | 29,543 | | | | 959 | 02/15/2028 | 1 |
| 36208R-YY-4 | GOVT NATL MTG ASSOC I #458927 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 3 | 2 | | | | | | 2 | | | | | 09/15/2028 | 1 |
| 36208T-CP-3 | GOVT NATL MTG ASSOC I #460078 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27,005 | 27,005 | 28,051 | 27,704 | | (699) | | (699) | | 27,005 | | | | 855 | 05/15/2013 | 1 |
| 36208T-R3-6 | GOVT NATL MTG ASSOC I #460506 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25,016 | 25,016 | 25,002 | 25,003 | | 13 | | 13 | | 25,016 | | | | 629 | 01/15/2029 | 1 |
| 36208V-QV-0 | GOVT NATL MTG ASSOC I #462268 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 12 | 12 | | | | | | 13 | | | | | 11/15/2027 | 1 |
| 36208V-TU-9 | GOVT NATL MTG ASSOC I #462363 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,253 | 1,253 | 1,283 | 1,278 | | (25) | | (25) | | 1,253 | | | | 43 | 11/15/2027 | 1 |
| 36208V-UH-6 | GOVT NATL MTG ASSOC I #462384 | | 06/01/2008 | SCHEDULED REDEMPTION | | 279 | 279 | 273 | 273 | | 6 | | 6 | | 279 | | | | 8 | 11/15/2027 | 1 |
| 36208V-XZ-3 | GOVT NATL MTG ASSOC I #462496 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 01/15/2028 | 1 |
| 36208X-GV-7 | GOVT NATL MTG ASSOC I #463812 | | 06/01/2008 | SCHEDULED REDEMPTION | | 697 | 697 | 697 | 694 | | 4 | | 4 | | 697 | | | | 21 | 04/15/2028 | 1 |
| 36208X-TY-7 | GOVT NATL MTG ASSOC I #464167 | | 06/01/2008 | SCHEDULED REDEMPTION | | 109 | 109 | 111 | 111 | | (1) | | (1) | | 109 | | | | 3 | 09/15/2028 | 1 |
| 36208Y-C6-4 | GOVT NATL MTG ASSOC I #464593 | | 06/01/2008 | SCHEDULED REDEMPTION | | 660 | 660 | 659 | 659 | | | | | | 660 | | | | 19 | 02/15/2029 | 1 |
| 36208Y-SE-0 | GOVT NATL MTG ASSOC I #465017 | | 06/01/2008 | SCHEDULED REDEMPTION | | 43 | 43 | 42 | 42 | | 1 | | 1 | | 43 | | | | 1 | 03/15/2029 | 1 |
| 36208Y-2G-3 | GOVT NATL MTG ASSOC I #465275 | | 06/01/2008 | SCHEDULED REDEMPTION | | 286 | 286 | 282 | 282 | | 4 | | 4 | | 286 | | | | 9 | 04/15/2029 | 1 |
| 36208Y-6L-8 | GOVT NATL MTG ASSOC I #465375 | | 06/01/2008 | SCHEDULED REDEMPTION | | 170 | 170 | 170 | 170 | | | | | | 170 | | | | 5 | 01/15/2029 | 1 |
| 36209A-EE-6 | GOVT NATL MTG ASSOC I #465533 | | 06/01/2008 | SCHEDULED REDEMPTION | | 218 | 218 | 221 | 221 | | (3) | | (3) | | 218 | | | | 7 | 06/15/2028 | 1 |
| 36209B-C9-7 | GOVT NATL MTG ASSOC I #466396 | | 06/01/2008 | SCHEDULED REDEMPTION | | 520 | 520 | 511 | 513 | | 7 | | 7 | | 520 | | | | 16 | 10/15/2028 | 1 |
| 36209C-RS-7 | GOVT NATL MTG ASSOC I #467697 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31 | 31 | 32 | 32 | | (1) | | (1) | | 31 | | | | 1 | 03/15/2028 | 1 |
| 36209C-5K-8 | GOVT NATL MTG ASSOC I #468050 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,637 | 16,637 | 15,810 | 15,778 | | 859 | | 859 | | 16,637 | | | | 538 | 07/15/2028 | 1 |
| 36209C-6T-8 | GOVT NATL MTG ASSOC I #468082 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,672 | 4,672 | 4,594 | 4,610 | | 62 | | 62 | | 4,672 | | | | 140 | 07/15/2028 | 1 |
| 36209D-B8-6 | GOVT NATL MTG ASSOC I #468163 | | 06/01/2008 | SCHEDULED REDEMPTION | | 980 | 980 | 993 | 990 | | (10) | | (10) | | 980 | | | | 32 | 08/15/2028 | 1 |
| 36209E-WG-3 | GOVT NATL MTG ASSOC I #469647 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,727 | 10,727 | 10,547 | 10,577 | | 151 | | 151 | | 10,727 | | | | 348 | 10/15/2028 | 1 |
| 36209E-6U-1 | GOVT NATL MTG ASSOC I #469883 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 20 | | | | | | 20 | | | | 1 | 01/15/2029 | 1 |
| 36209F-A2-5 | GOVT NATL MTG ASSOC I #469925 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,066 | 11,066 | 11,294 | 11,326 | | (260) | | (260) | | 11,066 | | | | 347 | 01/15/2029 | 1 |
| 36209F-CV-9 | GOVT NATL MTG ASSOC I #469984 | | 06/01/2008 | SCHEDULED REDEMPTION | | 355 | 355 | 344 | 349 | | 6 | | 6 | | 355 | | | | 10 | 02/15/2029 | 1 |
| 36209F-DS-5 | GOVT NATL MTG ASSOC I #470013 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,621 | 3,621 | 3,705 | 3,714 | | (93) | | (93) | | 3,621 | | | | 126 | 02/15/2029 | 1 |
| 36209F-E8-8 | GOVT NATL MTG ASSOC I #470059 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 02/15/2029 | 1 |
| 36209F-LS-6 | GOVT NATL MTG ASSOC I #470237 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | | | | | 22 | | | | 1 | 04/15/2029 | 1 |
| 36209F-L3-1 | GOVT NATL MTG ASSOC I #470246 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11 | 11 | 12 | 12 | | (1) | | (1) | | 11 | | | | | 04/15/2029 | 1 |
| 36209F-N4-7 | GOVT NATL MTG ASSOC I #470311 | | 06/01/2008 | SCHEDULED REDEMPTION | | 289 | 289 | 285 | 284 | | 4 | | 4 | | 289 | | | | 9 | 05/15/2029 | 1 |
| 36209F-VJ-5 | GOVT NATL MTG ASSOC I #470517 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,710 | 7,710 | 7,869 | 7,882 | | (172) | | (172) | | 7,710 | | | | 289 | 06/15/2029 | 1 |
| 36209F-ZX-0 | GOVT NATL MTG ASSOC I #470658 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 07/15/2029 | 1 |
| 36209J-MC-2 | GOVT NATL MTG ASSOC I #472955 | | 06/01/2008 | SCHEDULED REDEMPTION | | 139 | 139 | 142 | 142 | | (3) | | (3) | | 139 | | | | 5 | 11/15/2029 | 1 |
| 36209K-Y5-1 | GOVT NATL MTG ASSOC I #474232 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,358 | 1,358 | 1,408 | 1,385 | | (28) | | (28) | | 1,358 | | | | 48 | 04/15/2013 | 1 |
| 36209L-3H-7 | GOVT NATL MTG ASSOC I #475200 | | 06/01/2008 | SCHEDULED REDEMPTION | | 339 | 339 | 348 | 345 | | (6) | | (6) | | 339 | | | | 11 | 07/15/2028 | 1 |
| 36209M-EK-6 | GOVT NATL MTG ASSOC I #475438 | | 06/01/2008 | SCHEDULED REDEMPTION | | 202 | 202 | 210 | 207 | | (5) | | (5) | | 202 | | | | 7 | 06/15/2013 | 1 |
| 36209M-JF-2 | GOVT NATL MTG ASSOC I #475562 | | 06/01/2008 | SCHEDULED REDEMPTION | | 884 | 884 | 846 | 852 | | 32 | | 32 | | 884 | | | | 27 | 09/15/2028 | 1 |
| 36209M-K3-7 | GOVT NATL MTG ASSOC I #475614 | | 06/01/2008 | SCHEDULED REDEMPTION | | 116 | 116 | 114 | 115 | | 2 | | 2 | | 116 | | | | 4 | 10/15/2028 | 1 |
| 36209M-3X-0 | GOVT NATL MTG ASSOC I #476114 | | 06/01/2008 | SCHEDULED REDEMPTION | | 428 | 428 | 421 | 421 | | 7 | | 7 | | 428 | | | | 13 | 07/15/2028 | 1 |
| 36209M-4L-5 | GOVT NATL MTG ASSOC I #476127 | | 06/01/2008 | SCHEDULED REDEMPTION | | 60,693 | 60,693 | 62,135 | 61,717 | | (1,024) | | (1,024) | | 60,693 | | | | 2,120 | 12/15/2028 | 1 |
| 36209N-DX-7 | GOVT NATL MTG ASSOC I #476318 | | 06/01/2008 | SCHEDULED REDEMPTION | | 724 | 724 | 742 | 739 | | (14) | | (14) | | 724 | | | | 24 | 05/15/2028 | 1 |
| 36209N-3W-0 | GOVT NATL MTG ASSOC I #477013 | | 06/01/2008 | SCHEDULED REDEMPTION | | 220 | 220 | 227 | 228 | | (8) | | (8) | | 220 | | | | 8 | 10/15/2029 | 1 |
| 36209P-MJ-3 | GOVT NATL MTG ASSOC I #477461 | | 06/01/2008 | SCHEDULED REDEMPTION | | 250 | 250 | 255 | 255 | | (4) | | (4) | | 250 | | | | 8 | 09/15/2028 | 1 |
| 36209Q-3F-0 | GOVT NATL MTG ASSOC I #478798 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7 | 7 | 7 | 7 | | | | | | 7 | | | | | 10/15/2029 | 1 |
| 36209R-XR-9 | GOVT NATL MTG ASSOC I #479588 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 9 | | | | | | 8 | | | | | 09/15/2030 | 1 |
| 36209W-HW-5 | GOVT NATL MTG ASSOC I #483645 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,598 | 2,598 | 2,554 | 2,561 | | 37 | | 37 | | 2,598 | | | | 71 | 10/15/2028 | 1 |
| 36209W-H7-0 | GOVT NATL MTG ASSOC I #483654 | | 06/01/2008 | SCHEDULED REDEMPTION | | 518 | 518 | 509 | 511 | | 7 | | 7 | | 518 | | | | 16 | 10/15/2028 | 1 |
| 36209X-YS-3 | GOVT NATL MTG ASSOC I #485021 | | 06/01/2008 | SCHEDULED REDEMPTION | | 185 | 185 | 181 | 182 | | 3 | | 3 | | 185 | | | | 6 | 10/15/2028 | 1 |
| 36209X-2C-3 | GOVT NATL MTG ASSOC I #485071 | | 06/01/2008 | SCHEDULED REDEMPTION | | 212 | 212 | 208 | 208 | | 3 | | 3 | | 212 | | | | 6 | 11/15/2028 | 1 |
| 36210A-L5-4 | GOVT NATL MTG ASSOC I #486448 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,474 | 7,474 | 7,602 | 7,575 | | (102) | | (102) | | 7,474 | | | | 244 | 08/15/2028 | 1 |
| 36210A-RV-1 | GOVT NATL MTG ASSOC I #486600 | | 06/01/2008 | SCHEDULED REDEMPTION | | 298 | 298 | 304 | 305 | | (7) | | (7) | | 298 | | | | 10 | 10/15/2028 | 1 |
| 36210A-SJ-7 | GOVT NATL MTG ASSOC I #486621 | | 06/01/2008 | SCHEDULED REDEMPTION | | 179 | 179 | 176 | 177 | | 3 | | 3 | | 179 | | | | 6 | 10/15/2028 | 1 |
| 36210A-XN-2 | GOVT NATL MTG ASSOC I #486785 | | 06/01/2008 | SCHEDULED REDEMPTION | | 173 | 173 | 177 | 177 | | (4) | | (4) | | 173 | | | | 6 | 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) |
| 36210B-BW-4 | GOVT NATL MTG ASSOC I #487053 | | 06/01/2008 | SCHEDULED REDEMPTION | | 407 | 407 | 425 | 425 | | (18) | | (18) | | 407 | | | | 14 | 03/15/2029 | 1 |
| 36210B-QZ-1 | GOVT NATL MTG ASSOC I #487472 | | 06/01/2008 | SCHEDULED REDEMPTION | | 55 | 55 | 51 | 52 | | 3 | | 3 | | 55 | | | | 2 | 04/15/2029 | 1 |
| 36210B-TT-2 | GOVT NATL MTG ASSOC I #487562 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27 | 27 | 27 | 27 | | | | | | 27 | | | | 1 | 07/15/2029 | 1 |
| 36210E-DM-8 | GOVT NATL MTG ASSOC I #489808 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35 | 35 | 35 | 35 | | | | | | 35 | | | | 1 | 06/15/2029 | 1 |
| 36210E-EC-9 | GOVT NATL MTG ASSOC I #489831 | | 06/01/2008 | SCHEDULED REDEMPTION | | 29 | 29 | 30 | 30 | | (2) | | (2) | | 29 | | | | 1 | 07/15/2029 | 1 |
| 36210E-SB-6 | GOVT NATL MTG ASSOC I #490214 | | 06/01/2008 | SCHEDULED REDEMPTION | | 136 | 136 | 134 | 135 | | 2 | | 2 | | 136 | | | | 4 | 07/15/2029 | 1 |
| 36210F-EQ-5 | GOVT NATL MTG ASSOC I #490743 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,071 | 1,071 | 1,095 | 1,089 | | (18) | | (18) | | 1,071 | | | | 35 | 12/15/2028 | 1 |
| 36210F-FH-4 | GOVT NATL MTG ASSOC I #490768 | | 06/01/2008 | SCHEDULED REDEMPTION | | 310 | 310 | 305 | 305 | | 4 | | 4 | | 310 | | | | 10 | 10/15/2028 | 1 |
| 36210F-RG-3 | GOVT NATL MTG ASSOC I #491087 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,941 | 1,941 | 1,881 | 1,910 | | 31 | | 31 | | 1,941 | | | | 58 | 01/15/2029 | 1 |
| 36210F-ZG-4 | GOVT NATL MTG ASSOC I #491343 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,120 | 4,120 | 4,215 | 4,242 | | (122) | | (122) | | 4,120 | | | | 120 | 03/15/2029 | 1 |
| 36210F-6Q-4 | GOVT NATL MTG ASSOC I #491479 | | 06/01/2008 | SCHEDULED REDEMPTION | | 323 | 323 | 319 | 319 | | 4 | | 4 | | 323 | | | | 10 | 06/15/2029 | 1 |
| 36210H-EJ-7 | GOVT NATL MTG ASSOC I #492537 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 33 | 33 | | | | | | 33 | | | | 1 | 07/15/2029 | 1 |
| 36210J-J8-2 | GOVT NATL MTG ASSOC I #493587 | | 06/01/2008 | SCHEDULED REDEMPTION | | 237 | 237 | 233 | 233 | | 3 | | 3 | | 237 | | | | 7 | 10/15/2028 | 1 |
| 36210J-WB-0 | GOVT NATL MTG ASSOC I #493942 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,770 | 15,770 | 15,277 | 15,484 | | 286 | | 286 | | 15,770 | | | | 470 | 05/15/2029 | 1 |
| 36210J-XJ-2 | GOVT NATL MTG ASSOC I #493981 | | 06/01/2008 | SCHEDULED REDEMPTION | | 125 | 125 | 132 | 132 | | (7) | | (7) | | 125 | | | | 4 | 06/15/2029 | 1 |
| 36210J-2P-2 | GOVT NATL MTG ASSOC I #494082 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,385 | 12,385 | 12,641 | 12,738 | | (352) | | (352) | | 12,385 | | | | 388 | 08/15/2029 | 1 |
| 36210K-AC-9 | GOVT NATL MTG ASSOC I #494203 | | 06/01/2008 | SCHEDULED REDEMPTION | | 623 | 623 | 614 | 614 | | 8 | | 8 | | 623 | | | | 19 | 03/15/2029 | 1 |
| 36210K-KQ-7 | GOVT NATL MTG ASSOC I #494503 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,715 | 16,715 | 16,493 | 16,471 | | 243 | | 243 | | 16,715 | | | | 542 | 04/15/2029 | 1 |
| 36210K-WR-2 | GOVT NATL MTG ASSOC I #494856 | | 06/01/2008 | SCHEDULED REDEMPTION | | 234 | 234 | 231 | 231 | | 3 | | 3 | | 234 | | | | 7 | 07/15/2029 | 1 |
| 36210L-MR-1 | GOVT NATL MTG ASSOC I #495468 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 01/15/2030 | 1 |
| 36210L-TZ-6 | GOVT NATL MTG ASSOC I #495668 | | 06/01/2008 | SCHEDULED REDEMPTION | | 878 | 878 | 906 | 910 | | (32) | | (32) | | 878 | | | | 28 | 08/15/2029 | 1 |
| 36210M-YL-9 | GOVT NATL MTG ASSOC I #496715 | | 05/01/2008 | SCHEDULED REDEMPTION | | 55,925 | 55,925 | 54,352 | 54,316 | | 1,609 | | 1,609 | | 55,925 | | | | 1,512 | 01/15/2029 | 1 |
| 36210M-6E-6 | GOVT NATL MTG ASSOC I #496869 | | 06/01/2008 | SCHEDULED REDEMPTION | | 64 | 64 | 63 | 63 | | 1 | | 1 | | 64 | | | | 2 | 04/15/2029 | 1 |
| 36210N-NR-6 | GOVT NATL MTG ASSOC I #497300 | | 06/01/2008 | SCHEDULED REDEMPTION | | 125 | 125 | 128 | 127 | | (2) | | (2) | | 125 | | | | 4 | 12/15/2028 | 1 |
| 36210P-N3-4 | GOVT NATL MTG ASSOC I #498210 | | 06/01/2008 | SCHEDULED REDEMPTION | | 416 | 416 | 403 | 405 | | 11 | | 11 | | 416 | | | | 12 | 05/15/2031 | 1 |
| 36210Q-HM-7 | GOVT NATL MTG ASSOC I #498936 | | 06/01/2008 | SCHEDULED REDEMPTION | | 39 | 39 | 38 | 38 | | 1 | | 1 | | 39 | | | | 1 | 02/15/2031 | 1 |
| 36210R-M2-3 | GOVT NATL MTG ASSOC I #499977 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3 | 3 | 2 | 2 | | | | | | 3 | | | | | 09/15/2029 | 1 |
| 36210S-C5-5 | GOVT NATL MTG ASSOC I #500592 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,948 | 1,948 | 1,882 | 1,899 | | 49 | | 49 | | 1,948 | | | | 60 | 02/15/2029 | 1 |
| 36210T-EV-4 | GOVT NATL MTG ASSOC I #501548 | | 06/01/2008 | SCHEDULED REDEMPTION | | 195 | 195 | 193 | 193 | | 3 | | 3 | | 195 | | | | 6 | 03/15/2029 | 1 |
| 36210T-SE-7 | GOVT NATL MTG ASSOC I #501917 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 05/15/2029 | 1 |
| 36210U-N5-8 | GOVT NATL MTG ASSOC I #502712 | | 06/01/2008 | SCHEDULED REDEMPTION | | 56 | 56 | 55 | 55 | | 1 | | 1 | | 56 | | | | 2 | 06/15/2029 | 1 |
| 36210U-W4-1 | GOVT NATL MTG ASSOC I #502967 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,279 | 1,279 | 1,289 | 1,287 | | (8) | | (8) | | 1,279 | | | | 42 | 03/15/2029 | 1 |
| 36210V-EH-0 | GOVT NATL MTG ASSOC I #503336 | | 06/01/2008 | SCHEDULED REDEMPTION | | 197 | 197 | 203 | 203 | | (6) | | (6) | | 197 | | | | 7 | 01/15/2030 | 1 |
| 36210V-GA-3 | GOVT NATL MTG ASSOC I #503393 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,022 | 4,022 | 3,885 | 3,904 | | 118 | | 118 | | 4,022 | | | | 128 | 03/15/2029 | 1 |
| 36210V-MQ-1 | GOVT NATL MTG ASSOC I #503567 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 03/15/2029 | 1 |
| 36210V-WJ-6 | GOVT NATL MTG ASSOC I #503849 | | 06/01/2008 | SCHEDULED REDEMPTION | | 195 | 195 | 192 | 192 | | 3 | | 3 | | 195 | | | | 6 | 04/15/2029 | 1 |
| 36210W-FX-2 | GOVT NATL MTG ASSOC I #504282 | | 06/01/2008 | SCHEDULED REDEMPTION | | 115 | 115 | 113 | 113 | | 1 | | 1 | | 115 | | | | 4 | 04/15/2029 | 1 |
| 36210W-KC-2 | GOVT NATL MTG ASSOC I #504391 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 06/15/2029 | 1 |
| 36210W-NT-2 | GOVT NATL MTG ASSOC I #504502 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16 | 16 | 16 | 16 | | | | | | 16 | | | | 1 | 08/15/2029 | 1 |
| 36210W-QU-6 | GOVT NATL MTG ASSOC I #504567 | | 06/01/2008 | SCHEDULED REDEMPTION | | 96 | 96 | 98 | 99 | | (2) | | (2) | | 96 | | | | 3 | 09/15/2029 | 1 |
| 36210X-VB-0 | GOVT NATL MTG ASSOC I #505610 | | 06/01/2008 | SCHEDULED REDEMPTION | | 57 | 57 | 58 | 58 | | (1) | | (1) | | 57 | | | | 2 | 04/15/2029 | 1 |
| 36210X-2N-6 | GOVT NATL MTG ASSOC I #505781 | | 06/01/2008 | SCHEDULED REDEMPTION | | 150 | 150 | 153 | 153 | | (3) | | (3) | | 150 | | | | 5 | 08/15/2029 | 1 |
| 36210X-5M-5 | GOVT NATL MTG ASSOC I #505852 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,564 | 1,564 | 1,596 | 1,597 | | (33) | | (33) | | 1,564 | | | | 58 | 09/15/2029 | 1 |
| 36210Y-UV-5 | GOVT NATL MTG ASSOC I #506496 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,472 | 7,472 | 7,373 | 7,372 | | 100 | | 100 | | 7,472 | | | | 203 | 04/15/2029 | 1 |
| 36210Y-YH-2 | GOVT NATL MTG ASSOC I #506612 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,017 | 3,017 | 2,914 | 2,926 | | 91 | | 91 | | 3,017 | | | | 92 | 03/15/2029 | 1 |
| 36210Y-YP-4 | GOVT NATL MTG ASSOC I #506618 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | | 03/15/2029 | 1 |
| 36210Y-2E-4 | GOVT NATL MTG ASSOC I #506673 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | 1 | 04/15/2029 | 1 |
| 36211A-N8-5 | GOVT NATL MTG ASSOC I #507215 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,089 | 18,089 | 18,058 | 18,058 | | 31 | | 31 | | 18,089 | | | | 498 | 04/15/2029 | 1 |
| 36211A-4P-8 | GOVT NATL MTG ASSOC I #507630 | | 06/01/2008 | SCHEDULED REDEMPTION | | 229 | 229 | 222 | 225 | | 4 | | 4 | | 229 | | | | 6 | 06/15/2029 | 1 |
| 36211B-YB-4 | GOVT NATL MTG ASSOC I #508406 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | | | | | 22 | | | | 1 | 12/15/2030 | 1 |
| 36211B-ZM-9 | GOVT NATL MTG ASSOC I #508448 | | 06/01/2008 | SCHEDULED REDEMPTION | | 203 | 203 | 200 | 201 | | 2 | | 2 | | 203 | | | | 6 | 02/15/2031 | 1 |
| 36211D-DV-9 | GOVT NATL MTG ASSOC I #509616 | | 06/01/2008 | SCHEDULED REDEMPTION | | 90 | 90 | 96 | 96 | | (5) | | (5) | | 90 | | | | 3 | 07/15/2029 | 1 |
| 36211D-UK-4 | GOVT NATL MTG ASSOC I #510086 | | 06/01/2008 | SCHEDULED REDEMPTION | | 34 | 34 | 34 | 34 | | | | | | 34 | | | | 1 | 07/15/2029 | 1 |
| 36211E-EP-9 | GOVT NATL MTG ASSOC I #510542 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,431 | 9,431 | 9,626 | 9,655 | | (223) | | (223) | | 9,431 | | | | 295 | 10/15/2029 | 1 |
| 36211E-E7-9 | GOVT NATL MTG ASSOC I #510558 | | 06/01/2008 | SCHEDULED REDEMPTION | | 548 | 548 | 560 | 565 | | (16) | | (16) | | 548 | | | | 18 | 10/15/2029 | 1 |
| 36211E-LK-2 | GOVT NATL MTG ASSOC I #510730 | | 06/01/2008 | SCHEDULED REDEMPTION | | 330 | 330 | 325 | 324 | | 5 | | 5 | | 330 | | | | 10 | 11/15/2029 | 1 |
| 36211E-SM-1 | GOVT NATL MTG ASSOC I #510924 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 20 | | (1) | | (1) | | 19 | | | | 1 | 06/15/2029 | 1 |
| 36211F-PN-9 | GOVT NATL MTG ASSOC I #511729 | | 06/01/2008 | SCHEDULED REDEMPTION | | 43 | 43 | 45 | 45 | | (2) | | (2) | | 43 | | | | 1 | 10/15/2030 | 1 |
| 36211G-C5-0 | GOVT NATL MTG ASSOC I #512292 | | 06/01/2008 | SCHEDULED REDEMPTION | | 44 | 44 | 45 | 45 | | (1) | | (1) | | 44 | | | | 2 | 01/15/2030 | 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) |
| 36211G-UU-5 | GOVT NATL MTG ASSOC I #512795 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 15 | 15 | | | | | | 14 | | | | 1 | 06/15/2029 | 1 |
| 36211G-3H-4 | GOVT NATL MTG ASSOC I #513000 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 14 | 14 | | (1) | | (1) | | 13 | | | | 1 | 07/15/2029 | 1 |
| 36211H-G6-2 | GOVT NATL MTG ASSOC I #513321 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 34 | 34 | | (1) | | (1) | | 33 | | | | 1 | 08/15/2029 | 1 |
| 36211H-U4-1 | GOVT NATL MTG ASSOC I #513703 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18 | 18 | 18 | 18 | | | | | | 18 | | | | 1 | 06/15/2029 | 1 |
| 36211H-U6-6 | GOVT NATL MTG ASSOC I #513705 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 07/15/2029 | 1 |
| 36211H-VR-9 | GOVT NATL MTG ASSOC I #513724 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16 | 16 | 17 | 17 | | (1) | | (1) | | 16 | | | | 1 | 07/15/2029 | 1 |
| 36211H-XQ-9 | GOVT NATL MTG ASSOC I #513787 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24 | 24 | 24 | 25 | | (1) | | (1) | | 24 | | | | 1 | 07/15/2029 | 1 |
| 36211J-PM-3 | GOVT NATL MTG ASSOC I #514428 | | 06/01/2008 | SCHEDULED REDEMPTION | | 58 | 58 | 59 | 60 | | (2) | | (2) | | 58 | | | | 2 | 08/15/2029 | 1 |
| 36211L-EQ-1 | GOVT NATL MTG ASSOC I #515943 | | 06/01/2008 | SCHEDULED REDEMPTION | | 210 | 210 | 208 | 207 | | 3 | | 3 | | 210 | | | | 6 | 08/15/2029 | 1 |
| 36211M-ZQ-6 | GOVT NATL MTG ASSOC I #517451 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 12/15/2029 | 1 |
| 36211N-5L-8 | GOVT NATL MTG ASSOC I #518451 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 09/15/2029 | 1 |
| 36211P-BN-2 | GOVT NATL MTG ASSOC I #518545 | | 06/01/2008 | SCHEDULED REDEMPTION | | 72 | 72 | 74 | 74 | | (2) | | (2) | | 72 | | | | 3 | 10/15/2029 | 1 |
| 36211Q-GQ-8 | GOVT NATL MTG ASSOC I #519607 | | 06/01/2008 | SCHEDULED REDEMPTION | | 81 | 81 | 87 | 86 | | (6) | | (6) | | 81 | | | | 3 | 08/15/2030 | 1 |
| 36211Q-YE-5 | GOVT NATL MTG ASSOC I #520109 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7 | 7 | 8 | 8 | | | | | | 7 | | | | | 04/15/2030 | 1 |
| 36211R-FN-4 | GOVT NATL MTG ASSOC I #520473 | | 06/01/2008 | SCHEDULED REDEMPTION | | 80 | 80 | 86 | 86 | | (6) | | (6) | | 80 | | | | 3 | 01/15/2030 | 1 |
| 36211R-H4-4 | GOVT NATL MTG ASSOC I #520551 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 19 | | | | | | 20 | | | | 1 | 02/15/2030 | 1 |
| 36211R-Q7-7 | GOVT NATL MTG ASSOC I #520778 | | 06/01/2008 | SCHEDULED REDEMPTION | | 113 | 113 | 116 | 117 | | (4) | | (4) | | 113 | | | | 4 | 07/15/2030 | 1 |
| 36211S-RY-5 | GOVT NATL MTG ASSOC I #521703 | | 06/01/2008 | SCHEDULED REDEMPTION | | 77 | 77 | 82 | 82 | | (4) | | (4) | | 77 | | | | 3 | 12/15/2029 | 1 |
| 36211T-SX-4 | GOVT NATL MTG ASSOC I #522634 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 15 | 15 | | (1) | | (1) | | 14 | | | | | 01/15/2030 | 1 |
| 36211T-4V-4 | GOVT NATL MTG ASSOC I #522936 | | 06/01/2008 | SCHEDULED REDEMPTION | | 176 | 176 | 186 | 186 | | (10) | | (10) | | 176 | | | | 6 | 12/15/2030 | 1 |
| 36211U-HC-9 | GOVT NATL MTG ASSOC I #523227 | | 06/01/2008 | SCHEDULED REDEMPTION | | 167 | 167 | 179 | 179 | | (12) | | (12) | | 167 | | | | 6 | 10/15/2030 | 1 |
| 36211U-XU-1 | GOVT NATL MTG ASSOC I #523691 | | 06/01/2008 | SCHEDULED REDEMPTION | | 116 | 116 | 119 | 119 | | (2) | | (2) | | 116 | | | | 4 | 12/15/2029 | 1 |
| 36211U-5G-3 | GOVT NATL MTG ASSOC I #523847 | | 06/01/2008 | SCHEDULED REDEMPTION | | 248 | 248 | 262 | 262 | | (14) | | (14) | | 248 | | | | 8 | 03/15/2030 | 1 |
| 36211W-V2-1 | GOVT NATL MTG ASSOC I #525433 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24,264 | 24,264 | 24,810 | 24,710 | | (446) | | (446) | | 24,264 | | | | 1,029 | 02/15/2030 | 1 |
| 36211X-RE-8 | GOVT NATL MTG ASSOC I #526185 | | 05/01/2008 | SCHEDULED REDEMPTION | | 50,837 | 50,837 | 52,584 | 52,514 | | (1,677) | | (1,677) | | 50,837 | | | | 1,480 | 01/15/2030 | 1 |
| 36211X-YN-0 | GOVT NATL MTG ASSOC I #526417 | | 06/01/2008 | SCHEDULED REDEMPTION | | 107 | 107 | 109 | 109 | | (3) | | (3) | | 107 | | | | 4 | 07/15/2029 | 1 |
| 36211Y-2L-7 | GOVT NATL MTG ASSOC I #527379 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27,183 | 27,183 | 28,768 | 28,717 | | (1,535) | | (1,535) | | 27,183 | | | | 792 | 09/15/2030 | 1 |
| 36212A-4M-4 | GOVT NATL MTG ASSOC I #528328 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 18 | | (1) | | (1) | | 17 | | | | 1 | 02/15/2030 | 1 |
| 36212B-HG-1 | GOVT NATL MTG ASSOC I #528631 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31 | 31 | 32 | 32 | | (1) | | (1) | | 31 | | | | 1 | 02/15/2030 | 1 |
| 36212B-KW-2 | GOVT NATL MTG ASSOC I #528709 | | 06/01/2008 | SCHEDULED REDEMPTION | | 47 | 47 | 48 | 48 | | (1) | | (1) | | 47 | | | | 2 | 04/15/2030 | 1 |
| 36212B-LJ-0 | GOVT NATL MTG ASSOC I #528729 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 04/15/2030 | 1 |
| 36212C-CV-1 | GOVT NATL MTG ASSOC I #529384 | | 06/01/2008 | SCHEDULED REDEMPTION | | 156 | 156 | 154 | 155 | | 1 | | 1 | | 156 | | | | 5 | 04/15/2031 | 1 |
| 36212D-KK-4 | GOVT NATL MTG ASSOC I #530498 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10 | 10 | 10 | 10 | | (1) | | (1) | | 10 | | | | | 09/15/2030 | 1 |
| 36212D-L9-8 | GOVT NATL MTG ASSOC I #530552 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11 | 11 | 11 | 11 | | | | | | 11 | | | | | 01/15/2031 | 1 |
| 36212E-H5-9 | GOVT NATL MTG ASSOC I #531352 | | 06/01/2008 | SCHEDULED REDEMPTION | | 124 | 124 | 128 | 128 | | (4) | | (4) | | 124 | | | | 4 | 09/15/2030 | 1 |
| 36212J-5T-9 | GOVT NATL MTG ASSOC I #535558 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,632 | 9,632 | 10,193 | 10,182 | | (550) | | (550) | | 9,632 | | | | 337 | 12/15/2030 | 1 |
| 36212K-L7-6 | GOVT NATL MTG ASSOC I #535950 | | 06/01/2008 | SCHEDULED REDEMPTION | | 129 | 129 | 137 | 136 | | (7) | | (7) | | 129 | | | | 4 | 11/15/2030 | 1 |
| 36212L-AJ-0 | GOVT NATL MTG ASSOC I #536509 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11 | 11 | 11 | 11 | | | | | | 11 | | | | | 02/15/2031 | 1 |
| 36212L-U3-3 | GOVT NATL MTG ASSOC I #537102 | | 04/01/2008 | SCHEDULED REDEMPTION | | 24,779 | 24,779 | 26,614 | 26,584 | | (1,804) | | (1,804) | | 24,779 | | | | 619 | 08/15/2030 | 1 |
| 36212L-7F-2 | GOVT NATL MTG ASSOC I #537394 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 01/15/2031 | 1 |
| 36212Q-HT-0 | GOVT NATL MTG ASSOC I #540342 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 04/15/2031 | 1 |
| 36212Q-YQ-7 | GOVT NATL MTG ASSOC I #540819 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,257 | 5,257 | 5,425 | 5,438 | | (181) | | (181) | | 5,257 | | | | 197 | 10/15/2030 | 1 |
| 36212S-KZ-8 | GOVT NATL MTG ASSOC I #542212 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21 | 21 | 22 | 22 | | (1) | | (1) | | 21 | | | | 1 | 12/15/2030 | 1 |
| 36212U-AC-5 | GOVT NATL MTG ASSOC I #543703 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 11/15/2030 | 1 |
| 36212U-ZM-6 | GOVT NATL MTG ASSOC I #544448 | | 06/01/2008 | SCHEDULED REDEMPTION | | 75 | 75 | 77 | 77 | | (2) | | (2) | | 75 | | | | 3 | 04/15/2031 | 1 |
| 36212Y-ZR-7 | GOVT NATL MTG ASSOC I #548052 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11 | 11 | 11 | 12 | | (1) | | (1) | | 11 | | | | | 02/15/2031 | 1 |
| 36213A-H9-8 | GOVT NATL MTG ASSOC I #548456 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,666 | 6,666 | 6,821 | 6,799 | | (132) | | (132) | | 6,666 | | | | 195 | 02/15/2031 | 1 |
| 36213B-DS-8 | GOVT NATL MTG ASSOC I #549213 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 03/15/2031 | 1 |
| 36213E-AE-6 | GOVT NATL MTG ASSOC I #551805 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21 | 21 | 22 | 22 | | (1) | | (1) | | 21 | | | | 1 | 05/15/2032 | 1 |
| 36213F-XE-8 | GOVT NATL MTG ASSOC I #553377 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,137 | 6,137 | 6,328 | 6,294 | | (157) | | (157) | | 6,137 | | | | 184 | 07/15/2033 | 1 |
| 36213H-GU-7 | GOVT NATL MTG ASSOC I #554711 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 18 | | (1) | | (1) | | 17 | | | | 1 | 03/15/2031 | 1 |
| 36213H-6A-2 | GOVT NATL MTG ASSOC I #555365 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 19 | | | | | | 19 | | | | 1 | 06/15/2031 | 1 |
| 36213J-3S-2 | GOVT NATL MTG ASSOC I #556209 | | 06/01/2008 | SCHEDULED REDEMPTION | | 65 | 65 | 64 | 65 | | | | | | 65 | | | | 2 | 06/15/2031 | 1 |
| 36213K-E7-3 | GOVT NATL MTG ASSOC I #556458 | | 06/01/2008 | SCHEDULED REDEMPTION | | 88 | 88 | 91 | 92 | | (4) | | (4) | | 88 | | | | 3 | 03/15/2031 | 1 |
| 36213R-G2-7 | GOVT NATL MTG ASSOC I #561917 | | 06/01/2008 | SCHEDULED REDEMPTION | | 382 | 382 | 370 | 376 | | 6 | | 6 | | 382 | | | | 11 | 06/15/2031 | 1 |
| 36213U-JF-8 | GOVT NATL MTG ASSOC I #564662 | | 06/01/2008 | SCHEDULED REDEMPTION | | 109 | 109 | 111 | 111 | | (2) | | (2) | | 109 | | | | 4 | 06/15/2031 | 1 |
| 36201G-4T-9 | GOVT NATL MTG ASSOC I #583234 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,485 | 1,485 | 1,526 | 1,525 | | (41) | | (41) | | 1,485 | | | | 46 | 04/15/2032 | 1 |
| 36201K-D6-0 | GOVT NATL MTG ASSOC I #585225 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,108 | 1,108 | 1,147 | 1,138 | | (30) | | (30) | | 1,108 | | | | 37 | 05/15/2032 | 1 |
| 36201V-3G-5 | GOVT NATL MTG ASSOC I #594899 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 21 | | (1) | | (1) | | 20 | | | | 1 | 09/15/2032 | 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) |
| 36200C-5U-5 | GOVT NATL MTG ASSOC I #597659 | | 06/01/2008 | SCHEDULED REDEMPTION | | 185,977 | 185,977 | 193,329 | | | (7,352) | | (7,352) | | 185,977 | | | | 3,520 | 08/15/2036 | 1 |
| 36200F-BL-1 | GOVT NATL MTG ASSOC I #599543 | | 05/14/2008 | Various | | 1,389,728 | 1,344,297 | 1,397,438 | | | (8,608) | | (8,608) | | 1,388,830 | | 898 | 898 | 25,081 | 07/15/2037 | 1 |
| 36200G-CU-8 | GOVT NATL MTG ASSOC I #600483 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,689 | 2,689 | 2,796 | | | (106) | | (106) | | 2,689 | | | | 53 | 01/15/2036 | 1 |
| 36201X-RM-2 | GOVT NATL MTG ASSOC I #606292 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,169 | 2,169 | 2,226 | 2,216 | | (47) | | (47) | | 2,169 | | | | 67 | 05/15/2036 | 1 |
| 36290U-E5-1 | GOVT NATL MTG ASSOC I #617656 | | 05/14/2008 | Various | | 433,582 | 418,432 | 434,974 | | | (1,714) | | (1,714) | | 433,260 | | 322 | 322 | 8,069 | 08/15/2037 | 1 |
| 36291A-R5-0 | GOVT NATL MTG ASSOC I #622508 | | 06/01/2008 | SCHEDULED REDEMPTION | | 99 | 99 | 101 | 101 | | (3) | | (3) | | 99 | | | | 3 | 10/15/2033 | 1 |
| 36291Q-4V-3 | GOVT NATL MTG ASSOC I #635436 | | 06/01/2008 | SCHEDULED REDEMPTION | | 72 | 72 | 74 | 74 | | (2) | | (2) | | 72 | | | | 2 | 12/15/2035 | 1 |
| 36291S-2K-5 | GOVT NATL MTG ASSOC I #637178 | | 06/01/2008 | SCHEDULED REDEMPTION | | 97 | 97 | 100 | 100 | | (2) | | (2) | | 97 | | | | 3 | 06/15/2035 | 1 |
| 36292D-RJ-3 | GOVT NATL MTG ASSOC I #645889 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,328 | 5,328 | 5,476 | 5,452 | | (125) | | (125) | | 5,328 | | | | 173 | 02/15/2036 | 1 |
| 36292G-SY-2 | GOVT NATL MTG ASSOC I #648635 | | 04/01/2008 | SCHEDULED REDEMPTION | | 11,093 | 11,093 | 11,402 | 11,362 | | (269) | | (269) | | 11,093 | | | | 240 | 11/15/2035 | 1 |
| 36292H-FE-8 | GOVT NATL MTG ASSOC I #649165 | | 06/01/2008 | SCHEDULED REDEMPTION | | 38 | 38 | 39 | 39 | | (1) | | (1) | | 38 | | | | 1 | 01/15/2036 | 1 |
| 36292K-6T-8 | GOVT NATL MTG ASSOC I #651682 | | 06/01/2008 | SCHEDULED REDEMPTION | | 939 | 939 | 966 | 962 | | (22) | | (22) | | 939 | | | | 30 | 01/15/2036 | 1 |
| 36292L-BY-9 | GOVT NATL MTG ASSOC I #651755 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,801 | 9,801 | 10,056 | 10,015 | | (214) | | (214) | | 9,801 | | | | 295 | 03/15/2036 | 1 |
| 36292L-DV-3 | GOVT NATL MTG ASSOC I #651816 | | 06/01/2008 | SCHEDULED REDEMPTION | | 792 | 792 | 813 | 809 | | (17) | | (17) | | 792 | | | | 22 | 05/15/2036 | 1 |
| 36292M-DL-3 | GOVT NATL MTG ASSOC I #652707 | | 06/01/2008 | SCHEDULED REDEMPTION | | 220,996 | 220,996 | 229,732 | | | (8,736) | | (8,736) | | 220,996 | | | | 4,366 | 08/15/2036 | 1 |
| 36294N-ZY-7 | GOVT NATL MTG ASSOC I #655159 | | 06/01/2008 | SCHEDULED REDEMPTION | | 80,617 | 80,617 | 83,804 | | | (3,187) | | (3,187) | | 80,617 | | | | 1,325 | 06/15/2036 | 1 |
| 36294P-BR-3 | GOVT NATL MTG ASSOC I #655348 | | 06/01/2008 | SCHEDULED REDEMPTION | | 146,622 | 146,622 | 152,418 | | | (5,796) | | (5,796) | | 146,622 | | | | 2,884 | 05/15/2036 | 1 |
| 36294P-PF-4 | GOVT NATL MTG ASSOC I #655722 | | 06/01/2008 | SCHEDULED REDEMPTION | | 482 | 482 | 474 | | | 7 | | 7 | | 482 | | | | 2 | 04/15/2038 | 1 |
| 36294P-5V-1 | GOVT NATL MTG ASSOC I #656160 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,723 | 4,723 | 4,910 | | | (187) | | (187) | | 4,723 | | | | 94 | 07/15/2036 | 1 |
| 36294Q-C6-6 | GOVT NATL MTG ASSOC I #656293 | | 05/14/2008 | Various | | 492,853 | 476,738 | 495,584 | | | (3,119) | | (3,119) | | 492,465 | | 388 | 388 | 9,066 | 09/15/2037 | 1 |
| 36294Q-6F-3 | GOVT NATL MTG ASSOC I #657070 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,034 | 12,034 | 12,347 | 12,287 | | (254) | | (254) | | 12,034 | | | | 391 | 08/15/2036 | 1 |
| 36294S-D3-8 | GOVT NATL MTG ASSOC I #658122 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,814 | 16,814 | 17,251 | 17,164 | | (350) | | (350) | | 16,814 | | | | 517 | 10/15/2036 | 1 |
| 36294V-6F-2 | GOVT NATL MTG ASSOC I #661570 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,172 | 3,172 | 3,260 | 3,242 | | (70) | | (70) | | 3,172 | | | | 91 | 12/15/2036 | 1 |
| 36295A-B7-9 | GOVT NATL MTG ASSOC I #664362 | | 06/01/2008 | Various | | 606,939 | 586,701 | 609,894 | | | (3,443) | | (3,443) | | 606,452 | | 487 | 487 | 12,468 | 09/15/2037 | 1 |
| 36295H-SU-5 | GOVT NATL MTG ASSOC I #671131 | | 05/14/2008 | Various | | 54,019 | 52,237 | 54,302 | | | (326) | | (326) | | 53,976 | | 43 | 43 | 998 | 09/15/2037 | 1 |
| 36295H-5R-7 | GOVT NATL MTG ASSOC I #671456 | | 05/14/2008 | Various | | 1,270,928 | 1,227,591 | 1,276,119 | | | (6,113) | | (6,113) | | 1,270,007 | | 922 | 922 | 23,361 | 08/15/2037 | 1 |
| 36295J-AD-8 | GOVT NATL MTG ASSOC I #671504 | | 05/14/2008 | Various | | 368,936 | 357,041 | 371,155 | | | (2,490) | | (2,490) | | 368,666 | | 270 | 270 | 6,525 | 08/15/2037 | 1 |
| 36295J-A4-8 | GOVT NATL MTG ASSOC I #671527 | | 05/14/2008 | Various | | 1,441,657 | 1,391,075 | 1,446,066 | | | (5,627) | | (5,627) | | 1,440,438 | | 1,218 | 1,218 | 26,670 | 09/15/2037 | 1 |
| 36295J-UK-0 | GOVT NATL MTG ASSOC I #672086 | | 05/14/2008 | Various | | 1,490,123 | 1,443,592 | 1,500,659 | | | (11,526) | | (11,526) | | 1,489,133 | | 990 | 990 | 26,447 | 08/15/2037 | 1 |
| 36295J-4E-3 | GOVT NATL MTG ASSOC I #672321 | | 05/14/2008 | Various | | 425,886 | 411,875 | 428,156 | | | (2,608) | | (2,608) | | 425,548 | | 338 | 338 | 7,601 | 09/15/2037 | 1 |
| 36295M-H3-6 | GOVT NATL MTG ASSOC I #674450 | | 05/14/2008 | Various | | 1,367,959 | 1,319,711 | 1,371,880 | | | (5,017) | | (5,017) | | 1,366,863 | | 1,096 | 1,096 | 25,808 | 09/15/2037 | 1 |
| 36295M-ZW-2 | GOVT NATL MTG ASSOC I #674957 | | 06/01/2008 | Various | | 1,611,362 | 1,556,173 | 1,617,690 | | | (7,730) | | (7,730) | | 1,609,960 | | 1,402 | 1,402 | 30,429 | 11/15/2037 | 1 |
| 36295N-GR-2 | GOVT NATL MTG ASSOC I #675308 | | 06/01/2008 | SCHEDULED REDEMPTION | | 338 | 338 | 333 | | | 5 | | 5 | | 338 | | | | 1 | 04/15/2038 | 1 |
| 36295N-JV-0 | GOVT NATL MTG ASSOC I #675376 | | 06/01/2008 | SCHEDULED REDEMPTION | | 834 | 834 | 821 | | | 13 | | 13 | | 834 | | | | 3 | 05/01/2038 | 1 |
| 36295Q-B7-4 | GOVT NATL MTG ASSOC I #676962 | | 06/01/2008 | SCHEDULED REDEMPTION | | 638 | 638 | 628 | | | 10 | | 10 | | 638 | | | | 3 | 05/15/2038 | 1 |
| 36295Q-YQ-7 | GOVT NATL MTG ASSOC I #677619 | | 05/14/2008 | Various | | 312,598 | 302,984 | 314,961 | | | (2,632) | | (2,632) | | 312,329 | | 268 | 268 | 5,613 | 12/15/2037 | 1 |
| 36295S-W9-3 | GOVT NATL MTG ASSOC I #679372 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,552 | 10,552 | 10,723 | | | (171) | | (171) | | 10,552 | | | | 97 | 04/01/2038 | 1 |
| 36295U-3V-1 | GOVT NATL MTG ASSOC I #681312 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,876 | 1,876 | 1,847 | | | 29 | | 29 | | 1,876 | | | | 8 | 05/01/2038 | 1 |
| 36295X-A5-4 | GOVT NATL MTG ASSOC I #683228 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19,541 | 19,541 | 19,858 | | | (318) | | (318) | | 19,541 | | | | 179 | 04/15/2038 | 1 |
| 36295Y-DA-8 | GOVT NATL MTG ASSOC I #684197 | | 06/01/2008 | SCHEDULED REDEMPTION | | 639 | 639 | 629 | | | 10 | | 10 | | 639 | | | | 3 | 05/15/2038 | 1 |
| 36295Y-J3-8 | GOVT NATL MTG ASSOC I #684382 | | 06/01/2008 | SCHEDULED REDEMPTION | | 484 | 484 | 477 | | | 7 | | 7 | | 484 | | | | 2 | 04/15/2038 | 1 |
| 36296B-XN-7 | GOVT NATL MTG ASSOC I #686585 | | 06/01/2008 | SCHEDULED REDEMPTION | | 965 | 965 | 950 | | | 15 | | 15 | | 965 | | | | 4 | 05/01/2038 | 1 |
| 36296B-5G-3 | GOVT NATL MTG ASSOC I #686747 | | 06/01/2008 | SCHEDULED REDEMPTION | | 287 | 287 | 282 | | | 4 | | 4 | | 287 | | | | 1 | 05/15/2038 | 1 |
| 36296C-NA-4 | GOVT NATL MTG ASSOC I #687185 | | 06/01/2008 | SCHEDULED REDEMPTION | | 293 | 293 | 289 | | | 5 | | 5 | | 293 | | | | 1 | 04/15/2038 | 1 |
| 36225A-M7-2 | GOVT NATL MTG ASSOC I #780382 | | 06/01/2008 | SCHEDULED REDEMPTION | | 56,775 | 56,775 | 54,887 | 55,608 | | 1,166 | | 1,166 | | 56,775 | | | | 2,449 | 08/15/2020 | 1 |
| 36225A-M8-0 | GOVT NATL MTG ASSOC I #780383 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,218 | 6,218 | 6,001 | 6,063 | | 155 | | 155 | | 6,218 | | | | 281 | 08/15/2020 | 1 |
| 36225A-UR-9 | GOVT NATL MTG ASSOC I #780592 | | 06/01/2008 | SCHEDULED REDEMPTION | | 79,721 | 79,721 | 82,611 | 79,907 | | (186) | | (186) | | 79,721 | | | | 3,381 | 10/15/2009 | 1 |
| 36225A-VL-1 | GOVT NATL MTG ASSOC I #780619 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,573 | 18,573 | 18,793 | 18,713 | | (140) | | (140) | | 18,573 | | | | 605 | 08/15/2012 | 1 |
| 36225A-XC-9 | GOVT NATL MTG ASSOC I #780675 | | 06/01/2008 | SCHEDULED REDEMPTION | | 195 | 195 | 200 | 199 | | (4) | | (4) | | 195 | | | | 7 | 09/15/2024 | 1 |
| 36225A-3H-1 | GOVT NATL MTG ASSOC I #780800 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23,024 | 23,024 | 23,916 | 23,485 | | (461) | | (461) | | 23,024 | | | | 819 | 04/15/2013 | 1 |
| 36225B-CN-6 | GOVT NATL MTG ASSOC I #780977 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,163 | 2,163 | 2,207 | 2,209 | | (46) | | (46) | | 2,163 | | | | 76 | 12/15/2028 | 1 |
| 36225B-C3-0 | GOVT NATL MTG ASSOC I #780990 | | 06/01/2008 | SCHEDULED REDEMPTION | | 212 | 212 | 218 | 219 | | (7) | | (7) | | 212 | | | | 7 | 12/15/2028 | 1 |
| 36225B-DT-2 | GOVT NATL MTG ASSOC I #781014 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,616 | 5,616 | 5,441 | 5,522 | | 94 | | 94 | | 5,616 | | | | 159 | 04/15/2029 | 1 |
| 36225B-EG-9 | GOVT NATL MTG ASSOC I #781035 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,175 | 1,175 | 1,160 | 1,160 | | 15 | | 15 | | 1,175 | | | | 36 | 05/15/2029 | 1 |
| 36202A-B9-7 | GOVT NATL MTG ASSOC II # 64 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 01/20/2014 | 1 |
| 36202A-M4-6 | GOVT NATL MTG ASSOC II # 379 | | 06/01/2008 | SCHEDULED REDEMPTION | | 192 | 192 | 197 | 197 | | (5) | | (5) | | 192 | | | | 10 | 08/20/2015 | 1 |
| 36202A-PY-7 | GOVT NATL MTG ASSOC II # 439 | | 06/01/2008 | SCHEDULED REDEMPTION | | 43 | 43 | 44 | 43 | | (1) | | (1) | | 43 | | | | 2 | 11/20/2015 | 1 |
| 36202A-Q6-7 | GOVT NATL MTG ASSOC II # 477 | | 06/01/2008 | SCHEDULED REDEMPTION | | 94 | 94 | 96 | 95 | | (1) | | (1) | | 94 | | | | 5 | 01/20/2016 | 1 |
| 36202A-RR-0 | GOVT NATL MTG ASSOC II # 496 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,356 | 1,356 | 1,386 | 1,374 | | (18) | | (18) | | 1,356 | | | | 67 | 02/20/2016 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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-SA-6 | GOVT NATL MTG ASSOC II # 513 | | 06/01/2008 | SCHEDULED REDEMPTION | | 324 | 324 | 326 | 326 | | (2) | | (2) | | 324 | | | | 15 | 03/20/2016 | 1 |
| 36202A-SB-4 | GOVT NATL MTG ASSOC II # 514 | | 06/01/2008 | SCHEDULED REDEMPTION | | 707 | 707 | 724 | 707 | | | | | | 707 | | | | 35 | 03/20/2016 | 1 |
| 36202A-VS-3 | GOVT NATL MTG ASSOC II # 625 | | 06/01/2008 | SCHEDULED REDEMPTION | | 84 | 84 | 78 | 79 | | 5 | | 5 | | 84 | | | | 3 | 09/20/2016 | 1 |
| 36202A-XW-2 | GOVT NATL MTG ASSOC II # 693 | | 06/01/2008 | SCHEDULED REDEMPTION | | 30 | 30 | 27 | 28 | | 2 | | 2 | | 30 | | | | 1 | 01/20/2017 | 1 |
| 36202A-XX-0 | GOVT NATL MTG ASSOC II # 694 | | 06/01/2008 | SCHEDULED REDEMPTION | | 225 | 225 | 210 | 213 | | 11 | | 11 | | 225 | | | | 10 | 01/20/2017 | 1 |
| 36202A-Y3-5 | GOVT NATL MTG ASSOC II # 730 | | 06/01/2008 | SCHEDULED REDEMPTION | | 108 | 108 | 97 | 97 | | 11 | | 11 | | 108 | | | | 5 | 03/20/2017 | 1 |
| 36202A-Y4-3 | GOVT NATL MTG ASSOC II # 731 | | 06/01/2008 | SCHEDULED REDEMPTION | | 121 | 121 | 112 | 113 | | 8 | | 8 | | 121 | | | | 5 | 03/20/2017 | 1 |
| 36202A-ZM-2 | GOVT NATL MTG ASSOC II # 748 | | 06/01/2008 | SCHEDULED REDEMPTION | | 444 | 444 | 412 | 421 | | 24 | | 24 | | 444 | | | | 18 | 04/20/2017 | 1 |
| 36202A-Z5-9 | GOVT NATL MTG ASSOC II # 764 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,292 | 3,292 | 2,966 | 3,023 | | 270 | | 270 | | 3,292 | | | | 139 | 05/20/2017 | 1 |
| 36202A-2P-1 | GOVT NATL MTG ASSOC II # 782 | | 06/01/2008 | SCHEDULED REDEMPTION | | 134 | 134 | 125 | 124 | | 10 | | 10 | | 134 | | | | 6 | 06/20/2017 | 1 |
| 36202A-3G-0 | GOVT NATL MTG ASSOC II # 799 | | 06/01/2008 | SCHEDULED REDEMPTION | | 80 | 80 | 75 | 74 | | 6 | | 6 | | 80 | | | | 3 | 07/20/2017 | 1 |
| 36202A-3Z-8 | GOVT NATL MTG ASSOC II # 816 | | 06/01/2008 | SCHEDULED REDEMPTION | | 121 | 121 | 113 | 116 | | 4 | | 4 | | 121 | | | | 5 | 08/20/2017 | 1 |
| 36202A-4U-8 | GOVT NATL MTG ASSOC II # 835 | | 06/01/2008 | SCHEDULED REDEMPTION | | 631 | 631 | 588 | 614 | | 16 | | 16 | | 631 | | | | 27 | 09/20/2017 | 1 |
| 36202A-5N-3 | GOVT NATL MTG ASSOC II # 853 | | 06/01/2008 | SCHEDULED REDEMPTION | | 69 | 69 | 65 | 62 | | 7 | | 7 | | 69 | | | | 3 | 10/20/2017 | 1 |
| 36202A-6F-9 | GOVT NATL MTG ASSOC II # 870 | | 06/01/2008 | SCHEDULED REDEMPTION | | 563 | 563 | 525 | 508 | | 55 | | 55 | | 563 | | | | 24 | 11/20/2017 | 1 |
| 36202A-6Y-8 | GOVT NATL MTG ASSOC II # 887 | | 06/01/2008 | SCHEDULED REDEMPTION | | 920 | 920 | 859 | 853 | | 68 | | 68 | | 920 | | | | 39 | 12/20/2017 | 1 |
| 36202B-AF-2 | GOVT NATL MTG ASSOC II # 906 | | 06/01/2008 | SCHEDULED REDEMPTION | | 400 | 400 | 374 | 391 | | 8 | | 8 | | 400 | | | | 17 | 01/20/2018 | 1 |
| 36202A-WC-7 | GOVT NATL MTG ASSOC II #000643 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 16 | 15 | | (1) | | (1) | | 14 | | | | 1 | 10/20/2016 | 1 |
| 36202B-A4-7 | GOVT NATL MTG ASSOC II #000927 | | 06/01/2008 | SCHEDULED REDEMPTION | | 30 | 30 | 35 | 34 | | (4) | | (4) | | 30 | | | | 1 | 02/20/2018 | 1 |
| 36202B-JN-6 | GOVT NATL MTG ASSOC II #001169 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15 | 15 | 16 | 16 | | (1) | | (1) | | 15 | | | | 1 | 04/20/2019 | 1 |
| 36202B-VR-3 | GOVT NATL MTG ASSOC II #001524 | | 06/01/2008 | SCHEDULED REDEMPTION | | 455 | 455 | 509 | 498 | | (43) | | (43) | | 455 | | | | 18 | 12/20/2020 | 1 |
| 36202B-XZ-3 | GOVT NATL MTG ASSOC II #001596 | | 06/01/2008 | SCHEDULED REDEMPTION | | 121 | 121 | 125 | 124 | | (3) | | (3) | | 121 | | | | 5 | 04/20/2021 | 1 |
| 36202B-Z9-9 | GOVT NATL MTG ASSOC II #001668 | | 06/01/2008 | SCHEDULED REDEMPTION | | 166 | 166 | 171 | 171 | | (4) | | (4) | | 166 | | | | 7 | 08/20/2021 | 1 |
| 36202C-A6-0 | GOVT NATL MTG ASSOC II #001829 | | 06/01/2008 | SCHEDULED REDEMPTION | | 463 | 463 | 511 | 507 | | (44) | | (44) | | 463 | | | | 20 | 05/20/2022 | 1 |
| 36215X-5T-5 | GOVT NATL MTG ASSOC II #148558 | | 06/01/2008 | SCHEDULED REDEMPTION | | 631 | 631 | 632 | 631 | | | | | | 631 | | | | 31 | 01/20/2016 | 1 |
| 36216G-TY-4 | GOVT NATL MTG ASSOC II #164467 | | 06/01/2008 | SCHEDULED REDEMPTION | | 94 | 94 | 87 | 90 | | 4 | | 4 | | 94 | | | | 4 | 09/20/2016 | 1 |
| 912833-GC-8 | U S TREAS STRIP | | 05/15/2008 | MATURED | | 6,211,000 | 6,211,000 | 1,041,336 | 6,005,176 | | 205,824 | | 205,824 | | 6,211,000 | | | | | 05/15/2008 | 1 |
| 912810-PU-6 | US TREASURY N/B | | 04/30/2008 | Various | | 10,837,696 | 10,000,000 | 11,124,219 | | | (805) | | (805) | | 11,123,414 | | (285,718) | (285,718) | 221,154 | 05/15/2037 | 1 |
| 912828-HV-5 | US TREASURY N/B | | 04/21/2008 | SALOMON SMITH BARNEY | | 4,891,407 | 5,000,000 | 4,983,985 | | | 67 | | 67 | | 4,984,051 | | (92,645) | (92,645) | 7,514 | 03/31/2013 | 1 |
| 912828-HZ-6 | US TREASURY N/B | | 06/27/2008 | Various | | 50,173,438 | 51,000,000 | 50,126,407 | | | 2,324 | | 2,324 | | 50,128,731 | | 44,707 | 44,707 | 226,077 | 05/15/2018 | 1 |
| 0399999. Bonds - U.S. Governments | | | | | | 85,780,974 | 85,500,309 | 81,025,185 | 7,726,875 | | 121,323 | | 121,323 | | 86,105,987 | | (325,013) | (325,013) | 728,361 | XXX | XXX |
| 448814-ED-1 | HYDRO-QUEBEC DEB SER IF | T | 04/16/2008 | RBC DOMINION SECURITIES | | 9,463,520 | 8,000,000 | 9,691,680 | 8,934,007 | | (49,474) | | (49,474) | | 8,884,534 | | 578,986 | 578,986 | 462,222 | 02/01/2013 | 1FE |
| 563469-CP-8 | MANITOBA (PROV.) | T | 04/16/2008 | WARBURG DILLION READ LLC | | 9,805,636 | 6,910,000 | 8,476,082 | 8,037,785 | | (17,776) | | (17,776) | | 8,020,009 | | 1,785,627 | 1,785,627 | 355,097 | 04/01/2020 | 1FE |
| 651333-DS-2 | NEWFOUNDLAND | T | 04/16/2008 | GOLDMAN, SACHS & CO. | | 9,340,950 | 7,500,000 | 6,933,225 | 7,042,911 | | 4,496 | | 4,496 | | 7,047,407 | | 2,293,543 | 2,293,543 | 286,700 | 10/13/2023 | 1FE |
| 748148-PB-3 | QUEBEC PROV CDA PROV | T | 04/16/2008 | RBC DOMINION SECURITIES | | 11,368,170 | 9,000,000 | 9,193,080 | 9,173,989 | | (2,200) | | (2,200) | | 9,171,789 | | 2,196,381 | 2,196,381 | 517,500 | 07/15/2023 | 1FE |
| P8055K-VJ-1 | REPUBLIC OF ARGENTINA | F | 04/04/2008 | BARCLAYS BANK | | 2,374,000 | 3,000,000 | 2,295,583 | | | 1,176 | | 1,176 | | 2,296,759 | | 77,241 | 77,241 | 108,133 | 10/03/2015 | 4FE |
| P8055K-VW-2 | REPUBLIC OF ARGENTINA | F | 06/17/2008 | Various | | 15,845,078 | 20,500,000 | 17,428,028 | 8,567,617 | | 114,256 | | 114,256 | | 17,583,123 | | (1,738,045) | (1,738,045) | 764,007 | 09/12/2013 | 4FE |
| P8055K-WB-7 | REPUBLIC OF ARGENTINA | F | 04/24/2008 | UNION BANK OF SWITZERLAND | | 2,149,100 | 3,000,000 | 2,355,750 | 2,360,423 | | 13,524 | | 13,524 | | 2,373,947 | | (224,847) | (224,847) | 111,633 | 04/17/2017 | 4FE |
| 105756-BK-5 | FED REPUBLIC OF BRAZIL | F | 04/21/2008 | BARCLAYS BANK | | 2,261,000 | 2,000,000 | 2,163,000 | | | (415) | | (415) | | 2,162,585 | | 98,415 | 98,415 | 37,208 | 01/20/2037 | 3FE |
| G1980#-AA-9 | CAYMAN ISLANDS 5.30% SER A NTS | F | 04/08/2008 | SCHEDULED REDEMPTION | | 833,333 | 833,333 | 833,333 | 833,333 | | | | | | 833,333 | | | | 22,083 | 04/08/2018 | 1 |
| 168863-AN-8 | CHILE 6 7/8 04/28/09 | F | 06/03/2008 | LEHMAN BROTHERS INC. | | 8,248,800 | 8,000,000 | 8,403,553 | 8,143,259 | | (45,447) | | (45,447) | | 8,097,812 | | 150,988 | 150,988 | 333,056 | 04/28/2009 | 1FE |
| 195325-BJ-3 | REPUBLIC OF COLOMBIA | F | 05/28/2008 | Various | | 6,792,000 | 6,000,000 | 6,570,000 | | | (18,230) | | (18,230) | | 6,551,770 | | 240,230 | 240,230 | 373,052 | 01/27/2017 | 3FE |
| 455780-AX-4 | REPUBLIC OF INDONESIA | F | 06/18/2008 | UNION BANK OF SWITZERLAND | | 2,565,300 | 3,000,000 | 2,850,500 | 2,851,204 | | 771 | | 771 | | 2,851,975 | | (286,675) | (286,675) | 168,938 | 02/17/2037 | 3FE |
| 91086Q-AH-1 | UNITED MEXICAN STATES | F | 06/06/2008 | UNION BANK OF SWITZERLAND | | 11,040,000 | 10,000,000 | 10,652,500 | 10,340,002 | | (33,324) | | (33,324) | | 10,306,678 | | 733,322 | 733,322 | 681,250 | 01/14/2012 | 2FE |
| 698299-AW-4 | PANAMA (REPUBLIC OF) | F | 06/24/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,038,500 | 1,000,000 | 975,331 | 975,794 | | 103 | | 103 | | 975,897 | | 62,603 | 62,603 | 61,603 | 01/26/2036 | 3FE |
| X74344-DM-5 | RUSSIA 5 03/31/30 | F | 06/20/2008 | Various | | 14,458,687 | 12,608,000 | 14,184,739 | 14,123,445 | | (43,263) | | (43,263) | | 14,080,182 | | 378,505 | 378,505 | 529,951 | 03/31/2030 | 2FE |
| 836205-AJ-3 | REPUBLIC OF SOUTH AFRICA | F | 04/15/2008 | Various | | 6,342,500 | 6,000,000 | 6,180,250 | 4,058,432 | | (5,198) | | (5,198) | | 6,163,234 | | 179,266 | 179,266 | 211,611 | 06/02/2014 | 2FE |
| 836205-AL-8 | REPUBLIC OF SOUTH AFRICA | F | 05/09/2008 | Various | | 7,644,500 | 8,000,000 | 7,696,375 | 7,231,740 | | 4,287 | | 4,287 | | 7,705,527 | | (61,027) | (61,027) | 200,729 | 05/30/2022 | 2FE |
| 219868-AN-6 | CORP ANDINA DE FOMENTO | F | 06/17/2008 | Various | | 12,541,850 | 12,000,000 | 12,758,150 | 12,469,553 | | (46,816) | | (46,816) | | 12,422,737 | | 119,113 | 119,113 | 609,965 | 03/15/2012 | 1FE |
| 219868-AQ-9 | CORP ANDINA DE FOMENTO | F | 06/03/2008 | MERRILL LYNCH CAPITAL MARKETS | | 12,865,950 | 13,000,000 | 12,940,293 | 12,772,245 | | 10,304 | | 10,304 | | 12,953,245 | | (87,295) | (87,295) | 365,300 | 05/21/2013 | 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) |
| 219868-BK-1 | CORP ANDINA DE FOMENTO | F | 06/26/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,823,260 | 4,000,000 | 3,810,882 | 3,999,750 | | 13,317 | | 13,317 | | 3,824,269 | | (1,009) | (1,009) | 124,566 | 05/05/2015 | 1FE |
| 066716-AF-8 | BANQUE CENT DE TUNISIE | F | 06/30/2008 | Various | | 12,730,000 | 12,000,000 | 11,945,600 | 12,018,807 | | 3,189 | | 3,189 | | 12,021,996 | | 708,004 | 708,004 | 580,576 | 04/25/2012 | 2FE |
| 900123-AY-6 | REPUBLIC OF TURKEY | F | 04/18/2008 | Various | | 4,614,500 | 5,000,000 | 4,846,300 | 4,847,411 | | 520 | | 520 | | 4,847,931 | | (233,431) | (233,431) | 202,240 | 03/17/2036 | 3FE |
| 900123-BB-5 | REPUBLIC OF TURKEY | F | 04/18/2008 | DEUTSCHE BANK A.G. | | 2,866,500 | 3,000,000 | 2,893,710 | | | 130 | | 130 | | 2,893,840 | | (27,340) | (27,340) | 29,000 | 03/05/2038 | 3FE |
| X9292Z-BF-0 | UKRAINE GOVERNMENT | D | 05/20/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,085,493 | 4,131,744 | 3,881,774 | 4,159,350 | | 9,680 | | 9,680 | | 3,902,510 | 530,374 | (347,391) | 182,983 | 141,548 | 10/13/2015 | 3FE |
| 760942-AR-3 | REPUBLIC OF URUGUAY | F | 05/28/2008 | Various | | 6,088,300 | 5,000,000 | 5,978,750 | 5,937,862 | | (25,642) | | (25,642) | | 5,912,220 | | 176,080 | 176,080 | 219,688 | 05/17/2017 | 3FE |
| 760942-AS-1 | REPUBLICA ORIENT URUGUAY | F | 04/21/2008 | Various | | 3,710,850 | 3,500,000 | 3,763,283 | 3,761,345 | | (941) | | (941) | | 3,760,404 | | (49,554) | (49,554) | 157,054 | 03/21/2036 | 3FE |
| 1099999. Bonds - All Other Governments | | | | | | 184,897,777 | 176,983,077 | 179,701,751 | 152,640,263 | | (112,975) | | (112,975) | | 177,645,711 | 530,374 | 6,721,693 | 7,252,067 | 7,654,709 | XXX | XXX |
| 13067E-AK-8 | CALIFORNIA ST COP JUDGEMENT TRUST 2005 | | 06/01/2008 | CALLED @ 100.00 | | 2,000,000 | 2,000,000 | 2,064,800 | 2,045,422 | | (4,526) | | (4,526) | | 2,040,896 | | (40,896) | (40,896) | 52,071 | 06/01/2015 | 1FE |
| 24919P-EB-6 | DENVER CO SCH DIST NO 1 COP 97 | | 05/22/2008 | PRE-REFUNDING | | 10,112,243 | 16,245,000 | 8,668,211 | 9,884,211 | | 217,121 | | 217,121 | | 10,101,333 | | 10,910 | 10,910 | | 12/15/2016 | 1FE |
| 24919P-FZ-2 | DENVER CO SCH DIST NO 1 COP 97 | | 05/22/2008 | PRE-REFUNDING | | 9,724,311 | 16,660,000 | 7,878,268 | 9,443,166 | | 267,648 | | 267,648 | | 9,710,815 | | 13,496 | 13,496 | | 12/15/2015 | 1FE |
| 642713-P4-7 | NEW BRITAIN CT G O PENSION 2005 | | 06/01/2008 | CALLED @ 100.00 | | 55,000 | 55,000 | 55,000 | 55,000 | | | | | | 55,000 | | | | 1,356 | 06/01/2023 | 1FE |
| 515074-AA-0 | LOUISIANA ST COP LANDMARK LSG 04 | | 04/01/2008 | SCHEDULED REDEMPTION | | 158,119 | 158,119 | 158,119 | 158,119 | | | | | | 158,119 | | | | 4,902 | 10/01/2022 | 1FE |
| 85088P-AA-8 | SPRINGFIELD MO CTR CITY DEV JORDAN 02B | | 06/01/2008 | CALLED @ 100.00 | | 60,000 | 60,000 | 60,000 | 60,000 | | | | | | 60,000 | | | | 2,256 | 06/01/2028 | 1FE |
| 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | | 06/01/2008 | CALLED @ 100.00 | | 2,180,000 | 2,180,000 | 2,180,000 | 2,180,000 | | | | | | 2,180,000 | | | | 61,378 | 06/01/2023 | 1FE |
| 2499999. Bonds - Political Subdivisions | | | | | | 24,289,673 | 37,358,119 | 21,064,398 | 23,825,919 | | 480,244 | | 480,244 | | 24,306,163 | | (16,490) | (16,490) | 121,962 | XXX | XXX |
| 313401-GD-7 | FED HOME LOAN MTG CORP #160075 | | 06/01/2008 | SCHEDULED REDEMPTION | | 128 | 128 | 126 | 128 | | | | | | 128 | | | | 6 | 04/01/2009 | 1 |
| 313401-GW-5 | FED HOME LOAN MTG CORP #160092 | | 06/01/2008 | SCHEDULED REDEMPTION | | 43 | 43 | 42 | 43 | | | | | | 43 | | | | 2 | 10/01/2009 | 1 |
| 313401-HA-2 | FED HOME LOAN MTG CORP #160096 | | 06/01/2008 | SCHEDULED REDEMPTION | | 122 | 122 | 128 | 123 | | (1) | | (1) | | 122 | | | | 8 | 11/01/2009 | 1 |
| 313401-JP-7 | FED HOME LOAN MTG CORP #170027 | | 06/01/2008 | SCHEDULED REDEMPTION | | 165 | 165 | 197 | 172 | | (7) | | (7) | | 165 | | | | 12 | 03/01/2010 | 1 |
| 313401-KD-2 | FED HOME LOAN MTG CORP #170039 | | 05/01/2008 | SCHEDULED REDEMPTION | | 43 | 43 | 42 | 43 | | | | | | 43 | | | | 3 | 11/01/2010 | 1 |
| 313401-MS-7 | FED HOME LOAN MTG CORP #170088 | | 06/01/2008 | SCHEDULED REDEMPTION | | 53 | 53 | 52 | 52 | | 1 | | 1 | | 53 | | | | 3 | 11/01/2013 | 1 |
| 313401-NB-3 | FED HOME LOAN MTG CORP #170095 | | 06/01/2008 | SCHEDULED REDEMPTION | | 102 | 102 | 100 | 100 | | 3 | | 3 | | 102 | | | | 7 | 05/01/2014 | 1 |
| 31340R-AR-5 | FED HOME LOAN MTG CORP #184516 | | 06/01/2008 | SCHEDULED REDEMPTION | | 338 | 338 | 333 | 336 | | 2 | | 2 | | 338 | | | | 17 | 12/01/2010 | 1 |
| 31340W-5G-4 | FED HOME LOAN MTG CORP #189847 | | 06/01/2008 | SCHEDULED REDEMPTION | | 235 | 235 | 234 | 235 | | | | | | 235 | | | | 11 | 12/01/2009 | 1 |
| 31341K-W5-3 | FED HOME LOAN MTG CORP #258768 | | 05/01/2008 | SCHEDULED REDEMPTION | | 135 | 135 | 133 | 135 | | | | | | 135 | | | | 5 | 02/01/2013 | 1 |
| 31343A-WX-2 | FED HOME LOAN MTG CORP #270662 | | 06/01/2008 | SCHEDULED REDEMPTION | | 914 | 914 | 907 | 908 | | 6 | | 6 | | 914 | | | | 45 | 03/01/2016 | 1 |
| 31343A-6P-8 | FED HOME LOAN MTG CORP #270878 | | 06/01/2008 | SCHEDULED REDEMPTION | | 632 | 632 | 627 | 632 | | | | | | 632 | | | | 31 | 06/01/2010 | 1 |
| 31344L-EK-5 | FED HOME LOAN MTG CORP #281938 | | 06/01/2008 | SCHEDULED REDEMPTION | | 57 | 57 | 64 | 63 | | (6) | | (6) | | 57 | | | | 3 | 11/01/2016 | 1 |
| 313446-F2-7 | FED HOME LOAN MTG CORP #296485 | | 06/01/2008 | SCHEDULED REDEMPTION | | 72 | 72 | 81 | 80 | | (8) | | (8) | | 72 | | | | 3 | 07/01/2017 | 1 |
| 31345M-JR-2 | FED HOME LOAN MTG CORP #309272 | | 05/01/2008 | SCHEDULED REDEMPTION | | 75 | 75 | 69 | 62 | | 13 | | 13 | | 75 | | | | 3 | 12/01/2018 | 1 |
| 313401-U2-5 | FED HOME LOAN MTG CORP #360088 | | 06/01/2008 | SCHEDULED REDEMPTION | | 54 | 54 | 53 | 51 | | 3 | | 3 | | 54 | | | | 3 | 01/01/2020 | 1 |
| 313401-Y8-8 | FED HOME LOAN MTG CORP #360101 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26 | 26 | 26 | 25 | | 1 | | 1 | | 26 | | | | 1 | 04/01/2020 | 1 |
| 31353G-PF-3 | FED HOME LOAN MTG CORP #884022 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,562 | 7,562 | 8,109 | 8,027 | | (465) | | (465) | | 7,562 | | | | 416 | 06/01/2019 | 1 |
| 31297T-TR-4 | FED HOME LOAN MTG CORP #A37760 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,765 | 20,765 | 19,769 | 19,915 | | 850 | | 850 | | 20,765 | | | | 501 | 09/01/2035 | 1 |
| 31297V-LP-1 | FED HOME LOAN MTG CORP #A39334 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,106 | 6,106 | 5,813 | 5,847 | | 259 | | 259 | | 6,106 | | | | 144 | 09/01/2035 | 1 |
| 312910-HS-4 | FED HOME LOAN MTG CORP 1289 PZ | | 06/01/2008 | SCHEDULED REDEMPTION | | 204,628 | 204,628 | 185,370 | 200,649 | | 3,978 | | 3,978 | | 204,628 | | | | 7,293 | 06/15/2022 | 1 |
| 312910-PH-9 | FED HOME LOAN MTG CORP 1302 PZ | | 06/01/2008 | SCHEDULED REDEMPTION | | 222,237 | 222,237 | 206,710 | 219,993 | | 2,245 | | 2,245 | | 222,237 | | | | 8,551 | 06/15/2022 | 1 |
| 312911-4L-1 | FED HOME LOAN MTG CORP 1376 Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 242,746 | 242,746 | 219,793 | 235,074 | | 7,672 | | 7,672 | | 242,746 | | | | 8,685 | 09/15/2022 | 1 |
| 3133T0-KJ-2 | FED HOME LOAN MTG CORP 1564 H | | 06/01/2008 | SCHEDULED REDEMPTION | | 837,986 | 837,986 | 832,564 | 837,986 | | | | | | 837,986 | | | | 19,693 | 08/15/2008 | 1 |
| 3133T0-6H-2 | FED HOME LOAN MTG CORP 1580 P | | 06/01/2008 | SCHEDULED REDEMPTION | | 62,739 | 62,739 | 59,833 | 62,739 | | | | | | 62,739 | | | | 1,917 | 09/15/2008 | 1 |
| 3133T5-CW-1 | FED HOME LOAN MTG CORP 1725 Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 125,785 | 125,785 | 109,042 | 118,185 | | 7,600 | | 7,600 | | 125,785 | | | | 4,094 | 04/15/2024 | 1 |
| 3133T5-LA-9 | FED HOME LOAN MTG CORP 1730 Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 280,428 | 280,428 | 219,866 | 264,367 | | 16,061 | | 16,061 | | 280,428 | | | | 9,214 | 05/15/2024 | 1 |
| 31295V-7C-8 | FED HOME LOAN MTG CORP GOLD #A00891 | | 06/01/2008 | SCHEDULED REDEMPTION | | 75 | 75 | 80 | 82 | | (6) | | (6) | | 75 | | | | 3 | 04/01/2020 | 1 |
| 31295W-NQ-7 | FED HOME LOAN MTG CORP GOLD #A01299 | | 06/01/2008 | SCHEDULED REDEMPTION | | 222 | 222 | 235 | 241 | | (19) | | (19) | | 222 | | | | 9 | 04/01/2021 | 1 |
| 31296K-P6-4 | FED HOME LOAN MTG CORP GOLD #A11345 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,266 | 10,266 | 10,532 | 10,506 | | (241) | | (241) | | 10,266 | | | | 258 | 07/01/2033 | 1 |
| 31296L-6B-2 | FED HOME LOAN MTG CORP GOLD #A12666 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,947 | 3,947 | 4,052 | 4,032 | | (85) | | (85) | | 3,947 | | | | 118 | 06/01/2033 | 1 |
| 31296N-SQ-1 | FED HOME LOAN MTG CORP GOLD #A14127 | | 06/01/2008 | SCHEDULED REDEMPTION | | 92 | 92 | 95 | 94 | | (2) | | (2) | | 92 | | | | 3 | 10/01/2033 | 1 |
| 31296N-T9-8 | FED HOME LOAN MTG CORP GOLD #A14176 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,517 | 1,517 | 1,550 | 1,548 | | (32) | | (32) | | 1,517 | | | | 45 | 10/01/2033 | 1 |
| 31296N-UA-3 | FED HOME LOAN MTG CORP GOLD #A14177 | | 06/01/2008 | SCHEDULED REDEMPTION | | 50,366 | 50,366 | 51,466 | 50,839 | | (473) | | (473) | | 50,366 | | | | 1,505 | 10/01/2033 | 1 |
| 31296P-VB-5 | FED HOME LOAN MTG CORP GOLD #A15110 | | 06/01/2008 | SCHEDULED REDEMPTION | | 261,765 | 261,765 | 270,967 | 268,451 | | (6,686) | | (6,686) | | 261,765 | | | | 7,773 | 10/01/2033 | 1 |
| 31296Q-YK-0 | FED HOME LOAN MTG CORP GOLD #A16114 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,423 | 14,423 | 14,594 | 14,560 | | (137) | | (137) | | 14,423 | | | | 374 | 12/01/2033 | 1 |
| 31296R-G2-8 | FED HOME LOAN MTG CORP GOLD #A16517 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40,701 | 40,701 | 40,303 | 40,337 | | 363 | | 363 | | 40,701 | | | | 983 | 12/01/2033 | 1 |
| 31296R-ZA-9 | FED HOME LOAN MTG CORP GOLD #A17037 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,745 | 2,745 | 2,805 | 2,802 | | (57) | | (57) | | 2,745 | | | | 78 | 12/01/2033 | 1 |
| 31296T-RC-0 | FED HOME LOAN MTG CORP GOLD #A18583 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24,984 | 24,984 | 25,492 | 25,455 | | (471) | | (471) | | 24,984 | | | | 743 | 02/01/2034 | 1 |
| 31296X-XY-6 | FED HOME LOAN MTG CORP GOLD #A21595 | | 06/01/2008 | SCHEDULED REDEMPTION | | 298 | 298 | 305 | 304 | | (6) | | (6) | | 298 | | | | 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) |
| 31296X-5S-0 | FED HOME LOAN MTG CORP GOLD #A21757 | | 06/01/2008 | SCHEDULED REDEMPTION | | 62 | 62 | 63 | 63 | | (1) | | (1) | | 62 | | | | 2 | 05/01/2034 | 1 |
| 31297A-4X-9 | FED HOME LOAN MTG CORP GOLD #A23538 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,177 | 4,177 | 4,046 | 4,057 | | 120 | | 120 | | 4,177 | | | | 92 | 06/01/2034 | 1 |
| 31297B-ZH-8 | FED HOME LOAN MTG CORP GOLD #A24344 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,015 | 9,015 | 9,198 | 9,185 | | (170) | | (170) | | 9,015 | | | | 255 | 07/01/2034 | 1 |
| 31297C-FJ-4 | FED HOME LOAN MTG CORP GOLD #A24669 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19,092 | 19,092 | 19,518 | 19,487 | | (396) | | (396) | | 19,092 | | | | 571 | 07/01/2034 | 1 |
| 31297C-T8-3 | FED HOME LOAN MTG CORP GOLD #A25075 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40,720 | 40,720 | 41,549 | 41,489 | | (769) | | (769) | | 40,720 | | | | 1,029 | 07/01/2034 | 1 |
| 31297D-AM-0 | FED HOME LOAN MTG CORP GOLD #A25412 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,645 | 2,645 | 2,703 | 2,697 | | (52) | | (52) | | 2,645 | | | | 79 | 08/01/2034 | 1 |
| 31297D-E8-7 | FED HOME LOAN MTG CORP GOLD #A25559 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,839 | 4,839 | 4,944 | 4,934 | | (95) | | (95) | | 4,839 | | | | 145 | 08/01/2034 | 1 |
| 31297E-GP-5 | FED HOME LOAN MTG CORP GOLD #A26506 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,693 | 1,693 | 1,730 | 1,726 | | (33) | | (33) | | 1,693 | | | | 47 | 09/01/2034 | 1 |
| 31297F-DG-5 | FED HOME LOAN MTG CORP GOLD #A27303 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,246 | 6,246 | 6,382 | 6,366 | | (120) | | (120) | | 6,246 | | | | 185 | 10/01/2034 | 1 |
| 31297K-JG-8 | FED HOME LOAN MTG CORP GOLD #A30263 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,966 | 8,966 | 8,878 | 8,892 | | 73 | | 73 | | 8,966 | | | | 210 | 12/01/2034 | 1 |
| 31297L-WK-2 | FED HOME LOAN MTG CORP GOLD #A31550 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,166 | 14,166 | 13,721 | 13,776 | | 390 | | 390 | | 14,166 | | | | 316 | 03/01/2035 | 1 |
| 31297N-GW-0 | FED HOME LOAN MTG CORP GOLD #A32913 | | 06/01/2008 | SCHEDULED REDEMPTION | | 482 | 482 | 492 | 490 | | (9) | | (9) | | 482 | | | | 14 | 05/01/2035 | 1 |
| 31297N-LE-4 | FED HOME LOAN MTG CORP GOLD #A33025 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,102 | 10,102 | 10,219 | 10,214 | | (112) | | (112) | | 10,102 | | | | 267 | 08/01/2035 | 1 |
| 31297N-PS-9 | FED HOME LOAN MTG CORP GOLD #A33133 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,464 | 7,464 | 7,627 | 7,606 | | (143) | | (143) | | 7,464 | | | | 199 | 01/01/2035 | 1 |
| 31297Q-3B-3 | FED HOME LOAN MTG CORP GOLD #A35294 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,846 | 1,846 | 1,870 | 1,869 | | (23) | | (23) | | 1,846 | | | | 47 | 06/01/2035 | 1 |
| 31297S-A9-6 | FED HOME LOAN MTG CORP GOLD #A36332 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,291 | 2,291 | 2,326 | 2,325 | | (33) | | (33) | | 2,291 | | | | 59 | 08/01/2035 | 1 |
| 31297S-UF-0 | FED HOME LOAN MTG CORP GOLD #A36882 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,784 | 13,784 | 13,967 | 13,959 | | (175) | | (175) | | 13,784 | | | | 368 | 08/01/2035 | 1 |
| 31297U-YR-5 | FED HOME LOAN MTG CORP GOLD #A38820 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,146 | 2,146 | 2,170 | 2,169 | | (23) | | (23) | | 2,146 | | | | 59 | 05/01/2035 | 1 |
| 3128K0-6R-9 | FED HOME LOAN MTG CORP GOLD #A40880 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,506 | 1,506 | 1,524 | 1,523 | | (16) | | (16) | | 1,506 | | | | 38 | 12/01/2035 | 1 |
| 3128K1-RK-9 | FED HOME LOAN MTG CORP GOLD #A41390 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,352 | 5,352 | 5,412 | 5,410 | | (58) | | (58) | | 5,352 | | | | 136 | 01/01/2036 | 1 |
| 3128K1-YG-0 | FED HOME LOAN MTG CORP GOLD #A41611 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,734 | 7,734 | 7,832 | 7,827 | | (94) | | (94) | | 7,734 | | | | 199 | 01/01/2036 | 1 |
| 3128K1-ZF-1 | FED HOME LOAN MTG CORP GOLD #A41642 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,202 | 3,202 | 3,251 | 3,249 | | (47) | | (47) | | 3,202 | | | | 76 | 01/01/2036 | 1 |
| 3128K1-3Y-5 | FED HOME LOAN MTG CORP GOLD #A41715 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,414 | 7,414 | 7,527 | 7,522 | | (108) | | (108) | | 7,414 | | | | 202 | 01/01/2036 | 1 |
| 3128K1-5P-2 | FED HOME LOAN MTG CORP GOLD #A41754 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,895 | 10,895 | 11,036 | 11,030 | | (135) | | (135) | | 10,895 | | | | 284 | 01/01/2036 | 1 |
| 3128K2-AA-7 | FED HOME LOAN MTG CORP GOLD #A41801 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,438 | 6,438 | 6,531 | 6,527 | | (89) | | (89) | | 6,438 | | | | 168 | 01/01/2036 | 1 |
| 3128K2-HZ-5 | FED HOME LOAN MTG CORP GOLD #A42048 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,670 | 2,670 | 2,711 | 2,709 | | (39) | | (39) | | 2,670 | | | | 67 | 01/01/2036 | 1 |
| 3128K2-H2-8 | FED HOME LOAN MTG CORP GOLD #A42049 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,355 | 3,355 | 3,406 | 3,404 | | (49) | | (49) | | 3,355 | | | | 85 | 01/01/2036 | 1 |
| 3128K2-LH-0 | FED HOME LOAN MTG CORP GOLD #A42128 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,491 | 4,491 | 4,559 | 4,556 | | (65) | | (65) | | 4,491 | | | | 114 | 01/01/2036 | 1 |
| 3128K2-LR-8 | FED HOME LOAN MTG CORP GOLD #A42136 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,524 | 1,524 | 1,541 | 1,540 | | (16) | | (16) | | 1,524 | | | | 41 | 01/01/2036 | 1 |
| 3128K2-MY-2 | FED HOME LOAN MTG CORP GOLD #A42175 | | 06/01/2008 | SCHEDULED REDEMPTION | | 106 | 106 | 108 | 108 | | (1) | | (1) | | 106 | | | | 3 | 01/01/2036 | 1 |
| 3128K2-MZ-9 | FED HOME LOAN MTG CORP GOLD #A42176 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,358 | 1,358 | 1,379 | 1,378 | | (20) | | (20) | | 1,358 | | | | 32 | 01/01/2036 | 1 |
| 3128K2-N7-0 | FED HOME LOAN MTG CORP GOLD #A42214 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,311 | 2,311 | 2,346 | 2,345 | | (34) | | (34) | | 2,311 | | | | 60 | 01/01/2036 | 1 |
| 3128K2-PQ-6 | FED HOME LOAN MTG CORP GOLD #A42231 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,174 | 1,174 | 1,187 | 1,187 | | (13) | | (13) | | 1,174 | | | | 32 | 02/01/2036 | 1 |
| 3128K2-Q3-6 | FED HOME LOAN MTG CORP GOLD #A42274 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,792 | 3,792 | 3,850 | 3,847 | | (55) | | (55) | | 3,792 | | | | 104 | 01/01/2036 | 1 |
| 3128K2-Q6-9 | FED HOME LOAN MTG CORP GOLD #A42277 | | 06/01/2008 | SCHEDULED REDEMPTION | | 736 | 736 | 744 | 744 | | (8) | | (8) | | 736 | | | | 20 | 01/01/2036 | 1 |
| 3128K2-RW-1 | FED HOME LOAN MTG CORP GOLD #A42301 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,579 | 7,579 | 7,665 | 7,661 | | (82) | | (82) | | 7,579 | | | | 188 | 02/01/2036 | 1 |
| 3128K2-V2-2 | FED HOME LOAN MTG CORP GOLD #A42433 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,219 | 22,219 | 22,499 | 22,487 | | (268) | | (268) | | 22,219 | | | | 608 | 02/01/2036 | 1 |
| 3128K2-3W-7 | FED HOME LOAN MTG CORP GOLD #A42613 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,230 | 1,230 | 1,249 | 1,248 | | (18) | | (18) | | 1,230 | | | | 34 | 02/01/2036 | 1 |
| 3128K2-5L-9 | FED HOME LOAN MTG CORP GOLD #A42651 | | 06/01/2008 | SCHEDULED REDEMPTION | | 261 | 261 | 265 | 265 | | (4) | | (4) | | 261 | | | | 7 | 02/01/2036 | 1 |
| 3128K3-KL-0 | FED HOME LOAN MTG CORP GOLD #A42999 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,948 | 2,948 | 2,993 | 2,991 | | (43) | | (43) | | 2,948 | | | | 81 | 01/01/2036 | 1 |
| 3128K4-VC-6 | FED HOME LOAN MTG CORP GOLD #A44211 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,759 | 5,759 | 5,588 | 5,605 | | 155 | | 155 | | 5,759 | | | | 150 | 03/01/2036 | 1 |
| 3128K6-FQ-8 | FED HOME LOAN MTG CORP GOLD #A45575 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21,247 | 21,247 | 21,711 | 21,622 | | (375) | | (375) | | 21,247 | | | | 538 | 06/01/2035 | 1 |
| 3128K6-XX-3 | FED HOME LOAN MTG CORP GOLD #A46094 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,067 | 5,067 | 5,144 | 5,140 | | (74) | | (74) | | 5,067 | | | | 139 | 07/01/2035 | 1 |
| 3128K7-BF-4 | FED HOME LOAN MTG CORP GOLD #A46338 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,805 | 2,805 | 2,837 | 2,836 | | (30) | | (30) | | 2,805 | | | | 66 | 08/01/2035 | 1 |
| 3128K7-NF-1 | FED HOME LOAN MTG CORP GOLD #A46690 | | 06/01/2008 | SCHEDULED REDEMPTION | | 643 | 643 | 650 | 650 | | (7) | | (7) | | 643 | | | | 17 | 08/01/2035 | 1 |
| 3128K8-6K-7 | FED HOME LOAN MTG CORP GOLD #A48074 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,314 | 2,314 | 2,350 | 2,348 | | (34) | | (34) | | 2,314 | | | | 62 | 01/01/2036 | 1 |
| 3128K8-7D-2 | FED HOME LOAN MTG CORP GOLD #A48092 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,688 | 16,688 | 16,877 | 16,868 | | (181) | | (181) | | 16,688 | | | | 458 | 01/01/2036 | 1 |
| 3128K9-AE-4 | FED HOME LOAN MTG CORP GOLD #A48105 | | 06/01/2008 | SCHEDULED REDEMPTION | | 250 | 250 | 253 | 253 | | (3) | | (3) | | 250 | | | | 6 | 01/01/2036 | 1 |
| 312964-LA-5 | FED HOME LOAN MTG CORP GOLD #B12121 | | 06/01/2008 | SCHEDULED REDEMPTION | | 425 | 425 | 410 | 413 | | 12 | | 12 | | 425 | | | | 8 | 01/01/2019 | 1 |
| 312965-CV-6 | FED HOME LOAN MTG CORP GOLD #B12784 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,800 | 10,800 | 10,416 | 10,505 | | 295 | | 295 | | 10,800 | | | | 207 | 03/01/2019 | 1 |
| 312966-P3-2 | FED HOME LOAN MTG CORP GOLD #B14042 | | 06/01/2008 | SCHEDULED REDEMPTION | | 652 | 652 | 630 | 634 | | 18 | | 18 | | 652 | | | | 12 | 05/01/2019 | 1 |
| 312966-UB-8 | FED HOME LOAN MTG CORP GOLD #B14178 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,832 | 2,832 | 2,737 | 2,758 | | 75 | | 75 | | 2,832 | | | | 53 | 05/01/2019 | 1 |
| 312967-HM-7 | FED HOME LOAN MTG CORP GOLD #B14736 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,913 | 3,913 | 3,776 | 3,806 | | 107 | | 107 | | 3,913 | | | | 75 | 05/01/2019 | 1 |
| 312967-KE-1 | FED HOME LOAN MTG CORP GOLD #B14793 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,515 | 18,515 | 17,868 | 18,007 | | 508 | | 508 | | 18,515 | | | | 362 | 06/01/2019 | 1 |
| 31292G-BY-1 | FED HOME LOAN MTG CORP GOLD #C00005 | | 06/01/2008 | SCHEDULED REDEMPTION | | 266 | 266 | 299 | 297 | | (31) | | (31) | | 266 | | | | 12 | 08/01/2021 | 1 |
| 31292G-BL-9 | FED HOME LOAN MTG CORP GOLD #C00043 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,419 | 1,419 | 1,713 | 1,694 | | (275) | | (275) | | 1,419 | | | | 61 | 06/01/2021 | 1 |
| 31292G-C4-6 | FED HOME LOAN MTG CORP GOLD #C00091 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,474 | 3,474 | 3,674 | 3,696 | | (222) | | (222) | | 3,474 | | | | 156 | 12/01/2021 | 1 |
| 31292G-4U-7 | FED HOME LOAN MTG CORP GOLD #C00835 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,409 | 4,409 | 4,347 | 4,349 | | 60 | | 60 | | 4,409 | | | | 135 | 07/01/2029 | 1 |
| 31292G-4V-5 | FED HOME LOAN MTG CORP GOLD #C00836 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,053 | 9,053 | 9,149 | 9,144 | | (91) | | (91) | | 9,053 | | | | 303 | 07/01/2029 | 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) |
| 31292G-5V-4 | FED HOME LOAN MTG CORP GOLD #C00860 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,390 | 2,390 | 2,432 | 2,429 | | (39) | | (39) | | 2,390 | | | | 76 | 09/01/2029 | 1 |
| 31292G-6K-7 | FED HOME LOAN MTG CORP GOLD #C00874 | | 06/01/2008 | SCHEDULED REDEMPTION | | 41 | 41 | 42 | 42 | | | | | | 41 | | | | 1 | 10/01/2029 | 1 |
| 31292G-6S-0 | FED HOME LOAN MTG CORP GOLD #C00881 | | 06/01/2008 | SCHEDULED REDEMPTION | | 163 | 163 | 164 | 164 | | (1) | | (1) | | 163 | | | | 5 | 11/01/2029 | 1 |
| 31292G-7H-3 | FED HOME LOAN MTG CORP GOLD #C00896 | | 06/01/2008 | SCHEDULED REDEMPTION | | 593 | 593 | 616 | 613 | | (20) | | (20) | | 593 | | | | 20 | 12/01/2029 | 1 |
| 31292H-AK-0 | FED HOME LOAN MTG CORP GOLD #C00910 | | 06/01/2008 | SCHEDULED REDEMPTION | | 510 | 510 | 524 | 525 | | (16) | | (16) | | 510 | | | | 18 | 01/01/2030 | 1 |
| 31292H-GR-9 | FED HOME LOAN MTG CORP GOLD #C01108 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35 | 35 | 37 | 37 | | (2) | | (2) | | 35 | | | | 1 | 12/01/2030 | 1 |
| 31292H-G4-0 | FED HOME LOAN MTG CORP GOLD #C01119 | | 06/01/2008 | SCHEDULED REDEMPTION | | 903 | 903 | 890 | 890 | | 13 | | 13 | | 903 | | | | 29 | 11/01/2030 | 1 |
| 31292H-LB-8 | FED HOME LOAN MTG CORP GOLD #C01222 | | 06/01/2008 | SCHEDULED REDEMPTION | | 574 | 574 | 580 | 579 | | (5) | | (5) | | 574 | | | | 19 | 09/01/2031 | 1 |
| 31292H-L3-6 | FED HOME LOAN MTG CORP GOLD #C01246 | | 06/01/2008 | SCHEDULED REDEMPTION | | 72,603 | 72,603 | 73,618 | 73,472 | | (869) | | (869) | | 72,603 | | | | 2,444 | 10/01/2031 | 1 |
| 31292H-MW-1 | FED HOME LOAN MTG CORP GOLD #C01273 | | 06/01/2008 | SCHEDULED REDEMPTION | | 194 | 194 | 200 | 199 | | (5) | | (5) | | 194 | | | | 6 | 10/01/2031 | 1 |
| 31292H-N4-2 | FED HOME LOAN MTG CORP GOLD #C01311 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,318 | 3,318 | 3,359 | 3,352 | | (33) | | (33) | | 3,318 | | | | 112 | 02/01/2032 | 1 |
| 31292H-P3-2 | FED HOME LOAN MTG CORP GOLD #C01342 | | 06/01/2008 | SCHEDULED REDEMPTION | | 215 | 215 | 222 | 220 | | (5) | | (5) | | 215 | | | | 8 | 02/01/2032 | 1 |
| 31292H-QC-1 | FED HOME LOAN MTG CORP GOLD #C01351 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,548 | 4,548 | 4,484 | 4,498 | | 50 | | 50 | | 4,548 | | | | 140 | 05/01/2032 | 1 |
| 31292H-RR-7 | FED HOME LOAN MTG CORP GOLD #C01396 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,666 | 1,666 | 1,643 | 1,649 | | 17 | | 17 | | 1,666 | | | | 51 | 09/01/2032 | 1 |
| 31292H-SD-7 | FED HOME LOAN MTG CORP GOLD #C01416 | | 06/01/2008 | SCHEDULED REDEMPTION | | 899 | 899 | 909 | 906 | | (7) | | (7) | | 899 | | | | 28 | 09/01/2032 | 1 |
| 31292H-UQ-5 | FED HOME LOAN MTG CORP GOLD #C01491 | | 06/01/2008 | SCHEDULED REDEMPTION | | 702 | 702 | 721 | 718 | | (16) | | (16) | | 702 | | | | 20 | 02/01/2033 | 1 |
| 31292H-YU-2 | FED HOME LOAN MTG CORP GOLD #C01623 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19,871 | 19,871 | 20,099 | 20,085 | | (213) | | (213) | | 19,871 | | | | 519 | 09/01/2033 | 1 |
| 31292V-B7-7 | FED HOME LOAN MTG CORP GOLD #C10962 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,907 | 1,907 | 1,935 | 1,843 | | 65 | | 65 | | 1,907 | | | | 63 | 05/01/2028 | 1 |
| 31293D-Y4-8 | FED HOME LOAN MTG CORP GOLD #C17931 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11 | 11 | 11 | 11 | | | | | | 11 | | | | | 11/01/2028 | 1 |
| 31293D-3X-8 | FED HOME LOAN MTG CORP GOLD #C18014 | | 06/01/2008 | SCHEDULED REDEMPTION | | 938 | 938 | 904 | 908 | | 30 | | 30 | | 938 | | | | 24 | 11/01/2028 | 1 |
| 31293E-AG-5 | FED HOME LOAN MTG CORP GOLD #C18107 | | 06/01/2008 | SCHEDULED REDEMPTION | | 114 | 114 | 110 | 111 | | 3 | | 3 | | 114 | | | | 3 | 11/01/2028 | 1 |
| 31293E-JB-4 | FED HOME LOAN MTG CORP GOLD #C18387 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,396 | 2,396 | 2,310 | 2,328 | | 67 | | 67 | | 2,396 | | | | 62 | 11/01/2028 | 1 |
| 31293K-AX-4 | FED HOME LOAN MTG CORP GOLD #C21822 | | 06/01/2008 | SCHEDULED REDEMPTION | | 70 | 70 | 72 | 72 | | (2) | | (2) | | 70 | | | | 2 | 02/01/2029 | 1 |
| 31293M-ZH-8 | FED HOME LOAN MTG CORP GOLD #C24344 | | 06/01/2008 | SCHEDULED REDEMPTION | | 711 | 711 | 701 | 701 | | 10 | | 10 | | 711 | | | | 19 | 04/01/2029 | 1 |
| 31293P-3M-5 | FED HOME LOAN MTG CORP GOLD #C26204 | | 06/01/2008 | SCHEDULED REDEMPTION | | 321 | 321 | 298 | 299 | | 22 | | 22 | | 321 | | | | 10 | 05/01/2029 | 1 |
| 31293P-7D-1 | FED HOME LOAN MTG CORP GOLD #C26292 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,131 | 1,131 | 1,059 | 1,061 | | 70 | | 70 | | 1,131 | | | | 35 | 05/01/2029 | 1 |
| 31293Q-E3-3 | FED HOME LOAN MTG CORP GOLD #C26454 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,068 | 2,068 | 1,946 | 1,952 | | 115 | | 115 | | 2,068 | | | | 66 | 05/01/2029 | 1 |
| 31293Q-2Y-8 | FED HOME LOAN MTG CORP GOLD #C27091 | | 06/01/2008 | SCHEDULED REDEMPTION | | 163 | 163 | 161 | 161 | | 2 | | 2 | | 163 | | | | 5 | 06/01/2029 | 1 |
| 31293Q-6Q-1 | FED HOME LOAN MTG CORP GOLD #C27179 | | 06/01/2008 | SCHEDULED REDEMPTION | | 378 | 378 | 352 | 353 | | 24 | | 24 | | 378 | | | | 12 | 06/01/2029 | 1 |
| 31293R-BA-8 | FED HOME LOAN MTG CORP GOLD #C27233 | | 06/01/2008 | SCHEDULED REDEMPTION | | 318 | 318 | 297 | 298 | | 20 | | 20 | | 318 | | | | 10 | 06/01/2029 | 1 |
| 31293R-KF-7 | FED HOME LOAN MTG CORP GOLD #C27494 | | 06/01/2008 | SCHEDULED REDEMPTION | | 135 | 135 | 126 | 127 | | 9 | | 9 | | 135 | | | | 4 | 06/01/2029 | 1 |
| 31293S-BL-2 | FED HOME LOAN MTG CORP GOLD #C28143 | | 06/01/2008 | SCHEDULED REDEMPTION | | 858 | 858 | 803 | 805 | | 52 | | 52 | | 858 | | | | 26 | 06/01/2029 | 1 |
| 31293S-CZ-0 | FED HOME LOAN MTG CORP GOLD #C28188 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21 | 21 | 20 | 20 | | | | | | 21 | | | | 1 | 06/01/2029 | 1 |
| 31293S-E8-8 | FED HOME LOAN MTG CORP GOLD #C28259 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,760 | 3,760 | 3,707 | 3,709 | | 51 | | 51 | | 3,760 | | | | 121 | 06/01/2029 | 1 |
| 31293S-FH-7 | FED HOME LOAN MTG CORP GOLD #C28268 | | 06/01/2008 | SCHEDULED REDEMPTION | | 157 | 157 | 147 | 147 | | 10 | | 10 | | 157 | | | | 5 | 06/01/2029 | 1 |
| 31293S-XL-8 | FED HOME LOAN MTG CORP GOLD #C28783 | | 06/01/2008 | SCHEDULED REDEMPTION | | 58 | 58 | 58 | 58 | | (1) | | (1) | | 58 | | | | 2 | 07/01/2029 | 1 |
| 31293T-AT-4 | FED HOME LOAN MTG CORP GOLD #C29018 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | | 07/01/2029 | 1 |
| 31293T-A6-4 | FED HOME LOAN MTG CORP GOLD #C29029 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 07/01/2029 | 1 |
| 31293V-H7-0 | FED HOME LOAN MTG CORP GOLD #C30254 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40 | 40 | 40 | 40 | | | | | | 40 | | | | 1 | 08/01/2029 | 1 |
| 31293W-DN-7 | FED HOME LOAN MTG CORP GOLD #C31009 | | 06/01/2008 | SCHEDULED REDEMPTION | | 53 | 53 | 54 | 54 | | (1) | | (1) | | 53 | | | | 2 | 09/01/2029 | 1 |
| 31293W-HV-5 | FED HOME LOAN MTG CORP GOLD #C31144 | | 06/01/2008 | SCHEDULED REDEMPTION | | 124 | 124 | 125 | 125 | | (1) | | (1) | | 124 | | | | 4 | 09/01/2029 | 1 |
| 31293X-BE-7 | FED HOME LOAN MTG CORP GOLD #C31837 | | 06/01/2008 | SCHEDULED REDEMPTION | | 313 | 313 | 320 | 320 | | (8) | | (8) | | 313 | | | | 13 | 10/01/2029 | 1 |
| 31293X-QP-6 | FED HOME LOAN MTG CORP GOLD #C32262 | | 06/01/2008 | SCHEDULED REDEMPTION | | 77 | 77 | 78 | 78 | | (1) | | (1) | | 77 | | | | 3 | 10/01/2029 | 1 |
| 31293Y-C3-8 | FED HOME LOAN MTG CORP GOLD #C32790 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10 | 10 | 10 | 10 | | | | | | 10 | | | | | 10/01/2029 | 1 |
| 31293Y-KM-7 | FED HOME LOAN MTG CORP GOLD #C33000 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25 | 25 | 25 | 25 | | | | | | 25 | | | | 1 | 11/01/2029 | 1 |
| 31294B-X2-6 | FED HOME LOAN MTG CORP GOLD #C35197 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,039 | 7,039 | 7,106 | 7,104 | | (65) | | (65) | | 7,039 | | | | 246 | 01/01/2030 | 1 |
| 31294B-4Q-5 | FED HOME LOAN MTG CORP GOLD #C35331 | | 06/01/2008 | SCHEDULED REDEMPTION | | 39 | 39 | 37 | 37 | | 2 | | 2 | | 39 | | | | 1 | 01/01/2030 | 1 |
| 31294B-5Y-7 | FED HOME LOAN MTG CORP GOLD #C35363 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 19 | | | | | | 19 | | | | 1 | 01/01/2030 | 1 |
| 31294C-SZ-7 | FED HOME LOAN MTG CORP GOLD #C35936 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | 1 | 01/01/2030 | 1 |
| 31294D-AJ-0 | FED HOME LOAN MTG CORP GOLD #C36309 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 02/01/2030 | 1 |
| 31294D-EA-5 | FED HOME LOAN MTG CORP GOLD #C36429 | | 06/01/2008 | SCHEDULED REDEMPTION | | 67 | 67 | 68 | 68 | | (1) | | (1) | | 67 | | | | 2 | 02/01/2030 | 1 |
| 31294D-X4-8 | FED HOME LOAN MTG CORP GOLD #C36999 | | 06/01/2008 | SCHEDULED REDEMPTION | | 297 | 297 | 283 | 285 | | 12 | | 12 | | 297 | | | | 10 | 03/01/2030 | 1 |
| 31294E-LC-1 | FED HOME LOAN MTG CORP GOLD #C37523 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 04/01/2030 | 1 |
| 31294E-PM-5 | FED HOME LOAN MTG CORP GOLD #C37628 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 10 | | (1) | | (1) | | 9 | | | | | 04/01/2030 | 1 |
| 31294E-RS-0 | FED HOME LOAN MTG CORP GOLD #C37697 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 33 | 33 | | | | | | 33 | | | | 1 | 04/01/2030 | 1 |
| 31294E-WU-9 | FED HOME LOAN MTG CORP GOLD #C37859 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 04/01/2030 | 1 |
| 31294E-W9-6 | FED HOME LOAN MTG CORP GOLD #C37872 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 04/01/2030 | 1 |
| 31294F-A4-8 | FED HOME LOAN MTG CORP GOLD #C38127 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,695 | 17,695 | 18,005 | 17,993 | | (298) | | (298) | | 17,695 | | | | 619 | 02/01/2030 | 1 |
| 31294F-SG-2 | FED HOME LOAN MTG CORP GOLD #C38619 | | 06/01/2008 | SCHEDULED REDEMPTION | | 447 | 447 | 432 | 430 | | 17 | | 17 | | 447 | | | | 16 | 06/01/2030 | 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) |
| 31294F-6H-4 | FED HOME LOAN MTG CORP GOLD #C38972 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,152 | 22,152 | 21,842 | 21,849 | | 303 | | 303 | | 22,152 | | | | 674 | 05/01/2029 | 1 |
| 31297X-EW-0 | FED HOME LOAN MTG CORP GOLD #C40149 | | 06/01/2008 | SCHEDULED REDEMPTION | | 78 | 78 | 81 | 82 | | (4) | | (4) | | 78 | | | | 3 | 07/01/2030 | 1 |
| 31297X-LM-4 | FED HOME LOAN MTG CORP GOLD #C40332 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,161 | 11,161 | 11,636 | 11,881 | | (719) | | (719) | | 11,161 | | | | 502 | 07/01/2030 | 1 |
| 31297X-XG-4 | FED HOME LOAN MTG CORP GOLD #C40679 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23 | 23 | 22 | 22 | | 1 | | 1 | | 23 | | | | 1 | 07/01/2030 | 1 |
| 31298A-CQ-4 | FED HOME LOAN MTG CORP GOLD #C41879 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,418 | 2,418 | 2,441 | 2,440 | | (22) | | (22) | | 2,418 | | | | 71 | 05/01/2030 | 1 |
| 31298D-KF-3 | FED HOME LOAN MTG CORP GOLD #C44794 | | 06/01/2008 | SCHEDULED REDEMPTION | | 72 | 72 | 76 | 76 | | (4) | | (4) | | 72 | | | | 2 | 11/01/2030 | 1 |
| 31298E-JX-4 | FED HOME LOAN MTG CORP GOLD #C45678 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 12/01/2030 | 1 |
| 31298E-WP-6 | FED HOME LOAN MTG CORP GOLD #C46054 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,615 | 3,615 | 3,813 | 3,806 | | (191) | | (191) | | 3,615 | | | | 126 | 12/01/2030 | 1 |
| 31298E-3E-3 | FED HOME LOAN MTG CORP GOLD #C46197 | | 06/01/2008 | SCHEDULED REDEMPTION | | 189 | 189 | 192 | 192 | | (3) | | (3) | | 189 | | | | 6 | 02/01/2030 | 1 |
| 31298F-B2-7 | FED HOME LOAN MTG CORP GOLD #C46357 | | 06/01/2008 | SCHEDULED REDEMPTION | | 61 | 61 | 64 | 66 | | (5) | | (5) | | 61 | | | | 3 | 01/01/2031 | 1 |
| 31298J-CP-7 | FED HOME LOAN MTG CORP GOLD #C49078 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,123 | 1,123 | 1,095 | 1,098 | | 24 | | 24 | | 1,123 | | | | 32 | 03/01/2031 | 1 |
| 31298L-M8-9 | FED HOME LOAN MTG CORP GOLD #C50383 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,852 | 1,852 | 1,805 | 1,811 | | 40 | | 40 | | 1,852 | | | | 52 | 04/01/2031 | 1 |
| 31298L-XT-1 | FED HOME LOAN MTG CORP GOLD #C50690 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,191 | 1,191 | 1,202 | 1,201 | | (10) | | (10) | | 1,191 | | | | 42 | 04/01/2031 | 1 |
| 31298M-E3-7 | FED HOME LOAN MTG CORP GOLD #C51054 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7 | 7 | 7 | 7 | | | | | | 7 | | | | | 05/01/2031 | 1 |
| 31298M-JF-5 | FED HOME LOAN MTG CORP GOLD #C51162 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | | 05/01/2031 | 1 |
| 31298Q-AD-0 | FED HOME LOAN MTG CORP GOLD #C53604 | | 06/01/2008 | SCHEDULED REDEMPTION | | 56 | 56 | 57 | 56 | | (1) | | (1) | | 56 | | | | 2 | 06/01/2031 | 1 |
| 31298Q-CA-4 | FED HOME LOAN MTG CORP GOLD #C53665 | | 06/01/2008 | SCHEDULED REDEMPTION | | 828 | 828 | 817 | 818 | | 11 | | 11 | | 828 | | | | 27 | 06/01/2031 | 1 |
| 31298Q-4Z-8 | FED HOME LOAN MTG CORP GOLD #C54440 | | 06/01/2008 | SCHEDULED REDEMPTION | | 608 | 608 | 600 | 601 | | 8 | | 8 | | 608 | | | | 19 | 07/01/2031 | 1 |
| 31298R-KD-7 | FED HOME LOAN MTG CORP GOLD #C54792 | | 06/01/2008 | SCHEDULED REDEMPTION | | 375 | 375 | 393 | 393 | | (18) | | (18) | | 375 | | | | 12 | 07/01/2031 | 1 |
| 31298R-NR-3 | FED HOME LOAN MTG CORP GOLD #C54900 | | 06/01/2008 | SCHEDULED REDEMPTION | | 321 | 321 | 317 | 317 | | 4 | | 4 | | 321 | | | | 10 | 07/01/2031 | 1 |
| 31298R-VY-9 | FED HOME LOAN MTG CORP GOLD #C55131 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | | 07/01/2031 | 1 |
| 31298S-HK-3 | FED HOME LOAN MTG CORP GOLD #C55634 | | 06/01/2008 | SCHEDULED REDEMPTION | | 277 | 277 | 293 | 292 | | (15) | | (15) | | 277 | | | | 9 | 08/01/2031 | 1 |
| 31298S-LV-4 | FED HOME LOAN MTG CORP GOLD #C55740 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,862 | 1,862 | 1,895 | 1,894 | | (31) | | (31) | | 1,862 | | | | 56 | 01/01/2030 | 1 |
| 31298S-VJ-0 | FED HOME LOAN MTG CORP GOLD #C56017 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,248 | 11,248 | 11,090 | 11,094 | | 154 | | 154 | | 11,248 | | | | 335 | 03/01/2031 | 1 |
| 31298V-JF-5 | FED HOME LOAN MTG CORP GOLD #C58362 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40 | 40 | 40 | 40 | | 1 | | 1 | | 40 | | | | 1 | 09/01/2031 | 1 |
| 31298V-UP-0 | FED HOME LOAN MTG CORP GOLD #C58690 | | 06/01/2008 | SCHEDULED REDEMPTION | | 158 | 158 | 156 | 156 | | 2 | | 2 | | 158 | | | | 5 | 10/01/2031 | 1 |
| 31298W-GA-7 | FED HOME LOAN MTG CORP GOLD #C59193 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18 | 18 | 18 | 18 | | | | | | 18 | | | | 1 | 09/01/2031 | 1 |
| 31298W-GB-5 | FED HOME LOAN MTG CORP GOLD #C59194 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,061 | 4,061 | 4,004 | 4,010 | | 51 | | 51 | | 4,061 | | | | 132 | 09/01/2031 | 1 |
| 31298W-JQ-9 | FED HOME LOAN MTG CORP GOLD #C59271 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10 | 10 | 10 | 10 | | | | | | 10 | | | | | 10/01/2031 | 1 |
| 31298W-JR-7 | FED HOME LOAN MTG CORP GOLD #C59272 | | 06/01/2008 | SCHEDULED REDEMPTION | | 97 | 97 | 103 | 102 | | (5) | | (5) | | 97 | | | | 3 | 10/01/2031 | 1 |
| 31298W-TE-5 | FED HOME LOAN MTG CORP GOLD #C59549 | | 06/01/2008 | SCHEDULED REDEMPTION | | 169 | 169 | 167 | 167 | | 2 | | 2 | | 169 | | | | 5 | 11/01/2031 | 1 |
| 31298Y-AH-4 | FED HOME LOAN MTG CORP GOLD #C60008 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 19 | | | | | | 19 | | | | 1 | 11/01/2031 | 1 |
| 31298Y-L3-3 | FED HOME LOAN MTG CORP GOLD #C60346 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 10/01/2031 | 1 |
| 31298Y-XA-4 | FED HOME LOAN MTG CORP GOLD #C60673 | | 06/01/2008 | SCHEDULED REDEMPTION | | 100 | 100 | 99 | 99 | | 1 | | 1 | | 100 | | | | 3 | 11/01/2031 | 1 |
| 31287L-7H-9 | FED HOME LOAN MTG CORP GOLD #C61796 | | 06/01/2008 | SCHEDULED REDEMPTION | | 147 | 147 | 145 | 146 | | 2 | | 2 | | 147 | | | | 5 | 12/01/2031 | 1 |
| 31287M-MB-3 | FED HOME LOAN MTG CORP GOLD #C62154 | | 06/01/2008 | SCHEDULED REDEMPTION | | 124 | 124 | 122 | 122 | | 2 | | 2 | | 124 | | | | 4 | 01/01/2032 | 1 |
| 31287Q-SQ-5 | FED HOME LOAN MTG CORP GOLD #C65027 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,429 | 26,429 | 27,874 | 27,747 | | (1,319) | | (1,319) | | 26,429 | | | | 921 | 02/01/2032 | 1 |
| 31287Q-YS-4 | FED HOME LOAN MTG CORP GOLD #C65221 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,009 | 2,009 | 1,981 | 1,987 | | 22 | | 22 | | 2,009 | | | | 59 | 03/01/2032 | 1 |
| 31287R-ZT-9 | FED HOME LOAN MTG CORP GOLD #C66154 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,298 | 7,298 | 7,196 | 7,212 | | 86 | | 86 | | 7,298 | | | | 235 | 03/01/2032 | 1 |
| 31287S-JH-1 | FED HOME LOAN MTG CORP GOLD #C66564 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,766 | 1,766 | 1,741 | 1,746 | | 20 | | 20 | | 1,766 | | | | 55 | 04/01/2032 | 1 |
| 31287T-CJ-2 | FED HOME LOAN MTG CORP GOLD #C67273 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,455 | 2,455 | 2,479 | 2,474 | | (18) | | (18) | | 2,455 | | | | 85 | 05/01/2032 | 1 |
| 31287T-FZ-3 | FED HOME LOAN MTG CORP GOLD #C67384 | | 06/01/2008 | SCHEDULED REDEMPTION | | 289 | 289 | 292 | 292 | | (2) | | (2) | | 289 | | | | 10 | 06/01/2032 | 1 |
| 31287T-SE-6 | FED HOME LOAN MTG CORP GOLD #C67717 | | 06/01/2008 | SCHEDULED REDEMPTION | | 261 | 261 | 263 | 263 | | (2) | | (2) | | 261 | | | | 9 | 06/01/2032 | 1 |
| 31287T-VR-3 | FED HOME LOAN MTG CORP GOLD #C67824 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | | 06/01/2032 | 1 |
| 31287U-CM-2 | FED HOME LOAN MTG CORP GOLD #C68176 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 9 | | | | | | 9 | | | | | 06/01/2032 | 1 |
| 31287U-G7-1 | FED HOME LOAN MTG CORP GOLD #C68322 | | 06/01/2008 | SCHEDULED REDEMPTION | | 424 | 424 | 428 | 427 | | (3) | | (3) | | 424 | | | | 14 | 07/01/2032 | 1 |
| 31287U-JS-2 | FED HOME LOAN MTG CORP GOLD #C68373 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,086 | 20,086 | 20,773 | 20,570 | | (485) | | (485) | | 20,086 | | | | 698 | 06/01/2032 | 1 |
| 31287U-VQ-2 | FED HOME LOAN MTG CORP GOLD #C68723 | | 06/01/2008 | SCHEDULED REDEMPTION | | 719 | 719 | 726 | 724 | | (6) | | (6) | | 719 | | | | 24 | 07/01/2032 | 1 |
| 31287V-E7-1 | FED HOME LOAN MTG CORP GOLD #C69158 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,737 | 1,737 | 1,712 | 1,719 | | 18 | | 18 | | 1,737 | | | | 52 | 07/01/2032 | 1 |
| 31287V-NX-4 | FED HOME LOAN MTG CORP GOLD #C69406 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33,025 | 33,025 | 32,563 | 32,553 | | 472 | | 472 | | 33,025 | | | | 897 | 05/01/2032 | 1 |
| 31287V-PE-4 | FED HOME LOAN MTG CORP GOLD #C69421 | | 06/01/2008 | SCHEDULED REDEMPTION | | 160 | 160 | 158 | 158 | | 2 | | 2 | | 160 | | | | 5 | 07/01/2032 | 1 |
| 31287V-UJ-7 | FED HOME LOAN MTG CORP GOLD #C69585 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | | 08/01/2032 | 1 |
| 31287V-W6-3 | FED HOME LOAN MTG CORP GOLD #C69669 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26 | 26 | 26 | 26 | | | | | | 26 | | | | 1 | 08/01/2032 | 1 |
| 31287V-6Q-8 | FED HOME LOAN MTG CORP GOLD #C69879 | | 06/01/2008 | SCHEDULED REDEMPTION | | 476 | 476 | 469 | 471 | | 5 | | 5 | | 476 | | | | 15 | 08/01/2032 | 1 |
| 31287X-AN-6 | FED HOME LOAN MTG CORP GOLD #C70013 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32 | 32 | 32 | 32 | | | | | | 32 | | | | 1 | 08/01/2032 | 1 |
| 31287X-N7-7 | FED HOME LOAN MTG CORP GOLD #C70414 | | 06/01/2008 | SCHEDULED REDEMPTION | | 95 | 95 | 93 | 93 | | 1 | | 1 | | 95 | | | | 3 | 03/01/2032 | 1 |
| 31288B-MZ-3 | FED HOME LOAN MTG CORP GOLD #C73076 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,607 | 3,607 | 3,703 | 3,691 | | (84) | | (84) | | 3,607 | | | | 101 | 11/01/2032 | 1 |
| 31288D-FL-8 | FED HOME LOAN MTG CORP GOLD #C74671 | | 06/01/2008 | SCHEDULED REDEMPTION | | 813 | 813 | 822 | 822 | | (9) | | (9) | | 813 | | | | 22 | 01/01/2033 | 1 |
| 31288H-7G-9 | FED HOME LOAN MTG CORP GOLD #C78995 | | 06/01/2008 | SCHEDULED REDEMPTION | | 528 | 528 | 542 | 540 | | (12) | | (12) | | 528 | | | | 15 | 05/01/2033 | 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) |
| 31335G-EK-7 | FED HOME LOAN MTG CORP GOLD #C80138 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,242 | 11,242 | 10,701 | 10,555 | | 686 | | 686 | | 11,242 | | | | 367 | 04/01/2024 | 1 |
| 31335G-KY-0 | FED HOME LOAN MTG CORP GOLD #C80311 | | 06/01/2008 | SCHEDULED REDEMPTION | | 185 | 185 | 193 | 192 | | (6) | | (6) | | 185 | | | | 8 | 03/01/2025 | 1 |
| 31335G-PN-9 | FED HOME LOAN MTG CORP GOLD #C80429 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,388 | 1,388 | 1,428 | 1,438 | | (50) | | (50) | | 1,388 | | | | 56 | 09/01/2026 | 1 |
| 31335G-QA-6 | FED HOME LOAN MTG CORP GOLD #C80449 | | 04/01/2008 | SCHEDULED REDEMPTION | | 709 | 709 | 739 | 734 | | (25) | | (25) | | 709 | | | | 21 | 09/01/2026 | 1 |
| 3128F9-6K-1 | FED HOME LOAN MTG CORP GOLD #D69874 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,864 | 3,864 | 3,690 | 3,696 | | 167 | | 167 | | 3,864 | | | | 119 | 04/01/2026 | 1 |
| 3128FB-CY-9 | FED HOME LOAN MTG CORP GOLD #D70087 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,263 | 5,263 | 4,872 | 4,772 | | 491 | | 491 | | 5,263 | | | | 166 | 04/01/2026 | 1 |
| 3128FB-Y8-2 | FED HOME LOAN MTG CORP GOLD #D70735 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,696 | 3,696 | 3,432 | 3,376 | | 320 | | 320 | | 3,696 | | | | 115 | 04/01/2026 | 1 |
| 3128FB-6F-7 | FED HOME LOAN MTG CORP GOLD #D70870 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,041 | 1,041 | 967 | 953 | | 87 | | 87 | | 1,041 | | | | 32 | 05/01/2026 | 1 |
| 3128FF-FW-1 | FED HOME LOAN MTG CORP GOLD #D73781 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,248 | 2,248 | 2,315 | 2,314 | | (65) | | (65) | | 2,248 | | | | 90 | 08/01/2026 | 1 |
| 31294J-J3-3 | FED HOME LOAN MTG CORP GOLD #E00282 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,347 | 6,347 | 6,262 | 6,334 | | 13 | | 13 | | 6,347 | | | | 195 | 03/01/2009 | 1 |
| 31294J-NE-4 | FED HOME LOAN MTG CORP GOLD #E00389 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,153 | 12,153 | 11,991 | 12,101 | | 52 | | 52 | | 12,153 | | | | 374 | 07/01/2010 | 1 |
| 31294J-PE-2 | FED HOME LOAN MTG CORP GOLD #E00421 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40,762 | 40,762 | 38,564 | 39,656 | | 1,107 | | 1,107 | | 40,762 | | | | 1,171 | 03/01/2011 | 1 |
| 31294J-PN-2 | FED HOME LOAN MTG CORP GOLD #E00429 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,593 | 12,593 | 12,475 | 12,538 | | 55 | | 55 | | 12,593 | | | | 416 | 04/01/2011 | 1 |
| 31294J-QW-1 | FED HOME LOAN MTG CORP GOLD #E00469 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,565 | 14,565 | 14,215 | 14,421 | | 144 | | 144 | | 14,565 | | | | 440 | 12/01/2011 | 1 |
| 31294J-UF-3 | FED HOME LOAN MTG CORP GOLD #E00582 | | 06/01/2008 | SCHEDULED REDEMPTION | | 30,351 | 30,351 | 29,523 | 29,889 | | 462 | | 462 | | 30,351 | | | | 941 | 11/01/2013 | 1 |
| 31294J-6S-2 | FED HOME LOAN MTG CORP GOLD #E00881 | | 06/01/2008 | SCHEDULED REDEMPTION | | 308 | 308 | 319 | 318 | | (10) | | (10) | | 308 | | | | 12 | 09/01/2015 | 1 |
| 31294K-AT-2 | FED HOME LOAN MTG CORP GOLD #E00918 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,193 | 2,193 | 2,270 | 2,256 | | (63) | | (63) | | 2,193 | | | | 78 | 11/01/2015 | 1 |
| 31294K-BQ-7 | FED HOME LOAN MTG CORP GOLD #E00947 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,794 | 2,794 | 2,893 | 2,874 | | (80) | | (80) | | 2,794 | | | | 109 | 01/01/2016 | 1 |
| 31294K-CE-3 | FED HOME LOAN MTG CORP GOLD #E00969 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23 | 23 | 24 | 24 | | (1) | | (1) | | 23 | | | | 1 | 02/01/2016 | 1 |
| 31294K-Q5-7 | FED HOME LOAN MTG CORP GOLD #E01376 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,705 | 6,705 | 6,467 | 6,526 | | 179 | | 179 | | 6,705 | | | | 126 | 04/01/2018 | 1 |
| 31280G-6H-8 | FED HOME LOAN MTG CORP GOLD #E62672 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,849 | 26,849 | 26,194 | 26,532 | | 317 | | 317 | | 26,849 | | | | 837 | 01/01/2011 | 1 |
| 31280H-HF-8 | FED HOME LOAN MTG CORP GOLD #E62930 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,975 | 14,975 | 14,610 | 14,836 | | 140 | | 140 | | 14,975 | | | | 463 | 02/01/2011 | 1 |
| 31280H-2H-0 | FED HOME LOAN MTG CORP GOLD #E63476 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,886 | 5,886 | 5,624 | 5,784 | | 102 | | 102 | | 5,886 | | | | 170 | 03/01/2011 | 1 |
| 31280M-BD-8 | FED HOME LOAN MTG CORP GOLD #E66336 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,195 | 1,195 | 1,142 | 1,168 | | 27 | | 27 | | 1,195 | | | | 34 | 02/01/2012 | 1 |
| 3128G7-3D-3 | FED HOME LOAN MTG CORP GOLD #E73496 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27,329 | 27,329 | 26,396 | 26,888 | | 441 | | 441 | | 27,329 | | | | 664 | 11/01/2013 | 1 |
| 3128GC-HM-7 | FED HOME LOAN MTG CORP GOLD #E77436 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,589 | 4,589 | 4,464 | 4,514 | | 74 | | 74 | | 4,589 | | | | 141 | 06/01/2014 | 1 |
| 3128GC-J8-6 | FED HOME LOAN MTG CORP GOLD #E77487 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,069 | 1,069 | 1,040 | 1,052 | | 17 | | 17 | | 1,069 | | | | 33 | 06/01/2014 | 1 |
| 3128GE-BY-3 | FED HOME LOAN MTG CORP GOLD #E79055 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,858 | 12,858 | 12,756 | 12,799 | | 59 | | 59 | | 12,858 | | | | 425 | 08/01/2014 | 1 |
| 3128GJ-YQ-4 | FED HOME LOAN MTG CORP GOLD #E82519 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,596 | 2,596 | 2,687 | 2,653 | | (57) | | (57) | | 2,596 | | | | 98 | 02/01/2016 | 1 |
| 3128H7-N8-1 | FED HOME LOAN MTG CORP GOLD #E99415 | | 06/01/2008 | SCHEDULED REDEMPTION | | 67,303 | 67,303 | 68,302 | 68,046 | | (743) | | (743) | | 67,303 | | | | 1,573 | 09/01/2018 | 1 |
| 31283G-Q3-4 | FED HOME LOAN MTG CORP GOLD #G00474 | | 06/01/2008 | SCHEDULED REDEMPTION | | 111 | 111 | 116 | 117 | | (5) | | (5) | | 111 | | | | 5 | 04/01/2025 | 1 |
| 31283G-R3-3 | FED HOME LOAN MTG CORP GOLD #G00506 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,776 | 7,776 | 8,450 | 8,346 | | (570) | | (570) | | 7,776 | | | | 351 | 12/01/2022 | 1 |
| 31283G-XX-0 | FED HOME LOAN MTG CORP GOLD #G00694 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,285 | 4,285 | 4,334 | 4,333 | | (47) | | (47) | | 4,285 | | | | 164 | 03/01/2027 | 1 |
| 31283H-GE-9 | FED HOME LOAN MTG CORP GOLD #G01097 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,909 | 2,909 | 2,997 | 3,000 | | (91) | | (91) | | 2,909 | | | | 102 | 12/01/2029 | 1 |
| 31283H-H2-4 | FED HOME LOAN MTG CORP GOLD #G01149 | | 06/01/2008 | SCHEDULED REDEMPTION | | 359 | 359 | 354 | 354 | | 5 | | 5 | | 359 | | | | 11 | 11/01/2030 | 1 |
| 31283H-H6-5 | FED HOME LOAN MTG CORP GOLD #G01153 | | 06/01/2008 | SCHEDULED REDEMPTION | | 112 | 112 | 115 | 115 | | (3) | | (3) | | 112 | | | | 4 | 11/01/2030 | 1 |
| 31283H-H8-1 | FED HOME LOAN MTG CORP GOLD #G01155 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31,670 | 31,670 | 31,226 | 31,234 | | 436 | | 436 | | 31,670 | | | | 968 | 08/01/2030 | 1 |
| 31283H-JS-5 | FED HOME LOAN MTG CORP GOLD #G01173 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,512 | 3,512 | 3,600 | 3,601 | | (88) | | (88) | | 3,512 | | | | 113 | 01/01/2031 | 1 |
| 31283H-LC-7 | FED HOME LOAN MTG CORP GOLD #G01223 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,352 | 1,352 | 1,426 | 1,423 | | (71) | | (71) | | 1,352 | | | | 45 | 10/01/2029 | 1 |
| 31283H-ML-6 | FED HOME LOAN MTG CORP GOLD #G01263 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,442 | 4,442 | 4,407 | 4,409 | | 33 | | 33 | | 4,442 | | | | 134 | 06/01/2031 | 1 |
| 31283H-N2-7 | FED HOME LOAN MTG CORP GOLD #G01309 | | 06/01/2008 | SCHEDULED REDEMPTION | | 285 | 285 | 287 | 287 | | (2) | | (2) | | 285 | | | | 9 | 08/01/2031 | 1 |
| 31283H-N4-3 | FED HOME LOAN MTG CORP GOLD #G01311 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,431 | 4,431 | 4,474 | 4,470 | | (39) | | (39) | | 4,431 | | | | 147 | 09/01/2031 | 1 |
| 31283H-RA-5 | FED HOME LOAN MTG CORP GOLD #G01381 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,975 | 6,975 | 7,057 | 7,050 | | (75) | | (75) | | 6,975 | | | | 227 | 04/01/2032 | 1 |
| 31283H-RL-1 | FED HOME LOAN MTG CORP GOLD #G01391 | | 06/01/2008 | SCHEDULED REDEMPTION | | 217,186 | 217,186 | 220,005 | 219,767 | | (2,580) | | (2,580) | | 217,186 | | | | 7,165 | 04/01/2032 | 1 |
| 31283H-TE-5 | FED HOME LOAN MTG CORP GOLD #G01449 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,246 | 20,246 | 21,353 | 21,319 | | (1,073) | | (1,073) | | 20,246 | | | | 670 | 07/01/2032 | 1 |
| 31283H-4Z-5 | FED HOME LOAN MTG CORP GOLD #G01740 | | 06/01/2008 | SCHEDULED REDEMPTION | | 29,696 | 29,696 | 30,153 | 30,127 | | (431) | | (431) | | 29,696 | | | | 769 | 12/01/2034 | 1 |
| 31283H-6G-5 | FED HOME LOAN MTG CORP GOLD #G01771 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25,786 | 25,786 | 26,078 | 26,064 | | (278) | | (278) | | 25,786 | | | | 666 | 02/01/2035 | 1 |
| 3128MJ-B4-1 | FED HOME LOAN MTG CORP GOLD #G08058 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,107 | 8,107 | 8,230 | 8,224 | | (118) | | (118) | | 8,107 | | | | 210 | 05/01/2035 | 1 |
| 3128MJ-CE-8 | FED HOME LOAN MTG CORP GOLD #G08068 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,425 | 6,425 | 6,523 | 6,518 | | (93) | | (93) | | 6,425 | | | | 166 | 07/01/2035 | 1 |
| 3128MJ-CJ-7 | FED HOME LOAN MTG CORP GOLD #G08072 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,458 | 22,458 | 22,252 | 22,263 | | 194 | | 194 | | 22,458 | | | | 536 | 08/01/2035 | 1 |
| 3128MJ-DK-3 | FED HOME LOAN MTG CORP GOLD #G08105 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,737 | 1,737 | 1,757 | 1,756 | | (19) | | (19) | | 1,737 | | | | 45 | 01/01/2036 | 1 |
| 3128MJ-DR-8 | FED HOME LOAN MTG CORP GOLD #G08111 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,263 | 1,263 | 1,277 | 1,276 | | (14) | | (14) | | 1,263 | | | | 33 | 02/01/2036 | 1 |
| 31283K-A4-0 | FED HOME LOAN MTG CORP GOLD #G10927 | | 06/01/2008 | SCHEDULED REDEMPTION | | 103,438 | 103,438 | 92,917 | 97,627 | | 5,811 | | 5,811 | | 103,438 | | | | 2,425 | 06/01/2014 | 1 |
| 3128MS-B8-2 | FED HOME LOAN MTG CORP GOLD #H00063 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,643 | 7,643 | 7,567 | 7,573 | | 70 | | 70 | | 7,643 | | | | 183 | 11/01/2035 | 1 |
| 3128MS-CX-6 | FED HOME LOAN MTG CORP GOLD #H00086 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23,279 | 23,279 | 23,046 | 23,067 | | 213 | | 213 | | 23,279 | | | | 613 | 12/01/2035 | 1 |
| 31281L-B3-1 | FED HOME LOAN MTG CORP GOLD #N70058 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,978 | 1,978 | 2,023 | 2,019 | | (41) | | (41) | | 1,978 | | | | 70 | 07/01/2023 | 1 |
| 31283Y-5N-4 | FED HOME LOAN MTG CORP GOLD #P20054 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,957 | 15,957 | 15,696 | 15,750 | | 207 | | 207 | | 15,957 | | | | 453 | 08/01/2028 | 1 |
| 31283Y-5V-6 | FED HOME LOAN MTG CORP GOLD #P20061 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,951 | 1,951 | 1,919 | 1,926 | | 26 | | 26 | | 1,951 | | | | 55 | 08/01/2028 | 1 |
| 31283Y-7L-6 | FED HOME LOAN MTG CORP GOLD #P20100 | | 06/01/2008 | SCHEDULED REDEMPTION | | 350 | 350 | 350 | 350 | | | | | | 350 | | | | 11 | 11/01/2028 | 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) |
| 31283Y-CL-0 | FED HOME LOAN MTG CORP GOLD #P20176 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,438 | 11,438 | 11,452 | 11,449 | | (11) | | (11) | | 11,438 | | | | 351 | 03/01/2029 | 1 |
| 31283Y-CT-3 | FED HOME LOAN MTG CORP GOLD #P20183 | | 06/01/2008 | SCHEDULED REDEMPTION | | 224,013 | 224,013 | 224,293 | 224,214 | | (201) | | (201) | | 224,013 | | | | 6,595 | 03/01/2029 | 1 |
| 31359E-KY-6 | FED NATL MTG ASSN 1993-204 PJ | | 06/01/2008 | SCHEDULED REDEMPTION | | 151,977 | 151,977 | 152,025 | 151,981 | | (4) | | (4) | | 151,977 | | | | 4,364 | 05/25/2023 | 1 |
| 31361D-QN-2 | FED NATL MTG ASSOC #028361 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 06/01/2016 | 1 |
| 31361H-C8-1 | FED NATL MTG ASSOC #031595 | | 06/01/2008 | SCHEDULED REDEMPTION | | 923 | 923 | 853 | 919 | | 4 | | 4 | | 923 | | | | 38 | 05/01/2009 | 1 |
| 313610-JH-1 | FED NATL MTG ASSOC #046164 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 3 | | 1 | | 1 | | 4 | | | | | 05/01/2017 | 1 |
| 313613-AA-9 | FED NATL MTG ASSOC #048601 | | 06/01/2008 | SCHEDULED REDEMPTION | | 59 | 59 | 55 | 57 | | 2 | | 2 | | 59 | | | | 2 | 07/01/2017 | 1 |
| 313614-Y3-7 | FED NATL MTG ASSOC #050230 | | 06/01/2008 | SCHEDULED REDEMPTION | | 54 | 54 | 52 | 53 | | 1 | | 1 | | 54 | | | | 2 | 09/01/2019 | 1 |
| 313615-GJ-9 | FED NATL MTG ASSOC #050601 | | 06/01/2008 | SCHEDULED REDEMPTION | | 972 | 972 | 1,067 | 1,081 | | (109) | | (109) | | 972 | | | | 36 | 07/01/2022 | 1 |
| 31362S-08-1 | FED NATL MTG ASSOC #069779 | | 06/01/2008 | SCHEDULED REDEMPTION | | 795 | 795 | 795 | 795 | | | | | | 795 | | | | 35 | 01/01/2019 | 1 |
| 31362T-BW-2 | FED NATL MTG ASSOC #070253 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | 1 | 02/01/2017 | 1 |
| 313628-AC-3 | FED NATL MTG ASSOC #081003 | | 06/01/2008 | SCHEDULED REDEMPTION | | 105 | 105 | 101 | 103 | | 2 | | 2 | | 105 | | | | 4 | 09/01/2019 | 1 |
| 313628-FD-6 | FED NATL MTG ASSOC #081164 | | 06/01/2008 | SCHEDULED REDEMPTION | | 374 | 374 | 361 | 365 | | 8 | | 8 | | 374 | | | | 16 | 09/01/2019 | 1 |
| 313628-FE-4 | FED NATL MTG ASSOC #081165 | | 06/01/2008 | SCHEDULED REDEMPTION | | 162 | 162 | 157 | 149 | | 13 | | 13 | | 162 | | | | 7 | 09/01/2019 | 1 |
| 313628-NP-0 | FED NATL MTG ASSOC #081398 | | 06/01/2008 | SCHEDULED REDEMPTION | | 125 | 125 | 121 | 123 | | 2 | | 2 | | 125 | | | | 5 | 09/01/2019 | 1 |
| 31363W-JA-4 | FED NATL MTG ASSOC #100256 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36,968 | 36,968 | 38,965 | 39,221 | | (2,253) | | (2,253) | | 36,968 | | | | 1,546 | 10/15/2021 | 1 |
| 31364M-ZM-1 | FED NATL MTG ASSOC #111548 | | 06/01/2008 | SCHEDULED REDEMPTION | | 154 | 154 | 157 | 157 | | (2) | | (2) | | 154 | | | | 7 | 12/01/2018 | 1 |
| 31364N-B3-7 | FED NATL MTG ASSOC #111758 | | 06/01/2008 | SCHEDULED REDEMPTION | | 90 | 90 | 90 | 90 | | | | | | 90 | | | | 4 | 07/01/2017 | 1 |
| 31365C-XK-8 | FED NATL MTG ASSOC #124082 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,290 | 2,290 | 2,354 | 2,307 | | (17) | | (17) | | 2,290 | | | | 81 | 06/01/2017 | 1 |
| 31365D-G5-8 | FED NATL MTG ASSOC #124520 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,322 | 7,322 | 7,243 | 7,233 | | 89 | | 89 | | 7,322 | | | | 239 | 10/01/2022 | 1 |
| 31365D-G6-6 | FED NATL MTG ASSOC #124521 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,575 | 1,575 | 1,558 | 1,556 | | 18 | | 18 | | 1,575 | | | | 54 | 10/01/2022 | 1 |
| 31368H-KA-0 | FED NATL MTG ASSOC #190289 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,363 | 1,363 | 1,420 | 1,417 | | (54) | | (54) | | 1,363 | | | | 45 | 11/01/2027 | 1 |
| 31368T-FM-4 | FED NATL MTG ASSOC #199172 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,873 | 1,873 | 1,926 | 1,903 | | (30) | | (30) | | 1,873 | | | | 66 | 12/01/2012 | 1 |
| 31370J-B6-1 | FED NATL MTG ASSOC #232361 | | 06/01/2008 | SCHEDULED REDEMPTION | | 184 | 184 | 182 | 184 | | | | | | 184 | | | | 4 | 10/01/2008 | 1 |
| 31371G-EK-2 | FED NATL MTG ASSOC #251338 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,379 | 14,379 | 14,472 | 14,430 | | (51) | | (51) | | 14,379 | | | | 438 | 12/01/2012 | 1 |
| 31371G-YG-9 | FED NATL MTG ASSOC #251911 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,018 | 7,018 | 6,794 | 6,813 | | 205 | | 205 | | 7,018 | | | | 207 | 08/01/2018 | 1 |
| 31371G-2T-6 | FED NATL MTG ASSOC #251986 | | 06/01/2008 | SCHEDULED REDEMPTION | | 113 | 113 | 108 | 108 | | 4 | | 4 | | 113 | | | | 4 | 10/01/2028 | 1 |
| 31371G-4F-4 | FED NATL MTG ASSOC #252022 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,572 | 3,572 | 3,458 | 3,467 | | 105 | | 105 | | 3,572 | | | | 102 | 10/01/2018 | 1 |
| 31371H-CE-6 | FED NATL MTG ASSOC #252169 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,374 | 5,374 | 5,203 | 5,231 | | 143 | | 143 | | 5,374 | | | | 151 | 12/01/2018 | 1 |
| 31371H-DS-4 | FED NATL MTG ASSOC #252213 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,984 | 1,984 | 1,969 | 1,975 | | 9 | | 9 | | 1,984 | | | | 57 | 01/01/2014 | 1 |
| 31371H-QT-8 | FED NATL MTG ASSOC #252566 | | 06/01/2008 | SCHEDULED REDEMPTION | | 249 | 249 | 247 | 248 | | 1 | | 1 | | 249 | | | | 7 | 07/01/2014 | 1 |
| 31371H-Q2-7 | FED NATL MTG ASSOC #252573 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,280 | 5,280 | 5,112 | 5,138 | | 143 | | 143 | | 5,280 | | | | 153 | 06/01/2019 | 1 |
| 31371H-Q4-3 | FED NATL MTG ASSOC #252575 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,576 | 2,576 | 2,494 | 2,500 | | 76 | | 76 | | 2,576 | | | | 72 | 07/01/2019 | 1 |
| 31371H-2C-1 | FED NATL MTG ASSOC #252871 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,890 | 1,890 | 1,906 | 1,889 | | 1 | | 1 | | 1,890 | | | | 67 | 11/01/2014 | 1 |
| 31371H-4J-4 | FED NATL MTG ASSOC #252925 | | 06/01/2008 | SCHEDULED REDEMPTION | | 424 | 424 | 418 | 418 | | 6 | | 6 | | 424 | | | | 15 | 12/01/2029 | 1 |
| 31371H-6T-0 | FED NATL MTG ASSOC #252982 | | 06/01/2008 | SCHEDULED REDEMPTION | | 79 | 79 | 82 | 83 | | (3) | | (3) | | 79 | | | | 3 | 01/01/2030 | 1 |
| 31371J-DS-0 | FED NATL MTG ASSOC #253113 | | 06/01/2008 | SCHEDULED REDEMPTION | | 606 | 606 | 597 | 597 | | 8 | | 8 | | 606 | | | | 22 | 03/01/2030 | 1 |
| 31371J-JD-7 | FED NATL MTG ASSOC #253260 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,367 | 15,367 | 15,521 | 15,471 | | (104) | | (104) | | 15,367 | | | | 565 | 04/01/2015 | 1 |
| 31371J-JJ-4 | FED NATL MTG ASSOC #253265 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,579 | 4,579 | 4,686 | 4,701 | | (122) | | (122) | | 4,579 | | | | 157 | 05/01/2030 | 1 |
| 31371J-L5-1 | FED NATL MTG ASSOC #253348 | | 06/01/2008 | SCHEDULED REDEMPTION | | 329 | 329 | 349 | 355 | | (25) | | (25) | | 329 | | | | 13 | 06/01/2030 | 1 |
| 31371J-NQ-3 | FED NATL MTG ASSOC #253399 | | 06/01/2008 | SCHEDULED REDEMPTION | | 248 | 248 | 262 | 268 | | (20) | | (20) | | 248 | | | | 10 | 08/01/2030 | 1 |
| 31371J-Q2-3 | FED NATL MTG ASSOC #253473 | | 06/01/2008 | SCHEDULED REDEMPTION | | 199 | 199 | 203 | 201 | | (2) | | (2) | | 199 | | | | 7 | 10/01/2015 | 1 |
| 31371J-Q9-8 | FED NATL MTG ASSOC #253480 | | 06/01/2008 | SCHEDULED REDEMPTION | | 400 | 400 | 410 | 411 | | (10) | | (10) | | 400 | | | | 14 | 10/01/2030 | 1 |
| 31371J-R5-5 | FED NATL MTG ASSOC #253508 | | 06/01/2008 | SCHEDULED REDEMPTION | | 94 | 94 | 96 | 95 | | (1) | | (1) | | 94 | | | | 3 | 11/01/2015 | 1 |
| 31371J-SE-5 | FED NATL MTG ASSOC #253517 | | 06/01/2008 | SCHEDULED REDEMPTION | | 852 | 852 | 902 | 916 | | (64) | | (64) | | 852 | | | | 30 | 11/01/2030 | 1 |
| 31371J-UE-2 | FED NATL MTG ASSOC #253581 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,771 | 1,771 | 1,801 | 1,787 | | (16) | | (16) | | 1,771 | | | | 58 | 01/01/2016 | 1 |
| 31371J-WA-8 | FED NATL MTG ASSOC #253641 | | 06/01/2008 | SCHEDULED REDEMPTION | | 423 | 423 | 448 | 446 | | (23) | | (23) | | 423 | | | | 15 | 01/01/2031 | 1 |
| 31371J-W4-2 | FED NATL MTG ASSOC #253667 | | 06/01/2008 | SCHEDULED REDEMPTION | | 936 | 936 | 954 | 936 | | | | | | 936 | | | | 33 | 02/01/2016 | 1 |
| 31371J-XA-7 | FED NATL MTG ASSOC #253673 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,711 | 12,711 | 13,032 | 13,047 | | (335) | | (335) | | 12,711 | | | | 423 | 03/01/2031 | 1 |
| 31371J-XB-5 | FED NATL MTG ASSOC #253674 | | 06/01/2008 | SCHEDULED REDEMPTION | | 278 | 278 | 288 | 289 | | (12) | | (12) | | 278 | | | | 10 | 03/01/2031 | 1 |
| 31371J-3E-2 | FED NATL MTG ASSOC #253797 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,420 | 1,420 | 1,469 | 1,457 | | (36) | | (36) | | 1,420 | | | | 37 | 05/01/2016 | 1 |
| 31371J-3J-1 | FED NATL MTG ASSOC #253801 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,291 | 8,291 | 8,027 | 8,047 | | 244 | | 244 | | 8,291 | | | | 236 | 05/01/2021 | 1 |
| 31371J-3W-2 | FED NATL MTG ASSOC #253813 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,100 | 2,100 | 2,181 | 2,214 | | (114) | | (114) | | 2,100 | | | | 71 | 05/01/2031 | 1 |
| 31371J-5B-6 | FED NATL MTG ASSOC #253842 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,123 | 20,123 | 20,409 | 20,443 | | (320) | | (320) | | 20,123 | | | | 662 | 06/01/2031 | 1 |
| 31371J-5G-5 | FED NATL MTG ASSOC #253847 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,684 | 6,684 | 6,471 | 6,490 | | 195 | | 195 | | 6,684 | | | | 191 | 05/01/2021 | 1 |
| 31371J-6W-9 | FED NATL MTG ASSOC #253885 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,369 | 1,369 | 1,325 | 1,329 | | 40 | | 40 | | 1,369 | | | | 36 | 07/01/2021 | 1 |
| 31371J-7C-2 | FED NATL MTG ASSOC #253891 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,768 | 9,768 | 9,986 | 9,991 | | (223) | | (223) | | 9,768 | | | | 341 | 07/01/2031 | 1 |
| 31371K-EQ-0 | FED NATL MTG ASSOC #254043 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,285 | 1,285 | 1,244 | 1,249 | | 36 | | 36 | | 1,285 | | | | 36 | 10/01/2021 | 1 |
| 31371K-EZ-0 | FED NATL MTG ASSOC #254052 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,027 | 1,027 | 1,042 | 1,040 | | (13) | | (13) | | 1,027 | | | | 36 | 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) |
| 31371K-F2-2 | FED NATL MTG ASSOC #254085 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,729 | 7,729 | 7,483 | 7,519 | | 210 | | 210 | | 7,729 | | | | 223 | 11/01/2021 | 1 |
| 31371K-F6-3 | FED NATL MTG ASSOC #254089 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,613 | 11,613 | 12,191 | 12,104 | | (491) | | (491) | | 11,613 | | | | 328 | 12/01/2016 | 1 |
| 31371K-GV-7 | FED NATL MTG ASSOC #254112 | | 06/01/2008 | SCHEDULED REDEMPTION | | 47 | 47 | 50 | 49 | | (2) | | (2) | | 47 | | | | 2 | 11/01/2031 | 1 |
| 31371K-HJ-3 | FED NATL MTG ASSOC #254133 | | 06/01/2008 | SCHEDULED REDEMPTION | | 37,441 | 37,441 | 38,253 | 38,112 | | (671) | | (671) | | 37,441 | | | | 1,216 | 12/01/2031 | 1 |
| 31371K-HS-3 | FED NATL MTG ASSOC #254141 | | 06/01/2008 | SCHEDULED REDEMPTION | | 50,888 | 50,888 | 53,421 | 53,099 | | (2,211) | | (2,211) | | 50,888 | | | | 1,465 | 01/01/2017 | 1 |
| 31371K-KE-0 | FED NATL MTG ASSOC #254193 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,552 | 7,552 | 7,313 | 7,356 | | 197 | | 197 | | 7,552 | | | | 209 | 02/01/2022 | 1 |
| 31371K-LL-3 | FED NATL MTG ASSOC #254231 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,473 | 10,473 | 10,142 | 10,206 | | 266 | | 266 | | 10,473 | | | | 287 | 03/01/2022 | 1 |
| 31371K-L7-4 | FED NATL MTG ASSOC #254250 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,346 | 1,346 | 1,376 | 1,367 | | (21) | | (21) | | 1,346 | | | | 50 | 03/01/2032 | 1 |
| 31371K-ML-2 | FED NATL MTG ASSOC #254263 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,941 | 1,941 | 2,000 | 1,996 | | (56) | | (56) | | 1,941 | | | | 60 | 04/01/2032 | 1 |
| 31371K-Q3-8 | FED NATL MTG ASSOC #254374 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,839 | 7,839 | 7,589 | 7,650 | | 189 | | 189 | | 7,839 | | | | 221 | 06/01/2022 | 1 |
| 31371K-SH-5 | FED NATL MTG ASSOC #254420 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,488 | 6,488 | 6,283 | 6,337 | | 152 | | 152 | | 6,488 | | | | 182 | 07/01/2022 | 1 |
| 31371K-T4-3 | FED NATL MTG ASSOC #254471 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,311 | 11,311 | 10,951 | 11,063 | | 248 | | 248 | | 11,311 | | | | 319 | 09/01/2022 | 1 |
| 31371K-UA-7 | FED NATL MTG ASSOC #254477 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,081 | 6,081 | 6,037 | 6,039 | | 42 | | 42 | | 6,081 | | | | 158 | 10/01/2032 | 1 |
| 31371K-WD-9 | FED NATL MTG ASSOC #254544 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,707 | 9,707 | 9,398 | 9,505 | | 202 | | 202 | | 9,707 | | | | 274 | 11/01/2022 | 1 |
| 31371K-WE-7 | FED NATL MTG ASSOC #254545 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,619 | 8,619 | 8,848 | 8,811 | | (192) | | (192) | | 8,619 | | | | 203 | 12/01/2017 | 1 |
| 31371K-WW-7 | FED NATL MTG ASSOC #254561 | | 06/01/2008 | SCHEDULED REDEMPTION | | 542 | 542 | 536 | 537 | | 5 | | 5 | | 542 | | | | 15 | 11/01/2032 | 1 |
| 31371K-2Z-3 | FED NATL MTG ASSOC #254692 | | 06/01/2008 | SCHEDULED REDEMPTION | | 49,590 | 49,590 | 49,900 | 49,894 | | (304) | | (304) | | 49,590 | | | | 1,292 | 03/01/2033 | 1 |
| 31371K-5U-1 | FED NATL MTG ASSOC #254759 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,639 | 2,639 | 2,677 | 2,667 | | (28) | | (28) | | 2,639 | | | | 56 | 06/01/2018 | 1 |
| 31371L-CD-9 | FED NATL MTG ASSOC #254868 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19,636 | 19,636 | 19,562 | 19,567 | | 69 | | 69 | | 19,636 | | | | 464 | 09/01/2033 | 1 |
| 31371L-HJ-1 | FED NATL MTG ASSOC #255033 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,694 | 4,694 | 4,862 | 4,850 | | (156) | | (156) | | 4,694 | | | | 148 | 12/01/2033 | 1 |
| 31371L-MK-2 | FED NATL MTG ASSOC #255162 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,032 | 4,032 | 4,034 | 4,034 | | (2) | | (2) | | 4,032 | | | | 127 | 03/01/2034 | 1 |
| 31371L-NZ-8 | FED NATL MTG ASSOC #255208 | | 06/01/2008 | SCHEDULED REDEMPTION | | 38,299 | 38,299 | 36,133 | 36,618 | | 1,681 | | 1,681 | | 38,299 | | | | 718 | 04/01/2019 | 1 |
| 31371L-N9-6 | FED NATL MTG ASSOC #255216 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,437 | 18,437 | 18,930 | 18,860 | | (424) | | (424) | | 18,437 | | | | 431 | 05/01/2019 | 1 |
| 31371L-2N-8 | FED NATL MTG ASSOC #255581 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,329 | 6,329 | 6,515 | 6,502 | | (173) | | (173) | | 6,329 | | | | 176 | 02/01/2035 | 1 |
| 31371M-BE-6 | FED NATL MTG ASSOC #255737 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,669 | 2,669 | 2,753 | 2,748 | | (79) | | (79) | | 2,669 | | | | 86 | 04/01/2035 | 1 |
| 31371M-F8-5 | FED NATL MTG ASSOC #255891 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,719 | 1,719 | 1,766 | 1,760 | | (40) | | (40) | | 1,719 | | | | 41 | 10/01/2020 | 1 |
| 31371M-PC-5 | FED NATL MTG ASSOC #256119 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,612 | 2,612 | 2,671 | 2,661 | | (49) | | (49) | | 2,612 | | | | 89 | 02/01/2036 | 1 |
| 31371M-PU-5 | FED NATL MTG ASSOC #256135 | | 06/01/2008 | SCHEDULED REDEMPTION | | 412,506 | 412,506 | 406,318 | 407,080 | | 5,425 | | 5,425 | | 412,506 | | | | 10,521 | 02/01/2036 | 1 |
| 31371M-ZA-8 | FED NATL MTG ASSOC #256437 | | 06/01/2008 | SCHEDULED REDEMPTION | | 66,223 | 66,223 | 66,815 | 66,784 | | (562) | | (562) | | 66,223 | | | | 1,998 | 10/01/2036 | 1 |
| 31371M-2J-5 | FED NATL MTG ASSOC #256477 | | 06/01/2008 | SCHEDULED REDEMPTION | | 263,855 | 263,855 | 266,267 | 266,078 | | (2,223) | | (2,223) | | 263,855 | | | | 8,159 | 11/01/2036 | 1 |
| 31371N-D4-4 | FED NATL MTG ASSOC #256723 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,451 | 8,451 | 8,526 | 8,522 | | (71) | | (71) | | 8,451 | | | | 263 | 05/01/2037 | 1 |
| 31371Q-N7-9 | FED NATL MTG ASSOC #258814 | | 05/01/2008 | SCHEDULED REDEMPTION | | 2,129 | 2,129 | 2,183 | 2,181 | | (52) | | (52) | | 2,129 | | | | 58 | 08/01/2036 | 1 |
| 31371V-KQ-9 | FED NATL MTG ASSOC #263203 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,884 | 13,884 | 14,575 | 14,005 | | (121) | | (121) | | 13,884 | | | | 394 | 01/01/2009 | 1 |
| 31372L-A7-3 | FED NATL MTG ASSOC #275530 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,446 | 3,446 | 3,618 | 3,499 | | (53) | | (53) | | 3,446 | | | | 97 | 03/01/2009 | 1 |
| 31372P-V2-2 | FED NATL MTG ASSOC #278833 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,446 | 13,446 | 13,707 | 13,801 | | (355) | | (355) | | 13,446 | | | | 571 | 12/01/2024 | 1 |
| 31372P-V3-0 | FED NATL MTG ASSOC #278834 | | 06/01/2008 | SCHEDULED REDEMPTION | | 201 | 201 | 205 | 207 | | (6) | | (6) | | 201 | | | | 8 | 12/01/2024 | 1 |
| 31372V-6U-5 | FED NATL MTG ASSOC #284483 | | 06/01/2008 | SCHEDULED REDEMPTION | | 184,561 | 184,561 | 189,701 | 186,119 | | (1,558) | | (1,558) | | 184,561 | | | | 4,778 | 04/01/2009 | 1 |
| 31373U-LH-8 | FED NATL MTG ASSOC #303728 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,951 | 2,951 | 2,928 | 2,944 | | 7 | | 7 | | 2,951 | | | | 84 | 01/01/2011 | 1 |
| 31373U-M9-5 | FED NATL MTG ASSOC #303784 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,313 | 11,313 | 11,262 | 11,293 | | 20 | | 20 | | 11,313 | | | | 377 | 03/01/2011 | 1 |
| 31373U-P9-2 | FED NATL MTG ASSOC #303848 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,855 | 4,855 | 4,941 | 4,859 | | (4) | | (4) | | 4,855 | | | | 171 | 01/01/2011 | 1 |
| 31373U-SA-6 | FED NATL MTG ASSOC #303913 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,839 | 3,839 | 3,907 | 3,909 | | (70) | | (70) | | 3,839 | | | | 123 | 05/01/2026 | 1 |
| 31374A-3S-7 | FED NATL MTG ASSOC #308709 | | 06/01/2008 | SCHEDULED REDEMPTION | | 69 | 69 | 68 | 68 | | 1 | | 1 | | 69 | | | | 2 | 08/01/2025 | 1 |
| 31374E-Y8-9 | FED NATL MTG ASSOC #312235 | | 06/01/2008 | SCHEDULED REDEMPTION | | 90 | 90 | 96 | 95 | | (5) | | (5) | | 90 | | | | 4 | 07/01/2025 | 1 |
| 31374F-RU-5 | FED NATL MTG ASSOC #312899 | | 06/01/2008 | SCHEDULED REDEMPTION | | 108 | 108 | 111 | 110 | | (3) | | (3) | | 108 | | | | 4 | 06/01/2025 | 1 |
| 31374F-WG-0 | FED NATL MTG ASSOC #313047 | | 06/01/2008 | SCHEDULED REDEMPTION | | 353 | 353 | 374 | 371 | | (17) | | (17) | | 353 | | | | 15 | 12/01/2025 | 1 |
| 31374G-N5-2 | FED NATL MTG ASSOC #313712 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,625 | 3,625 | 3,805 | 3,735 | | (111) | | (111) | | 3,625 | | | | 101 | 09/01/2012 | 1 |
| 31374N-Q6-2 | FED NATL MTG ASSOC #319177 | | 06/01/2008 | SCHEDULED REDEMPTION | | 662 | 662 | 652 | 651 | | 11 | | 11 | | 662 | | | | 22 | 04/01/2026 | 1 |
| 31374T-B4-0 | FED NATL MTG ASSOC #323259 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,612 | 2,612 | 2,592 | 2,600 | | 12 | | 12 | | 2,612 | | | | 75 | 08/01/2013 | 1 |
| 31374T-LK-3 | FED NATL MTG ASSOC #323530 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,245 | 1,245 | 1,268 | 1,271 | | (26) | | (26) | | 1,245 | | | | 42 | 09/01/2026 | 1 |
| 31374T-NT-2 | FED NATL MTG ASSOC #323602 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,746 | 1,746 | 1,760 | 1,759 | | (13) | | (13) | | 1,746 | | | | 68 | 02/01/2029 | 1 |
| 31374T-VL-0 | FED NATL MTG ASSOC #323819 | | 06/01/2008 | SCHEDULED REDEMPTION | | 201 | 201 | 205 | 206 | | (5) | | (5) | | 201 | | | | 7 | 07/01/2029 | 1 |
| 31374T-W2-1 | FED NATL MTG ASSOC #323865 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,827 | 1,827 | 1,893 | 1,887 | | (59) | | (59) | | 1,827 | | | | 55 | 07/01/2029 | 1 |
| 31375E-U9-0 | FED NATL MTG ASSOC #332808 | | 05/01/2008 | SCHEDULED REDEMPTION | | 208 | 208 | 214 | 208 | | | | | | 208 | | | | 2 | 05/01/2009 | 1 |
| 31375M-XC-2 | FED NATL MTG ASSOC #339175 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,427 | 5,427 | 5,042 | 5,121 | | 306 | | 306 | | 5,427 | | | | 149 | 03/01/2026 | 1 |
| 31375N-PZ-8 | FED NATL MTG ASSOC #339840 | | 06/01/2008 | SCHEDULED REDEMPTION | | 755 | 755 | 701 | 713 | | 41 | | 41 | | 755 | | | | 21 | 03/01/2026 | 1 |
| 31375N-2L-4 | FED NATL MTG ASSOC #340179 | | 06/01/2008 | SCHEDULED REDEMPTION | | 64,146 | 64,146 | 67,338 | 65,356 | | (1,210) | | (1,210) | | 64,146 | | | | 1,841 | 12/01/2010 | 1 |
| 31375V-PC-1 | FED NATL MTG ASSOC #346119 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,916 | 5,916 | 6,102 | 5,943 | | (27) | | (27) | | 5,916 | | | | 210 | 04/01/2011 | 1 |
| 31376J-VL-0 | FED NATL MTG ASSOC #357119 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,864 | 22,864 | 24,002 | 23,842 | | (978) | | (978) | | 22,864 | | | | 631 | 05/01/2016 | 1 |
| 31376K-QV-1 | FED NATL MTG ASSOC #357868 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,238 | 17,238 | 16,527 | 16,597 | | 641 | | 641 | | 17,238 | | | | 406 | 06/01/2020 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31376T-BV-8 | FED NATL MTG ASSOC #364652 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 35 | 34 | | (1) | | (1) | | 33 | | | | 1 | 01/01/2027 | 1 |
| 31378L-3K-6 | FED NATL MTG ASSOC #402302 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,010 | 3,010 | 2,987 | 2,995 | | 15 | | 15 | | 3,010 | | | | 84 | 04/01/2013 | 1 |
| 31378Q-GX-3 | FED NATL MTG ASSOC #405314 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,876 | 1,876 | 1,802 | 1,804 | | 72 | | 72 | | 1,876 | | | | 63 | 12/01/2027 | 1 |
| 31378U-NX-6 | FED NATL MTG ASSOC #409106 | | 06/01/2008 | SCHEDULED REDEMPTION | | 561 | 561 | 550 | 553 | | 8 | | 8 | | 561 | | | | 17 | 12/01/2017 | 1 |
| 31378X-BP-0 | FED NATL MTG ASSOC #411446 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,043 | 7,043 | 7,058 | 7,110 | | (67) | | (67) | | 7,043 | | | | 228 | 02/01/2025 | 1 |
| 31379E-YT-8 | FED NATL MTG ASSOC #417522 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,183 | 1,183 | 1,190 | 1,187 | | (4) | | (4) | | 1,183 | | | | 36 | 05/01/2013 | 1 |
| 31379F-GZ-1 | FED NATL MTG ASSOC #417916 | | 06/01/2008 | SCHEDULED REDEMPTION | | 675 | 675 | 703 | 701 | | (26) | | (26) | | 675 | | | | 21 | 03/01/2028 | 1 |
| 31379G-B8-4 | FED NATL MTG ASSOC #418663 | | 06/01/2008 | SCHEDULED REDEMPTION | | 551 | 551 | 560 | 556 | | (6) | | (6) | | 551 | | | | 14 | 04/01/2013 | 1 |
| 31379N-4W-4 | FED NATL MTG ASSOC #424837 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,946 | 2,946 | 2,963 | 2,956 | | (10) | | (10) | | 2,946 | | | | 94 | 04/01/2013 | 1 |
| 31379Q-WV-8 | FED NATL MTG ASSOC #426460 | | 06/01/2008 | SCHEDULED REDEMPTION | | 51,007 | 51,007 | 47,397 | 49,032 | | 1,975 | | 1,975 | | 51,007 | | | | 1,312 | 12/01/2013 | 1 |
| 31379R-MN-5 | FED NATL MTG ASSOC #427065 | | 06/01/2008 | SCHEDULED REDEMPTION | | 38 | 38 | 40 | 40 | | (2) | | (2) | | 38 | | | | 1 | 05/01/2028 | 1 |
| 31379S-TZ-9 | FED NATL MTG ASSOC #428168 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,208 | 2,208 | 2,272 | 2,261 | | (54) | | (54) | | 2,208 | | | | 78 | 02/01/2027 | 1 |
| 31379T-TG-9 | FED NATL MTG ASSOC #429051 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,223 | 8,223 | 8,272 | 8,251 | | (28) | | (28) | | 8,223 | | | | 260 | 07/01/2013 | 1 |
| 31379T-3M-4 | FED NATL MTG ASSOC #429304 | | 06/01/2008 | SCHEDULED REDEMPTION | | 837 | 837 | 842 | 840 | | (2) | | (2) | | 837 | | | | 26 | 06/01/2013 | 1 |
| 31379V-WD-7 | FED NATL MTG ASSOC #430944 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,197 | 1,197 | 1,204 | 1,200 | | (3) | | (3) | | 1,197 | | | | 37 | 07/01/2013 | 1 |
| 31379Y-6V-0 | FED NATL MTG ASSOC #433884 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,763 | 1,763 | 1,750 | 1,756 | | 8 | | 8 | | 1,763 | | | | 49 | 07/01/2013 | 1 |
| 31380B-GH-7 | FED NATL MTG ASSOC #435000 | | 06/01/2008 | SCHEDULED REDEMPTION | | 117 | 117 | 122 | 122 | | (5) | | (5) | | 117 | | | | 4 | 08/01/2028 | 1 |
| 31380C-QW-1 | FED NATL MTG ASSOC #436169 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,445 | 3,445 | 3,465 | 3,457 | | (11) | | (11) | | 3,445 | | | | 107 | 07/01/2013 | 1 |
| 31380C-2A-5 | FED NATL MTG ASSOC #436469 | | 06/01/2008 | SCHEDULED REDEMPTION | | 582 | 582 | 606 | 605 | | (23) | | (23) | | 582 | | | | 20 | 07/01/2028 | 1 |
| 31380C-3A-4 | FED NATL MTG ASSOC #436493 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,603 | 2,603 | 2,619 | 2,611 | | (7) | | (7) | | 2,603 | | | | 80 | 07/01/2013 | 1 |
| 31380C-3B-2 | FED NATL MTG ASSOC #436494 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,087 | 1,087 | 1,093 | 1,091 | | (4) | | (4) | | 1,087 | | | | 33 | 07/01/2013 | 1 |
| 31380H-SX-6 | FED NATL MTG ASSOC #440734 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,239 | 3,239 | 3,136 | 3,144 | | 95 | | 95 | | 3,239 | | | | 91 | 12/01/2018 | 1 |
| 31380K-N2-2 | FED NATL MTG ASSOC #442409 | | 06/01/2008 | SCHEDULED REDEMPTION | | 576 | 576 | 558 | 559 | | 17 | | 17 | | 576 | | | | 17 | 11/01/2028 | 1 |
| 31380L-BP-2 | FED NATL MTG ASSOC #442946 | | 06/01/2008 | SCHEDULED REDEMPTION | | 587 | 587 | 595 | 593 | | (6) | | (6) | | 587 | | | | 18 | 10/01/2028 | 1 |
| 31380L-BT-4 | FED NATL MTG ASSOC #442950 | | 06/01/2008 | SCHEDULED REDEMPTION | | 406 | 406 | 411 | 409 | | (3) | | (3) | | 406 | | | | 12 | 10/01/2028 | 1 |
| 31380L-B5-6 | FED NATL MTG ASSOC #442960 | | 05/01/2008 | SCHEDULED REDEMPTION | | 53,862 | 53,862 | 54,552 | 54,353 | | (492) | | (492) | | 53,862 | | | | 1,456 | 10/01/2028 | 1 |
| 31380L-FK-9 | FED NATL MTG ASSOC #443070 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,846 | 2,846 | 2,839 | 2,840 | | 6 | | 6 | | 2,846 | | | | 86 | 09/01/2028 | 1 |
| 31380L-GF-9 | FED NATL MTG ASSOC #443098 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,029 | 2,029 | 2,040 | 2,038 | | (9) | | (9) | | 2,029 | | | | 66 | 12/01/2028 | 1 |
| 31380M-DY-9 | FED NATL MTG ASSOC #443919 | | 06/01/2008 | SCHEDULED REDEMPTION | | 417 | 417 | 422 | 422 | | (4) | | (4) | | 417 | | | | 13 | 10/01/2028 | 1 |
| 31380M-NF-9 | FED NATL MTG ASSOC #444190 | | 06/01/2008 | SCHEDULED REDEMPTION | | 300 | 300 | 302 | 302 | | (1) | | (1) | | 300 | | | | 9 | 02/01/2029 | 1 |
| 31380P-YV-5 | FED NATL MTG ASSOC #446324 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,083 | 2,083 | 2,004 | 2,007 | | 77 | | 77 | | 2,083 | | | | 61 | 08/01/2027 | 1 |
| 31380P-7J-2 | FED NATL MTG ASSOC #446497 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,826 | 1,826 | 1,812 | 1,818 | | 8 | | 8 | | 1,826 | | | | 52 | 12/01/2013 | 1 |
| 31380T-ZD-6 | FED NATL MTG ASSOC #449940 | | 06/01/2008 | SCHEDULED REDEMPTION | | 530 | 530 | 556 | 558 | | (29) | | (29) | | 530 | | | | 16 | 12/01/2028 | 1 |
| 31380T-4P-3 | FED NATL MTG ASSOC #450030 | | 06/01/2008 | SCHEDULED REDEMPTION | | 302 | 302 | 304 | 304 | | (1) | | (1) | | 302 | | | | 9 | 12/01/2028 | 1 |
| 31380Y-PD-6 | FED NATL MTG ASSOC #454120 | | 06/01/2008 | SCHEDULED REDEMPTION | | 61 | 61 | 60 | 60 | | 1 | | 1 | | 61 | | | | 2 | 12/01/2028 | 1 |
| 31380Y-7J-3 | FED NATL MTG ASSOC #454597 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,894 | 1,894 | 1,773 | 1,829 | | 65 | | 65 | | 1,894 | | | | 54 | 02/01/2014 | 1 |
| 31381A-ZL-8 | FED NATL MTG ASSOC #455347 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,720 | 3,720 | 3,905 | 3,863 | | (144) | | (144) | | 3,720 | | | | 96 | 03/01/2014 | 1 |
| 31381D-HW-8 | FED NATL MTG ASSOC #457545 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,098 | 22,098 | 22,554 | 22,391 | | (293) | | (293) | | 22,098 | | | | 762 | 08/01/2018 | 1 |
| 31381D-TG-0 | FED NATL MTG ASSOC #457851 | | 06/01/2008 | SCHEDULED REDEMPTION | | 384 | 384 | 404 | 402 | | (18) | | (18) | | 384 | | | | 12 | 01/01/2029 | 1 |
| 31382E-PB-2 | FED NATL MTG ASSOC #480218 | | 06/01/2008 | SCHEDULED REDEMPTION | | 77 | 77 | 77 | 77 | | | | | | 77 | | | | 2 | 02/01/2029 | 1 |
| 31382J-CG-4 | FED NATL MTG ASSOC #483471 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,718 | 3,718 | 3,690 | 3,702 | | 16 | | 16 | | 3,718 | | | | 111 | 10/01/2013 | 1 |
| 31382J-WG-2 | FED NATL MTG ASSOC #484047 | | 06/01/2008 | SCHEDULED REDEMPTION | | 487 | 487 | 490 | 489 | | (3) | | (3) | | 487 | | | | 15 | 02/01/2029 | 1 |
| 31382K-QE-1 | FED NATL MTG ASSOC #484753 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,939 | 4,939 | 4,942 | 4,942 | | (4) | | (4) | | 4,939 | | | | 135 | 03/01/2029 | 1 |
| 31382Q-TY-1 | FED NATL MTG ASSOC #489367 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,516 | 1,516 | 1,570 | 1,565 | | (49) | | (49) | | 1,516 | | | | 47 | 03/01/2029 | 1 |
| 31382R-NY-5 | FED NATL MTG ASSOC #490107 | | 06/01/2008 | SCHEDULED REDEMPTION | | 735 | 735 | 766 | 764 | | (29) | | (29) | | 735 | | | | 23 | 03/01/2029 | 1 |
| 31382R-Z7-1 | FED NATL MTG ASSOC #490466 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 03/01/2029 | 1 |
| 31382S-FK-2 | FED NATL MTG ASSOC #490770 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,924 | 2,924 | 2,926 | 2,926 | | (2) | | (2) | | 2,924 | | | | 80 | 03/01/2029 | 1 |
| 31382T-FW-4 | FED NATL MTG ASSOC #491681 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,414 | 1,414 | 1,324 | 1,364 | | 50 | | 50 | | 1,414 | | | | 40 | 03/01/2014 | 1 |
| 31382T-PV-5 | FED NATL MTG ASSOC #491936 | | 06/01/2008 | SCHEDULED REDEMPTION | | 127 | 127 | 122 | 122 | | 5 | | 5 | | 127 | | | | 4 | 04/01/2029 | 1 |
| 31382U-G6-7 | FED NATL MTG ASSOC #492621 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 34 | 34 | | (2) | | (2) | | 33 | | | | 1 | 06/01/2029 | 1 |
| 31382U-RV-0 | FED NATL MTG ASSOC #492900 | | 06/01/2008 | SCHEDULED REDEMPTION | | 60 | 60 | 59 | 59 | | 1 | | 1 | | 60 | | | | 2 | 10/01/2028 | 1 |
| 31382U-R3-2 | FED NATL MTG ASSOC #492906 | | 06/01/2008 | SCHEDULED REDEMPTION | | 75 | 75 | 74 | 74 | | 1 | | 1 | | 75 | | | | 3 | 01/01/2029 | 1 |
| 31382U-WN-2 | FED NATL MTG ASSOC #493053 | | 06/01/2008 | SCHEDULED REDEMPTION | | 76 | 76 | 73 | 73 | | 3 | | 3 | | 76 | | | | 2 | 05/01/2029 | 1 |
| 31382V-JG-0 | FED NATL MTG ASSOC #493563 | | 06/01/2008 | SCHEDULED REDEMPTION | | 85 | 85 | 82 | 82 | | 3 | | 3 | | 85 | | | | 3 | 05/01/2029 | 1 |
| 31382W-WR-9 | FED NATL MTG ASSOC #494856 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,826 | 1,826 | 1,883 | 1,881 | | (55) | | (55) | | 1,826 | | | | 52 | 05/01/2029 | 1 |
| 31383A-GY-9 | FED NATL MTG ASSOC #497115 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32 | 32 | 31 | 31 | | 1 | | 1 | | 32 | | | | 1 | 08/01/2029 | 1 |
| 31383A-RE-1 | FED NATL MTG ASSOC #497385 | | 06/01/2008 | SCHEDULED REDEMPTION | | 271 | 271 | 261 | 261 | | 10 | | 10 | | 271 | | | | 8 | 05/01/2029 | 1 |
| 31383B-AB-3 | FED NATL MTG ASSOC #497802 | | 06/01/2008 | SCHEDULED REDEMPTION | | 178 | 178 | 176 | 177 | | 1 | | 1 | | 178 | | | | 5 | 07/01/2014 | 1 |
| 31383B-5Z-6 | FED NATL MTG ASSOC #498664 | | 06/01/2008 | SCHEDULED REDEMPTION | | 231 | 231 | 229 | 230 | | 1 | | 1 | | 231 | | | | 7 | 05/01/2014 | 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) |
| 31383C-DA-0 | FED NATL MTG ASSOC #498797 | | 06/01/2008 | SCHEDULED REDEMPTION | | 449 | 449 | 445 | 447 | | 3 | | 3 | | 449 | | | | 13 | 07/01/2014 | 1 |
| 31383E-E7-2 | FED NATL MTG ASSOC #500658 | | 06/01/2008 | SCHEDULED REDEMPTION | | 195 | 195 | 193 | 194 | | 1 | | 1 | | 195 | | | | 6 | 07/01/2014 | 1 |
| 31383E-5G-2 | FED NATL MTG ASSOC #501347 | | 06/01/2008 | SCHEDULED REDEMPTION | | 237 | 237 | 234 | 234 | | 2 | | 2 | | 237 | | | | 8 | 06/01/2029 | 1 |
| 31383E-5J-6 | FED NATL MTG ASSOC #501349 | | 06/01/2008 | SCHEDULED REDEMPTION | | 41 | 41 | 41 | 41 | | | | | | 41 | | | | 1 | 06/01/2029 | 1 |
| 31383F-XZ-6 | FED NATL MTG ASSOC #502096 | | 06/01/2008 | SCHEDULED REDEMPTION | | 54 | 54 | 54 | 54 | | | | | | 54 | | | | 2 | 08/01/2014 | 1 |
| 31383G-NB-8 | FED NATL MTG ASSOC #502686 | | 06/01/2008 | SCHEDULED REDEMPTION | | 208 | 208 | 201 | 201 | | 7 | | 7 | | 208 | | | | 7 | 09/01/2029 | 1 |
| 31383G-WH-5 | FED NATL MTG ASSOC #502948 | | 06/01/2008 | SCHEDULED REDEMPTION | | 50 | 50 | 49 | 49 | | 2 | | 2 | | 50 | | | | 2 | 08/01/2029 | 1 |
| 31383G-ZT-6 | FED NATL MTG ASSOC #503054 | | 06/01/2008 | SCHEDULED REDEMPTION | | 368 | 368 | 355 | 356 | | 12 | | 12 | | 368 | | | | 12 | 07/01/2029 | 1 |
| 31383H-SE-5 | FED NATL MTG ASSOC #503717 | | 06/01/2008 | SCHEDULED REDEMPTION | | 638 | 638 | 630 | 632 | | 6 | | 6 | | 638 | | | | 23 | 06/01/2029 | 1 |
| 31383H-TN-4 | FED NATL MTG ASSOC #503757 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,430 | 1,430 | 1,374 | 1,376 | | 54 | | 54 | | 1,430 | | | | 46 | 07/01/2029 | 1 |
| 31383J-CZ-1 | FED NATL MTG ASSOC #504188 | | 06/01/2008 | SCHEDULED REDEMPTION | | 71 | 71 | 69 | 69 | | 2 | | 2 | | 71 | | | | 2 | 06/01/2029 | 1 |
| 31383J-GU-8 | FED NATL MTG ASSOC #504311 | | 06/01/2008 | SCHEDULED REDEMPTION | | 149 | 149 | 148 | 148 | | 2 | | 2 | | 149 | | | | 5 | 08/01/2029 | 1 |
| 31383J-TM-2 | FED NATL MTG ASSOC #504656 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,645 | 7,645 | 7,587 | 7,606 | | 39 | | 39 | | 7,645 | | | | 227 | 08/01/2014 | 1 |
| 31383K-AP-2 | FED NATL MTG ASSOC #505014 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,382 | 1,382 | 1,370 | 1,375 | | 7 | | 7 | | 1,382 | | | | 39 | 08/01/2014 | 1 |
| 31383K-D5-3 | FED NATL MTG ASSOC #505124 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | | | | | 22 | | | | 1 | 07/01/2029 | 1 |
| 31383L-D7-7 | FED NATL MTG ASSOC #506026 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,601 | 5,601 | 5,521 | 5,534 | | 66 | | 66 | | 5,601 | | | | 175 | 08/01/2029 | 1 |
| 31383L-2Q-7 | FED NATL MTG ASSOC #506683 | | 06/01/2008 | SCHEDULED REDEMPTION | | 150 | 150 | 149 | 149 | | 1 | | 1 | | 150 | | | | 4 | 07/01/2014 | 1 |
| 31383M-LZ-4 | FED NATL MTG ASSOC #507144 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,722 | 1,722 | 1,708 | 1,713 | | 9 | | 9 | | 1,722 | | | | 48 | 10/01/2014 | 1 |
| 31383N-ZH-7 | FED NATL MTG ASSOC #508444 | | 06/01/2008 | SCHEDULED REDEMPTION | | 160 | 160 | 159 | 160 | | 1 | | 1 | | 160 | | | | 5 | 08/01/2014 | 1 |
| 31383R-U5-9 | FED NATL MTG ASSOC #511004 | | 06/01/2008 | SCHEDULED REDEMPTION | | 164 | 164 | 159 | 159 | | 6 | | 6 | | 164 | | | | 5 | 09/01/2029 | 1 |
| 31383R-4P-4 | FED NATL MTG ASSOC #511230 | | 06/01/2008 | SCHEDULED REDEMPTION | | 279 | 279 | 269 | 269 | | 10 | | 10 | | 279 | | | | 9 | 10/01/2029 | 1 |
| 31383S-FP-0 | FED NATL MTG ASSOC #511474 | | 06/01/2008 | SCHEDULED REDEMPTION | | 97 | 97 | 94 | 94 | | 3 | | 3 | | 97 | | | | 3 | 09/01/2029 | 1 |
| 31383S-SM-3 | FED NATL MTG ASSOC #511824 | | 06/01/2008 | SCHEDULED REDEMPTION | | 618 | 618 | 639 | 636 | | (18) | | (18) | | 618 | | | | 16 | 07/01/2016 | 1 |
| 31383S-Z3-7 | FED NATL MTG ASSOC #512062 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,084 | 1,084 | 1,094 | 1,091 | | (7) | | (7) | | 1,084 | | | | 41 | 11/01/2014 | 1 |
| 31383T-JV-1 | FED NATL MTG ASSOC #512476 | | 06/01/2008 | SCHEDULED REDEMPTION | | 49 | 49 | 48 | 48 | | 1 | | 1 | | 49 | | | | 2 | 10/01/2029 | 1 |
| 31383T-KG-2 | FED NATL MTG ASSOC #512495 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35 | 35 | 34 | 34 | | 1 | | 1 | | 35 | | | | 1 | 10/01/2029 | 1 |
| 31383U-3H-6 | FED NATL MTG ASSOC #513900 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 10/01/2029 | 1 |
| 31383V-RV-7 | FED NATL MTG ASSOC #514500 | | 06/01/2008 | SCHEDULED REDEMPTION | | 97 | 97 | 93 | 93 | | 3 | | 3 | | 97 | | | | 3 | 11/01/2029 | 1 |
| 31383V-TJ-2 | FED NATL MTG ASSOC #514553 | | 06/01/2008 | SCHEDULED REDEMPTION | | 397 | 397 | 381 | 381 | | 16 | | 16 | | 397 | | | | 12 | 12/01/2029 | 1 |
| 31383Y-DF-1 | FED NATL MTG ASSOC #516802 | | 06/01/2008 | SCHEDULED REDEMPTION | | 54 | 54 | 52 | 52 | | 2 | | 2 | | 54 | | | | 2 | 12/01/2029 | 1 |
| 31384A-H2-7 | FED NATL MTG ASSOC #517849 | | 06/01/2008 | SCHEDULED REDEMPTION | | 87 | 87 | 87 | 87 | | | | | | 87 | | | | 3 | 12/01/2029 | 1 |
| 31384A-LP-1 | FED NATL MTG ASSOC #517934 | | 06/01/2008 | SCHEDULED REDEMPTION | | 541 | 541 | 550 | 547 | | (6) | | (6) | | 541 | | | | 18 | 11/01/2015 | 1 |
| 31384B-WX-0 | FED NATL MTG ASSOC #519162 | | 06/01/2008 | SCHEDULED REDEMPTION | | 142 | 142 | 141 | 141 | | 2 | | 2 | | 142 | | | | 5 | 11/01/2029 | 1 |
| 31384B-5E-2 | FED NATL MTG ASSOC #519345 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,303 | 2,303 | 2,230 | 2,232 | | 71 | | 71 | | 2,303 | | | | 65 | 10/01/2029 | 1 |
| 31384C-NU-4 | FED NATL MTG ASSOC #519803 | | 06/01/2008 | SCHEDULED REDEMPTION | | 74 | 74 | 75 | 73 | | | | | | 74 | | | | 3 | 12/01/2029 | 1 |
| 31384D-LC-4 | FED NATL MTG ASSOC #520623 | | 06/01/2008 | SCHEDULED REDEMPTION | | 136 | 136 | 139 | 135 | | 1 | | 1 | | 136 | | | | 5 | 11/01/2029 | 1 |
| 31384D-WR-9 | FED NATL MTG ASSOC #520956 | | 06/01/2008 | SCHEDULED REDEMPTION | | 37 | 37 | 37 | 37 | | 1 | | 1 | | 37 | | | | 1 | 11/01/2029 | 1 |
| 31384F-FX-0 | FED NATL MTG ASSOC #522282 | | 06/01/2008 | SCHEDULED REDEMPTION | | 119 | 119 | 122 | 122 | | (3) | | (3) | | 119 | | | | 4 | 12/01/2014 | 1 |
| 31384J-CQ-0 | FED NATL MTG ASSOC #524879 | | 06/01/2008 | SCHEDULED REDEMPTION | | 57 | 57 | 60 | 60 | | (2) | | (2) | | 57 | | | | 2 | 02/01/2030 | 1 |
| 31384J-PQ-6 | FED NATL MTG ASSOC #525231 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68 | 68 | 70 | 72 | | (4) | | (4) | | 68 | | | | 3 | 04/01/2030 | 1 |
| 31384K-HL-3 | FED NATL MTG ASSOC #525935 | | 06/01/2008 | SCHEDULED REDEMPTION | | 337 | 337 | 339 | 339 | | (2) | | (2) | | 337 | | | | 13 | 01/01/2030 | 1 |
| 31384K-XE-1 | FED NATL MTG ASSOC #526377 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 05/01/2030 | 1 |
| 31384L-QJ-6 | FED NATL MTG ASSOC #527057 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,142 | 1,142 | 1,153 | 1,150 | | (8) | | (8) | | 1,142 | | | | 43 | 04/01/2015 | 1 |
| 31384L-XX-7 | FED NATL MTG ASSOC #527294 | | 06/01/2008 | SCHEDULED REDEMPTION | | 393 | 393 | 389 | 391 | | 2 | | 2 | | 393 | | | | 11 | 10/01/2014 | 1 |
| 31384M-NP-3 | FED NATL MTG ASSOC #527898 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,728 | 1,728 | 1,739 | 1,739 | | (11) | | (11) | | 1,728 | | | | 65 | 12/01/2024 | 1 |
| 31384M-NR-9 | FED NATL MTG ASSOC #527900 | | 06/01/2008 | SCHEDULED REDEMPTION | | 354 | 354 | 355 | 355 | | (2) | | (2) | | 354 | | | | 13 | 10/01/2029 | 1 |
| 31384N-P8-7 | FED NATL MTG ASSOC #528847 | | 06/01/2008 | SCHEDULED REDEMPTION | | 39 | 39 | 39 | 39 | | 1 | | 1 | | 39 | | | | 1 | 01/01/2030 | 1 |
| 31384N-SY-7 | FED NATL MTG ASSOC #528935 | | 06/01/2008 | SCHEDULED REDEMPTION | | 973 | 973 | 982 | 982 | | (9) | | (9) | | 973 | | | | 37 | 07/01/2015 | 1 |
| 31384P-D8-5 | FED NATL MTG ASSOC #529427 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 03/01/2030 | 1 |
| 31384P-QQ-1 | FED NATL MTG ASSOC #529763 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 9 | | | | | | 9 | | | | | 02/01/2030 | 1 |
| 31384Q-FU-2 | FED NATL MTG ASSOC #530379 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 9 | | | | | | 9 | | | | | 03/01/2015 | 1 |
| 31384R-AX-9 | FED NATL MTG ASSOC #531122 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31 | 31 | 32 | 31 | | | | | | 31 | | | | 1 | 02/01/2030 | 1 |
| 31384R-KE-0 | FED NATL MTG ASSOC #531393 | | 06/01/2008 | SCHEDULED REDEMPTION | | 429 | 429 | 440 | 438 | | (9) | | (9) | | 429 | | | | 14 | 05/01/2015 | 1 |
| 31384R-TH-4 | FED NATL MTG ASSOC #531652 | | 06/01/2008 | SCHEDULED REDEMPTION | | 427 | 427 | 431 | 427 | | | | | | 427 | | | | 16 | 03/01/2015 | 1 |
| 31384S-E2-1 | FED NATL MTG ASSOC #532153 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 02/01/2030 | 1 |
| 31384S-QY-8 | FED NATL MTG ASSOC #532471 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 33 | 33 | | 1 | | 1 | | 33 | | | | 1 | 03/01/2030 | 1 |
| 31384S-WZ-8 | FED NATL MTG ASSOC #532664 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 07/01/2015 | 1 |
| 31384S-2W-8 | FED NATL MTG ASSOC #532789 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,581 | 2,581 | 2,625 | 2,598 | | (17) | | (17) | | 2,581 | | | | 85 | 04/01/2016 | 1 |
| 31384T-FN-2 | FED NATL MTG ASSOC #533073 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,423 | 1,423 | 1,478 | 1,494 | | (71) | | (71) | | 1,423 | | | | 57 | 06/01/2030 | 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) |
| 31384T-JB-4 | FED NATL MTG ASSOC #533158 | | 06/01/2008 | SCHEDULED REDEMPTION | | 450 | 450 | 436 | 440 | | 10 | | 10 | | 450 | | | | 15 | 03/01/2020 | 1 |
| 31384T-SC-2 | FED NATL MTG ASSOC #533415 | | 06/01/2008 | SCHEDULED REDEMPTION | | 307 | 307 | 309 | 307 | | | | | | 307 | | | | 11 | 04/01/2015 | 1 |
| 31384T-SF-5 | FED NATL MTG ASSOC #533418 | | 06/01/2008 | SCHEDULED REDEMPTION | | 65 | 65 | 66 | 65 | | | | | | 65 | | | | 2 | 04/01/2015 | 1 |
| 31384T-YV-3 | FED NATL MTG ASSOC #533624 | | 06/01/2008 | SCHEDULED REDEMPTION | | 400 | 400 | 408 | 401 | | | | | | 400 | | | | 14 | 04/01/2015 | 1 |
| 31384U-FH-2 | FED NATL MTG ASSOC #533968 | | 06/01/2008 | SCHEDULED REDEMPTION | | 702 | 702 | 709 | 707 | | (5) | | (5) | | 702 | | | | 27 | 07/01/2015 | 1 |
| 31384U-FM-1 | FED NATL MTG ASSOC #533972 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 23 | | (2) | | (2) | | 22 | | | | 1 | 03/01/2030 | 1 |
| 31384U-PG-3 | FED NATL MTG ASSOC #534223 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 04/01/2030 | 1 |
| 31384V-LK-6 | FED NATL MTG ASSOC #535030 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,388 | 1,388 | 1,446 | 1,442 | | (54) | | (54) | | 1,388 | | | | 47 | 12/01/2029 | 1 |
| 31384V-T4-4 | FED NATL MTG ASSOC #535271 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24 | 24 | 25 | 25 | | (1) | | (1) | | 24 | | | | 1 | 05/01/2030 | 1 |
| 31384V-UG-5 | FED NATL MTG ASSOC #535283 | | 06/01/2008 | SCHEDULED REDEMPTION | | 615 | 615 | 638 | 641 | | (27) | | (27) | | 615 | | | | 23 | 05/01/2030 | 1 |
| 31384V-UL-4 | FED NATL MTG ASSOC #535287 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,614 | 1,614 | 1,676 | 1,680 | | (66) | | (66) | | 1,614 | | | | 62 | 05/01/2030 | 1 |
| 31384V-UP-5 | FED NATL MTG ASSOC #535290 | | 06/01/2008 | SCHEDULED REDEMPTION | | 755 | 755 | 784 | 787 | | (32) | | (32) | | 755 | | | | 28 | 05/01/2030 | 1 |
| 31384V-VZ-2 | FED NATL MTG ASSOC #535332 | | 06/01/2008 | SCHEDULED REDEMPTION | | 339 | 339 | 359 | 361 | | (22) | | (22) | | 339 | | | | 14 | 04/01/2030 | 1 |
| 31384V-WD-0 | FED NATL MTG ASSOC #535344 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,173 | 1,173 | 1,160 | 1,160 | | 13 | | 13 | | 1,173 | | | | 37 | 05/01/2030 | 1 |
| 31384V-X4-9 | FED NATL MTG ASSOC #535399 | | 06/01/2008 | SCHEDULED REDEMPTION | | 410 | 410 | 426 | 434 | | (24) | | (24) | | 410 | | | | 16 | 07/01/2030 | 1 |
| 31384V-YT-3 | FED NATL MTG ASSOC #535422 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,090 | 1,090 | 1,155 | 1,152 | | (61) | | (61) | | 1,090 | | | | 43 | 07/01/2030 | 1 |
| 31384V-Z2-1 | FED NATL MTG ASSOC #535461 | | 06/01/2008 | SCHEDULED REDEMPTION | | 373 | 373 | 380 | 377 | | (4) | | (4) | | 373 | | | | 12 | 07/01/2015 | 1 |
| 31384V-5P-3 | FED NATL MTG ASSOC #535554 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,061 | 26,061 | 26,514 | 26,305 | | (244) | | (244) | | 26,061 | | | | 877 | 10/01/2015 | 1 |
| 31384W-A8-3 | FED NATL MTG ASSOC #535631 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,111 | 1,111 | 1,140 | 1,138 | | (27) | | (27) | | 1,111 | | | | 37 | 12/01/2015 | 1 |
| 31384W-B9-0 | FED NATL MTG ASSOC #535664 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,500 | 1,500 | 1,562 | 1,557 | | (57) | | (57) | | 1,500 | | | | 50 | 01/01/2031 | 1 |
| 31384W-G2-0 | FED NATL MTG ASSOC #535817 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,052 | 1,052 | 1,067 | 1,066 | | (14) | | (14) | | 1,052 | | | | 35 | 04/01/2031 | 1 |
| 31384W-G9-5 | FED NATL MTG ASSOC #535824 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,299 | 2,299 | 2,331 | 2,343 | | (44) | | (44) | | 2,299 | | | | 79 | 04/01/2031 | 1 |
| 31384W-HL-7 | FED NATL MTG ASSOC #535835 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,206 | 7,206 | 7,320 | 7,277 | | (71) | | (71) | | 7,206 | | | | 225 | 04/01/2016 | 1 |
| 31384W-KT-6 | FED NATL MTG ASSOC #535906 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 20 | | (1) | | (1) | | 19 | | | | 1 | 05/01/2031 | 1 |
| 31384W-KY-5 | FED NATL MTG ASSOC #535911 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,043 | 1,043 | 1,041 | 1,041 | | 2 | | 2 | | 1,043 | | | | 33 | 05/01/2031 | 1 |
| 31384W-KZ-2 | FED NATL MTG ASSOC #535912 | | 06/01/2008 | SCHEDULED REDEMPTION | | 697 | 697 | 732 | 731 | | (34) | | (34) | | 697 | | | | 22 | 05/01/2031 | 1 |
| 31384W-W9-7 | FED NATL MTG ASSOC #536272 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,234 | 9,234 | 9,589 | 9,717 | | (483) | | (483) | | 9,234 | | | | 285 | 06/01/2030 | 1 |
| 31384W-ZF-0 | FED NATL MTG ASSOC #536342 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 04/01/2030 | 1 |
| 31384W-2H-2 | FED NATL MTG ASSOC #536376 | | 06/01/2008 | SCHEDULED REDEMPTION | | 93 | 93 | 94 | 93 | | (1) | | (1) | | 93 | | | | 4 | 04/01/2015 | 1 |
| 31384W-2J-8 | FED NATL MTG ASSOC #536377 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,408 | 6,408 | 6,532 | 6,410 | | (2) | | (2) | | 6,408 | | | | 201 | 05/01/2015 | 1 |
| 31384X-F4-5 | FED NATL MTG ASSOC #536687 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 34 | 35 | | (2) | | (2) | | 33 | | | | 1 | 05/01/2030 | 1 |
| 31384X-PU-6 | FED NATL MTG ASSOC #536935 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 05/01/2030 | 1 |
| 31384X-RT-7 | FED NATL MTG ASSOC #536998 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,171 | 1,171 | 1,200 | 1,200 | | (29) | | (29) | | 1,171 | | | | 42 | 03/01/2030 | 1 |
| 31384X-RU-4 | FED NATL MTG ASSOC #536999 | | 06/01/2008 | SCHEDULED REDEMPTION | | 120 | 120 | 125 | 127 | | (7) | | (7) | | 120 | | | | 5 | 03/01/2030 | 1 |
| 31384X-5D-6 | FED NATL MTG ASSOC #537344 | | 06/01/2008 | SCHEDULED REDEMPTION | | 257 | 257 | 259 | 259 | | (2) | | (2) | | 257 | | | | 10 | 06/01/2015 | 1 |
| 31384Y-NX-0 | FED NATL MTG ASSOC #537806 | | 06/01/2008 | SCHEDULED REDEMPTION | | 72 | 72 | 75 | 75 | | (3) | | (3) | | 72 | | | | 3 | 05/01/2030 | 1 |
| 31384Y-VQ-6 | FED NATL MTG ASSOC #538023 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16 | 16 | 17 | 17 | | (1) | | (1) | | 16 | | | | 1 | 05/01/2030 | 1 |
| 31384Y-2U-9 | FED NATL MTG ASSOC #538187 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15 | 15 | 15 | 16 | | (1) | | (1) | | 15 | | | | 1 | 05/01/2030 | 1 |
| 31384Y-6P-6 | FED NATL MTG ASSOC #538278 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 33 | 33 | | (1) | | (1) | | 33 | | | | 1 | 05/01/2015 | 1 |
| 31385A-LE-5 | FED NATL MTG ASSOC #538625 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9 | 9 | 10 | 10 | | (1) | | (1) | | 9 | | | | | 06/01/2030 | 1 |
| 31385A-XJ-1 | FED NATL MTG ASSOC #538981 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 06/01/2030 | 1 |
| 31385B-Z7-3 | FED NATL MTG ASSOC #539966 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,551 | 1,551 | 1,581 | 1,551 | | | | | | 1,551 | | | | 53 | 05/01/2015 | 1 |
| 31385C-EK-5 | FED NATL MTG ASSOC #540238 | | 06/01/2008 | SCHEDULED REDEMPTION | | 593 | 593 | 616 | 638 | | (45) | | (45) | | 593 | | | | 22 | 07/01/2030 | 1 |
| 31385C-WQ-2 | FED NATL MTG ASSOC #540755 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,821 | 2,821 | 2,929 | 2,978 | | (158) | | (158) | | 2,821 | | | | 94 | 05/01/2030 | 1 |
| 31385C-ZR-7 | FED NATL MTG ASSOC #540852 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24,484 | 24,484 | 25,702 | 25,499 | | (1,016) | | (1,016) | | 24,484 | | | | 685 | 04/01/2016 | 1 |
| 31385C-Z5-5 | FED NATL MTG ASSOC #540864 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,886 | 1,886 | 1,979 | 1,966 | | (81) | | (81) | | 1,886 | | | | 55 | 06/01/2016 | 1 |
| 31385D-LG-4 | FED NATL MTG ASSOC #541327 | | 06/01/2008 | SCHEDULED REDEMPTION | | 964 | 964 | 982 | 964 | | | | | | 964 | | | | 34 | 05/01/2015 | 1 |
| 31385D-4L-2 | FED NATL MTG ASSOC #541827 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 06/01/2030 | 1 |
| 31385D-4U-2 | FED NATL MTG ASSOC #541835 | | 06/01/2008 | SCHEDULED REDEMPTION | | 601 | 601 | 612 | 601 | | | | | | 601 | | | | 21 | 06/01/2015 | 1 |
| 31385D-6A-4 | FED NATL MTG ASSOC #541865 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 07/01/2030 | 1 |
| 31385E-BT-5 | FED NATL MTG ASSOC #541950 | | 06/01/2008 | SCHEDULED REDEMPTION | | 142 | 142 | 148 | 152 | | (10) | | (10) | | 142 | | | | 5 | 07/01/2030 | 1 |
| 31385E-VP-1 | FED NATL MTG ASSOC #542522 | | 06/01/2008 | SCHEDULED REDEMPTION | | 30 | 30 | 31 | 31 | | (2) | | (2) | | 30 | | | | 1 | 07/01/2030 | 1 |
| 31385E-WN-5 | FED NATL MTG ASSOC #542553 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,640 | 3,640 | 3,711 | 3,641 | | (1) | | (1) | | 3,640 | | | | 135 | 07/01/2015 | 1 |
| 31385F-DQ-6 | FED NATL MTG ASSOC #542911 | | 06/01/2008 | SCHEDULED REDEMPTION | | 34 | 34 | 36 | 36 | | (2) | | (2) | | 34 | | | | 1 | 06/01/2030 | 1 |
| 31385F-F8-4 | FED NATL MTG ASSOC #542991 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14 | 14 | 15 | 15 | | (1) | | (1) | | 14 | | | | 1 | 07/01/2030 | 1 |
| 31385F-LV-6 | FED NATL MTG ASSOC #543140 | | 06/01/2008 | SCHEDULED REDEMPTION | | 177 | 177 | 187 | 187 | | (10) | | (10) | | 177 | | | | 7 | 06/01/2030 | 1 |
| 31385F-MZ-6 | FED NATL MTG ASSOC #543176 | | 06/01/2008 | SCHEDULED REDEMPTION | | 62 | 62 | 64 | 67 | | (4) | | (4) | | 62 | | | | 2 | 07/01/2030 | 1 |
| 31385F-6E-1 | FED NATL MTG ASSOC #543669 | | 06/01/2008 | SCHEDULED REDEMPTION | | 747 | 747 | 762 | 748 | | | | | | 747 | | | | 26 | 07/01/2015 | 1 |
| 31385G-DG-6 | FED NATL MTG ASSOC #543803 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 5 | 5 | | | | | | 4 | | | | | 07/01/2030 | 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) |
| 31385G-E8-3 | FED NATL MTG ASSOC #543859 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,953 | 12,953 | 13,718 | 13,743 | | (790) | | (790) | | 12,953 | | | | 462 | 07/01/2030 | 1 |
| 31385G-FZ-2 | FED NATL MTG ASSOC #543884 | | 06/01/2008 | SCHEDULED REDEMPTION | | 201 | 201 | 209 | 216 | | (15) | | (15) | | 201 | | | | 8 | 07/01/2030 | 1 |
| 31385G-RH-9 | FED NATL MTG ASSOC #544188 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,437 | 2,437 | 2,484 | 2,438 | | (1) | | (1) | | 2,437 | | | | 87 | 08/01/2015 | 1 |
| 31385G-S9-6 | FED NATL MTG ASSOC #544244 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 21 | | (1) | | (1) | | 20 | | | | 1 | 07/01/2030 | 1 |
| 31385H-PZ-9 | FED NATL MTG ASSOC #545040 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,565 | 1,565 | 1,625 | 1,580 | | (15) | | (15) | | 1,565 | | | | 48 | 09/01/2011 | 1 |
| 31385H-S3-7 | FED NATL MTG ASSOC #545138 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,651 | 1,651 | 1,693 | 1,692 | | (41) | | (41) | | 1,651 | | | | 60 | 08/01/2031 | 1 |
| 31385H-TB-8 | FED NATL MTG ASSOC #545146 | | 06/01/2008 | SCHEDULED REDEMPTION | | 508 | 508 | 516 | 515 | | (7) | | (7) | | 508 | | | | 17 | 07/01/2031 | 1 |
| 31385H-Z7-0 | FED NATL MTG ASSOC #545366 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,445 | 4,445 | 4,623 | 4,592 | | (147) | | (147) | | 4,445 | | | | 123 | 12/01/2016 | 1 |
| 31385J-BZ-0 | FED NATL MTG ASSOC #545556 | | 06/01/2008 | SCHEDULED REDEMPTION | | 333 | 333 | 341 | 340 | | (6) | | (6) | | 333 | | | | 11 | 04/01/2032 | 1 |
| 31385J-DJ-4 | FED NATL MTG ASSOC #545605 | | 06/01/2008 | SCHEDULED REDEMPTION | | 92,965 | 92,965 | 95,172 | 94,902 | | (1,937) | | (1,937) | | 92,965 | | | | 3,053 | 05/01/2032 | 1 |
| 31385J-D4-7 | FED NATL MTG ASSOC #545623 | | 06/01/2008 | SCHEDULED REDEMPTION | | 39,447 | 39,447 | 41,290 | 41,036 | | (1,588) | | (1,588) | | 39,447 | | | | 1,114 | 05/01/2017 | 1 |
| 31385J-G8-5 | FED NATL MTG ASSOC #545723 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,177 | 4,177 | 4,285 | 4,279 | | (103) | | (103) | | 4,177 | | | | 136 | 04/01/2032 | 1 |
| 31385J-JD-1 | FED NATL MTG ASSOC #545760 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,381 | 2,381 | 2,430 | 2,427 | | (46) | | (46) | | 2,381 | | | | 73 | 07/01/2032 | 1 |
| 31385J-NG-9 | FED NATL MTG ASSOC #545891 | | 06/01/2008 | SCHEDULED REDEMPTION | | 115 | 115 | 119 | 119 | | (4) | | (4) | | 115 | | | | 3 | 07/01/2032 | 1 |
| 31385J-U7-1 | FED NATL MTG ASSOC #546106 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40 | 40 | 42 | 43 | | (2) | | (2) | | 40 | | | | 2 | 07/01/2030 | 1 |
| 31385K-NE-1 | FED NATL MTG ASSOC #546789 | | 06/01/2008 | SCHEDULED REDEMPTION | | 999 | 999 | 1,014 | 1,010 | | (12) | | (12) | | 999 | | | | 26 | 03/01/2016 | 1 |
| 31385K-NL-5 | FED NATL MTG ASSOC #546795 | | 06/01/2008 | SCHEDULED REDEMPTION | | 192 | 192 | 195 | 193 | | (1) | | (1) | | 192 | | | | 6 | 03/01/2016 | 1 |
| 31385K-QT-5 | FED NATL MTG ASSOC #546866 | | 06/01/2008 | SCHEDULED REDEMPTION | | 97 | 97 | 99 | 99 | | (2) | | (2) | | 97 | | | | 3 | 08/01/2015 | 1 |
| 31385K-UP-8 | FED NATL MTG ASSOC #546990 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,241 | 9,241 | 9,596 | 9,738 | | (498) | | (498) | | 9,241 | | | | 328 | 07/01/2030 | 1 |
| 31385K-ZM-0 | FED NATL MTG ASSOC #547148 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35 | 35 | 36 | 36 | | (1) | | (1) | | 35 | | | | 1 | 11/01/2015 | 1 |
| 31385K-3H-6 | FED NATL MTG ASSOC #547200 | | 06/01/2008 | SCHEDULED REDEMPTION | | 966 | 966 | 985 | 967 | | | | | | 966 | | | | 34 | 08/01/2015 | 1 |
| 31385N-CW-7 | FED NATL MTG ASSOC #547385 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7 | 7 | 8 | 8 | | | | | | 7 | | | | | 07/01/2030 | 1 |
| 31385N-EV-7 | FED NATL MTG ASSOC #547448 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13 | 13 | 14 | 14 | | (1) | | (1) | | 13 | | | | 1 | 09/01/2030 | 1 |
| 31385N-FN-4 | FED NATL MTG ASSOC #547473 | | 06/01/2008 | SCHEDULED REDEMPTION | | 71 | 71 | 73 | 75 | | (5) | | (5) | | 71 | | | | 3 | 07/01/2030 | 1 |
| 31385N-F3-8 | FED NATL MTG ASSOC #547486 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32 | 32 | 33 | 34 | | (2) | | (2) | | 32 | | | | 1 | 08/01/2030 | 1 |
| 31385N-GV-5 | FED NATL MTG ASSOC #547512 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7 | 7 | 7 | 7 | | | | | | 7 | | | | | 08/01/2030 | 1 |
| 31385N-Q9-3 | FED NATL MTG ASSOC #547780 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 09/01/2030 | 1 |
| 31385N-7B-9 | FED NATL MTG ASSOC #548190 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,617 | 1,617 | 1,660 | 1,662 | | (45) | | (45) | | 1,617 | | | | 54 | 10/01/2030 | 1 |
| 31385P-H6-4 | FED NATL MTG ASSOC #548453 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,333 | 5,333 | 5,602 | 5,606 | | (274) | | (274) | | 5,333 | | | | 173 | 11/01/2029 | 1 |
| 31385P-WG-5 | FED NATL MTG ASSOC #548847 | | 06/01/2008 | SCHEDULED REDEMPTION | | 112 | 112 | 114 | 113 | | (1) | | (1) | | 112 | | | | 4 | 08/01/2015 | 1 |
| 31385P-WV-2 | FED NATL MTG ASSOC #548860 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31 | 31 | 32 | 33 | | (2) | | (2) | | 31 | | | | 1 | 09/01/2030 | 1 |
| 31385P-5Y-6 | FED NATL MTG ASSOC #549063 | | 06/01/2008 | SCHEDULED REDEMPTION | | 175 | 175 | 186 | 184 | | (9) | | (9) | | 175 | | | | 7 | 06/01/2030 | 1 |
| 31385Q-AR-3 | FED NATL MTG ASSOC #549116 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 21 | | (1) | | (1) | | 20 | | | | 1 | 08/01/2030 | 1 |
| 31385Q-A4-4 | FED NATL MTG ASSOC #549127 | | 06/01/2008 | SCHEDULED REDEMPTION | | 613 | 613 | 636 | 658 | | (45) | | (45) | | 613 | | | | 25 | 08/01/2030 | 1 |
| 31385Q-U3-4 | FED NATL MTG ASSOC #549702 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9 | 9 | 10 | 10 | | | | | | 9 | | | | | 08/01/2030 | 1 |
| 31385Q-ZR-6 | FED NATL MTG ASSOC #549852 | | 06/01/2008 | SCHEDULED REDEMPTION | | 289 | 289 | 299 | 298 | | (10) | | (10) | | 289 | | | | 9 | 08/01/2030 | 1 |
| 31385R-BF-6 | FED NATL MTG ASSOC #550038 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,055 | 2,055 | 2,095 | 2,056 | | (1) | | (1) | | 2,055 | | | | 73 | 10/01/2015 | 1 |
| 31385R-K8-2 | FED NATL MTG ASSOC #550319 | | 06/01/2008 | SCHEDULED REDEMPTION | | 138 | 138 | 144 | 148 | | (9) | | (9) | | 138 | | | | 5 | 08/01/2030 | 1 |
| 31385R-WX-4 | FED NATL MTG ASSOC #550662 | | 06/01/2008 | SCHEDULED REDEMPTION | | 232 | 232 | 241 | 245 | | (13) | | (13) | | 232 | | | | 9 | 08/01/2030 | 1 |
| 31385R-3Y-4 | FED NATL MTG ASSOC #550815 | | 06/01/2008 | SCHEDULED REDEMPTION | | 666 | 666 | 678 | 672 | | (6) | | (6) | | 666 | | | | 22 | 12/01/2015 | 1 |
| 31385R-6B-1 | FED NATL MTG ASSOC #550866 | | 06/01/2008 | SCHEDULED REDEMPTION | | 84 | 84 | 85 | 84 | | | | | | 84 | | | | 3 | 10/01/2015 | 1 |
| 31385S-FW-3 | FED NATL MTG ASSOC #551081 | | 06/01/2008 | SCHEDULED REDEMPTION | | 551 | 551 | 572 | 582 | | (31) | | (31) | | 551 | | | | 22 | 02/01/2031 | 1 |
| 31385S-NA-2 | FED NATL MTG ASSOC #551285 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 09/01/2030 | 1 |
| 31385U-QP-1 | FED NATL MTG ASSOC #553162 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,860 | 1,860 | 1,932 | 1,974 | | (114) | | (114) | | 1,860 | | | | 62 | 09/01/2030 | 1 |
| 31385U-7A-5 | FED NATL MTG ASSOC #553589 | | 06/01/2008 | SCHEDULED REDEMPTION | | 37 | 37 | 39 | 39 | | (2) | | (2) | | 37 | | | | 1 | 10/01/2030 | 1 |
| 31385W-BN-8 | FED NATL MTG ASSOC #554545 | | 06/01/2008 | SCHEDULED REDEMPTION | | 81 | 81 | 84 | 84 | | (3) | | (3) | | 81 | | | | 3 | 11/01/2030 | 1 |
| 31385W-KD-0 | FED NATL MTG ASSOC #554792 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 7 | | | | | | 6 | | | | | 11/01/2030 | 1 |
| 31385W-W7-0 | FED NATL MTG ASSOC #555170 | | 06/01/2008 | SCHEDULED REDEMPTION | | 55,437 | 55,437 | 58,171 | 57,811 | | (2,374) | | (2,374) | | 55,437 | | | | 1,571 | 11/01/2017 | 1 |
| 31385W-XM-6 | FED NATL MTG ASSOC #555184 | | 06/01/2008 | SCHEDULED REDEMPTION | | 44,014 | 44,014 | 46,205 | 45,915 | | (1,900) | | (1,900) | | 44,014 | | | | 1,234 | 04/01/2017 | 1 |
| 31385W-Y3-7 | FED NATL MTG ASSOC #555230 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,519 | 10,519 | 11,042 | 10,975 | | (457) | | (457) | | 10,519 | | | | 295 | 11/01/2017 | 1 |
| 31385X-BG-1 | FED NATL MTG ASSOC #555439 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,206 | 2,206 | 2,295 | 2,285 | | (79) | | (79) | | 2,206 | | | | 63 | 03/01/2018 | 1 |
| 31385X-NN-3 | FED NATL MTG ASSOC #555797 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27,664 | 27,664 | 28,456 | 28,399 | | (735) | | (735) | | 27,664 | | | | 805 | 10/01/2033 | 1 |
| 31385X-TL-1 | FED NATL MTG ASSOC #555955 | | 06/01/2008 | SCHEDULED REDEMPTION | | 560 | 560 | 559 | 559 | | 1 | | 1 | | 560 | | | | 17 | 10/01/2033 | 1 |
| 31385X-2P-1 | FED NATL MTG ASSOC #556182 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,963 | 2,963 | 2,965 | 2,965 | | (2) | | (2) | | 2,963 | | | | 82 | 07/01/2030 | 1 |
| 31385X-5W-3 | FED NATL MTG ASSOC #556261 | | 06/01/2008 | SCHEDULED REDEMPTION | | 142 | 142 | 141 | 142 | | 1 | | 1 | | 142 | | | | 4 | 12/01/2015 | 1 |
| 31385X-6P-7 | FED NATL MTG ASSOC #556278 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,389 | 1,389 | 1,413 | 1,400 | | (11) | | (11) | | 1,389 | | | | 46 | 03/01/2016 | 1 |
| 31385Y-G4-1 | FED NATL MTG ASSOC #556519 | | 06/01/2008 | SCHEDULED REDEMPTION | | 846 | 846 | 878 | 898 | | (53) | | (53) | | 846 | | | | 34 | 10/01/2030 | 1 |
| 31386A-CY-0 | FED NATL MTG ASSOC #557287 | | 06/01/2008 | SCHEDULED REDEMPTION | | 656 | 656 | 672 | 654 | | 2 | | 2 | | 656 | | | | 25 | 09/01/2030 | 1 |
| 31386A-KH-8 | FED NATL MTG ASSOC #557496 | | 06/01/2008 | SCHEDULED REDEMPTION | | 703 | 703 | 696 | 692 | | 11 | | 11 | | 703 | | | | 22 | 12/01/2030 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 31386A-4N-3 | FED NATL MTG ASSOC #558029 | | 06/01/2008 | SCHEDULED REDEMPTION | | 519 | 519 | 528 | 525 | | (6) | | (6) | | 519 | | | | 15 | 10/01/2015 | 1 |
| 31386B-M4-3 | FED NATL MTG ASSOC #558479 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 7 | | (1) | | (1) | | 6 | | | | | 09/01/2030 | 1 |
| 31386B-5L-4 | FED NATL MTG ASSOC #558951 | | 06/01/2008 | SCHEDULED REDEMPTION | | 593 | 593 | 608 | 607 | | (14) | | (14) | | 593 | | | | 20 | 01/01/2016 | 1 |
| 31386C-R9-5 | FED NATL MTG ASSOC #559512 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,018 | 3,018 | 3,076 | 3,018 | | (1) | | (1) | | 3,018 | | | | 107 | 11/01/2015 | 1 |
| 31386C-SY-9 | FED NATL MTG ASSOC #559535 | | 06/01/2008 | SCHEDULED REDEMPTION | | 41,190 | 41,190 | 41,988 | 41,199 | | (9) | | (9) | | 41,190 | | | | 1,366 | 12/01/2015 | 1 |
| 31386D-RG-7 | FED NATL MTG ASSOC #560387 | | 06/01/2008 | SCHEDULED REDEMPTION | | 762 | 762 | 782 | 780 | | (18) | | (18) | | 762 | | | | 25 | 01/01/2016 | 1 |
| 31386D-6L-9 | FED NATL MTG ASSOC #560775 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11 | 11 | 11 | 12 | | (1) | | (1) | | 11 | | | | | 10/01/2030 | 1 |
| 31386E-CL-0 | FED NATL MTG ASSOC #560875 | | 06/01/2008 | SCHEDULED REDEMPTION | | 57 | 57 | 55 | 55 | | 1 | | 1 | | 57 | | | | 2 | 03/01/2031 | 1 |
| 31386E-CQ-9 | FED NATL MTG ASSOC #560879 | | 06/01/2008 | SCHEDULED REDEMPTION | | 29 | 29 | 30 | 30 | | (2) | | (2) | | 29 | | | | 1 | 03/01/2031 | 1 |
| 31386E-CS-5 | FED NATL MTG ASSOC #560881 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,480 | 6,480 | 6,637 | 6,623 | | (143) | | (143) | | 6,480 | | | | 243 | 03/01/2031 | 1 |
| 31386E-SS-8 | FED NATL MTG ASSOC #561329 | | 06/01/2008 | SCHEDULED REDEMPTION | | 311 | 311 | 319 | 318 | | (7) | | (7) | | 311 | | | | 9 | 12/01/2015 | 1 |
| 31386E-XY-9 | FED NATL MTG ASSOC #561495 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,254 | 2,254 | 2,297 | 2,254 | | (1) | | (1) | | 2,254 | | | | 80 | 02/01/2016 | 1 |
| 31386E-YM-4 | FED NATL MTG ASSOC #561516 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 18 | | (1) | | (1) | | 17 | | | | 1 | 12/01/2030 | 1 |
| 31386E-7L-6 | FED NATL MTG ASSOC #561699 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 01/01/2031 | 1 |
| 31386F-BJ-3 | FED NATL MTG ASSOC #561741 | | 06/01/2008 | SCHEDULED REDEMPTION | | 66 | 66 | 67 | 67 | | (1) | | (1) | | 66 | | | | 2 | 01/01/2031 | 1 |
| 31386F-CE-3 | FED NATL MTG ASSOC #561769 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,136 | 1,136 | 1,156 | 1,145 | | (9) | | (9) | | 1,136 | | | | 38 | 12/01/2015 | 1 |
| 31386G-CK-7 | FED NATL MTG ASSOC #562674 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,008 | 10,008 | 10,470 | 10,431 | | (422) | | (422) | | 10,008 | | | | 323 | 02/01/2031 | 1 |
| 31386H-AJ-0 | FED NATL MTG ASSOC #563509 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 12/01/2030 | 1 |
| 31386H-CY-5 | FED NATL MTG ASSOC #563587 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 12/01/2030 | 1 |
| 31386H-H2-0 | FED NATL MTG ASSOC #563749 | | 06/01/2008 | SCHEDULED REDEMPTION | | 75 | 75 | 76 | 76 | | (1) | | (1) | | 75 | | | | 3 | 02/01/2031 | 1 |
| 31386H-MX-6 | FED NATL MTG ASSOC #563874 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,166 | 1,166 | 1,196 | 1,209 | | (43) | | (43) | | 1,166 | | | | 39 | 12/01/2015 | 1 |
| 31386H-QG-9 | FED NATL MTG ASSOC #563955 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68 | 68 | 69 | 68 | | (1) | | (1) | | 68 | | | | 2 | 12/01/2015 | 1 |
| 31386J-AA-5 | FED NATL MTG ASSOC #564401 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 12/01/2030 | 1 |
| 31386J-FC-6 | FED NATL MTG ASSOC #564563 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 02/01/2031 | 1 |
| 31386J-QM-2 | FED NATL MTG ASSOC #564860 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,003 | 1,003 | 1,041 | 1,052 | | (49) | | (49) | | 1,003 | | | | 38 | 05/01/2031 | 1 |
| 31386J-UN-5 | FED NATL MTG ASSOC #564989 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,148 | 6,148 | 6,254 | 6,203 | | (54) | | (54) | | 6,148 | | | | 182 | 03/01/2016 | 1 |
| 31386K-YF-5 | FED NATL MTG ASSOC #566010 | | 06/01/2008 | SCHEDULED REDEMPTION | | 396 | 396 | 406 | 404 | | (8) | | (8) | | 396 | | | | 13 | 01/01/2016 | 1 |
| 31386L-FL-1 | FED NATL MTG ASSOC #566371 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24 | 24 | 24 | 24 | | | | | | 24 | | | | 1 | 12/01/2030 | 1 |
| 31386L-RW-4 | FED NATL MTG ASSOC #566701 | | 06/01/2008 | SCHEDULED REDEMPTION | | 384 | 384 | 399 | 401 | | (17) | | (17) | | 384 | | | | 15 | 12/01/2030 | 1 |
| 31386L-WM-0 | FED NATL MTG ASSOC #566852 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,666 | 6,666 | 6,772 | 6,725 | | (59) | | (59) | | 6,666 | | | | 213 | 09/01/2016 | 1 |
| 31386M-AE-0 | FED NATL MTG ASSOC #567105 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 23 | 23 | | (1) | | (1) | | 22 | | | | 1 | 12/01/2030 | 1 |
| 31386M-GR-5 | FED NATL MTG ASSOC #567308 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,793 | 2,793 | 2,770 | 2,788 | | 5 | | 5 | | 2,793 | | | | 79 | 01/01/2016 | 1 |
| 31386M-QP-8 | FED NATL MTG ASSOC #567562 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36 | 36 | 37 | 37 | | (1) | | (1) | | 36 | | | | 1 | 01/01/2016 | 1 |
| 31386M-R7-7 | FED NATL MTG ASSOC #567610 | | 06/01/2008 | SCHEDULED REDEMPTION | | 541 | 541 | 535 | 537 | | 4 | | 4 | | 541 | | | | 15 | 02/01/2031 | 1 |
| 31386N-VS-4 | FED NATL MTG ASSOC #568625 | | 06/01/2008 | SCHEDULED REDEMPTION | | 89 | 89 | 91 | 90 | | (2) | | (2) | | 89 | | | | 3 | 01/01/2031 | 1 |
| 31386N-YF-9 | FED NATL MTG ASSOC #568710 | | 06/01/2008 | SCHEDULED REDEMPTION | | 440 | 440 | 448 | 440 | | | | | | 440 | | | | 16 | 02/01/2016 | 1 |
| 31386P-CX-9 | FED NATL MTG ASSOC #568986 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,397 | 2,397 | 2,444 | 2,398 | | (1) | | (1) | | 2,397 | | | | 85 | 02/01/2016 | 1 |
| 31386P-L6-8 | FED NATL MTG ASSOC #569249 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,960 | 3,960 | 4,023 | 3,992 | | (32) | | (32) | | 3,960 | | | | 122 | 10/01/2016 | 1 |
| 31386P-NR-0 | FED NATL MTG ASSOC #569300 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,346 | 2,346 | 2,440 | 2,424 | | (78) | | (78) | | 2,346 | | | | 69 | 06/01/2016 | 1 |
| 31386P-S6-1 | FED NATL MTG ASSOC #569441 | | 06/01/2008 | SCHEDULED REDEMPTION | | 298 | 298 | 309 | 308 | | (10) | | (10) | | 298 | | | | 11 | 01/01/2031 | 1 |
| 31386P-US-0 | FED NATL MTG ASSOC #569493 | | 04/01/2008 | SCHEDULED REDEMPTION | | 2,458 | 2,458 | 2,552 | 2,539 | | (82) | | (82) | | 2,458 | | | | 65 | 01/01/2031 | 1 |
| 31386P-WU-3 | FED NATL MTG ASSOC #569559 | | 06/01/2008 | SCHEDULED REDEMPTION | | 609 | 609 | 620 | 613 | | (4) | | (4) | | 609 | | | | 20 | 03/01/2016 | 1 |
| 31386P-ZD-8 | FED NATL MTG ASSOC #569640 | | 06/01/2008 | SCHEDULED REDEMPTION | | 748 | 748 | 792 | 784 | | (36) | | (36) | | 748 | | | | 30 | 01/01/2031 | 1 |
| 31386Q-E6-4 | FED NATL MTG ASSOC #569957 | | 06/01/2008 | SCHEDULED REDEMPTION | | 400 | 400 | 406 | 404 | | (5) | | (5) | | 400 | | | | 13 | 02/01/2016 | 1 |
| 31386Q-FM-8 | FED NATL MTG ASSOC #569972 | | 06/01/2008 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 55 | | (1) | | (1) | | 53 | | | | 2 | 03/01/2031 | 1 |
| 31386Q-XU-0 | FED NATL MTG ASSOC #570491 | | 06/01/2008 | SCHEDULED REDEMPTION | | 775 | 775 | 790 | 775 | | | | | | 775 | | | | 27 | 01/01/2016 | 1 |
| 31386R-WR-6 | FED NATL MTG ASSOC #571356 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 9 | | | | | | 9 | | | | | 02/01/2031 | 1 |
| 31386S-CH-8 | FED NATL MTG ASSOC #571672 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 02/01/2031 | 1 |
| 31386S-EE-3 | FED NATL MTG ASSOC #571733 | | 06/01/2008 | SCHEDULED REDEMPTION | | 607 | 607 | 602 | 604 | | 3 | | 3 | | 607 | | | | 18 | 02/01/2016 | 1 |
| 31386S-LS-4 | FED NATL MTG ASSOC #571937 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 06/01/2031 | 1 |
| 31386S-PD-3 | FED NATL MTG ASSOC #572020 | | 06/01/2008 | SCHEDULED REDEMPTION | | 437 | 437 | 434 | 436 | | 1 | | 1 | | 437 | | | | 12 | 04/01/2016 | 1 |
| 31386T-AS-4 | FED NATL MTG ASSOC #572517 | | 06/01/2008 | SCHEDULED REDEMPTION | | 113 | 113 | 117 | 120 | | (7) | | (7) | | 113 | | | | 4 | 03/01/2031 | 1 |
| 31386T-GZ-2 | FED NATL MTG ASSOC #572716 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,679 | 1,679 | 1,708 | 1,696 | | (18) | | (18) | | 1,679 | | | | 55 | 02/01/2016 | 1 |
| 31386T-HB-4 | FED NATL MTG ASSOC #572726 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,786 | 1,786 | 1,817 | 1,800 | | (14) | | (14) | | 1,786 | | | | 59 | 03/01/2016 | 1 |
| 31386T-KR-5 | FED NATL MTG ASSOC #572804 | | 06/01/2008 | SCHEDULED REDEMPTION | | 158 | 158 | 164 | 163 | | (5) | | (5) | | 158 | | | | 6 | 03/01/2031 | 1 |
| 31386T-KY-0 | FED NATL MTG ASSOC #572811 | | 06/01/2008 | SCHEDULED REDEMPTION | | 695 | 695 | 707 | 701 | | (6) | | (6) | | 695 | | | | 23 | 03/01/2016 | 1 |
| 31386T-PE-9 | FED NATL MTG ASSOC #572921 | | 06/01/2008 | SCHEDULED REDEMPTION | | 387 | 387 | 398 | 396 | | (8) | | (8) | | 387 | | | | 13 | 04/01/2016 | 1 |
| 31386T-3L-7 | FED NATL MTG ASSOC #573303 | | 06/01/2008 | SCHEDULED REDEMPTION | | 200 | 200 | 204 | 203 | | (3) | | (3) | | 200 | | | | 7 | 03/01/2016 | 1 |
| 31386U-RN-4 | FED NATL MTG ASSOC #573893 | | 06/01/2008 | SCHEDULED REDEMPTION | | 514 | 514 | 499 | 500 | | 14 | | 14 | | 514 | | | | 13 | 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) |
| 31386U-U3-4 | FED NATL MTG ASSOC #574002 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,410 | 2,410 | 2,390 | 2,405 | | 5 | | 5 | | 2,410 | | | | 71 | 04/01/2016 | 1 |
| 31386W-DN-5 | FED NATL MTG ASSOC #575309 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,321 | 1,321 | 1,349 | 1,339 | | (18) | | (18) | | 1,321 | | | | 44 | 03/01/2016 | 1 |
| 31386X-JK-3 | FED NATL MTG ASSOC #576366 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,486 | 2,486 | 2,550 | 2,530 | | (44) | | (44) | | 2,486 | | | | 82 | 07/01/2016 | 1 |
| 31386Y-E5-9 | FED NATL MTG ASSOC #577156 | | 06/01/2008 | SCHEDULED REDEMPTION | | 404 | 404 | 392 | 393 | | 11 | | 11 | | 404 | | | | 11 | 05/01/2031 | 1 |
| 31386Y-LA-0 | FED NATL MTG ASSOC #577321 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,931 | 1,931 | 1,869 | 1,874 | | 57 | | 57 | | 1,931 | | | | 55 | 04/01/2021 | 1 |
| 31386Y-3L-6 | FED NATL MTG ASSOC #577803 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | 1 | | 1 | | 22 | | | | 1 | 04/01/2031 | 1 |
| 31387B-C9-2 | FED NATL MTG ASSOC #578896 | | 06/01/2008 | SCHEDULED REDEMPTION | | 42 | 42 | 41 | 41 | | 1 | | 1 | | 42 | | | | 1 | 04/01/2031 | 1 |
| 31387C-BV-2 | FED NATL MTG ASSOC #579752 | | 06/01/2008 | SCHEDULED REDEMPTION | | 712 | 712 | 691 | 692 | | 20 | | 20 | | 712 | | | | 20 | 04/01/2031 | 1 |
| 31387C-QS-3 | FED NATL MTG ASSOC #580165 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23,062 | 23,062 | 23,834 | 23,645 | | (583) | | (583) | | 23,062 | | | | 624 | 09/01/2016 | 1 |
| 31387D-BR-9 | FED NATL MTG ASSOC #580648 | | 06/01/2008 | SCHEDULED REDEMPTION | | 132 | 132 | 137 | 140 | | (8) | | (8) | | 132 | | | | 4 | 05/01/2031 | 1 |
| 31387D-F5-3 | FED NATL MTG ASSOC #580788 | | 05/01/2008 | SCHEDULED REDEMPTION | | 7,058 | 7,058 | 7,329 | 7,785 | | (727) | | (727) | | 7,058 | | | | 235 | 05/01/2031 | 1 |
| 31387E-FB-8 | FED NATL MTG ASSOC #581662 | | 06/01/2008 | SCHEDULED REDEMPTION | | 470 | 470 | 483 | 481 | | (11) | | (11) | | 470 | | | | 17 | 07/01/2031 | 1 |
| 31387E-MA-2 | FED NATL MTG ASSOC #581853 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25,992 | 25,992 | 27,285 | 27,107 | | (1,115) | | (1,115) | | 25,992 | | | | 760 | 07/01/2016 | 1 |
| 31387E-Q4-2 | FED NATL MTG ASSOC #581975 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,503 | 15,503 | 16,268 | 16,205 | | (702) | | (702) | | 15,503 | | | | 503 | 08/01/2031 | 1 |
| 31387E-RH-2 | FED NATL MTG ASSOC #581988 | | 06/01/2008 | SCHEDULED REDEMPTION | | 203 | 203 | 210 | 218 | | (16) | | (16) | | 203 | | | | 8 | 07/01/2030 | 1 |
| 31387F-WT-7 | FED NATL MTG ASSOC #583058 | | 06/01/2008 | SCHEDULED REDEMPTION | | 162 | 162 | 162 | 162 | | | | | | 162 | | | | 5 | 05/01/2016 | 1 |
| 31387H-XK-1 | FED NATL MTG ASSOC #584882 | | 06/01/2008 | SCHEDULED REDEMPTION | | 382 | 382 | 392 | 390 | | (8) | | (8) | | 382 | | | | 13 | 05/01/2016 | 1 |
| 31387H-2V-1 | FED NATL MTG ASSOC #584988 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33 | 33 | 34 | 34 | | (1) | | (1) | | 33 | | | | 1 | 09/01/2031 | 1 |
| 31387J-FK-7 | FED NATL MTG ASSOC #585270 | | 06/01/2008 | SCHEDULED REDEMPTION | | 792 | 792 | 805 | 800 | | (7) | | (7) | | 792 | | | | 24 | 07/01/2016 | 1 |
| 31387K-AW-3 | FED NATL MTG ASSOC #586021 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,710 | 13,710 | 13,929 | 13,827 | | (117) | | (117) | | 13,710 | | | | 443 | 07/01/2016 | 1 |
| 31387M-KC-2 | FED NATL MTG ASSOC #588091 | | 06/01/2008 | SCHEDULED REDEMPTION | | 105 | 105 | 107 | 107 | | (2) | | (2) | | 105 | | | | 4 | 06/01/2031 | 1 |
| 31387N-YY-7 | FED NATL MTG ASSOC #589427 | | 06/01/2008 | SCHEDULED REDEMPTION | | 268 | 268 | 278 | 279 | | (11) | | (11) | | 268 | | | | 10 | 07/01/2031 | 1 |
| 31387N-ZS-9 | FED NATL MTG ASSOC #589453 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,203 | 5,203 | 5,211 | 5,210 | | (6) | | (6) | | 5,203 | | | | 167 | 07/01/2031 | 1 |
| 31387N-3T-2 | FED NATL MTG ASSOC #589510 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,772 | 1,772 | 1,815 | 1,810 | | (38) | | (38) | | 1,772 | | | | 66 | 08/01/2031 | 1 |
| 31387P-LP-5 | FED NATL MTG ASSOC #589934 | | 06/01/2008 | SCHEDULED REDEMPTION | | 123 | 123 | 127 | 129 | | (6) | | (6) | | 123 | | | | 5 | 06/01/2031 | 1 |
| 31387Q-G6-1 | FED NATL MTG ASSOC #590721 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,202 | 3,202 | 3,253 | 3,231 | | (29) | | (29) | | 3,202 | | | | 93 | 07/01/2016 | 1 |
| 31387Q-UQ-1 | FED NATL MTG ASSOC #591091 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21,914 | 21,914 | 22,226 | 22,200 | | (286) | | (286) | | 21,914 | | | | 728 | 08/01/2031 | 1 |
| 31387R-AJ-7 | FED NATL MTG ASSOC #591409 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21 | 21 | 22 | 22 | | | | | | 21 | | | | 1 | 06/01/2030 | 1 |
| 31387S-AE-6 | FED NATL MTG ASSOC #592305 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,236 | 3,236 | 3,133 | 3,142 | | 93 | | 93 | | 3,236 | | | | 96 | 06/01/2021 | 1 |
| 31387S-NZ-5 | FED NATL MTG ASSOC #592708 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21,502 | 21,502 | 21,532 | 21,530 | | (29) | | (29) | | 21,502 | | | | 586 | 08/01/2031 | 1 |
| 31387S-Y3-4 | FED NATL MTG ASSOC #593030 | | 06/01/2008 | SCHEDULED REDEMPTION | | 52 | 52 | 53 | 53 | | (1) | | (1) | | 52 | | | | 2 | 09/01/2031 | 1 |
| 31387T-XD-1 | FED NATL MTG ASSOC #593876 | | 06/01/2008 | SCHEDULED REDEMPTION | | 590 | 590 | 610 | 605 | | (15) | | (15) | | 590 | | | | 15 | 07/01/2016 | 1 |
| 31387V-EF-2 | FED NATL MTG ASSOC #595134 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,102 | 3,102 | 3,152 | 3,133 | | (31) | | (31) | | 3,102 | | | | 99 | 07/01/2016 | 1 |
| 31387V-P5-2 | FED NATL MTG ASSOC #595444 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 09/01/2031 | 1 |
| 31387V-4K-2 | FED NATL MTG ASSOC #595826 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,583 | 1,583 | 1,608 | 1,596 | | (13) | | (13) | | 1,583 | | | | 49 | 09/01/2016 | 1 |
| 31387W-LA-3 | FED NATL MTG ASSOC #596221 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,810 | 6,810 | 6,919 | 6,866 | | (56) | | (56) | | 6,810 | | | | 204 | 08/01/2016 | 1 |
| 31387W-VB-0 | FED NATL MTG ASSOC #596510 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,133 | 1,133 | 1,151 | 1,143 | | (9) | | (9) | | 1,133 | | | | 35 | 09/01/2016 | 1 |
| 31387X-AY-1 | FED NATL MTG ASSOC #596823 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | | | | | 22 | | | | 1 | 08/01/2031 | 1 |
| 31387X-RV-9 | FED NATL MTG ASSOC #597300 | | 06/01/2008 | SCHEDULED REDEMPTION | | 812 | 812 | 841 | 839 | | (27) | | (27) | | 812 | | | | 25 | 09/01/2031 | 1 |
| 31387Y-YG-2 | FED NATL MTG ASSOC #598411 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,110 | 1,110 | 1,165 | 1,157 | | (48) | | (48) | | 1,110 | | | | 31 | 10/01/2016 | 1 |
| 31388A-A4-6 | FED NATL MTG ASSOC #598627 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35 | 35 | 36 | 35 | | | | | | 35 | | | | 1 | 08/01/2031 | 1 |
| 31388A-4V-3 | FED NATL MTG ASSOC #599436 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36 | 36 | 37 | 36 | | (1) | | (1) | | 36 | | | | 1 | 06/01/2031 | 1 |
| 31388B-X3-1 | FED NATL MTG ASSOC #600198 | | 06/01/2008 | SCHEDULED REDEMPTION | | 280 | 280 | 277 | 277 | | 3 | | 3 | | 280 | | | | 9 | 07/01/2031 | 1 |
| 31388C-FF-2 | FED NATL MTG ASSOC #600566 | | 06/01/2008 | SCHEDULED REDEMPTION | | 194 | 194 | 194 | 194 | | | | | | 194 | | | | 6 | 08/01/2031 | 1 |
| 31388C-FZ-8 | FED NATL MTG ASSOC #600584 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,837 | 7,837 | 7,848 | 7,847 | | (9) | | (9) | | 7,837 | | | | 227 | 08/01/2031 | 1 |
| 31388C-MH-0 | FED NATL MTG ASSOC #600760 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,248 | 1,248 | 1,250 | 1,250 | | (1) | | (1) | | 1,248 | | | | 38 | 08/01/2031 | 1 |
| 31388C-MR-8 | FED NATL MTG ASSOC #600768 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 20 | | | | | | 20 | | | | 1 | 08/01/2031 | 1 |
| 31388C-TA-8 | FED NATL MTG ASSOC #600945 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6 | 6 | 6 | 6 | | | | | | 6 | | | | | 09/01/2031 | 1 |
| 31388C-Y8-7 | FED NATL MTG ASSOC #601135 | | 06/01/2008 | SCHEDULED REDEMPTION | | 141 | 141 | 144 | 143 | | (3) | | (3) | | 141 | | | | 5 | 09/01/2031 | 1 |
| 31388C-Z8-6 | FED NATL MTG ASSOC #601167 | | 06/01/2008 | SCHEDULED REDEMPTION | | 815 | 815 | 828 | 822 | | (7) | | (7) | | 815 | | | | 25 | 09/01/2016 | 1 |
| 31388C-7B-0 | FED NATL MTG ASSOC #601290 | | 06/01/2008 | SCHEDULED REDEMPTION | | 343 | 343 | 344 | 344 | | | | | | 343 | | | | 11 | 08/01/2031 | 1 |
| 31388D-YD-4 | FED NATL MTG ASSOC #602008 | | 06/01/2008 | SCHEDULED REDEMPTION | | 98 | 98 | 101 | 104 | | (6) | | (6) | | 98 | | | | 4 | 08/01/2031 | 1 |
| 31388D-4W-5 | FED NATL MTG ASSOC #602137 | | 06/01/2008 | SCHEDULED REDEMPTION | | 187 | 187 | 190 | 189 | | (2) | | (2) | | 187 | | | | 6 | 09/01/2016 | 1 |
| 31388E-GD-2 | FED NATL MTG ASSOC #602396 | | 06/01/2008 | SCHEDULED REDEMPTION | | 238 | 238 | 247 | 255 | | (17) | | (17) | | 238 | | | | 9 | 08/01/2031 | 1 |
| 31388G-XJ-5 | FED NATL MTG ASSOC #604681 | | 06/01/2008 | SCHEDULED REDEMPTION | | 81 | 81 | 83 | 83 | | (2) | | (2) | | 81 | | | | 3 | 09/01/2031 | 1 |
| 31388H-B8-1 | FED NATL MTG ASSOC #604963 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40 | 40 | 41 | 41 | | (1) | | (1) | | 40 | | | | 1 | 11/01/2031 | 1 |
| 31388H-P8-6 | FED NATL MTG ASSOC #605347 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17 | 17 | 17 | 17 | | | | | | 17 | | | | 1 | 09/01/2031 | 1 |
| 31388H-R4-3 | FED NATL MTG ASSOC #605407 | | 06/01/2008 | SCHEDULED REDEMPTION | | 295 | 295 | 313 | 308 | | (13) | | (13) | | 295 | | | | 12 | 05/01/2031 | 1 |
| 31388J-EU-5 | FED NATL MTG ASSOC #605947 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,735 | 2,735 | 2,779 | 2,761 | | (26) | | (26) | | 2,735 | | | | 84 | 09/01/2016 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 31388J-S9-7 | FED NATL MTG ASSOC #606344 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,007 | 1,007 | 1,059 | 1,054 | | (48) | | (48) | | 1,007 | | | | 29 | 10/01/2031 | 1 |
| 31388J-TE-5 | FED NATL MTG ASSOC #606349 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,636 | 1,636 | 1,669 | 1,673 | | (37) | | (37) | | 1,636 | | | | 58 | 10/01/2031 | 1 |
| 31388K-XT-4 | FED NATL MTG ASSOC #607390 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,183 | 15,183 | 15,939 | 15,843 | | (660) | | (660) | | 15,183 | | | | 446 | 11/01/2016 | 1 |
| 31388K-4C-3 | FED NATL MTG ASSOC #607519 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,940 | 1,940 | 1,919 | 1,920 | | 20 | | 20 | | 1,940 | | | | 59 | 11/01/2031 | 1 |
| 31388L-6H-8 | FED NATL MTG ASSOC #608472 | | 06/01/2008 | SCHEDULED REDEMPTION | | 43 | 43 | 44 | 43 | | (1) | | (1) | | 43 | | | | 2 | 10/01/2031 | 1 |
| 31388M-UC-0 | FED NATL MTG ASSOC #609079 | | 06/01/2008 | SCHEDULED REDEMPTION | | 820 | 820 | 833 | 826 | | (7) | | (7) | | 820 | | | | 25 | 09/01/2016 | 1 |
| 31388N-BN-5 | FED NATL MTG ASSOC #609445 | | 06/01/2008 | SCHEDULED REDEMPTION | | 99 | 99 | 105 | 103 | | (4) | | (4) | | 99 | | | | 4 | 07/01/2031 | 1 |
| 31388N-GH-3 | FED NATL MTG ASSOC #609600 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,268 | 15,268 | 15,543 | 15,478 | | (211) | | (211) | | 15,268 | | | | 571 | 11/01/2031 | 1 |
| 31388N-P4-2 | FED NATL MTG ASSOC #609843 | | 06/01/2008 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 54 | | (1) | | (1) | | 53 | | | | 2 | 10/01/2031 | 1 |
| 31388P-CX-7 | FED NATL MTG ASSOC #610386 | | 06/01/2008 | SCHEDULED REDEMPTION | | 129 | 129 | 132 | 131 | | (2) | | (2) | | 129 | | | | 4 | 10/01/2031 | 1 |
| 31388P-G3-9 | FED NATL MTG ASSOC #610518 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24 | 24 | 25 | 25 | | | | | | 24 | | | | 1 | 10/01/2031 | 1 |
| 31388P-HD-6 | FED NATL MTG ASSOC #610528 | | 06/01/2008 | SCHEDULED REDEMPTION | | 501 | 501 | 521 | 516 | | (15) | | (15) | | 501 | | | | 17 | 10/01/2031 | 1 |
| 31388Q-BP-3 | FED NATL MTG ASSOC #611246 | | 06/01/2008 | SCHEDULED REDEMPTION | | 128 | 128 | 131 | 131 | | (3) | | (3) | | 128 | | | | 5 | 06/01/2031 | 1 |
| 31388U-EF-3 | FED NATL MTG ASSOC #614934 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,559 | 16,559 | 17,383 | 17,277 | | (718) | | (718) | | 16,559 | | | | 457 | 12/01/2016 | 1 |
| 31388U-GN-4 | FED NATL MTG ASSOC #615005 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,423 | 1,423 | 1,480 | 1,470 | | (47) | | (47) | | 1,423 | | | | 40 | 12/01/2016 | 1 |
| 31388U-K6-6 | FED NATL MTG ASSOC #615117 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25 | 25 | 26 | 26 | | (1) | | (1) | | 25 | | | | 1 | 11/01/2031 | 1 |
| 31388U-NZ-9 | FED NATL MTG ASSOC #615208 | | 06/01/2008 | SCHEDULED REDEMPTION | | 93 | 93 | 96 | 96 | | (3) | | (3) | | 93 | | | | 3 | 10/01/2031 | 1 |
| 31388X-6U-3 | FED NATL MTG ASSOC #618383 | | 06/01/2008 | SCHEDULED REDEMPTION | | 121 | 121 | 121 | 121 | | | | | | 121 | | | | 4 | 12/01/2031 | 1 |
| 31388Y-CL-4 | FED NATL MTG ASSOC #618475 | | 06/01/2008 | SCHEDULED REDEMPTION | | 892 | 892 | 923 | 915 | | (23) | | (23) | | 892 | | | | 23 | 12/01/2016 | 1 |
| 31389A-6E-8 | FED NATL MTG ASSOC #620169 | | 06/01/2008 | SCHEDULED REDEMPTION | | 42 | 42 | 43 | 43 | | (1) | | (1) | | 42 | | | | 1 | 12/01/2031 | 1 |
| 31389B-H4-6 | FED NATL MTG ASSOC #620451 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68 | 68 | 71 | 71 | | (2) | | (2) | | 68 | | | | 2 | 01/01/2032 | 1 |
| 31389D-TB-3 | FED NATL MTG ASSOC #622546 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,524 | 1,524 | 1,587 | 1,586 | | (63) | | (63) | | 1,524 | | | | 48 | 09/01/2031 | 1 |
| 31389E-U4-5 | FED NATL MTG ASSOC #623503 | | 06/01/2008 | SCHEDULED REDEMPTION | | 34,260 | 34,260 | 35,965 | 35,759 | | (1,500) | | (1,500) | | 34,260 | | | | 948 | 02/01/2017 | 1 |
| 31389G-NH-9 | FED NATL MTG ASSOC #625092 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,968 | 1,968 | 2,038 | 2,033 | | (65) | | (65) | | 1,968 | | | | 61 | 01/01/2032 | 1 |
| 31389H-HZ-4 | FED NATL MTG ASSOC #625848 | | 06/01/2008 | SCHEDULED REDEMPTION | | 45,668 | 45,668 | 46,359 | 46,225 | | (557) | | (557) | | 45,668 | | | | 1,187 | 01/01/2017 | 1 |
| 31389H-NK-0 | FED NATL MTG ASSOC #625994 | | 06/01/2008 | SCHEDULED REDEMPTION | | 411 | 411 | 422 | 421 | | (10) | | (10) | | 411 | | | | 10 | 01/01/2017 | 1 |
| 31389H-TT-5 | FED NATL MTG ASSOC #626162 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7 | 7 | 8 | 8 | | | | | | 7 | | | | | 06/01/2032 | 1 |
| 31389J-RW-6 | FED NATL MTG ASSOC #627001 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23,519 | 23,519 | 24,749 | 24,652 | | (1,133) | | (1,133) | | 23,519 | | | | 638 | 06/01/2032 | 1 |
| 31389K-L3-3 | FED NATL MTG ASSOC #627746 | | 06/01/2008 | SCHEDULED REDEMPTION | | 48 | 48 | 49 | 49 | | (1) | | (1) | | 48 | | | | 2 | 02/01/2032 | 1 |
| 31389K-M3-2 | FED NATL MTG ASSOC #627778 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,314 | 3,314 | 3,324 | 3,323 | | (10) | | (10) | | 3,314 | | | | 108 | 02/01/2032 | 1 |
| 31389K-VS-7 | FED NATL MTG ASSOC #628025 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,419 | 6,419 | 6,728 | 6,703 | | (284) | | (284) | | 6,419 | | | | 208 | 02/01/2032 | 1 |
| 31389L-XE-4 | FED NATL MTG ASSOC #628977 | | 06/01/2008 | SCHEDULED REDEMPTION | | 217 | 217 | 220 | 219 | | (2) | | (2) | | 217 | | | | 8 | 02/01/2032 | 1 |
| 31389M-C9-6 | FED NATL MTG ASSOC #629296 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,372 | 3,372 | 3,366 | 3,366 | | 6 | | 6 | | 3,372 | | | | 93 | 02/01/2032 | 1 |
| 31389N-E3-5 | FED NATL MTG ASSOC #630254 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,266 | 1,266 | 1,270 | 1,269 | | (3) | | (3) | | 1,266 | | | | 41 | 03/01/2032 | 1 |
| 31389N-FK-6 | FED NATL MTG ASSOC #630270 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,504 | 11,504 | 11,512 | 11,511 | | (8) | | (8) | | 11,504 | | | | 341 | 03/01/2032 | 1 |
| 31389N-H4-0 | FED NATL MTG ASSOC #630351 | | 06/01/2008 | SCHEDULED REDEMPTION | | 529 | 529 | 548 | 547 | | (17) | | (17) | | 529 | | | | 16 | 04/01/2032 | 1 |
| 31389N-S6-3 | FED NATL MTG ASSOC #630641 | | 06/01/2008 | SCHEDULED REDEMPTION | | 635 | 635 | 633 | 633 | | 2 | | 2 | | 635 | | | | 20 | 02/01/2032 | 1 |
| 31389P-DF-4 | FED NATL MTG ASSOC #631102 | | 06/01/2008 | SCHEDULED REDEMPTION | | 207 | 207 | 210 | 209 | | (2) | | (2) | | 207 | | | | 7 | 02/01/2032 | 1 |
| 31389P-EC-0 | FED NATL MTG ASSOC #631131 | | 06/01/2008 | SCHEDULED REDEMPTION | | 266 | 266 | 271 | 270 | | (3) | | (3) | | 266 | | | | 9 | 02/01/2032 | 1 |
| 31389Q-XG-8 | FED NATL MTG ASSOC #632579 | | 06/01/2008 | SCHEDULED REDEMPTION | | 133 | 133 | 138 | 137 | | (4) | | (4) | | 133 | | | | 4 | 02/01/2032 | 1 |
| 31389Q-4L-9 | FED NATL MTG ASSOC #632727 | | 06/01/2008 | SCHEDULED REDEMPTION | | 42 | 42 | 43 | 43 | | (1) | | (1) | | 42 | | | | 2 | 02/01/2032 | 1 |
| 31389S-S8-8 | FED NATL MTG ASSOC #634243 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,532 | 11,532 | 12,106 | 12,060 | | (528) | | (528) | | 11,532 | | | | 314 | 04/01/2032 | 1 |
| 31389S-2F-0 | FED NATL MTG ASSOC #634474 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,184 | 1,184 | 1,243 | 1,238 | | (54) | | (54) | | 1,184 | | | | 37 | 03/01/2032 | 1 |
| 31389T-FK-3 | FED NATL MTG ASSOC #634770 | | 06/01/2008 | SCHEDULED REDEMPTION | | 67,332 | 67,332 | 69,354 | 68,960 | | (1,628) | | (1,628) | | 67,332 | | | | 1,775 | 02/01/2017 | 1 |
| 31389U-TM-1 | FED NATL MTG ASSOC #636056 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31,628 | 31,628 | 31,277 | 31,303 | | 325 | | 325 | | 31,628 | | | | 926 | 04/01/2032 | 1 |
| 31389U-UU-1 | FED NATL MTG ASSOC #636095 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,816 | 2,816 | 2,917 | 2,909 | | (93) | | (93) | | 2,816 | | | | 77 | 04/01/2032 | 1 |
| 31389V-QR-1 | FED NATL MTG ASSOC #636864 | | 06/01/2008 | SCHEDULED REDEMPTION | | 620 | 620 | 618 | 618 | | 2 | | 2 | | 620 | | | | 17 | 03/01/2032 | 1 |
| 31389V-RU-3 | FED NATL MTG ASSOC #636899 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,522 | 8,522 | 8,858 | 8,832 | | (310) | | (310) | | 8,522 | | | | 250 | 05/01/2032 | 1 |
| 31389W-DA-0 | FED NATL MTG ASSOC #637397 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,879 | 4,879 | 5,082 | 5,034 | | (155) | | (155) | | 4,879 | | | | 170 | 06/01/2032 | 1 |
| 31389X-Z5-5 | FED NATL MTG ASSOC #638964 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,756 | 4,756 | 4,883 | 4,862 | | (105) | | (105) | | 4,756 | | | | 113 | 01/01/2017 | 1 |
| 31389Y-AR-2 | FED NATL MTG ASSOC #639116 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,016 | 7,016 | 6,932 | 6,938 | | 78 | | 78 | | 7,016 | | | | 191 | 08/01/2032 | 1 |
| 31389Y-S5-1 | FED NATL MTG ASSOC #639640 | | 06/01/2008 | SCHEDULED REDEMPTION | | 847 | 847 | 889 | 883 | | (37) | | (37) | | 847 | | | | 24 | 01/01/2017 | 1 |
| 31390C-R9-9 | FED NATL MTG ASSOC #642312 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,106 | 1,106 | 1,143 | 1,141 | | (35) | | (35) | | 1,106 | | | | 36 | 05/01/2032 | 1 |
| 31390D-QB-3 | FED NATL MTG ASSOC #643150 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,336 | 5,336 | 5,550 | 5,508 | | (172) | | (172) | | 5,336 | | | | 151 | 05/01/2017 | 1 |
| 31390D-TG-9 | FED NATL MTG ASSOC #643251 | | 06/01/2008 | SCHEDULED REDEMPTION | | 914 | 914 | 961 | 963 | | (49) | | (49) | | 914 | | | | 28 | 08/01/2032 | 1 |
| 31390E-ZL-9 | FED NATL MTG ASSOC #644347 | | 06/01/2008 | SCHEDULED REDEMPTION | | 462 | 462 | 457 | 457 | | 5 | | 5 | | 462 | | | | 14 | 06/01/2032 | 1 |
| 31390E-6X-5 | FED NATL MTG ASSOC #644486 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,435 | 5,435 | 5,630 | 5,614 | | (179) | | (179) | | 5,435 | | | | 149 | 06/01/2032 | 1 |
| 31390F-PT-0 | FED NATL MTG ASSOC #644934 | | 06/01/2008 | SCHEDULED REDEMPTION | | 239 | 239 | 237 | 237 | | 2 | | 2 | | 239 | | | | 7 | 07/01/2032 | 1 |
| 31390F-SP-5 | FED NATL MTG ASSOC #645026 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,641 | 6,641 | 6,567 | 6,573 | | 68 | | 68 | | 6,641 | | | | 201 | 05/01/2032 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 31390H-R3-1 | FED NATL MTG ASSOC #646806 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,737 | 8,737 | 8,682 | 8,686 | | 51 | | 51 | | 8,737 | | | | 283 | 01/01/2033 | 1 |
| 31390J-EY-3 | FED NATL MTG ASSOC #647351 | | 06/01/2008 | SCHEDULED REDEMPTION | | 406 | 406 | 420 | 419 | | (13) | | (13) | | 406 | | | | 13 | 08/01/2032 | 1 |
| 31390J-6E-6 | FED NATL MTG ASSOC #648069 | | 06/01/2008 | SCHEDULED REDEMPTION | | 906 | 906 | 907 | 907 | | (1) | | (1) | | 906 | | | | 27 | 07/01/2032 | 1 |
| 31390J-6F-3 | FED NATL MTG ASSOC #648070 | | 06/01/2008 | SCHEDULED REDEMPTION | | 34 | 34 | 36 | 35 | | (1) | | (1) | | 34 | | | | 1 | 07/01/2032 | 1 |
| 31390L-G9-1 | FED NATL MTG ASSOC #649224 | | 06/01/2008 | SCHEDULED REDEMPTION | | 304 | 304 | 315 | 314 | | (10) | | (10) | | 304 | | | | 9 | 07/01/2032 | 1 |
| 31390L-PM-2 | FED NATL MTG ASSOC #649428 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,759 | 8,759 | 9,205 | 9,170 | | (410) | | (410) | | 8,759 | | | | 238 | 07/01/2032 | 1 |
| 31390L-V4-5 | FED NATL MTG ASSOC #649635 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,604 | 9,604 | 9,611 | 9,610 | | (6) | | (6) | | 9,604 | | | | 311 | 07/01/2032 | 1 |
| 31390L-5L-6 | FED NATL MTG ASSOC #649851 | | 06/01/2008 | SCHEDULED REDEMPTION | | 52 | 52 | 54 | 53 | | (1) | | (1) | | 52 | | | | 2 | 06/01/2032 | 1 |
| 31390M-H9-8 | FED NATL MTG ASSOC #650156 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,502 | 6,502 | 6,837 | 6,810 | | (309) | | (309) | | 6,502 | | | | 210 | 09/01/2032 | 1 |
| 31390N-CG-5 | FED NATL MTG ASSOC #650871 | | 06/01/2008 | SCHEDULED REDEMPTION | | 123 | 123 | 128 | 126 | | (3) | | (3) | | 123 | | | | 4 | 06/01/2032 | 1 |
| 31390N-GD-8 | FED NATL MTG ASSOC #650996 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,716 | 1,716 | 1,697 | 1,699 | | 17 | | 17 | | 1,716 | | | | 55 | 07/01/2032 | 1 |
| 31390N-RT-1 | FED NATL MTG ASSOC #651298 | | 06/01/2008 | SCHEDULED REDEMPTION | | 89 | 89 | 91 | 91 | | (1) | | (1) | | 89 | | | | 3 | 07/01/2032 | 1 |
| 31390N-TU-6 | FED NATL MTG ASSOC #651363 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,946 | 2,946 | 3,058 | 3,049 | | (103) | | (103) | | 2,946 | | | | 89 | 07/01/2032 | 1 |
| 31390N-4J-8 | FED NATL MTG ASSOC #651625 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,995 | 2,995 | 3,109 | 3,100 | | (105) | | (105) | | 2,995 | | | | 82 | 06/01/2032 | 1 |
| 31390P-AZ-0 | FED NATL MTG ASSOC #651724 | | 06/01/2008 | SCHEDULED REDEMPTION | | 245 | 245 | 243 | 244 | | 2 | | 2 | | 245 | | | | 8 | 08/01/2032 | 1 |
| 31390P-D3-8 | FED NATL MTG ASSOC #651822 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24 | 24 | 25 | 25 | | (1) | | (1) | | 24 | | | | 1 | 08/01/2032 | 1 |
| 31390P-LY-1 | FED NATL MTG ASSOC #652043 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,406 | 2,406 | 2,399 | 2,399 | | 7 | | 7 | | 2,406 | | | | 72 | 07/01/2032 | 1 |
| 31390P-VP-9 | FED NATL MTG ASSOC #652322 | | 06/01/2008 | SCHEDULED REDEMPTION | | 234 | 234 | 244 | 240 | | (6) | | (6) | | 234 | | | | 8 | 08/01/2032 | 1 |
| 31390Q-GA-7 | FED NATL MTG ASSOC #652793 | | 06/01/2008 | SCHEDULED REDEMPTION | | 38 | 38 | 39 | 39 | | (1) | | (1) | | 38 | | | | 1 | 08/01/2032 | 1 |
| 31390Q-2C-8 | FED NATL MTG ASSOC #653371 | | 06/01/2008 | SCHEDULED REDEMPTION | | 378 | 378 | 396 | 395 | | (17) | | (17) | | 378 | | | | 11 | 10/01/2032 | 1 |
| 31390R-BD-4 | FED NATL MTG ASSOC #653536 | | 06/01/2008 | SCHEDULED REDEMPTION | | 715 | 715 | 707 | 708 | | 7 | | 7 | | 715 | | | | 22 | 08/01/2032 | 1 |
| 31390R-EX-7 | FED NATL MTG ASSOC #653650 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,184 | 2,184 | 2,260 | 2,254 | | (71) | | (71) | | 2,184 | | | | 70 | 08/01/2032 | 1 |
| 31390R-T6-0 | FED NATL MTG ASSOC #654073 | | 06/01/2008 | SCHEDULED REDEMPTION | | 456 | 456 | 475 | 467 | | (11) | | (11) | | 456 | | | | 15 | 09/01/2032 | 1 |
| 31390S-W2-3 | FED NATL MTG ASSOC #655065 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19,528 | 19,528 | 20,312 | 20,156 | | (628) | | (628) | | 19,528 | | | | 563 | 07/01/2017 | 1 |
| 31390S-XX-4 | FED NATL MTG ASSOC #655094 | | 06/01/2008 | SCHEDULED REDEMPTION | | 30 | 30 | 30 | 30 | | | | | | 30 | | | | 1 | 09/01/2032 | 1 |
| 31390T-KC-2 | FED NATL MTG ASSOC #655591 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,010 | 5,010 | 5,092 | 5,086 | | (77) | | (77) | | 5,010 | | | | 138 | 08/01/2032 | 1 |
| 31390T-KX-6 | FED NATL MTG ASSOC #655610 | | 06/01/2008 | SCHEDULED REDEMPTION | | 220 | 220 | 232 | 231 | | (11) | | (11) | | 220 | | | | 7 | 08/01/2032 | 1 |
| 31390U-BM-7 | FED NATL MTG ASSOC #656244 | | 06/01/2008 | SCHEDULED REDEMPTION | | 424 | 424 | 434 | 434 | | (10) | | (10) | | 424 | | | | 13 | 09/01/2032 | 1 |
| 31390U-LX-2 | FED NATL MTG ASSOC #656542 | | 06/01/2008 | SCHEDULED REDEMPTION | | 409 | 409 | 424 | 422 | | (13) | | (13) | | 409 | | | | 13 | 09/01/2032 | 1 |
| 31390U-QB-5 | FED NATL MTG ASSOC #656650 | | 06/01/2008 | SCHEDULED REDEMPTION | | 464 | 464 | 481 | 479 | | (15) | | (15) | | 464 | | | | 15 | 05/01/2032 | 1 |
| 31390Y-DQ-8 | FED NATL MTG ASSOC #659911 | | 06/01/2008 | SCHEDULED REDEMPTION | | 522 | 522 | 550 | 547 | | (26) | | (26) | | 522 | | | | 16 | 09/01/2032 | 1 |
| 31390Y-E9-5 | FED NATL MTG ASSOC #659960 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,760 | 10,760 | 10,737 | 10,739 | | 22 | | 22 | | 10,760 | | | | 349 | 09/01/2032 | 1 |
| 31390Y-W4-6 | FED NATL MTG ASSOC #660467 | | 06/01/2008 | SCHEDULED REDEMPTION | | 168 | 168 | 168 | 168 | | 1 | | 1 | | 168 | | | | 5 | 09/01/2032 | 1 |
| 31390Y-Z5-0 | FED NATL MTG ASSOC #660564 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,968 | 12,968 | 13,583 | 13,535 | | (566) | | (566) | | 12,968 | | | | 421 | 09/01/2032 | 1 |
| 31390Y-3B-2 | FED NATL MTG ASSOC #660594 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,587 | 1,587 | 1,653 | 1,634 | | (47) | | (47) | | 1,587 | | | | 55 | 09/01/2032 | 1 |
| 31390Y-5Z-7 | FED NATL MTG ASSOC #660664 | | 06/01/2008 | SCHEDULED REDEMPTION | | 213 | 213 | 222 | 220 | | (7) | | (7) | | 213 | | | | 7 | 09/01/2032 | 1 |
| 31391B-FE-2 | FED NATL MTG ASSOC #661765 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36 | 36 | 37 | 37 | | (1) | | (1) | | 36 | | | | 1 | 10/01/2032 | 1 |
| 31391C-A5-4 | FED NATL MTG ASSOC #662528 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27,029 | 27,029 | 27,130 | 27,122 | | (93) | | (93) | | 27,029 | | | | 813 | 09/01/2032 | 1 |
| 31391C-XR-1 | FED NATL MTG ASSOC #663188 | | 06/01/2008 | SCHEDULED REDEMPTION | | 106,093 | 106,093 | 107,827 | 107,510 | | (1,417) | | (1,417) | | 106,093 | | | | 2,820 | 09/01/2017 | 1 |
| 31391D-KN-2 | FED NATL MTG ASSOC #663701 | | 06/01/2008 | SCHEDULED REDEMPTION | | 591 | 591 | 616 | 609 | | (17) | | (17) | | 591 | | | | 21 | 09/01/2032 | 1 |
| 31391D-NH-2 | FED NATL MTG ASSOC #663792 | | 06/01/2008 | SCHEDULED REDEMPTION | | 83 | 83 | 88 | 88 | | (5) | | (5) | | 83 | | | | 3 | 09/01/2032 | 1 |
| 31391D-RP-0 | FED NATL MTG ASSOC #663894 | | 06/01/2008 | SCHEDULED REDEMPTION | | 625 | 625 | 655 | 653 | | (28) | | (28) | | 625 | | | | 19 | 10/01/2032 | 1 |
| 31391E-F2-2 | FED NATL MTG ASSOC #664485 | | 06/01/2008 | SCHEDULED REDEMPTION | | 274 | 274 | 274 | 274 | | | | | | 274 | | | | 8 | 10/01/2032 | 1 |
| 31391E-SS-1 | FED NATL MTG ASSOC #664829 | | 06/01/2008 | SCHEDULED REDEMPTION | | 338 | 338 | 334 | 334 | | 3 | | 3 | | 338 | | | | 10 | 10/01/2032 | 1 |
| 31391G-NW-2 | FED NATL MTG ASSOC #666505 | | 06/01/2008 | SCHEDULED REDEMPTION | | 257 | 257 | 257 | 257 | | | | | | 257 | | | | 8 | 11/01/2032 | 1 |
| 31391G-2Y-1 | FED NATL MTG ASSOC #666891 | | 06/01/2008 | SCHEDULED REDEMPTION | | 329 | 329 | 340 | 339 | | (11) | | (11) | | 329 | | | | 10 | 11/01/2032 | 1 |
| 31391G-5P-7 | FED NATL MTG ASSOC #666954 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,368 | 6,368 | 6,320 | 6,324 | | 44 | | 44 | | 6,368 | | | | 207 | 11/01/2032 | 1 |
| 31391H-CR-3 | FED NATL MTG ASSOC #667080 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,534 | 3,534 | 3,720 | 3,705 | | (171) | | (171) | | 3,534 | | | | 114 | 07/01/2032 | 1 |
| 31391J-HL-7 | FED NATL MTG ASSOC #668135 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,528 | 1,528 | 1,605 | 1,597 | | (69) | | (69) | | 1,528 | | | | 50 | 11/01/2032 | 1 |
| 31391K-TA-5 | FED NATL MTG ASSOC #669345 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,504 | 1,504 | 1,558 | 1,554 | | (50) | | (50) | | 1,504 | | | | 41 | 11/01/2032 | 1 |
| 31391K-3V-7 | FED NATL MTG ASSOC #669612 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,978 | 1,978 | 2,031 | 2,022 | | (44) | | (44) | | 1,978 | | | | 48 | 10/01/2017 | 1 |
| 31391M-DN-0 | FED NATL MTG ASSOC #670709 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,279 | 1,279 | 1,333 | 1,325 | | (46) | | (46) | | 1,279 | | | | 35 | 11/01/2032 | 1 |
| 31391M-4W-0 | FED NATL MTG ASSOC #671437 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,686 | 9,686 | 9,728 | 9,725 | | (39) | | (39) | | 9,686 | | | | 264 | 10/01/2032 | 1 |
| 31391N-PT-2 | FED NATL MTG ASSOC #671934 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,423 | 13,423 | 13,274 | 13,285 | | 138 | | 138 | | 13,423 | | | | 391 | 12/01/2032 | 1 |
| 31391N-YP-0 | FED NATL MTG ASSOC #672218 | | 06/01/2008 | SCHEDULED REDEMPTION | | 207 | 207 | 214 | 214 | | (7) | | (7) | | 207 | | | | 6 | 12/01/2032 | 1 |
| 31391N-6Q-9 | FED NATL MTG ASSOC #672379 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,041 | 13,041 | 13,387 | 13,328 | | (287) | | (287) | | 13,041 | | | | 308 | 12/01/2017 | 1 |
| 31391P-TW-6 | FED NATL MTG ASSOC #672965 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31,286 | 31,286 | 31,677 | 31,629 | | (343) | | (343) | | 31,286 | | | | 739 | 01/01/2018 | 1 |
| 31391T-AQ-1 | FED NATL MTG ASSOC #676015 | | 06/01/2008 | SCHEDULED REDEMPTION | | 331 | 331 | 328 | 328 | | 3 | | 3 | | 331 | | | | 10 | 10/01/2032 | 1 |
| 31391V-BB-8 | FED NATL MTG ASSOC #677834 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,673 | 2,673 | 2,660 | 2,661 | | 12 | | 12 | | 2,673 | | | | 78 | 01/01/2033 | 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) |
| 31391V-TR-4 | FED NATL MTG ASSOC #678360 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,089 | 5,089 | 5,052 | 5,055 | | 35 | | 35 | | 5,089 | | | | 122 | 02/01/2033 | 1 |
| 31400A-AH-1 | FED NATL MTG ASSOC #681408 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,663 | 1,663 | 1,707 | 1,699 | | (36) | | (36) | | 1,663 | | | | 40 | 03/01/2018 | 1 |
| 31400B-EL-6 | FED NATL MTG ASSOC #682439 | | 06/01/2008 | SCHEDULED REDEMPTION | | 286,194 | 286,194 | 280,694 | 281,619 | | 4,575 | | 4,575 | | 286,194 | | | | 5,358 | 07/01/2018 | 1 |
| 31400B-ER-3 | FED NATL MTG ASSOC #682444 | | 06/01/2008 | SCHEDULED REDEMPTION | | 88,161 | 88,161 | 86,467 | 86,758 | | 1,403 | | 1,403 | | 88,161 | | | | 1,708 | 08/01/2018 | 1 |
| 31400B-ZU-3 | FED NATL MTG ASSOC #683055 | | 06/01/2008 | SCHEDULED REDEMPTION | | 82 | 82 | 81 | 81 | | | | | | 82 | | | | 3 | 02/01/2033 | 1 |
| 31400C-4C-5 | FED NATL MTG ASSOC #684019 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,110 | 11,110 | 11,029 | 11,034 | | 76 | | 76 | | 11,110 | | | | 293 | 02/01/2033 | 1 |
| 31400D-4S-8 | FED NATL MTG ASSOC #684933 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31,072 | 31,072 | 31,383 | 31,315 | | (243) | | (243) | | 31,072 | | | | 663 | 07/01/2018 | 1 |
| 31400F-YU-5 | FED NATL MTG ASSOC #686623 | | 06/01/2008 | SCHEDULED REDEMPTION | | 871 | 871 | 864 | 865 | | 6 | | 6 | | 871 | | | | 23 | 02/01/2033 | 1 |
| 31400H-HU-0 | FED NATL MTG ASSOC #687943 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,541 | 10,541 | 10,917 | 10,889 | | (348) | | (348) | | 10,541 | | | | 342 | 02/01/2033 | 1 |
| 31400J-GD-5 | FED NATL MTG ASSOC #688796 | | 06/01/2008 | SCHEDULED REDEMPTION | | 157 | 157 | 161 | 160 | | (3) | | (3) | | 157 | | | | 5 | 02/01/2033 | 1 |
| 31400K-MJ-2 | FED NATL MTG ASSOC #689861 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,174 | 2,174 | 2,232 | 2,219 | | (45) | | (45) | | 2,174 | | | | 54 | 06/01/2018 | 1 |
| 31400P-Y7-4 | FED NATL MTG ASSOC #693834 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,990 | 2,990 | 3,069 | 3,054 | | (64) | | (64) | | 2,990 | | | | 69 | 03/01/2018 | 1 |
| 31400Q-3M-3 | FED NATL MTG ASSOC #694804 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,722 | 3,722 | 3,896 | 3,844 | | (122) | | (122) | | 3,722 | | | | 114 | 05/01/2033 | 1 |
| 31400T-5J-2 | FED NATL MTG ASSOC #697549 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,145 | 26,145 | 25,855 | 25,876 | | 270 | | 270 | | 26,145 | | | | 849 | 05/01/2033 | 1 |
| 31400Y-R2-4 | FED NATL MTG ASSOC #701705 | | 06/01/2008 | SCHEDULED REDEMPTION | | 464 | 464 | 463 | 463 | | | | | | 464 | | | | 14 | 02/01/2033 | 1 |
| 31401A-Z2-6 | FED NATL MTG ASSOC #702861 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,803 | 3,803 | 3,904 | 3,885 | | (81) | | (81) | | 3,803 | | | | 91 | 04/01/2018 | 1 |
| 31401B-P4-1 | FED NATL MTG ASSOC #703443 | | 06/01/2008 | SCHEDULED REDEMPTION | | 308,973 | 308,973 | 315,394 | 314,401 | | (5,428) | | (5,428) | | 308,973 | | | | 7,359 | 05/01/2018 | 1 |
| 31401C-M4-2 | FED NATL MTG ASSOC #704279 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,510 | 7,510 | 7,427 | 7,433 | | 77 | | 77 | | 7,510 | | | | 244 | 05/01/2033 | 1 |
| 31401C-YW-7 | FED NATL MTG ASSOC #704625 | | 06/01/2008 | SCHEDULED REDEMPTION | | 246 | 246 | 258 | 255 | | (8) | | (8) | | 246 | | | | 8 | 05/01/2033 | 1 |
| 31401E-HP-7 | FED NATL MTG ASSOC #705938 | | 06/01/2008 | SCHEDULED REDEMPTION | | 264 | 264 | 274 | 271 | | (7) | | (7) | | 264 | | | | 8 | 06/01/2033 | 1 |
| 31401H-3F-7 | FED NATL MTG ASSOC #709198 | | 06/01/2008 | SCHEDULED REDEMPTION | | 462 | 462 | 474 | 471 | | (10) | | (10) | | 462 | | | | 11 | 06/01/2018 | 1 |
| 31401L-GN-7 | FED NATL MTG ASSOC #711305 | | 06/01/2008 | SCHEDULED REDEMPTION | | 402 | 402 | 421 | 416 | | (13) | | (13) | | 402 | | | | 12 | 04/01/2033 | 1 |
| 31401N-7K-9 | FED NATL MTG ASSOC #713798 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,953 | 1,953 | 1,973 | 1,969 | | (15) | | (15) | | 1,953 | | | | 42 | 07/01/2018 | 1 |
| 31401W-DW-6 | FED NATL MTG ASSOC #720217 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,399 | 1,399 | 1,464 | 1,444 | | (45) | | (45) | | 1,399 | | | | 43 | 06/01/2033 | 1 |
| 31401W-XS-3 | FED NATL MTG ASSOC #720789 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,872 | 6,872 | 6,796 | 6,801 | | 71 | | 71 | | 6,872 | | | | 223 | 09/01/2033 | 1 |
| 31402B-WU-4 | FED NATL MTG ASSOC #724359 | | 06/01/2008 | SCHEDULED REDEMPTION | | 55,705 | 55,705 | 55,505 | 55,516 | | 188 | | 188 | | 55,705 | | | | 1,349 | 07/01/2033 | 1 |
| 31402C-TT-9 | FED NATL MTG ASSOC #725162 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,253 | 16,253 | 16,001 | 16,018 | | 235 | | 235 | | 16,253 | | | | 457 | 02/01/2034 | 1 |
| 31402C-TZ-5 | FED NATL MTG ASSOC #725168 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,128 | 11,128 | 11,224 | 11,207 | | (78) | | (78) | | 11,128 | | | | 238 | 02/01/2019 | 1 |
| 31402C-US-9 | FED NATL MTG ASSOC #725193 | | 06/01/2008 | SCHEDULED REDEMPTION | | 28,479 | 28,479 | 29,896 | 29,706 | | (1,227) | | (1,227) | | 28,479 | | | | 806 | 11/01/2018 | 1 |
| 31402C-VG-4 | FED NATL MTG ASSOC #725215 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,077 | 10,077 | 10,578 | 10,512 | | (435) | | (435) | | 10,077 | | | | 283 | 05/01/2018 | 1 |
| 31402D-7L-8 | FED NATL MTG ASSOC #726399 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,203 | 8,203 | 8,421 | 8,375 | | (172) | | (172) | | 8,203 | | | | 191 | 07/01/2018 | 1 |
| 31402G-QS-5 | FED NATL MTG ASSOC #728665 | | 06/01/2008 | SCHEDULED REDEMPTION | | 101,145 | 101,145 | 99,328 | 99,413 | | 1,732 | | 1,732 | | 101,145 | | | | 2,500 | 07/01/2033 | 1 |
| 31402H-VR-9 | FED NATL MTG ASSOC #729724 | | 06/01/2008 | SCHEDULED REDEMPTION | | 189,796 | 189,796 | 187,661 | 187,739 | | 2,057 | | 2,057 | | 189,796 | | | | 5,134 | 07/01/2033 | 1 |
| 31402H-YU-9 | FED NATL MTG ASSOC #729823 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,537 | 1,537 | 1,551 | 1,548 | | (11) | | (11) | | 1,537 | | | | 33 | 02/01/2019 | 1 |
| 31402H-Y7-0 | FED NATL MTG ASSOC #729834 | | 06/01/2008 | SCHEDULED REDEMPTION | | 159 | 159 | 164 | 164 | | (5) | | (5) | | 159 | | | | 5 | 02/01/2033 | 1 |
| 31402K-YP-3 | FED NATL MTG ASSOC #731618 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,358 | 2,358 | 2,469 | 2,429 | | (71) | | (71) | | 2,358 | | | | 72 | 09/01/2033 | 1 |
| 31402K-YU-2 | FED NATL MTG ASSOC #731623 | | 06/01/2008 | SCHEDULED REDEMPTION | | 511 | 511 | 535 | 527 | | (16) | | (16) | | 511 | | | | 16 | 09/01/2033 | 1 |
| 31402K-YZ-1 | FED NATL MTG ASSOC #731628 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,731 | 14,731 | 15,257 | 15,218 | | (488) | | (488) | | 14,731 | | | | 454 | 10/01/2033 | 1 |
| 31402L-P5-5 | FED NATL MTG ASSOC #732244 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,072 | 20,072 | 20,273 | 20,230 | | (158) | | (158) | | 20,072 | | | | 435 | 08/01/2018 | 1 |
| 31402L-5L-2 | FED NATL MTG ASSOC #732651 | | 06/01/2008 | SCHEDULED REDEMPTION | | 97 | 97 | 102 | 101 | | (4) | | (4) | | 97 | | | | 3 | 08/01/2033 | 1 |
| 31402M-RJ-1 | FED NATL MTG ASSOC #733189 | | 06/01/2008 | SCHEDULED REDEMPTION | | 297 | 297 | 311 | 306 | | (9) | | (9) | | 297 | | | | 9 | 09/01/2033 | 1 |
| 31402M-RM-4 | FED NATL MTG ASSOC #733192 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 20 | | (1) | | (1) | | 19 | | | | 1 | 09/01/2033 | 1 |
| 31402M-3E-8 | FED NATL MTG ASSOC #733497 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,376 | 2,376 | 2,439 | 2,424 | | (48) | | (48) | | 2,376 | | | | 57 | 08/01/2018 | 1 |
| 31402Q-6U-0 | FED NATL MTG ASSOC #735383 | | 06/01/2008 | SCHEDULED REDEMPTION | | 716,903 | 716,903 | 719,704 | | | (2,800) | | (2,800) | | 716,903 | | | | 10,941 | 04/01/2035 | 1 |
| 31402R-FT-1 | FED NATL MTG ASSOC #735578 | | 06/01/2008 | SCHEDULED REDEMPTION | | 228,157 | 228,157 | 222,400 | | | 5,757 | | 5,757 | | 228,157 | | | | 951 | 06/01/2035 | 1 |
| 31402R-SU-4 | FED NATL MTG ASSOC #735931 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,672 | 1,672 | 1,717 | 1,711 | | (39) | | (39) | | 1,672 | | | | 39 | 10/01/2020 | 1 |
| 31402S-PX-9 | FED NATL MTG ASSOC #736738 | | 06/01/2008 | SCHEDULED REDEMPTION | | 648 | 648 | 671 | 670 | | (21) | | (21) | | 648 | | | | 20 | 12/01/2033 | 1 |
| 31402U-DP-4 | FED NATL MTG ASSOC #738210 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,769 | 14,769 | 14,917 | 14,882 | | (113) | | (113) | | 14,769 | | | | 316 | 10/01/2018 | 1 |
| 31402U-FJ-6 | FED NATL MTG ASSOC #738269 | | 06/01/2008 | SCHEDULED REDEMPTION | | 65,142 | 65,142 | 64,419 | 64,470 | | 673 | | 673 | | 65,142 | | | | 2,116 | 09/01/2033 | 1 |
| 31402U-RA-2 | FED NATL MTG ASSOC #738581 | | 06/01/2008 | SCHEDULED REDEMPTION | | 646 | 646 | 669 | 667 | | (21) | | (21) | | 646 | | | | 20 | 10/01/2032 | 1 |
| 31402W-KZ-0 | FED NATL MTG ASSOC #740212 | | 06/01/2008 | SCHEDULED REDEMPTION | | 361 | 361 | 357 | 358 | | 3 | | 3 | | 361 | | | | 11 | 09/01/2033 | 1 |
| 31402W-M9-6 | FED NATL MTG ASSOC #740284 | | 06/01/2008 | SCHEDULED REDEMPTION | | 107 | 107 | 106 | 106 | | 1 | | 1 | | 107 | | | | 3 | 09/01/2033 | 1 |
| 31402W-X5-2 | FED NATL MTG ASSOC #740600 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,953 | 3,953 | 3,945 | 3,948 | | 6 | | 6 | | 3,953 | | | | 127 | 09/01/2033 | 1 |
| 31402W-3U-0 | FED NATL MTG ASSOC #740711 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,643 | 22,643 | 22,846 | 22,820 | | (177) | | (177) | | 22,643 | | | | 484 | 09/01/2018 | 1 |
| 31402W-3Z-9 | FED NATL MTG ASSOC #740716 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,237 | 26,237 | 26,500 | 26,444 | | (207) | | (207) | | 26,237 | | | | 547 | 09/01/2018 | 1 |
| 31402W-6N-3 | FED NATL MTG ASSOC #740777 | | 06/01/2008 | SCHEDULED REDEMPTION | | 507 | 507 | 530 | 522 | | (15) | | (15) | | 507 | | | | 16 | 09/01/2033 | 1 |
| 31402X-AK-2 | FED NATL MTG ASSOC #740810 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,814 | 2,814 | 2,889 | 2,871 | | (56) | | (56) | | 2,814 | | | | 69 | 09/01/2018 | 1 |
| 31402X-JU-1 | FED NATL MTG ASSOC #741075 | | 06/01/2008 | SCHEDULED REDEMPTION | | 465 | 465 | 459 | 459 | | 5 | | 5 | | 465 | | | | 14 | 09/01/2033 | 1 |
| 31402X-V6-0 | FED NATL MTG ASSOC #741437 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,297 | 1,297 | 1,359 | 1,339 | | (42) | | (42) | | 1,297 | | | | 40 | 11/01/2033 | 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-2A-3 | FED NATL MTG ASSOC #741569 | | 06/01/2008 | SCHEDULED REDEMPTION | | 587 | 587 | 618 | 615 | | (28) | | (28) | | 587 | | | | 18 | 10/01/2033 | 1 |
| 31402Y-SK-1 | FED NATL MTG ASSOC #742222 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,852 | 1,852 | 1,939 | 1,908 | | (56) | | (56) | | 1,852 | | | | 57 | 09/01/2033 | 1 |
| 31403A-WA-9 | FED NATL MTG ASSOC #743241 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,890 | 7,890 | 8,172 | 8,151 | | (261) | | (261) | | 7,890 | | | | 218 | 10/01/2033 | 1 |
| 31403A-6D-2 | FED NATL MTG ASSOC #743468 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,564 | 17,564 | 17,530 | 17,533 | | 31 | | 31 | | 17,564 | | | | 566 | 10/01/2033 | 1 |
| 31403B-H7-1 | FED NATL MTG ASSOC #743754 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,228 | 26,228 | 27,165 | 27,097 | | (869) | | (869) | | 26,228 | | | | 712 | 11/01/2033 | 1 |
| 31403B-ZQ-9 | FED NATL MTG ASSOC #744251 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22 | 22 | 23 | 22 | | (1) | | (1) | | 22 | | | | 1 | 10/01/2033 | 1 |
| 31403D-J6-7 | FED NATL MTG ASSOC #745585 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,335 | 2,335 | 2,347 | 2,346 | | (11) | | (11) | | 2,335 | | | | 71 | 05/01/2036 | 1 |
| 31403D-T8-2 | FED NATL MTG ASSOC #745875 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,435,794 | 1,435,794 | 1,448,637 | 1,448,068 | | (12,274) | | (12,274) | | 1,435,794 | | | | 38,887 | 09/01/2036 | 1 |
| 31403D-VZ-9 | FED NATL MTG ASSOC #745932 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23,600 | 23,600 | 24,193 | 24,175 | | (574) | | (574) | | 23,600 | | | | 715 | 11/01/2036 | 1 |
| 31403D-WG-0 | FED NATL MTG ASSOC #745947 | | 06/01/2008 | SCHEDULED REDEMPTION | | 187,935 | 187,935 | 192,656 | 192,540 | | (4,604) | | (4,604) | | 187,935 | | | | 5,673 | 10/01/2036 | 1 |
| 31403D-WH-8 | FED NATL MTG ASSOC #745948 | | 06/01/2008 | SCHEDULED REDEMPTION | | 859,784 | 859,784 | 867,694 | 867,369 | | (7,585) | | (7,585) | | 859,784 | | | | 23,286 | 10/01/2036 | 1 |
| 31403F-K5-2 | FED NATL MTG ASSOC #747416 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15 | 15 | 15 | 15 | | | | | | 15 | | | | 1 | 10/01/2033 | 1 |
| 31403F-PE-8 | FED NATL MTG ASSOC #747521 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,182 | 2,182 | 2,260 | 2,254 | | (72) | | (72) | | 2,182 | | | | 67 | 10/01/2033 | 1 |
| 31403F-RP-1 | FED NATL MTG ASSOC #747594 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,182 | 3,182 | 3,176 | 3,177 | | 6 | | 6 | | 3,182 | | | | 87 | 11/01/2033 | 1 |
| 31403G-TP-7 | FED NATL MTG ASSOC #748558 | | 06/01/2008 | SCHEDULED REDEMPTION | | 678 | 678 | 703 | 701 | | (22) | | (22) | | 678 | | | | 21 | 12/01/2033 | 1 |
| 31403G-T4-4 | FED NATL MTG ASSOC #748571 | | 06/01/2008 | SCHEDULED REDEMPTION | | 69 | 69 | 73 | 72 | | (3) | | (3) | | 69 | | | | 2 | 11/01/2033 | 1 |
| 31403H-UT-5 | FED NATL MTG ASSOC #749494 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,316 | 6,316 | 6,426 | 6,408 | | (91) | | (91) | | 6,316 | | | | 155 | 11/01/2018 | 1 |
| 31403H-4Q-0 | FED NATL MTG ASSOC #749731 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,419 | 1,419 | 1,490 | 1,477 | | (58) | | (58) | | 1,419 | | | | 39 | 11/01/2018 | 1 |
| 31403H-5P-1 | FED NATL MTG ASSOC #749754 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,882 | 2,882 | 3,028 | 3,021 | | (139) | | (139) | | 2,882 | | | | 88 | 02/01/2029 | 1 |
| 31403J-H3-3 | FED NATL MTG ASSOC #750050 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,520 | 26,520 | 26,906 | 26,828 | | (308) | | (308) | | 26,520 | | | | 587 | 12/01/2018 | 1 |
| 31403J-XK-7 | FED NATL MTG ASSOC #750482 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,653 | 22,653 | 22,999 | 22,974 | | (321) | | (321) | | 22,653 | | | | 734 | 12/01/2033 | 1 |
| 31403K-E8-2 | FED NATL MTG ASSOC #750859 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,566 | 5,566 | 5,765 | 5,750 | | (184) | | (184) | | 5,566 | | | | 173 | 10/01/2032 | 1 |
| 31403K-QB-2 | FED NATL MTG ASSOC #751150 | | 06/01/2008 | SCHEDULED REDEMPTION | | 775 | 775 | 775 | 775 | | (1) | | (1) | | 775 | | | | 24 | 01/01/2034 | 1 |
| 31403K-QF-3 | FED NATL MTG ASSOC #751154 | | 06/01/2008 | SCHEDULED REDEMPTION | | 54 | 54 | 56 | 56 | | (2) | | (2) | | 54 | | | | 2 | 01/01/2034 | 1 |
| 31403L-DJ-7 | FED NATL MTG ASSOC #751705 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,487 | 3,487 | 3,653 | 3,599 | | (112) | | (112) | | 3,487 | | | | 107 | 10/01/2033 | 1 |
| 31403L-GK-1 | FED NATL MTG ASSOC #751802 | | 06/01/2008 | SCHEDULED REDEMPTION | | 142 | 142 | 149 | 147 | | (5) | | (5) | | 142 | | | | 4 | 10/01/2033 | 1 |
| 31403L-GT-2 | FED NATL MTG ASSOC #751810 | | 06/01/2008 | SCHEDULED REDEMPTION | | 504 | 504 | 524 | 523 | | (19) | | (19) | | 504 | | | | 14 | 10/01/2033 | 1 |
| 31403L-MN-8 | FED NATL MTG ASSOC #751965 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,261 | 18,261 | 18,914 | 18,867 | | (605) | | (605) | | 18,261 | | | | 592 | 11/01/2033 | 1 |
| 31403M-GY-9 | FED NATL MTG ASSOC #752715 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,515 | 8,515 | 8,600 | 8,581 | | (66) | | (66) | | 8,515 | | | | 186 | 12/01/2018 | 1 |
| 31403M-W6-2 | FED NATL MTG ASSOC #753169 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,509 | 5,509 | 5,448 | 5,452 | | 57 | | 57 | | 5,509 | | | | 170 | 12/01/2033 | 1 |
| 31403N-HR-1 | FED NATL MTG ASSOC #753640 | | 06/01/2008 | SCHEDULED REDEMPTION | | 93 | 93 | 96 | 96 | | (3) | | (3) | | 93 | | | | 3 | 11/01/2033 | 1 |
| 31403N-KE-6 | FED NATL MTG ASSOC #753693 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,375 | 13,375 | 13,508 | 13,478 | | (104) | | (104) | | 13,375 | | | | 284 | 09/01/2018 | 1 |
| 31403N-KW-6 | FED NATL MTG ASSOC #753709 | | 06/01/2008 | SCHEDULED REDEMPTION | | 152 | 152 | 152 | 152 | | | | | | 152 | | | | 5 | 11/01/2033 | 1 |
| 31403N-WC-7 | FED NATL MTG ASSOC #754043 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,050 | 12,050 | 12,260 | 12,223 | | (173) | | (173) | | 12,050 | | | | 285 | 12/01/2018 | 1 |
| 31403N-WJ-2 | FED NATL MTG ASSOC #754049 | | 06/01/2008 | SCHEDULED REDEMPTION | | 222 | 222 | 219 | 219 | | 2 | | 2 | | 222 | | | | 7 | 12/01/2033 | 1 |
| 31403R-E8-7 | FED NATL MTG ASSOC #755359 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,253 | 6,253 | 6,476 | 6,460 | | (207) | | (207) | | 6,253 | | | | 203 | 12/01/2033 | 1 |
| 31403R-VE-5 | FED NATL MTG ASSOC #755813 | | 06/01/2008 | SCHEDULED REDEMPTION | | 677 | 677 | 701 | 699 | | (22) | | (22) | | 677 | | | | 22 | 11/01/2033 | 1 |
| 31403V-TZ-2 | FED NATL MTG ASSOC #759368 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,479 | 7,479 | 7,609 | 7,584 | | (105) | | (105) | | 7,479 | | | | 165 | 01/01/2019 | 1 |
| 31403X-XJ-9 | FED NATL MTG ASSOC #761281 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24,120 | 24,120 | 24,540 | 24,458 | | (338) | | (338) | | 24,120 | | | | 514 | 02/01/2019 | 1 |
| 31403X-Y4-1 | FED NATL MTG ASSOC #761331 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,218 | 15,218 | 15,727 | 15,628 | | (410) | | (410) | | 15,218 | | | | 396 | 04/01/2019 | 1 |
| 31403X-Y6-6 | FED NATL MTG ASSOC #761333 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,457 | 1,457 | 1,478 | 1,474 | | (17) | | (17) | | 1,457 | | | | 31 | 04/01/2019 | 1 |
| 31403X-4D-4 | FED NATL MTG ASSOC #761420 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,640 | 1,640 | 1,547 | 1,568 | | 71 | | 71 | | 1,640 | | | | 31 | 05/01/2019 | 1 |
| 31403X-5G-6 | FED NATL MTG ASSOC #761447 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,157 | 1,157 | 1,188 | 1,180 | | (23) | | (23) | | 1,157 | | | | 27 | 01/01/2019 | 1 |
| 31403Y-AS-2 | FED NATL MTG ASSOC #761517 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,839 | 5,839 | 5,508 | 5,584 | | 255 | | 255 | | 5,839 | | | | 108 | 05/01/2019 | 1 |
| 31403Y-D3-4 | FED NATL MTG ASSOC #761622 | | 06/01/2008 | SCHEDULED REDEMPTION | | 29 | 29 | 30 | 30 | | (1) | | (1) | | 29 | | | | 1 | 12/01/2033 | 1 |
| 31403Y-JB-0 | FED NATL MTG ASSOC #761758 | | 06/01/2008 | SCHEDULED REDEMPTION | | 175 | 175 | 181 | 180 | | (5) | | (5) | | 175 | | | | 5 | 01/01/2019 | 1 |
| 31403Y-3T-8 | FED NATL MTG ASSOC #762310 | | 06/01/2008 | SCHEDULED REDEMPTION | | 945 | 945 | 978 | 976 | | (31) | | (31) | | 945 | | | | 29 | 10/01/2032 | 1 |
| 31404B-GD-8 | FED NATL MTG ASSOC #763496 | | 06/01/2008 | SCHEDULED REDEMPTION | | 100,401 | 100,401 | 99,020 | 99,203 | | 1,198 | | 1,198 | | 100,401 | | | | 2,491 | 08/01/2034 | 1 |
| 31404B-T7-7 | FED NATL MTG ASSOC #763874 | | 06/01/2008 | SCHEDULED REDEMPTION | | 536 | 536 | 556 | 554 | | (18) | | (18) | | 536 | | | | 16 | 02/01/2034 | 1 |
| 31404C-GH-7 | FED NATL MTG ASSOC #764400 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,261 | 1,261 | 1,295 | 1,287 | | (26) | | (26) | | 1,261 | | | | 30 | 04/01/2019 | 1 |
| 31404C-UP-3 | FED NATL MTG ASSOC #764790 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,599 | 4,599 | 4,679 | 4,663 | | (64) | | (64) | | 4,599 | | | | 109 | 03/01/2019 | 1 |
| 31404C-4M-9 | FED NATL MTG ASSOC #765028 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,330 | 5,330 | 5,508 | 5,473 | | (143) | | (143) | | 5,330 | | | | 144 | 01/01/2019 | 1 |
| 31404D-JT-6 | FED NATL MTG ASSOC #765374 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,611 | 2,611 | 2,696 | 2,691 | | (80) | | (80) | | 2,611 | | | | 71 | 07/01/2034 | 1 |
| 31404D-6J-2 | FED NATL MTG ASSOC #765973 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,219 | 1,219 | 1,262 | 1,259 | | (40) | | (40) | | 1,219 | | | | 37 | 02/01/2034 | 1 |
| 31404E-C7-9 | FED NATL MTG ASSOC #766094 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,202 | 2,202 | 2,178 | 2,179 | | 23 | | 23 | | 2,202 | | | | 71 | 02/01/2034 | 1 |
| 31404E-FL-5 | FED NATL MTG ASSOC #766171 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,944 | 9,944 | 10,472 | 10,433 | | (490) | | (490) | | 9,944 | | | | 323 | 02/01/2034 | 1 |
| 31404E-GV-2 | FED NATL MTG ASSOC #766212 | | 06/01/2008 | SCHEDULED REDEMPTION | | 27,015 | 27,015 | 27,642 | 27,596 | | (581) | | (581) | | 27,015 | | | | 814 | 03/01/2034 | 1 |
| 31404E-KR-6 | FED NATL MTG ASSOC #766304 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,183 | 10,183 | 10,666 | 10,631 | | (448) | | (448) | | 10,183 | | | | 314 | 03/01/2034 | 1 |
| 31404E-MV-5 | FED NATL MTG ASSOC #766372 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,514 | 1,514 | 1,516 | 1,516 | | (2) | | (2) | | 1,514 | | | | 47 | 03/01/2034 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 31404E-N6-9 | FED NATL MTG ASSOC #766413 | | 06/01/2008 | SCHEDULED REDEMPTION | | 357 | 357 | 364 | 363 | | (7) | | (7) | | 357 | | | | 11 | 03/01/2034 | 1 |
| 31404E-R7-3 | FED NATL MTG ASSOC #766510 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,148 | 1,148 | 1,192 | 1,189 | | (40) | | (40) | | 1,148 | | | | 35 | 03/01/2034 | 1 |
| 31404E-WX-0 | FED NATL MTG ASSOC #766662 | | 06/01/2008 | SCHEDULED REDEMPTION | | 704 | 704 | 726 | 724 | | (21) | | (21) | | 704 | | | | 22 | 03/01/2034 | 1 |
| 31404F-6Z-1 | FED NATL MTG ASSOC #767788 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,187 | 8,187 | 8,464 | 8,410 | | (223) | | (223) | | 8,187 | | | | 189 | 02/01/2019 | 1 |
| 31404G-J3-6 | FED NATL MTG ASSOC #768082 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,190 | 20,190 | 20,541 | 20,476 | | (287) | | (287) | | 20,190 | | | | 459 | 01/01/2019 | 1 |
| 31404G-V5-7 | FED NATL MTG ASSOC #768436 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,079 | 8,079 | 8,481 | 8,372 | | (293) | | (293) | | 8,079 | | | | 228 | 05/01/2014 | 1 |
| 31404G-X9-7 | FED NATL MTG ASSOC #768504 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,280 | 5,280 | 5,270 | 5,271 | | 9 | | 9 | | 5,280 | | | | 171 | 01/01/2034 | 1 |
| 31404G-2M-2 | FED NATL MTG ASSOC #768580 | | 06/01/2008 | SCHEDULED REDEMPTION | | 90 | 90 | 94 | 94 | | (3) | | (3) | | 90 | | | | 3 | 01/01/2034 | 1 |
| 31404G-4S-7 | FED NATL MTG ASSOC #768633 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,523 | 22,523 | 22,732 | 22,716 | | (193) | | (193) | | 22,523 | | | | 730 | 06/01/2032 | 1 |
| 31404H-L9-8 | FED NATL MTG ASSOC #769052 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,848 | 6,848 | 7,029 | 7,001 | | (154) | | (154) | | 6,848 | | | | 162 | 11/01/2017 | 1 |
| 31404H-NP-0 | FED NATL MTG ASSOC #769098 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32,069 | 32,069 | 32,162 | 32,155 | | (86) | | (86) | | 32,069 | | | | 932 | 06/01/2034 | 1 |
| 31404J-T5-4 | FED NATL MTG ASSOC #770172 | | 06/01/2008 | SCHEDULED REDEMPTION | | 561 | 561 | 584 | 582 | | (21) | | (21) | | 561 | | | | 17 | 03/01/2034 | 1 |
| 31404J-YC-3 | FED NATL MTG ASSOC #770307 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,626 | 3,626 | 3,619 | 3,620 | | 6 | | 6 | | 3,626 | | | | 118 | 04/01/2034 | 1 |
| 31404K-FW-7 | FED NATL MTG ASSOC #770681 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25,081 | 25,081 | 25,822 | 25,676 | | (595) | | (595) | | 25,081 | | | | 606 | 04/01/2019 | 1 |
| 31404K-PC-0 | FED NATL MTG ASSOC #770919 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,319 | 2,319 | 2,426 | 2,418 | | (99) | | (99) | | 2,319 | | | | 63 | 04/01/2034 | 1 |
| 31404K-SU-7 | FED NATL MTG ASSOC #771031 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21,156 | 21,156 | 20,345 | 20,448 | | 708 | | 708 | | 21,156 | | | | 493 | 04/01/2034 | 1 |
| 31404K-ZH-8 | FED NATL MTG ASSOC #771244 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,415 | 2,415 | 2,464 | 2,457 | | (42) | | (42) | | 2,415 | | | | 66 | 02/01/2019 | 1 |
| 31404L-AB-6 | FED NATL MTG ASSOC #771402 | | 06/01/2008 | SCHEDULED REDEMPTION | | 849 | 849 | 892 | 889 | | (40) | | (40) | | 849 | | | | 26 | 06/01/2032 | 1 |
| 31404N-NR-3 | FED NATL MTG ASSOC #773600 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,710 | 4,710 | 4,658 | 4,661 | | 49 | | 49 | | 4,710 | | | | 153 | 08/01/2034 | 1 |
| 31404P-UQ-2 | FED NATL MTG ASSOC #774691 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,844 | 1,844 | 1,897 | 1,893 | | (49) | | (49) | | 1,844 | | | | 57 | 04/01/2034 | 1 |
| 31404P-ZY-0 | FED NATL MTG ASSOC #774859 | | 06/01/2008 | SCHEDULED REDEMPTION | | 40,229 | 40,229 | 39,651 | 39,721 | | 508 | | 508 | | 40,229 | | | | 882 | 04/01/2034 | 1 |
| 31404P-2Z-3 | FED NATL MTG ASSOC #774892 | | 06/01/2008 | SCHEDULED REDEMPTION | | 426 | 426 | 441 | 440 | | (14) | | (14) | | 426 | | | | 13 | 04/01/2034 | 1 |
| 31404Q-WJ-4 | FED NATL MTG ASSOC #775649 | | 06/01/2008 | SCHEDULED REDEMPTION | | 85 | 85 | 89 | 89 | | (4) | | (4) | | 85 | | | | 3 | 05/01/2034 | 1 |
| 31404R-T2-3 | FED NATL MTG ASSOC #776469 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,826 | 20,826 | 20,594 | 20,610 | | 216 | | 216 | | 20,826 | | | | 676 | 03/01/2034 | 1 |
| 31404R-ZE-0 | FED NATL MTG ASSOC #776641 | | 06/01/2008 | SCHEDULED REDEMPTION | | 52 | 52 | 53 | 53 | | (2) | | (2) | | 52 | | | | 2 | 03/01/2034 | 1 |
| 31404S-AF-2 | FED NATL MTG ASSOC #776806 | | 06/01/2008 | SCHEDULED REDEMPTION | | 77,156 | 77,156 | 76,336 | 76,448 | | 708 | | 708 | | 77,156 | | | | 1,921 | 08/01/2034 | 1 |
| 31404U-TD-2 | FED NATL MTG ASSOC #779148 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,186 | 6,186 | 5,836 | 5,917 | | 270 | | 270 | | 6,186 | | | | 112 | 06/01/2019 | 1 |
| 31404U-ZU-7 | FED NATL MTG ASSOC #779355 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,190 | 2,190 | 2,264 | 2,260 | | (70) | | (70) | | 2,190 | | | | 71 | 06/01/2034 | 1 |
| 31404W-QP-4 | FED NATL MTG ASSOC #780862 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25,348 | 25,348 | 25,441 | 25,433 | | (85) | | (85) | | 25,348 | | | | 783 | 06/01/2031 | 1 |
| 31404W-WF-9 | FED NATL MTG ASSOC #781046 | | 06/01/2008 | SCHEDULED REDEMPTION | | 411,735 | 411,735 | 407,360 | 407,903 | | 3,832 | | 3,832 | | 411,735 | | | | 11,476 | 05/01/2034 | 1 |
| 31404W-XQ-4 | FED NATL MTG ASSOC #781087 | | 06/01/2008 | SCHEDULED REDEMPTION | | 294 | 294 | 305 | 305 | | (11) | | (11) | | 294 | | | | 9 | 06/01/2034 | 1 |
| 31405C-M8-9 | FED NATL MTG ASSOC #785283 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,858 | 5,858 | 5,833 | 5,835 | | 23 | | 23 | | 5,858 | | | | 190 | 07/01/2034 | 1 |
| 31405C-NE-5 | FED NATL MTG ASSOC #785289 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26 | 26 | 27 | 26 | | (1) | | (1) | | 26 | | | | 1 | 09/01/2034 | 1 |
| 31405D-QP-5 | FED NATL MTG ASSOC #786262 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,845 | 9,845 | 10,335 | 10,214 | | (369) | | (369) | | 9,845 | | | | 280 | 07/01/2019 | 1 |
| 31405D-2H-9 | FED NATL MTG ASSOC #786576 | | 06/01/2008 | SCHEDULED REDEMPTION | | 318 | 318 | 329 | 328 | | (11) | | (11) | | 318 | | | | 10 | 07/01/2034 | 1 |
| 31405D-7D-3 | FED NATL MTG ASSOC #786692 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,978 | 16,978 | 17,365 | 17,343 | | (365) | | (365) | | 16,978 | | | | 520 | 08/01/2034 | 1 |
| 31405E-CU-7 | FED NATL MTG ASSOC #786783 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,148 | 10,148 | 10,508 | 10,439 | | (291) | | (291) | | 10,148 | | | | 283 | 08/01/2019 | 1 |
| 31405E-UD-5 | FED NATL MTG ASSOC #787280 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24,789 | 24,789 | 24,514 | 24,532 | | 257 | | 257 | | 24,789 | | | | 675 | 07/01/2034 | 1 |
| 31405E-4F-9 | FED NATL MTG ASSOC #787522 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,260 | 3,260 | 3,402 | 3,378 | | (118) | | (118) | | 3,260 | | | | 97 | 09/01/2034 | 1 |
| 31405E-5P-6 | FED NATL MTG ASSOC #787554 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,993 | 10,993 | 11,323 | 11,307 | | (314) | | (314) | | 10,993 | | | | 315 | 02/01/2035 | 1 |
| 31405H-UE-6 | FED NATL MTG ASSOC #789981 | | 06/01/2008 | SCHEDULED REDEMPTION | | 300 | 300 | 311 | 310 | | (10) | | (10) | | 300 | | | | 9 | 08/01/2034 | 1 |
| 31405J-SM-7 | FED NATL MTG ASSOC #790824 | | 06/01/2008 | SCHEDULED REDEMPTION | | 505 | 505 | 523 | 522 | | (17) | | (17) | | 505 | | | | 15 | 09/01/2034 | 1 |
| 31405J-6X-7 | FED NATL MTG ASSOC #791186 | | 06/01/2008 | SCHEDULED REDEMPTION | | 178,143 | 178,143 | 179,055 | 179,027 | | (884) | | (884) | | 178,143 | | | | 4,858 | 08/01/2034 | 1 |
| 31405K-D5-7 | FED NATL MTG ASSOC #791324 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,679 | 4,679 | 4,833 | 4,826 | | (146) | | (146) | | 4,679 | | | | 137 | 09/01/2034 | 1 |
| 31405L-3W-7 | FED NATL MTG ASSOC #792913 | | 06/01/2008 | SCHEDULED REDEMPTION | | 70 | 70 | 73 | 73 | | (2) | | (2) | | 70 | | | | 2 | 10/01/2034 | 1 |
| 31405M-SS-7 | FED NATL MTG ASSOC #793529 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,793 | 6,793 | 7,028 | 7,015 | | (221) | | (221) | | 6,793 | | | | 220 | 08/01/2034 | 1 |
| 31405P-JN-1 | FED NATL MTG ASSOC #795069 | | 06/01/2008 | SCHEDULED REDEMPTION | | 421 | 421 | 429 | 428 | | (7) | | (7) | | 421 | | | | 13 | 10/01/2034 | 1 |
| 31405Q-ES-3 | FED NATL MTG ASSOC #795845 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,799 | 5,799 | 6,006 | 5,994 | | (195) | | (195) | | 5,799 | | | | 159 | 09/01/2034 | 1 |
| 31405U-DR-7 | FED NATL MTG ASSOC #799412 | | 06/01/2008 | SCHEDULED REDEMPTION | | 474 | 474 | 488 | 486 | | (11) | | (11) | | 474 | | | | 11 | 10/01/2019 | 1 |
| 31405V-JZ-1 | FED NATL MTG ASSOC #800480 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,145 | 15,145 | 15,409 | 15,344 | | (199) | | (199) | | 15,145 | | | | 359 | 11/01/2019 | 1 |
| 31405V-M3-8 | FED NATL MTG ASSOC #800578 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,602 | 7,602 | 7,735 | 7,702 | | (100) | | (100) | | 7,602 | | | | 169 | 10/01/2019 | 1 |
| 31405Y-WC-1 | FED NATL MTG ASSOC #803543 | | 06/01/2008 | SCHEDULED REDEMPTION | | 522 | 522 | 535 | 534 | | (12) | | (12) | | 522 | | | | 16 | 11/01/2034 | 1 |
| 31406C-M6-2 | FED NATL MTG ASSOC #805981 | | 06/01/2008 | SCHEDULED REDEMPTION | | 507 | 507 | 525 | 524 | | (17) | | (17) | | 507 | | | | 16 | 11/01/2034 | 1 |
| 31406G-BS-7 | FED NATL MTG ASSOC #809249 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,376 | 13,376 | 13,772 | 13,745 | | (369) | | (369) | | 13,376 | | | | 398 | 01/01/2035 | 1 |
| 31406K-P3-8 | FED NATL MTG ASSOC #812342 | | 06/01/2008 | SCHEDULED REDEMPTION | | 61 | 61 | 62 | 62 | | (1) | | (1) | | 61 | | | | 2 | 03/01/2035 | 1 |
| 31406P-V8-9 | FED NATL MTG ASSOC #816139 | | 06/01/2008 | SCHEDULED REDEMPTION | | 22,466 | 22,466 | 21,540 | 21,649 | | 817 | | 817 | | 22,466 | | | | 539 | 02/01/2021 | 1 |
| 31406R-QZ-1 | FED NATL MTG ASSOC #817772 | | 06/01/2008 | SCHEDULED REDEMPTION | | 128,436 | 128,436 | 131,316 | 130,759 | | (2,322) | | (2,322) | | 128,436 | | | | 4,490 | 07/01/2036 | 1 |
| 31406S-TE-3 | FED NATL MTG ASSOC #818749 | | 06/01/2008 | SCHEDULED REDEMPTION | | 74,572 | 74,572 | 74,954 | 74,936 | | (364) | | (364) | | 74,572 | | | | 2,353 | 02/01/2035 | 1 |
| 31406S-3A-9 | FED NATL MTG ASSOC #818993 | | 06/01/2008 | SCHEDULED REDEMPTION | | 34 | 34 | 36 | 35 | | (1) | | (1) | | 34 | | | | 1 | 03/01/2035 | 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) |
| 31406U-B4-9 | FED NATL MTG ASSOC #820059 | | 06/01/2008 | SCHEDULED REDEMPTION | | 519 | 519 | 537 | 536 | | (17) | | (17) | | 519 | | | | 16 | 04/01/2035 | 1 |
| 31406V-RX-6 | FED NATL MTG ASSOC #821402 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,133 | 2,133 | 2,181 | 2,176 | | (43) | | (43) | | 2,133 | | | | 75 | 06/01/2035 | 1 |
| 31406Y-KK-5 | FED NATL MTG ASSOC #823898 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,886 | 1,886 | 1,943 | 1,940 | | (54) | | (54) | | 1,886 | | | | 53 | 05/01/2035 | 1 |
| 31407A-FU-0 | FED NATL MTG ASSOC #824679 | | 06/01/2008 | SCHEDULED REDEMPTION | | 722 | 722 | 736 | 735 | | (13) | | (13) | | 722 | | | | 23 | 05/01/2035 | 1 |
| 31407A-2K-6 | FED NATL MTG ASSOC #825278 | | 06/01/2008 | SCHEDULED REDEMPTION | | 956 | 956 | 937 | 938 | | 18 | | 18 | | 956 | | | | 23 | 07/01/2035 | 1 |
| 31407C-XD-4 | FED NATL MTG ASSOC #826976 | | 06/01/2008 | SCHEDULED REDEMPTION | | 19,801 | 19,801 | 20,293 | 20,270 | | (469) | | (469) | | 19,801 | | | | 553 | 06/01/2035 | 1 |
| 31407C-XQ-5 | FED NATL MTG ASSOC #826987 | | 06/01/2008 | SCHEDULED REDEMPTION | | 413 | 413 | 425 | 425 | | (11) | | (11) | | 413 | | | | 13 | 06/01/2035 | 1 |
| 31407D-6B-6 | FED NATL MTG ASSOC #828066 | | 06/01/2008 | SCHEDULED REDEMPTION | | 821 | 821 | 850 | 848 | | (27) | | (27) | | 821 | | | | 24 | 06/01/2035 | 1 |
| 31407E-AD-5 | FED NATL MTG ASSOC #828104 | | 06/01/2008 | SCHEDULED REDEMPTION | | 39,393 | 39,393 | 40,690 | 40,628 | | (1,235) | | (1,235) | | 39,393 | | | | 1,181 | 07/01/2035 | 1 |
| 31407F-RQ-5 | FED NATL MTG ASSOC #829495 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,268 | 1,268 | 1,302 | 1,298 | | (30) | | (30) | | 1,268 | | | | 28 | 07/01/2020 | 1 |
| 31407H-L5-3 | FED NATL MTG ASSOC #831148 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,737 | 4,737 | 4,875 | 4,868 | | (131) | | (131) | | 4,737 | | | | 135 | 12/01/2035 | 1 |
| 31407J-HX-3 | FED NATL MTG ASSOC #831946 | | 06/01/2008 | SCHEDULED REDEMPTION | | 102,931 | 102,931 | 105,516 | 105,432 | | (2,500) | | (2,500) | | 102,931 | | | | 3,135 | 12/01/2036 | 1 |
| 31407J-PL-0 | FED NATL MTG ASSOC #832127 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,091 | 11,091 | 11,317 | 11,305 | | (214) | | (214) | | 11,091 | | | | 301 | 07/01/2035 | 1 |
| 31407J-TW-2 | FED NATL MTG ASSOC #832265 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,437 | 2,437 | 2,498 | 2,497 | | (60) | | (60) | | 2,437 | | | | 75 | 08/01/2035 | 1 |
| 31407L-DD-6 | FED NATL MTG ASSOC #833600 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36,135 | 36,135 | 37,043 | 37,024 | | (889) | | (889) | | 36,135 | | | | 1,119 | 11/01/2035 | 1 |
| 31407L-DV-6 | FED NATL MTG ASSOC #833616 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35,240 | 35,240 | 36,030 | 35,858 | | (618) | | (618) | | 35,240 | | | | 1,039 | 01/01/2036 | 1 |
| 31407M-TX-3 | FED NATL MTG ASSOC #834966 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,233 | 4,233 | 4,327 | 4,318 | | (86) | | (86) | | 4,233 | | | | 126 | 07/01/2035 | 1 |
| 31407M-4L-6 | FED NATL MTG ASSOC #835227 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,108 | 2,108 | 2,164 | 2,157 | | (49) | | (49) | | 2,108 | | | | 49 | 08/01/2020 | 1 |
| 31407P-JZ-2 | FED NATL MTG ASSOC #836480 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,121 | 1,121 | 1,149 | 1,148 | | (26) | | (26) | | 1,121 | | | | 32 | 10/01/2035 | 1 |
| 31407P-5C-8 | FED NATL MTG ASSOC #837043 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,849 | 12,849 | 13,194 | 13,150 | | (301) | | (301) | | 12,849 | | | | 302 | 10/01/2020 | 1 |
| 31407Q-C6-1 | FED NATL MTG ASSOC #837193 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,272 | 11,272 | 10,807 | 10,860 | | 412 | | 412 | | 11,272 | | | | 256 | 02/01/2021 | 1 |
| 31407R-QM-9 | FED NATL MTG ASSOC #838460 | | 06/01/2008 | SCHEDULED REDEMPTION | | 110,140 | 110,140 | 114,129 | 113,938 | | (3,798) | | (3,798) | | 110,140 | | | | 3,295 | 09/01/2035 | 1 |
| 31407S-JP-8 | FED NATL MTG ASSOC #839170 | | 06/01/2008 | SCHEDULED REDEMPTION | | 684 | 684 | 704 | 703 | | (20) | | (20) | | 684 | | | | 20 | 11/01/2035 | 1 |
| 31407S-PL-0 | FED NATL MTG ASSOC #839327 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21 | 21 | 22 | 22 | | | | | | 21 | | | | 1 | 10/01/2035 | 1 |
| 31407V-CM-5 | FED NATL MTG ASSOC #841676 | | 06/01/2008 | SCHEDULED REDEMPTION | | 385 | 385 | 395 | 394 | | (9) | | (9) | | 385 | | | | 9 | 09/01/2020 | 1 |
| 31407V-TY-1 | FED NATL MTG ASSOC #842167 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,386 | 1,386 | 1,423 | 1,418 | | (32) | | (32) | | 1,386 | | | | 34 | 10/01/2020 | 1 |
| 31407V-X6-7 | FED NATL MTG ASSOC #842301 | | 06/01/2008 | SCHEDULED REDEMPTION | | 865 | 865 | 869 | 869 | | (4) | | (4) | | 865 | | | | 27 | 09/01/2035 | 1 |
| 31407W-4N-0 | FED NATL MTG ASSOC #843329 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,118 | 1,118 | 1,040 | 1,045 | | 72 | | 72 | | 1,118 | | | | 26 | 10/01/2035 | 1 |
| 31407Y-VU-0 | FED NATL MTG ASSOC #844927 | | 06/01/2008 | SCHEDULED REDEMPTION | | 658 | 658 | 663 | 663 | | (5) | | (5) | | 658 | | | | 17 | 12/01/2035 | 1 |
| 31407Y-4K-2 | FED NATL MTG ASSOC #845126 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,616 | 1,616 | 1,659 | 1,654 | | (38) | | (38) | | 1,616 | | | | 38 | 12/01/2020 | 1 |
| 31407Y-4R-7 | FED NATL MTG ASSOC #845132 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,036 | 6,036 | 6,198 | 6,178 | | (141) | | (141) | | 6,036 | | | | 148 | 12/01/2020 | 1 |
| 31408B-QF-8 | FED NATL MTG ASSOC #846554 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,528 | 20,528 | 20,988 | 20,916 | | (389) | | (389) | | 20,528 | | | | 716 | 12/01/2035 | 1 |
| 31408C-PH-3 | FED NATL MTG ASSOC #847424 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,801 | 4,801 | 4,929 | 4,913 | | (112) | | (112) | | 4,801 | | | | 102 | 11/01/2020 | 1 |
| 31408D-4G-6 | FED NATL MTG ASSOC #848723 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,635 | 3,635 | 3,717 | 3,704 | | (69) | | (69) | | 3,635 | | | | 124 | 01/01/2036 | 1 |
| 31408E-5T-5 | FED NATL MTG ASSOC #849658 | | 06/01/2008 | SCHEDULED REDEMPTION | | 300,809 | 300,809 | 303,558 | 303,491 | | (2,682) | | (2,682) | | 300,809 | | | | 9,105 | 11/01/2035 | 1 |
| 31408F-QB-8 | FED NATL MTG ASSOC #850150 | | 06/01/2008 | SCHEDULED REDEMPTION | | 623 | 623 | 640 | 638 | | (15) | | (15) | | 623 | | | | 15 | 12/01/2020 | 1 |
| 31408F-3K-3 | FED NATL MTG ASSOC #850502 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,471 | 6,471 | 6,644 | 6,622 | | (152) | | (152) | | 6,471 | | | | 149 | 12/01/2020 | 1 |
| 31408G-TN-7 | FED NATL MTG ASSOC #851157 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,180 | 3,180 | 3,260 | 3,258 | | (78) | | (78) | | 3,180 | | | | 98 | 04/01/2036 | 1 |
| 31408G-UA-3 | FED NATL MTG ASSOC #851177 | | 06/01/2008 | SCHEDULED REDEMPTION | | 7,637 | 7,637 | 7,676 | 7,671 | | (34) | | (34) | | 7,637 | | | | 210 | 04/01/2036 | 1 |
| 31408X-C4-0 | FED NATL MTG ASSOC #863291 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,934 | 4,934 | 5,067 | 5,050 | | (116) | | (116) | | 4,934 | | | | 117 | 11/01/2020 | 1 |
| 31409A-HN-2 | FED NATL MTG ASSOC #865237 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,472 | 1,472 | 1,479 | 1,478 | | (7) | | (7) | | 1,472 | | | | 47 | 02/01/2036 | 1 |
| 31409A-LW-7 | FED NATL MTG ASSOC #865341 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,446 | 2,446 | 2,345 | 2,357 | | 89 | | 89 | | 2,446 | | | | 58 | 02/01/2021 | 1 |
| 31409A-Q2-8 | FED NATL MTG ASSOC #865473 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32,741 | 32,741 | 32,910 | 32,887 | | (146) | | (146) | | 32,741 | | | | 1,062 | 02/01/2036 | 1 |
| 31409C-W7-6 | FED NATL MTG ASSOC #867470 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,480 | 2,480 | 2,307 | 2,323 | | 158 | | 158 | | 2,480 | | | | 58 | 06/01/2036 | 1 |
| 31409C-5N-1 | FED NATL MTG ASSOC #867653 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,837 | 2,837 | 2,801 | 2,805 | | 33 | | 33 | | 2,837 | | | | 79 | 05/01/2036 | 1 |
| 31409D-3C-5 | FED NATL MTG ASSOC #868495 | | 06/01/2008 | SCHEDULED REDEMPTION | | 88,624 | 88,624 | 89,417 | 89,383 | | (759) | | (759) | | 88,624 | | | | 2,751 | 04/01/2036 | 1 |
| 31409E-JV-4 | FED NATL MTG ASSOC #868876 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,362 | 9,362 | 9,411 | 9,404 | | (41) | | (41) | | 9,362 | | | | 293 | 04/01/2036 | 1 |
| 31409F-GJ-1 | FED NATL MTG ASSOC #869701 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,534 | 11,534 | 11,022 | 11,065 | | 469 | | 469 | | 11,534 | | | | 303 | 04/01/2036 | 1 |
| 31409F-QP-6 | FED NATL MTG ASSOC #869962 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,212 | 15,212 | 15,291 | 15,279 | | (67) | | (67) | | 15,212 | | | | 489 | 04/01/2036 | 1 |
| 31409G-WE-2 | FED NATL MTG ASSOC #871045 | | 06/01/2008 | SCHEDULED REDEMPTION | | 125,990 | 125,990 | 127,117 | 127,051 | | (1,061) | | (1,061) | | 125,990 | | | | 3,821 | 01/01/2037 | 1 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | | 06/01/2008 | SCHEDULED REDEMPTION | | 263,865 | 263,865 | 266,277 | 266,168 | | (2,303) | | (2,303) | | 263,865 | | | | 7,905 | 12/01/2036 | 1 |
| 31409H-DW-1 | FED NATL MTG ASSOC #871417 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,494 | 2,494 | 2,550 | 2,540 | | (46) | | (46) | | 2,494 | | | | 83 | 05/01/2036 | 1 |
| 31409J-DK-3 | FED NATL MTG ASSOC #872306 | | 06/01/2008 | SCHEDULED REDEMPTION | | 42,282 | 42,282 | 42,661 | 42,644 | | (361) | | (361) | | 42,282 | | | | 1,239 | 05/01/2036 | 1 |
| 31409U-AW-5 | FED NATL MTG ASSOC #878521 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,507 | 2,507 | 2,520 | 2,518 | | (11) | | (11) | | 2,507 | | | | 78 | 02/01/2036 | 1 |
| 31409V-2C-6 | FED NATL MTG ASSOC #880171 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,916 | 3,916 | 3,866 | 3,870 | | 46 | | 46 | | 3,916 | | | | 113 | 02/01/2036 | 1 |
| 31409X-NG-0 | FED NATL MTG ASSOC #881591 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,279 | 2,279 | 2,250 | 2,253 | | 26 | | 26 | | 2,279 | | | | 62 | 06/01/2036 | 1 |
| 31409X-TX-7 | FED NATL MTG ASSOC #881766 | | 06/01/2008 | SCHEDULED REDEMPTION | | 30,974 | 30,974 | 31,752 | 31,733 | | (760) | | (760) | | 30,974 | | | | 1,004 | 04/01/2036 | 1 |
| 31409Y-A9-8 | FED NATL MTG ASSOC #882132 | | 06/01/2008 | SCHEDULED REDEMPTION | | 28,588 | 28,588 | 27,320 | 27,441 | | 1,147 | | 1,147 | | 28,588 | | | | 784 | 07/01/2036 | 1 |
| 31409Y-MX-2 | FED NATL MTG ASSOC #882474 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,980 | 3,980 | 4,070 | 4,054 | | (74) | | (74) | | 3,980 | | | | 139 | 04/01/2036 | 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) |
| 31410B-ED-2 | FED NATL MTG ASSOC #884032 | | 06/01/2008 | SCHEDULED REDEMPTION | | 135,958 | 135,958 | 137,201 | 137,155 | | (1,197) | | (1,197) | | 135,958 | | | | 4,098 | 05/01/2036 | 1 |
| 31410B-EK-6 | FED NATL MTG ASSOC #884038 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68,743 | 68,743 | 70,284 | 70,013 | | (1,270) | | (1,270) | | 68,743 | | | | 2,400 | 05/01/2036 | 1 |
| 31410C-RF-1 | FED NATL MTG ASSOC #885286 | | 06/01/2008 | SCHEDULED REDEMPTION | | 341,988 | 341,988 | 345,114 | 344,999 | | (3,011) | | (3,011) | | 341,988 | | | | 10,246 | 06/01/2036 | 1 |
| 31410C-5R-9 | FED NATL MTG ASSOC #885656 | | 06/01/2008 | SCHEDULED REDEMPTION | | 615,233 | 615,233 | 621,926 | 621,671 | | (6,438) | | (6,438) | | 615,233 | | | | 17,852 | 10/01/2036 | 1 |
| 31410D-BG-4 | FED NATL MTG ASSOC #885739 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,211 | 17,211 | 17,643 | 17,633 | | (422) | | (422) | | 17,211 | | | | 469 | 06/01/2036 | 1 |
| 31410D-FT-2 | FED NATL MTG ASSOC #885878 | | 06/01/2008 | SCHEDULED REDEMPTION | | 761 | 761 | 781 | 780 | | (19) | | (19) | | 761 | | | | 23 | 06/01/2036 | 1 |
| 31410E-LD-8 | FED NATL MTG ASSOC #886924 | | 06/01/2008 | SCHEDULED REDEMPTION | | 28,648 | 28,648 | 29,368 | 29,344 | | (696) | | (696) | | 28,648 | | | | 841 | 09/01/2036 | 1 |
| 31410E-N2-0 | FED NATL MTG ASSOC #887009 | | 06/01/2008 | SCHEDULED REDEMPTION | | 571 | 571 | 586 | 585 | | (14) | | (14) | | 571 | | | | 18 | 06/01/2036 | 1 |
| 31410E-XG-8 | FED NATL MTG ASSOC #887279 | | 06/01/2008 | SCHEDULED REDEMPTION | | 166,702 | 166,702 | 170,440 | 169,696 | | (2,994) | | (2,994) | | 166,702 | | | | 5,825 | 07/01/2036 | 1 |
| 31410E-XH-6 | FED NATL MTG ASSOC #887280 | | 06/01/2008 | SCHEDULED REDEMPTION | | 610 | 610 | 624 | 621 | | (11) | | (11) | | 610 | | | | 20 | 07/01/2036 | 1 |
| 31410E-6R-4 | FED NATL MTG ASSOC #887480 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,113 | 16,113 | 16,518 | 16,504 | | (391) | | (391) | | 16,113 | | | | 439 | 07/01/2036 | 1 |
| 31410E-7F-9 | FED NATL MTG ASSOC #887494 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,589 | 15,589 | 15,981 | 15,971 | | (382) | | (382) | | 15,589 | | | | 426 | 07/01/2036 | 1 |
| 31410G-CK-7 | FED NATL MTG ASSOC #888474 | | 06/01/2008 | SCHEDULED REDEMPTION | | 292,854 | 292,854 | 295,530 | 295,436 | | (2,583) | | (2,583) | | 292,854 | | | | 8,873 | 11/01/2036 | 1 |
| 31410M-VA-5 | FED NATL MTG ASSOC #891709 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,785 | 14,785 | 15,116 | 15,050 | | (266) | | (266) | | 14,785 | | | | 432 | 07/01/2036 | 1 |
| 31410N-M4-7 | FED NATL MTG ASSOC #892379 | | 06/01/2008 | SCHEDULED REDEMPTION | | 57,081 | 57,081 | 58,515 | 58,480 | | (1,398) | | (1,398) | | 57,081 | | | | 1,647 | 07/01/2036 | 1 |
| 31410N-S2-5 | FED NATL MTG ASSOC #892537 | | 06/01/2008 | SCHEDULED REDEMPTION | | 23,497 | 23,497 | 24,087 | 24,072 | | (575) | | (575) | | 23,497 | | | | 731 | 09/01/2036 | 1 |
| 31410P-AV-5 | FED NATL MTG ASSOC #892920 | | 06/01/2008 | SCHEDULED REDEMPTION | | 25,987 | 25,987 | 26,219 | 26,208 | | (221) | | (221) | | 25,987 | | | | 764 | 08/01/2036 | 1 |
| 31410P-NU-3 | FED NATL MTG ASSOC #893303 | | 06/01/2008 | SCHEDULED REDEMPTION | | 79,254 | 79,254 | 81,244 | 81,194 | | (1,941) | | (1,941) | | 79,254 | | | | 2,437 | 08/01/2036 | 1 |
| 31410Q-L4-1 | FED NATL MTG ASSOC #894147 | | 06/01/2008 | SCHEDULED REDEMPTION | | 16,542 | 16,542 | 16,958 | 16,947 | | (405) | | (405) | | 16,542 | | | | 478 | 10/01/2036 | 1 |
| 31410Q-6U-0 | FED NATL MTG ASSOC #894683 | | 06/01/2008 | SCHEDULED REDEMPTION | | 21,070 | 21,070 | 21,600 | 21,582 | | (511) | | (511) | | 21,070 | | | | 643 | 11/01/2036 | 1 |
| 31410S-BJ-5 | FED NATL MTG ASSOC #895641 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,070 | 4,070 | 4,161 | 4,145 | | (75) | | (75) | | 4,070 | | | | 126 | 05/01/2036 | 1 |
| 31410S-CE-5 | FED NATL MTG ASSOC #895669 | | 06/01/2008 | SCHEDULED REDEMPTION | | 29,696 | 29,696 | 29,962 | 29,947 | | (251) | | (251) | | 29,696 | | | | 915 | 10/01/2036 | 1 |
| 31410S-PE-1 | FED NATL MTG ASSOC #896021 | | 06/01/2008 | SCHEDULED REDEMPTION | | 20,271 | 20,271 | 20,780 | 20,768 | | (497) | | (497) | | 20,271 | | | | 586 | 08/01/2036 | 1 |
| 31410T-A8-8 | FED NATL MTG ASSOC #896531 | | 06/01/2008 | SCHEDULED REDEMPTION | | 926,254 | 926,254 | 934,793 | 934,440 | | (8,187) | | (8,187) | | 926,254 | | | | 27,839 | 08/01/2036 | 1 |
| 31410T-BG-9 | FED NATL MTG ASSOC #896539 | | 06/01/2008 | SCHEDULED REDEMPTION | | 81,466 | 81,466 | 83,512 | 83,460 | | (1,994) | | (1,994) | | 81,466 | | | | 2,505 | 09/01/2036 | 1 |
| 31410V-EZ-9 | FED NATL MTG ASSOC #898452 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,809 | 4,809 | 4,852 | 4,850 | | (41) | | (41) | | 4,809 | | | | 156 | 10/01/2036 | 1 |
| 31410V-2W-9 | FED NATL MTG ASSOC #899089 | | 06/01/2008 | SCHEDULED REDEMPTION | | 32,759 | 32,759 | 33,052 | 33,033 | | (275) | | (275) | | 32,759 | | | | 1,062 | 03/01/2037 | 1 |
| 31410V-7F-1 | FED NATL MTG ASSOC #899194 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,192 | 4,192 | 4,229 | 4,227 | | (35) | | (35) | | 4,192 | | | | 129 | 02/01/2037 | 1 |
| 31410W-AC-2 | FED NATL MTG ASSOC #899203 | | 06/01/2008 | SCHEDULED REDEMPTION | | 417,394 | 417,394 | 421,209 | 421,046 | | (3,653) | | (3,653) | | 417,394 | | | | 12,377 | 10/01/2036 | 1 |
| 31410W-SV-1 | FED NATL MTG ASSOC #899732 | | 06/10/2008 | Various | | 247,078 | 240,655 | 246,699 | 246,530 | | (443) | | (443) | | 246,088 | | 991 | 991 | 8,265 | 09/01/2037 | 1 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,245 | 8,245 | 7,703 | 7,721 | | 523 | | 523 | | 8,245 | | | | 198 | 07/01/2037 | 1 |
| 31410W-5D-6 | FED NATL MTG ASSOC #900044 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,692 | 1,692 | 1,734 | 1,733 | | (41) | | (41) | | 1,692 | | | | 46 | 10/01/2036 | 1 |
| 31410X-F7-6 | FED NATL MTG ASSOC #900290 | | 06/01/2008 | SCHEDULED REDEMPTION | | 44,700 | 44,700 | 45,369 | 45,255 | | (555) | | (555) | | 44,700 | | | | 1,328 | 09/01/2036 | 1 |
| 31410X-TS-5 | FED NATL MTG ASSOC #900661 | | 06/01/2008 | SCHEDULED REDEMPTION | | 31,991 | 31,991 | 32,795 | 32,775 | | (783) | | (783) | | 31,991 | | | | 980 | 09/01/2036 | 1 |
| 31410X-5X-0 | FED NATL MTG ASSOC #900962 | | 06/01/2008 | SCHEDULED REDEMPTION | | 45 | 45 | 46 | 46 | | (1) | | (1) | | 45 | | | | 1 | 09/01/2036 | 1 |
| 31411A-DF-9 | FED NATL MTG ASSOC #902002 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,647 | 3,647 | 3,738 | 3,736 | | (89) | | (89) | | 3,647 | | | | 109 | 11/01/2036 | 1 |
| 31411A-LP-8 | FED NATL MTG ASSOC #902234 | | 06/01/2008 | SCHEDULED REDEMPTION | | 39,984 | 39,984 | 40,989 | 40,964 | | (979) | | (979) | | 39,984 | | | | 1,296 | 09/01/2036 | 1 |
| 31411B-EB-5 | FED NATL MTG ASSOC #902930 | | 06/01/2008 | SCHEDULED REDEMPTION | | 300,736 | 300,736 | 303,829 | 303,704 | | (2,968) | | (2,968) | | 300,736 | | | | 9,466 | 12/01/2036 | 1 |
| 31411B-ND-1 | FED NATL MTG ASSOC #903188 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,450 | 2,450 | 2,512 | 2,510 | | (60) | | (60) | | 2,450 | | | | 77 | 08/01/2036 | 1 |
| 31411C-E7-2 | FED NATL MTG ASSOC #903858 | | 06/01/2008 | SCHEDULED REDEMPTION | | 669 | 669 | 686 | 686 | | (16) | | (16) | | 669 | | | | 21 | 10/01/2036 | 1 |
| 31411C-MV-0 | FED NATL MTG ASSOC #904072 | | 06/01/2008 | SCHEDULED REDEMPTION | | 259,258 | 259,258 | 261,627 | 261,442 | | (2,185) | | (2,185) | | 259,258 | | | | 7,022 | 11/01/2036 | 1 |
| 31411C-PF-2 | FED NATL MTG ASSOC #904122 | | 06/01/2008 | SCHEDULED REDEMPTION | | 82,410 | 82,410 | 83,147 | 83,107 | | (697) | | (697) | | 82,410 | | | | 2,541 | 11/01/2036 | 1 |
| 31411D-T4-1 | FED NATL MTG ASSOC #905171 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,966 | 1,966 | 2,015 | 2,014 | | (48) | | (48) | | 1,966 | | | | 60 | 10/01/2036 | 1 |
| 31411E-PE-1 | FED NATL MTG ASSOC #905921 | | 06/01/2008 | SCHEDULED REDEMPTION | | 13,464 | 13,464 | 13,802 | 13,793 | | (329) | | (329) | | 13,464 | | | | 434 | 12/01/2036 | 1 |
| 31411F-5L-4 | FED NATL MTG ASSOC #907251 | | 06/01/2008 | SCHEDULED REDEMPTION | | 6,855 | 6,855 | 6,916 | 6,913 | | (58) | | (58) | | 6,855 | | | | 212 | 12/01/2036 | 1 |
| 31411F-6K-5 | FED NATL MTG ASSOC #907274 | | 06/01/2008 | SCHEDULED REDEMPTION | | 129,099 | 129,099 | 132,342 | 132,256 | | (3,157) | | (3,157) | | 129,099 | | | | 3,505 | 12/01/2036 | 1 |
| 31411G-AX-0 | FED NATL MTG ASSOC #907322 | | 06/01/2008 | SCHEDULED REDEMPTION | | 126 | 126 | 127 | 127 | | (1) | | (1) | | 126 | | | | 4 | 02/01/2037 | 1 |
| 31411G-BS-0 | FED NATL MTG ASSOC #907349 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,005 | 1,005 | 1,014 | 1,013 | | (8) | | (8) | | 1,005 | | | | 31 | 04/01/2037 | 1 |
| 31411G-3G-5 | FED NATL MTG ASSOC #908099 | | 06/01/2008 | SCHEDULED REDEMPTION | | 96,549 | 96,549 | 97,413 | 97,364 | | (815) | | (815) | | 96,549 | | | | 3,057 | 12/01/2036 | 1 |
| 31411H-BY-5 | FED NATL MTG ASSOC #908255 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,330 | 4,330 | 4,369 | 4,366 | | (36) | | (36) | | 4,330 | | | | 118 | 02/01/2037 | 1 |
| 31411H-SU-5 | FED NATL MTG ASSOC #908731 | | 06/01/2008 | SCHEDULED REDEMPTION | | 59,816 | 59,816 | 60,351 | 60,322 | | (506) | | (506) | | 59,816 | | | | 1,635 | 01/01/2037 | 1 |
| 31411H-XT-2 | FED NATL MTG ASSOC #908890 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,730 | 17,730 | 17,888 | 17,879 | | (149) | | (149) | | 17,730 | | | | 542 | 02/01/2037 | 1 |
| 31411H-Y5-3 | FED NATL MTG ASSOC #908932 | | 06/01/2008 | SCHEDULED REDEMPTION | | 276,886 | 276,886 | 279,417 | 279,299 | | (2,413) | | (2,413) | | 276,886 | | | | 8,462 | 02/01/2037 | 1 |
| 31411J-WR-3 | FED NATL MTG ASSOC #909756 | | 06/01/2008 | SCHEDULED REDEMPTION | | 119,564 | 119,564 | 121,174 | 121,067 | | (1,503) | | (1,503) | | 119,564 | | | | 3,599 | 02/01/2037 | 1 |
| 31411J-XY-7 | FED NATL MTG ASSOC #909795 | | 06/01/2008 | SCHEDULED REDEMPTION | | 24,500 | 24,500 | 24,719 | 24,697 | | (197) | | (197) | | 24,500 | | | | 792 | 02/01/2037 | 1 |
| 31411J-3K-0 | FED NATL MTG ASSOC #909902 | | 05/09/2008 | Various | | 4,505,795 | 4,349,852 | 4,389,613 | 4,386,292 | | (4,315) | | (4,315) | | 4,381,977 | | 123,818 | 123,818 | 124,499 | 03/01/2037 | 1 |
| 31411K-FF-5 | FED NATL MTG ASSOC #910166 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,807 | 4,807 | 4,928 | 4,924 | | (118) | | (118) | | 4,807 | | | | 148 | 03/01/2037 | 1 |
| 31411K-GX-5 | FED NATL MTG ASSOC #910214 | | 06/01/2008 | SCHEDULED REDEMPTION | | 33,892 | 33,892 | 34,744 | 34,721 | | (828) | | (828) | | 33,892 | | | | 1,093 | 03/01/2037 | 1 |
| 31411K-NJ-8 | FED NATL MTG ASSOC #910393 | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,726 | 10,726 | 10,995 | 10,988 | | (262) | | (262) | | 10,726 | | | | 327 | 03/01/2037 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 31411N-WR-4 | FED NATL MTG ASSOC #912456 | | 06/01/2008 | SCHEDULED REDEMPTION | | 975,375 | 975,375 | 984,366 | 983,960 | | (8,585) | | (8,585) | | 975,375 | | | | 28,824 | 03/01/2037 | 1 |
| 31411U-CN-9 | FED NATL MTG ASSOC #914577 | | 05/09/2008 | Various | | 3,460,306 | 3,343,492 | 3,373,400 | 3,371,568 | | (3,316) | | (3,316) | | 3,368,253 | | 92,053 | 92,053 | 95,423 | 04/01/2037 | 1 |
| 31411U-DL-2 | FED NATL MTG ASSOC #914607 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,465 | 26,465 | 26,702 | 26,687 | | (222) | | (222) | | 26,465 | | | | 858 | 03/01/2037 | 1 |
| 31411U-UH-2 | FED NATL MTG ASSOC #915084 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,226 | 9,226 | 9,312 | 9,307 | | (81) | | (81) | | 9,226 | | | | 283 | 04/01/2037 | 1 |
| 31411U-YJ-4 | FED NATL MTG ASSOC #915213 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,708 | 3,708 | 3,741 | 3,738 | | (30) | | (30) | | 3,708 | | | | 109 | 04/01/2037 | 1 |
| 31411W-BT-3 | FED NATL MTG ASSOC #916350 | | 06/01/2008 | SCHEDULED REDEMPTION | | 607 | 607 | 622 | 622 | | (15) | | (15) | | 607 | | | | 19 | 04/01/2037 | 1 |
| 31411X-MF-9 | FED NATL MTG ASSOC #917558 | | 06/01/2008 | SCHEDULED REDEMPTION | | 87,210 | 87,210 | 89,401 | 89,342 | | (2,132) | | (2,132) | | 87,210 | | | | 2,576 | 04/01/2037 | 1 |
| 31411X-XB-6 | FED NATL MTG ASSOC #917874 | | 06/01/2008 | Various | | 8,450,182 | 8,161,980 | 8,237,224 | 8,230,836 | | (9,251) | | (9,251) | | 8,221,585 | | 228,597 | 228,597 | 246,710 | 05/01/2037 | 1 |
| 31411Y-TV-5 | FED NATL MTG ASSOC #918664 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,015 | 18,015 | 18,468 | 18,455 | | (440) | | (440) | | 18,015 | | | | 580 | 06/01/2037 | 1 |
| 31412A-BG-8 | FED NATL MTG ASSOC #919039 | | 06/01/2008 | SCHEDULED REDEMPTION | | 286,022 | 286,022 | 288,581 | 288,417 | | (2,395) | | (2,395) | | 286,022 | | | | 7,809 | 05/01/2037 | 1 |
| 31412A-E5-9 | FED NATL MTG ASSOC #919156 | | 06/01/2008 | SCHEDULED REDEMPTION | | 35,545 | 35,545 | 36,437 | 36,413 | | (868) | | (868) | | 35,545 | | | | 978 | 04/01/2037 | 1 |
| 31412A-U9-3 | FED NATL MTG ASSOC #919608 | | 06/10/2008 | Various | | 619,063 | 602,976 | 618,121 | 617,699 | | (1,077) | | (1,077) | | 616,623 | | 2,441 | 2,441 | 20,683 | 07/01/2037 | 1 |
| 31412A-WM-2 | FED NATL MTG ASSOC #919652 | | 06/10/2008 | Various | | 358,399 | 349,386 | 358,162 | 357,916 | | (906) | | (906) | | 357,010 | | 1,389 | 1,389 | 11,922 | 09/01/2037 | 1 |
| 31412D-2D-9 | FED NATL MTG ASSOC #922472 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,603 | 17,603 | 18,046 | 18,034 | | (430) | | (430) | | 17,603 | | | | 532 | 03/01/2037 | 1 |
| 31412D-3K-2 | FED NATL MTG ASSOC #922502 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,474 | 2,474 | 2,536 | 2,534 | | (60) | | (60) | | 2,474 | | | | 76 | 04/01/2037 | 1 |
| 31412E-FR-2 | FED NATL MTG ASSOC #922776 | | 06/01/2008 | SCHEDULED REDEMPTION | | 15,429 | 15,429 | 15,817 | 15,807 | | (377) | | (377) | | 15,429 | | | | 501 | 12/01/2036 | 1 |
| 31412F-JR-5 | FED NATL MTG ASSOC #923772 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,922 | 4,922 | 5,046 | 5,044 | | (121) | | (121) | | 4,922 | | | | 150 | 05/01/2037 | 1 |
| 31412L-LE-8 | FED NATL MTG ASSOC #928325 | | 06/01/2008 | SCHEDULED REDEMPTION | | 46,492 | 46,492 | 47,659 | 47,628 | | (1,136) | | (1,136) | | 46,492 | | | | 1,441 | 04/01/2037 | 1 |
| 31412L-R8-5 | FED NATL MTG ASSOC #928511 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36,762 | 36,762 | 37,685 | 37,659 | | (898) | | (898) | | 36,762 | | | | 1,045 | 06/01/2037 | 1 |
| 31412L-ZB-9 | FED NATL MTG ASSOC #928738 | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,427 | 18,427 | 18,890 | 18,877 | | (450) | | (450) | | 18,427 | | | | 580 | 10/01/2037 | 1 |
| 31412S-ER-2 | FED NATL MTG ASSOC #933144 | | 06/10/2008 | Various | | 956,175 | 931,871 | 955,277 | 954,618 | | (2,304) | | (2,304) | | 952,314 | | 3,860 | 3,860 | 31,597 | 10/01/2037 | 1 |
| 31412W-JR-8 | FED NATL MTG ASSOC #936872 | | 05/09/2008 | Various | | 395,352 | 382,091 | 391,688 | 391,422 | | (1,350) | | (1,350) | | 390,073 | | 5,279 | 5,279 | 10,831 | 07/01/2037 | 1 |
| 31412W-KE-5 | FED NATL MTG ASSOC #936893 | | 06/10/2008 | Various | | 996,093 | 971,011 | 995,400 | 994,720 | | (2,433) | | (2,433) | | 992,287 | | 3,805 | 3,805 | 33,133 | 08/01/2037 | 1 |
| 31412X-JV-7 | FED NATL MTG ASSOC #937776 | | 06/01/2008 | SCHEDULED REDEMPTION | | 30,012 | 30,012 | 30,766 | 30,745 | | (733) | | (733) | | 30,012 | | | | 915 | 06/01/2037 | 1 |
| 31412X-V4-3 | FED NATL MTG ASSOC #938135 | | 06/01/2008 | SCHEDULED REDEMPTION | | 26,154 | 26,154 | 26,664 | 26,650 | | (496) | | (496) | | 26,154 | | | | 821 | 07/01/2037 | 1 |
| 31413A-3Y-7 | FED NATL MTG ASSOC #940115 | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,085 | 17,085 | 17,514 | 17,502 | | (417) | | (417) | | 17,085 | | | | 554 | 09/01/2037 | 1 |
| 31413B-ZB-0 | FED NATL MTG ASSOC #940938 | | 06/10/2008 | Various | | 449,066 | 437,497 | 448,485 | 448,178 | | (895) | | (895) | | 447,283 | | 1,784 | 1,784 | 15,023 | 09/01/2037 | 1 |
| 31413B-4M-0 | FED NATL MTG ASSOC #941028 | | 06/10/2008 | Various | | 12,116,422 | 11,806,164 | 11,915,003 | 11,909,213 | | (6,752) | | (6,752) | | 11,902,461 | | 213,961 | 213,961 | 406,070 | 07/01/2037 | 1 |
| 31413C-HM-4 | FED NATL MTG ASSOC #941336 | | 06/10/2008 | Various | | 809,333 | 789,112 | 808,932 | 808,380 | | (2,115) | | (2,115) | | 806,265 | | 3,068 | 3,068 | 26,606 | 08/01/2037 | 1 |
| 31413E-T7-0 | FED NATL MTG ASSOC #943474 | | 06/10/2008 | Various | | 875,301 | 854,963 | 876,437 | 875,839 | | (3,624) | | (3,624) | | 872,215 | | 3,086 | 3,086 | 27,900 | 08/01/2037 | 1 |
| 31413F-D6-6 | FED NATL MTG ASSOC #943925 | | 06/10/2008 | Various | | 1,022,271 | 995,699 | 1,020,709 | 1,020,012 | | (1,773) | | (1,773) | | 1,018,239 | | 4,031 | 4,031 | 34,300 | 08/01/2037 | 1 |
| 31413F-MX-7 | FED NATL MTG ASSOC #944174 | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,858 | 4,858 | 4,980 | 4,977 | | (119) | | (119) | | 4,858 | | | | 133 | 06/01/2037 | 1 |
| 31413F-S6-0 | FED NATL MTG ASSOC #944341 | | 06/01/2008 | SCHEDULED REDEMPTION | | 77,671 | 77,671 | 79,621 | 79,568 | | (1,898) | | (1,898) | | 77,671 | | | | 2,398 | 06/01/2037 | 1 |
| 31413F-4Z-2 | FED NATL MTG ASSOC #944640 | | 06/10/2008 | Various | | 745,928 | 727,654 | 745,931 | 745,424 | | (2,222) | | (2,222) | | 743,201 | | 2,727 | 2,727 | 24,455 | 07/01/2037 | 1 |
| 31413G-KP-4 | FED NATL MTG ASSOC #945002 | | 06/10/2008 | Various | | 594,818 | 580,588 | 595,171 | 594,676 | | (2,226) | | (2,226) | | 592,450 | | 2,368 | 2,368 | 19,462 | 07/01/2037 | 1 |
| 31413H-LU-0 | FED NATL MTG ASSOC #945939 | | 06/01/2008 | SCHEDULED REDEMPTION | | 106,329 | 106,329 | 108,999 | 108,925 | | (2,596) | | (2,596) | | 106,329 | | | | 3,302 | 08/01/2037 | 1 |
| 31413H-VQ-8 | FED NATL MTG ASSOC #946223 | | 06/10/2008 | Various | | 683,220 | 666,435 | 683,173 | 682,706 | | (2,073) | | (2,073) | | 680,632 | | 2,588 | 2,588 | 22,364 | 09/01/2037 | 1 |
| 31413J-ND-2 | FED NATL MTG ASSOC #946888 | | 06/10/2008 | Various | | 390,186 | 380,601 | 390,160 | 389,892 | | (1,206) | | (1,206) | | 388,686 | | 1,501 | 1,501 | 12,827 | 09/01/2037 | 1 |
| 31413J-2Z-6 | FED NATL MTG ASSOC #947292 | | 06/10/2008 | Various | | 247,054 | 240,788 | 246,836 | 246,666 | | (593) | | (593) | | 246,073 | | 981 | 981 | 8,173 | 10/01/2037 | 1 |
| 31413M-PN-1 | FED NATL MTG ASSOC #949629 | | 06/10/2008 | Various | | 334,601 | 326,327 | 334,523 | 334,295 | | (950) | | (950) | | 333,345 | | 1,256 | 1,256 | 10,915 | 08/01/2037 | 1 |
| 31413N-DQ-5 | FED NATL MTG ASSOC #950211 | | 06/10/2008 | Various | | 603,320 | 587,633 | 602,393 | 601,979 | | (1,115) | | (1,115) | | 600,864 | | 2,456 | 2,456 | 20,248 | 09/01/2037 | 1 |
| 31413N-ES-0 | FED NATL MTG ASSOC #950245 | | 06/10/2008 | Various | | 951,392 | 926,659 | 949,934 | 949,278 | | (1,814) | | (1,814) | | 947,463 | | 3,928 | 3,928 | 31,927 | 10/01/2037 | 1 |
| 31413N-EZ-4 | FED NATL MTG ASSOC #950252 | | 06/10/2008 | Various | | 799,623 | 778,918 | 798,482 | 797,931 | | (1,596) | | (1,596) | | 796,335 | | 3,288 | 3,288 | 26,808 | 10/01/2037 | 1 |
| 31413N-MA-0 | FED NATL MTG ASSOC #950453 | | 06/10/2008 | Various | | 444,111 | 433,088 | 443,965 | 443,663 | | (1,224) | | (1,224) | | 442,438 | | 1,673 | 1,673 | 14,641 | 09/01/2037 | 1 |
| 31414D-FE-1 | FED NATL MTG ASSOC #962865 | | 06/01/2008 | SCHEDULED REDEMPTION | | 76,283 | 76,283 | 74,352 | | | 1,931 | | 1,931 | | 76,283 | | | | 318 | 05/01/2038 | 1 |
| 31414M-B7-0 | FED NATL MTG ASSOC #969962 | | 06/01/2008 | SCHEDULED REDEMPTION | | 11,474 | 11,474 | 11,691 | | | (217) | | (217) | | 11,474 | | | | 57 | 04/01/2038 | 1 |
| 313602-EB-6 | FED NATL MTG ASSOC 1988-16 E | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,437 | 1,437 | 1,477 | 1,486 | | (49) | | (49) | | 1,437 | | | | 64 | 06/25/2018 | 1 |
| 313602-QA-5 | FED NATL MTG ASSOC 1989-19 A | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,538 | 1,538 | 1,608 | 1,581 | | (44) | | (44) | | 1,538 | | | | 75 | 04/25/2019 | 1 |
| 31358F-PH-6 | FED NATL MTG ASSOC 1990-139 X | | 06/01/2008 | SCHEDULED REDEMPTION | | 36,611 | 36,611 | 26,992 | 33,220 | | 3,391 | | 3,391 | | 36,611 | | | | 1,129 | 11/25/2020 | 1 |
| 31358N-TD-4 | FED NATL MTG ASSOC 1992-103 Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 77,394 | 77,394 | 62,703 | 73,208 | | 4,187 | | 4,187 | | 77,394 | | | | 2,757 | 06/25/2022 | 1 |
| 31358N-US-9 | FED NATL MTG ASSOC 1992-98 PZ | | 06/01/2008 | SCHEDULED REDEMPTION | | 174,914 | 174,914 | 162,119 | 168,689 | | 6,225 | | 6,225 | | 174,914 | | | | 6,505 | 06/25/2022 | 1 |
| 31358R-WY-5 | FED NATL MTG ASSOC 1992-G 64 Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 362,919 | 362,919 | 336,743 | 350,496 | | 12,423 | | 12,423 | | 362,919 | | | | 13,012 | 11/25/2022 | 1 |
| 31359A-PE-3 | FED NATL MTG ASSOC 1993-85 PH | | 06/01/2008 | SCHEDULED REDEMPTION | | 196,629 | 196,629 | 191,591 | 196,629 | | | | | | 196,629 | | | | 3,351 | 06/25/2008 | 1 |
| 31358P-CT-2 | FED NATL MTG ASSOC G39 ZB | | 06/01/2008 | SCHEDULED REDEMPTION | | 251,899 | 251,899 | 189,432 | 227,045 | | 24,854 | | 24,854 | | 251,899 | | | | 8,288 | 07/25/2022 | 1 |
| 3133T1-C5-9 | FHR 1602 PJ | | 06/01/2008 | SCHEDULED REDEMPTION | | 69,653 | 69,653 | 73,520 | 73,156 | | (3,502) | | (3,502) | | 69,653 | | | | 2,264 | 10/15/2023 | 1 |
| 313398-QA-0 | FHR 2335 PZ | | 06/01/2008 | SCHEDULED REDEMPTION | | 587,991 | 587,991 | 553,296 | 555,418 | | 32,573 | | 32,573 | | 587,991 | | | | 17,959 | 07/15/2031 | 1 |
| 313399-AJ-6 | FHR 2344 QG | | 06/01/2008 | SCHEDULED REDEMPTION | | 460,058 | 460,058 | 448,844 | 453,656 | | 6,402 | | 6,402 | | 460,058 | | | | 13,013 | 08/15/2016 | 1 |
| 313399-TE-7 | FHR 2345 PZ | | 06/01/2008 | SCHEDULED REDEMPTION | | 321,311 | 321,311 | 303,342 | 303,700 | | 17,611 | | 17,611 | | 321,311 | | | | 9,709 | 08/15/2031 | 1 |
| 313399-FX-0 | FHR 2351 AZ | | 06/01/2008 | SCHEDULED REDEMPTION | | 225,383 | 225,383 | 216,176 | 216,433 | | 8,950 | | 8,950 | | 225,383 | | | | 6,723 | 08/15/2031 | 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) |
| 31339L-J9-2 | FHR 2396 PE | | 04/01/2008 | SCHEDULED REDEMPTION | | 135,678 | 135,678 | 138,261 | 135,850 | | (172) | | (172) | | 135,678 | | | | 678 | 04/15/2030 | 1 |
| 31339D-YJ-1 | FHR 2412 ZC | | 06/01/2008 | SCHEDULED REDEMPTION | | 605,554 | 605,554 | 578,294 | 579,596 | | 25,958 | | 25,958 | | 605,554 | | | | 18,866 | 02/15/2032 | 1 |
| 31392M-TX-0 | FHR 2463 VC | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,397,249 | 1,397,249 | 1,437,856 | 1,417,974 | | (20,725) | | (20,725) | | 1,397,249 | | | | 37,956 | 04/15/2013 | 1 |
| 31392R-PX-3 | FHR 2468 PE | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,226,967 | 2,226,967 | 2,290,992 | 2,249,211 | | (22,244) | | (22,244) | | 2,226,967 | | | | 63,683 | 04/15/2031 | 1 |
| 31392R-4A-6 | FHR 2471 EH | | 06/01/2008 | SCHEDULED REDEMPTION | | 504,291 | 504,291 | 518,789 | 507,903 | | (3,612) | | (3,612) | | 504,291 | | | | 14,213 | 02/15/2031 | 1 |
| 31392R-X5-5 | FHR 2491 PG | | 06/01/2008 | SCHEDULED REDEMPTION | | 416,587 | 416,587 | 428,434 | 420,020 | | (3,433) | | (3,433) | | 416,587 | | | | 11,695 | 03/15/2031 | 1 |
| 31392V-4R-0 | FHR 2494 EH | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,342,527 | 1,342,527 | 1,369,378 | 1,352,163 | | (9,636) | | (9,636) | | 1,342,527 | | | | 37,059 | 04/15/2031 | 1 |
| 31392V-P8-9 | FHR 2496 QN | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,757,168 | 1,757,168 | 1,803,568 | 1,773,351 | | (16,183) | | (16,183) | | 1,757,168 | | | | 48,689 | 05/15/2031 | 1 |
| 31392V-7G-1 | FHR 2498 BM | | 06/01/2008 | SCHEDULED REDEMPTION | | 118,593 | 118,593 | 121,326 | 120,583 | | (1,990) | | (1,990) | | 118,593 | | | | 3,009 | 09/15/2017 | 1 |
| 31392U-M7-6 | FHR 2503 PG | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,872,871 | 1,872,871 | 1,908,545 | 1,880,931 | | (8,061) | | (8,061) | | 1,872,871 | | | | 53,046 | 04/15/2031 | 1 |
| 31394T-Y7-4 | FHR 2764 YF | | 06/15/2008 | SCHEDULED REDEMPTION | | 1,626,605 | 1,626,605 | 1,626,605 | 1,626,605 | | | | | | 1,626,605 | | | | 29,365 | 03/15/2034 | 1 |
| 31396G-CC-3 | FHR 3087 VJ | | 06/01/2008 | SCHEDULED REDEMPTION | | 149,917 | 149,917 | 142,292 | 143,293 | | 6,625 | | 6,625 | | 149,917 | | | | 3,186 | 06/15/2022 | 1 |
| 31397J-WQ-3 | FHR 3349 ZL | | 06/01/2008 | SCHEDULED REDEMPTION | | 717,243 | 717,243 | 685,447 | 681,875 | | 28,249 | | 28,249 | | 717,243 | | | | 20,434 | 07/15/2037 | 1 |
| 31395N-PD-3 | FNBR 2006-B1 AB | | 06/01/2008 | SCHEDULED REDEMPTION | | 933,392 | 933,392 | 929,454 | 930,056 | | 3,336 | | 3,336 | | 933,392 | | | | 26,123 | 06/25/2016 | 1 |
| 31358U-7D-2 | FNR 1993-70 Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 10,594 | 10,594 | 11,043 | 11,024 | | (431) | | (431) | | 10,594 | | | | 352 | 05/25/2023 | 1 |
| 31359G-RL-2 | FNR 1994-22 D | | 06/01/2008 | SCHEDULED REDEMPTION | | 175,326 | 175,326 | 178,409 | 178,265 | | (2,939) | | (2,939) | | 175,326 | | | | 4,119 | 01/25/2024 | 1 |
| 31392A-DF-2 | FNR 2001-62 VB | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,684,690 | 1,684,690 | 1,734,375 | 1,709,527 | | (24,837) | | (24,837) | | 1,684,690 | | | | 51,483 | 02/25/2017 | 1 |
| 31392D-ZN-5 | FNR 2002-50 PE | | 06/01/2008 | SCHEDULED REDEMPTION | | 401,108 | 401,108 | 410,383 | 404,135 | | (3,027) | | (3,027) | | 401,108 | | | | 11,215 | 05/25/2031 | 1 |
| 31394A-L7-9 | FNR 2004-67 VE | | 06/01/2008 | SCHEDULED REDEMPTION | | 384,660 | 384,660 | 380,213 | 381,368 | | 3,293 | | 3,293 | | 384,660 | | | | 8,176 | 12/25/2020 | 1 |
| 31396K-MG-4 | FNR 2006-74 FL | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,138,244 | 1,138,244 | 1,138,067 | 1,138,097 | | 147 | | 147 | | 1,138,244 | | | | 24,643 | 08/25/2036 | 1 |
| 31396P-L9-0 | FNR 2007-12 BA | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,608 | 1,608 | 1,584 | 1,585 | | 23 | | 23 | | 1,608 | | | | 46 | 02/25/2037 | 1 |
| 31396P-VV-0 | FNR 2007-23 BC | | 06/25/2008 | SCHEDULED REDEMPTION | | 2,470 | 2,470 | 2,436 | 2,438 | | 32 | | 32 | | 2,470 | | | | 70 | 02/25/2036 | 1 |
| 53737R-AC-3 | LITTLE ROCK AR FAM HSG LLC MILITARY HSG | | 06/30/2008 | Various | | 174,550 | | | | | | | | | | | 174,550 | 174,550 | 171,111 | 07/15/2044 | 1Z |
| 846565-AB-5 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | 06/15/2008 | CALLED @ 100.00 | | 195,000 | 195,000 | 196,950 | 196,261 | | (204) | | (204) | | 196,057 | | (1,057) | (1,057) | 6,484 | 06/15/2012 | 2Z |
| 055053-AA-0 | AZUSA PACIFIC UNIV CA TXBL SER 1999 | | 04/01/2008 | SCHEDULED REDEMPTION | | 1,650,000 | 1,650,000 | 1,806,750 | 1,679,418 | | (29,418) | | (29,418) | | 1,650,000 | | | | 59,813 | 04/01/2009 | 2FE |
| 451470-LT-3 | IDAHO STATE UNIV GEN REV TXBL 04 C | | 04/01/2008 | CALLED @ 100.0 | | 100,000 | 100,000 | 99,082 | 99,254 | | 20 | | 20 | | 99,275 | | 725 | 725 | 2,440 | 04/01/2022 | 1FE |
| 594751-AC-3 | MICHIGAN TOBACCO STLEMNT FIN 2006A | | 06/27/2008 | CITIGROUP GLOBAL MARKETS | | 30,323,050 | 700,625,000 | 24,998,300 | 28,612,653 | | 1,257,642 | | 1,257,642 | | 29,870,295 | | 452,755 | 452,755 | | 06/01/2046 | 2FE |
| 526602-AA-5 | FORT LEONARD WOOD MO MILITARY HSG 05 | | 06/25/2008 | CALLED @ 99.625 | | 2,440,058 | 2,449,243 | 2,449,243 | 2,449,243 | | | | | | 2,449,243 | | (9,185) | (9,185) | 118,527 | 07/15/2020 | 1FE |
| 526602-AC-1 | FORT LEONARD WOOD MO MILITARY HSG 05 | | 06/25/2008 | CALLED @ 99.375 | | 5,552,103 | 5,587,022 | 5,587,022 | 5,587,022 | | | | | | 5,587,022 | | (34,919) | (34,919) | 301,243 | 07/15/2040 | 1FE |
| 85088P-AB-6 | SPRINGFIELD MO CTR CITY DEV JORDAN 02C | | 06/01/2008 | SCHEDULED REDEMPTION | | 105,000 | 105,000 | 105,000 | 105,000 | | | | | | 105,000 | | | | 3,948 | 06/01/2028 | 1FE |
| 64469D-CB-5 | NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J | | 06/06/2008 | CALLED @ 100.00 | | 245,000 | 245,000 | 245,000 | 245,000 | | | | | | 245,000 | | | | 13,565 | 01/01/2037 | 1FE |
| 12673M-AA-0 | C-SYMBOL LTD CDO 2005 CLASS B | | 06/18/2008 | CALLED @ 100.00 | | 11,500,000 | 11,500,000 | 11,406,850 | 11,410,802 | | 834 | | 834 | | 11,411,635 | | 88,365 | 88,365 | 245,175 | 12/15/2035 | 1FE |
| 12673M-AB-8 | C-SYMBOL LTD CDO 2005 CLASS C | | 06/18/2008 | CALLED @ 100.00 | | 5,500,000 | 5,500,000 | 5,500,000 | 5,500,000 | | | | | | 5,500,000 | | | | 135,331 | 12/15/2035 | 1FE |
| 12673M-AC-6 | C-SYMBOL LTD CDO 2005 CLASS D | | 06/18/2008 | CALLED @ 100.00 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 54,267 | 12/15/2035 | 1FE |
| 295095-BF-9 | ERIE CNTY NY TOBACCO ASSET SEC 05 E | | 06/01/2008 | CALLED @ 100.0 | | 692,254 | 692,254 | 681,870 | 684,382 | | 685 | | 685 | | 685,067 | | 7,187 | 7,187 | 20,768 | 06/01/2028 | 2FE |
| 63166M-BX-6 | NASSAU CNTY NY TOBACCO STLMT 06 A-1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,259,796 | 2,259,796 | 2,266,621 | 2,265,482 | | (5,686) | | (5,686) | | 2,259,796 | | | | 77,172 | 06/01/2021 | 2FE |
| 3199999. Bonds - Special Revenues | | | | | | 146,814,324 | 815,796,179 | 140,862,754 | 143,289,696 | | 1,100,013 | | 1,100,013 | | 145,424,974 | | 1,389,350 | 1,389,350 | 3,683,696 | XXX | XXX |
| 00111@-AA-2 | AES HAWAII (HEPCO) | | 06/30/2008 | SCHEDULED REDEMPTION | | 210,700 | 210,700 | 210,700 | 210,700 | | | | | | 210,700 | | | | 3,619 | 06/30/2022 | 2 |
| 01639#-AA-1 | ALISAL WATER CORPORATION | | 04/01/2008 | SCHEDULED REDEMPTION | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 1,963 | 01/01/2027 | 3FE |
| 02078@-AA-9 | ALPHAGEN POWER (WMS/KINDER) SR NTS | | 04/01/2008 | SCHEDULED REDEMPTION | | 166,047 | 166,047 | 166,047 | 166,047 | | | | | | 166,047 | | | | 7,612 | 07/01/2024 | 3 |
| 207543-S#-7 | AMERICAN ELEC PWR SVCS CORP SEC NTS | | 04/15/2008 | SCHEDULED REDEMPTION | | 223,744 | 223,744 | 223,744 | 223,744 | | | | | | 223,744 | | | | 11,679 | 10/15/2017 | 2 |
| 677755-C#-5 | AQUA OHIO INC 1ST MTG (FORMER CONSUMERS | | 04/01/2008 | SCHEDULED REDEMPTION | | 494,500 | 494,500 | 494,500 | 498,498 | | (3,998) | | (3,998) | | 494,500 | | | | 23,489 | 04/01/2013 | 2Z |
| 718031-E@-2 | AQUA PENNSYLVANIA INC 1ST MTG | | 06/01/2008 | MATURED | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 247,250 | 06/01/2008 | 1FE |
| 049560-AE-5 | ATMOS ENERGY CORP | | 05/07/2008 | Various | | 3,470,605 | 3,500,000 | 3,347,645 | 3,421,389 | | 13,641 | | 13,641 | | 3,435,030 | | 35,575 | 35,575 | 74,833 | 10/15/2009 | 2FE |
| 909823-D@-2 | ATMOS ENERGY CORP. 1ST MTG BDS | | 05/30/2008 | PRINCIPAL PAYDOWN | | 2,525,000 | 2,525,000 | 2,525,000 | 2,543,778 | | (2,128) | | (2,128) | | 2,541,649 | | (16,649) | (16,649) | 234,703 | 11/01/2017 | 1FE |
| 09071*-AA-3 | BIRCHWOOD POWER PARTNERS | | 06/30/2008 | SCHEDULED REDEMPTION | | 30,480 | 30,480 | 30,251 | 30,764 | | (284) | | (284) | | 30,480 | | | | 1,516 | 09/30/2016 | 2 |
| 129466-AL-2 | CALENERGY CO INC | | 04/16/2008 | J. P. MORGAN SECURITIES, INC. | | 19,983,124 | 19,715,000 | 21,192,754 | 19,963,936 | | (106,761) | | (106,761) | | 19,857,175 | | 125,949 | 125,949 | 889,541 | 09/15/2008 | 2FE |
| 130789-M#-4 | CALIFORNIA WATER SERIES G SR NTS | | 05/29/2008 | LEHMAN BROTHERS INC. | | 4,777,200 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (222,800) | (222,800) | 162,374 | 11/01/2022 | 1 |
| 131346-9A-8 | CALPINE CORP. FIRST PRIORITY DIP TERM L | | 06/12/2008 | EXCHANGE | | 3,319,514 | 3,337,823 | 3,311,569 | 3,315,211 | | 4,303 | | 4,303 | | 3,319,514 | | | | 123,916 | 03/29/2014 | 4FE |
| 15189T-AM-9 | CENTERPOINT ENERGY INC 3.750000% 05/15/2 | | 04/30/2008 | CONVERSION | | 10,357,164 | 8,150,000 | 12,643,291 | 9,682,656 | | (1,312,130) | | (1,312,130) | | 8,370,526 | | 1,986,638 | 1,986,638 | | 05/15/2023 | 2FE |
| 207597-DV-4 | CONNECTICUT LIGHT & PWR | | 04/22/2008 | WACHOVIA SECURITIES | | 2,007,940 | 2,000,000 | 1,998,960 | 1,998,979 | | 4 | | 4 | | 1,998,984 | | 8,956 | 8,956 | 50,800 | 06/01/2036 | 1FE |
| 990823-9A-6 | COVANTA ENERGY CORPORATION TERM LOAN | | 05/20/2008 | Various | | 636,883 | 665,077 | 665,077 | 665,077 | | | | | | 665,077 | | (28,195) | (28,195) | 19,557 | 02/09/2014 | 3FE |
| 990823-9B-4 | COVANTA ENERGY CORPORATION FUNDED LETTER | | 05/20/2008 | J. P. MORGAN SECURITIES, INC. | | 315,876 | 329,897 | 329,897 | 329,897 | | | | | | 329,897 | | (14,021) | (14,021) | 10,813 | 02/09/2014 | 3FE |
| 226829-AA-7 | CROCKETT COGENER | | 06/30/2008 | SCHEDULED REDEMPTION | | 139,739 | 139,739 | 139,739 | 139,739 | | | | | | 139,739 | | | | 4,101 | 03/30/2025 | 2FE |
| 33632*-PG-6 | DETROIT EDISON CO/FIRST SEC BK UTAH | | 04/26/2008 | Various | | 386,585 | 386,585 | 386,585 | 837,250 | | 5,602 | | 5,602 | | 386,594 | | (9) | (9) | 2,788 | 04/26/2015 | 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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) |
| 23334B-AA-2 | DTE ENERGY CNTR | | 04/30/2008 | SCHEDULED REDEMPTION | | 103,125 | 103,125 | 106,445 | 106,133 | | (3,008) | | (3,008) | | 103,125 | | | | 3,846 | 04/30/2024 | 2FE |
| 29364L-AW-2 | ENTERGY GULF STATES | | 06/24/2008 | CALLED @ 100.000 | | 10,870,000 | 10,870,000 | 10,870,000 | 10,870,000 | | | | | | 10,870,000 | | | | 264,775 | 12/08/2008 | 2FE |
| 293791-AM-1 | ENTERPRISE PRODUCTS OPER | | 04/03/2008 | WACHOVIA SECURITIES | | 2,007,480 | 2,000,000 | 1,994,380 | 1,997,851 | | 311 | | 311 | | 1,998,163 | | 9,317 | 9,317 | 44,451 | 10/15/2009 | 2FE |
| 28500#-AA-0 | ERCOT 6.17% SR NTS | | 05/15/2008 | SCHEDULED REDEMPTION | | 2,272,833 | 2,272,833 | 2,272,833 | 2,272,833 | | | | | | 2,272,833 | | | | 70,117 | 05/15/2014 | 1 |
| 30215*-AM-0 | EXPLORER PIPELINE CO. SER L SR UNSEC NTS | | 04/11/2008 | J. P. MORGAN SECURITIES, INC. | | 10,570,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 570,000 | 570,000 | 500,436 | 07/31/2022 | 1 |
| 341135-B*-1 | FLORIDA PUBLIC UTILITIES 1ST MTG | | 05/01/2008 | SCHEDULED REDEMPTION | | 909,000 | 909,000 | 909,000 | 914,720 | | (5,720) | | (5,720) | | 909,000 | | | | 43,496 | 05/01/2018 | 2 |
| 341135-B@-9 | FLORIDA PUBLIC UTILITIES 1ST MTG | | 05/01/2008 | SCHEDULED REDEMPTION | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 25,075 | 05/01/2018 | 2 |
| 302567-AA-0 | FPL ENERGY AMER | | 06/20/2008 | SCHEDULED REDEMPTION | | 2,268,000 | 2,268,000 | 2,296,337 | 2,290,384 | | (22,384) | | (22,384) | | 2,268,000 | | | | 150,573 | 06/20/2023 | 2FE |
| 38119#-AA-2 | GOLDEN SPREAD ELEC COOP SER A 1ST MTG | | 05/06/2008 | SCHEDULED REDEMPTION | | 393,000 | 393,000 | 393,000 | 393,000 | | | | | | 393,000 | | | | 11,268 | 05/06/2025 | 1FE |
| 39278*-AA-1 | GREEN COUNTRY ENERGY LLC | | 05/10/2008 | SCHEDULED REDEMPTION | | 164,577 | 164,577 | 164,577 | 164,577 | | | | | | 164,577 | | | | 5,933 | 02/10/2024 | 2FE |
| 45683#-AB-1 | INFRASTRUX GROUP, INC. TERM LOAN | | 05/02/2008 | SCHEDULED REDEMPTION | | 47,607 | 47,607 | 47,090 | 47,024 | | 563 | | 563 | | 47,607 | | | | 317 | 11/03/2012 | 4 |
| 463556-AD-2 | IROQUOIS GAS TRANSMISSION SYSTEM, L.P. | | 04/30/2008 | SCHEDULED REDEMPTION | | 330,294 | 330,294 | 330,294 | 330,294 | | | | | | 330,294 | | | | 10,074 | 10/31/2027 | 2FE |
| 481927-AE-1 | JUNIPER GENERATION LLC SR SECD NTS | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,410,194 | 1,410,194 | 1,410,194 | 1,410,194 | | | | | | 1,410,194 | | | | 35,537 | 12/31/2014 | 2FE |
| 481927-AG-6 | JUNIPER GENERATION LLC SR. SUB. NTS | | 06/30/2008 | SCHEDULED REDEMPTION | | 820,833 | 820,833 | 820,833 | 820,833 | | | | | | 820,833 | | | | 27,867 | 12/31/2014 | 3 |
| 49228R-AC-7 | KERN RIVER FUNDG 144A | | 05/08/2008 | Various | | 6,290,028 | 5,908,334 | 5,967,069 | 5,948,752 | | (1,510) | | (1,510) | | 5,947,242 | | 342,786 | 342,786 | 145,034 | 07/31/2016 | 1FE |
| 990813-9A-7 | KGEN LLC 1ST LIEN TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 3,125 | 3,125 | 3,125 | 3,125 | | | | | | 3,125 | | | | 109 | 02/08/2014 | 3FE |
| 991096-9A-8 | LIBERTY ELECTRIC POWER LLC TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 130,923 | 130,923 | 129,669 | 129,632 | | 1,291 | | 1,291 | | 130,923 | | | | 1,885 | 11/02/2014 | 3FE |
| 50188*-AA-7 | LIC FUNDING (KEYSPAN) | | 06/20/2008 | PRINCIPAL PAYDOWN | | 22,900,000 | 22,900,000 | 22,758,473 | 22,897,332 | | 660 | | 660 | | 22,897,992 | | 2,008 | 2,008 | 1,657,621 | 06/20/2009 | 1 |
| 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 | | 09/28/2007 | VARIOUS | | | | | | | | | | | | | | | 9,299 | 05/01/2014 | 4FE |
| 60467M-AA-9 | MIRANT MID-ATLANTIC LLC | | 06/30/2008 | SCHEDULED REDEMPTION | | 281,250 | 281,250 | 260,623 | 269,323 | | 11,927 | | 11,927 | | 281,250 | | | | 12,129 | 06/30/2012 | 3FE |
| 990317-9A-9 | MIRANT NORTH AMERICA, LLC TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 3,786 | 3,786 | 3,786 | 3,786 | | | | | | 3,786 | | | | 15 | 01/03/2013 | 3FE |
| 60830#-AA-4 | MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH | | 06/30/2008 | SCHEDULED REDEMPTION | | 102,744 | 102,744 | 102,744 | 102,744 | | | | | | 102,744 | | | | 2,834 | 07/30/2008 | 2 |
| 64408#-AC-4 | NEW ENGLAND HYDRO FINANCE SERIES C NTS | | 06/17/2008 | SCHEDULED REDEMPTION | | 343,000 | 343,000 | 343,000 | 341,548 | | 1,452 | | 1,452 | | 343,000 | | | | 15,244 | 10/17/2015 | 1 |
| 62912X-AC-8 | NGPL PIPECO LLC | | 05/20/2008 | Various | | 3,738,263 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | 238,263 | 238,263 | 114,039 | 12/15/2037 | 2FE |
| 653522-DJ-8 | NIAGARA MHHK PWR | | 04/01/2008 | VARIOUS | | 73,725 | 73,725 | 73,725 | | | | | | | 73,725 | | | | | 10/01/2008 | 1Z |
| 65488E-AA-7 | NOARK PIPELINE 7.15% NOTES DUE 2018 | | 06/01/2008 | SCHEDULED REDEMPTION | | 150,000 | 150,000 | 150,000 | 149,457 | | 543 | | 543 | | 150,000 | | | | 5,363 | 06/01/2018 | 3 |
| 991673-9F-3 | NRG ENERGY, INC. CREDIT LINKED DEPOSIT | | 03/27/2008 | VARIOUS | | (406,708) | (406,708) | (406,708) | | | | | | | (406,708) | | | | | 02/01/2013 | 3FE |
| 991673-9G-1 | NRG ENERGY, INC. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 450,382 | 450,382 | 450,382 | 405,994 | | 44,388 | | 44,388 | | 450,382 | | | | 256,602 | 02/01/2013 | 3FE |
| 67059T-AA-3 | NUSTAR LOGISTICS | | 05/30/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,764,700 | 1,750,000 | 1,746,535 | | | 39 | | 39 | | 1,746,574 | | 18,126 | 18,126 | 22,313 | 04/15/2018 | 2FE |
| 68268N-AB-9 | ONEOK PARTNERS LP | | 06/18/2008 | Various | | 3,474,363 | 3,500,000 | 3,598,525 | 3,592,537 | | (3,278) | | (3,278) | | 3,589,258 | | (114,896) | (114,896) | 139,315 | 10/01/2016 | 2FE |
| 68557D-AA-3 | ORCAL GEOTHERMAL INC SENIOR SECURED 2020 | | 06/30/2008 | SCHEDULED REDEMPTION | | 605,613 | 605,613 | 605,613 | 605,613 | | | | | | 605,613 | | | | 18,804 | 12/30/2020 | 2FE |
| 694308-GC-5 | PACIFIC GAS & ELECTRIC | | 04/03/2008 | WACHOVIA SECURITIES | | 1,497,195 | 1,500,000 | 1,415,145 | 1,442,123 | | 4,540 | | 4,540 | | 1,446,662 | | 50,533 | 50,533 | 37,975 | 03/01/2011 | 1FE |
| 73557*-AA-2 | PORT WASHINGTON GEN (WEPCO) LEASE | | 06/15/2008 | SCHEDULED REDEMPTION | | 81,792 | 81,792 | 81,792 | 81,792 | | | | | | 81,792 | | | | 1,897 | 07/15/2030 | 1 |
| 808086-A#-9 | PORTLAND GEN ELEC/J.H.S. BANK SER C | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,761,406 | 1,761,406 | 1,761,406 | 1,761,406 | | | | | | 1,761,406 | | | | 106,785 | 06/30/2013 | 1 |
| 73932L-AA-1 | POWER RECEIVABLES FINANC | | 04/01/2008 | SCHEDULED REDEMPTION | | 409,767 | 409,767 | 409,647 | 409,710 | | 57 | | 57 | | 409,767 | | | | 12,887 | 01/01/2012 | 2FE |
| 69352J-AK-3 | PPL ENERGY SUPPLY LLC | | 06/17/2008 | J. P. MORGAN SECURITIES, INC. | | 1,202,236 | 1,400,000 | 1,383,872 | 1,384,079 | | 97 | | 97 | | 1,384,177 | | (181,941) | (181,941) | 43,167 | 12/15/2036 | 2FE |
| 743263-AD-7 | PROGRESS ENERGY | | 06/11/2008 | BARCLAYS BANK | | 1,943,296 | 1,850,000 | 2,034,908 | 1,962,548 | | (15,233) | | (15,233) | | 1,947,315 | | (4,019) | (4,019) | 103,985 | 03/01/2011 | 2FE |
| 81130#-AA-7 | PUNA GEOTHERMAL VENTURE SR SECD PROJECT | | 06/30/2008 | SCHEDULED REDEMPTION | | 539,921 | 539,921 | 539,921 | 539,921 | | | | | | 539,921 | | | | 16,846 | 12/30/2019 | 3 |
| 82101#-AA-0 | SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 | | 06/15/2008 | SCHEDULED REDEMPTION | | 289,440 | 289,440 | 289,440 | 289,440 | | | | | | 289,440 | | | | 7,323 | 06/15/2025 | 1 |
| 84281#-AA-8 | SOUTHERN ENERGY FINANCE SENIOR NOTES | | 06/22/2008 | SCHEDULED REDEMPTION | | 321,363 | 321,363 | 321,363 | 323,866 | | (2,503) | | (2,503) | | 321,363 | | | | 13,047 | 12/22/2018 | 2 |
| 86771*-AA-4 | SUNRISE POWER CO. LLC, DUE 2011 | | 04/30/2008 | SCHEDULED REDEMPTION | | 1,267,825 | 1,267,825 | 1,267,825 | 1,267,825 | | | | | | 1,267,825 | | | | 44,944 | 10/31/2011 | 2 |
| 88031R-AA-6 | TENASKA ALABAMA | | 03/30/2008 | SCHEDULED REDEMPTION | | 367,500 | 183,756 | 185,052 | 183,457 | | (1,073) | | (1,073) | | 367,500 | | | | 5,628 | 03/30/2023 | 2FE |
| 88031Q-AA-8 | TENASKA VIRGINIA | | 06/30/2008 | SCHEDULED REDEMPTION | | 153,749 | 153,749 | 154,072 | 154,021 | | (271) | | (271) | | 153,749 | | | | 4,704 | 03/30/2024 | 2FE |
| 991099-9C-8 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 06/30/2008 | SCHEDULED REDEMPTION | | 12,563 | 12,563 | 11,492 | | | 1,071 | | 1,071 | | 12,563 | | | | 78 | 10/10/2014 | 3FE |
| 991099-9B-0 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 06/30/2008 | Various | | 20,000 | 20,000 | 20,000 | 40,000 | | | | | | 20,000 | | | | 650 | 10/10/2014 | 4FE |
| 990789-9A-9 | TPF GENERATION HOLDINGS LLC 1ST LIEN TER | | 06/30/2008 | SCHEDULED REDEMPTION | | 113,724 | 113,724 | 112,527 | 112,567 | | 1,157 | | 1,157 | | 113,724 | | | | 4,101 | 12/15/2013 | 3FE |
| 91802M-AA-8 | UTILITY CONTRACT FUNDING | | 04/01/2008 | SCHEDULED REDEMPTION | | 287,407 | 287,407 | 287,249 | 287,304 | | 103 | | 103 | | 287,407 | | | | 11,416 | 10/01/2016 | 2FE |
| 92966*-AB-5 | WABASH VALLEY POWER ASSOC. SERIES B | | 04/30/2008 | SCHEDULED REDEMPTION | | 318,626 | 318,626 | 318,626 | 318,626 | | | | | | 318,626 | | | | 7,312 | 04/30/2019 | 1 |
| 89346D-AA-5 | TRANSALTA CORP | T | 05/06/2008 | SALOMON SMITH BARNEY | | 10,209,400 | 10,000,000 | 9,965,500 | 9,981,552 | | 1,257 | | 1,257 | | 9,982,809 | | 226,591 | 226,591 | 551,250 | 07/15/2012 | 2FE |
| 46507M-AA-0 | ISRAEL ELECTRIC CORP LTD | F | 05/05/2008 | LEHMAN BROTHERS INC. | | 2,304,585 | 2,250,000 | 2,246,198 | | | 1 | | 1 | | 2,246,198 | | 58,387 | 58,387 | 453 | 01/15/2019 | 2FE |
| 91311Q-AA-3 | UNITED UTILITES | F | 04/01/2008 | MATURED | | 10,000,000 | 10,000,000 | 9,750,200 | 9,989,013 | | 10,987 | | 10,987 | | 10,000,000 | | | | 322,500 | 04/01/2008 | 2FE |
| 3899999. Bonds - Public Utilities | | | | | | 159,769,032 | 156,071,568 | 161,673,538 | 154,674,600 | | (1,376,286) | | (1,376,286) | | 156,678,432 | | 3,090,600 | 3,090,600 | 6,767,831 | XXX | XXX |
| 28256#-AC-2 | 84 LUMBER COMPANIES SENIOR NOTES SERIES | | 04/14/2008 | PRINCIPAL PAYDOWN | | 2,000,000 | 2,000,000 | 1,934,600 | 1,959,182 | | 5,828 | | 5,828 | | 1,965,010 | | 34,990 | 34,990 | 85,320 | 11/30/2009 | 2 |
| 28256#-AD-0 | 84 LUMBER COMPANY SER 2004-A, TR. D FLOA | | 04/15/2008 | CALLED @ 100.00 | | 39,000,000 | 39,000,000 | 39,002,000 | 39,001,232 | | 491 | | 491 | | 38,962,723 | | 37,277 | 37,277 | 829,585 | 11/30/2009 | 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) |
| 28256#-AB-4 | 84 LUMBER COMPANY SER 2004-A, TRANCHE B | | 04/14/2008 | PRINCIPAL PAYDOWN | | 15,500,000 | 15,500,000 | 15,406,370 | 15,460,170 | | 12,270 | | 12,270 | | 15,472,440 | | 27,560 | 27,560 | 414,776 | 11/30/2008 | 2 |
| 002824-AR-1 | ABBOTT LABORATORIES | | 06/19/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,564,085 | 3,500,000 | 3,491,250 | 3,495,836 | | 1,424 | | 1,424 | | 3,497,260 | | 66,825 | 66,825 | 114,443 | 05/15/2009 | 1FE |
| 002824-AS-9 | ABBOTT LABORATORIES | | 04/02/2008 | RBC DOMINION SECURITIES | | 4,738,230 | 4,500,000 | 4,497,075 | 4,497,944 | | 149 | | 149 | | 4,498,093 | | 240,137 | 240,137 | 99,400 | 05/15/2011 | 1FE |
| 04541G-HM-7 | ABSHE 2004-HE1, M2 | | 06/16/2008 | SCHEDULED REDEMPTION | | 948,132 | 948,132 | 955,786 | 953,611 | | (5,479) | | (5,479) | | 948,132 | | | | 24,763 | 01/15/2034 | 1FE |
| 14975T-AA-6 | ABSN 2006-HE5, A1 | | 06/04/2008 | DISTRIBUTION | | 7,290 | | | | | | | | | | | 7,290 | 7,290 | | 07/27/2036 | 6FE |
| 00389W-AA-8 | ACACIA CDO 11A, CL A | | 06/30/2008 | DISTRIBUTION | | 368,305 | 368,305 | 368,305 | 368,305 | | | | | | 368,305 | | | | | 03/15/2047 | 5FE |
| 00389W-AB-6 | ACACIA CDO 11A, CL B | | 06/18/2008 | DISTRIBUTION | | 74,393 | 74,393 | 74,393 | 74,393 | | | | | | 74,393 | | | | | 03/15/2047 | 5FE |
| 004421-BH-5 | ACE 2002-HE3, M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 565,880 | 565,880 | 568,356 | 567,710 | | (1,829) | | (1,829) | | 565,880 | | | | 13,779 | 10/25/2032 | 1FE |
| 004421-EX-7 | ACE 2004-OP1, M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 2,150,200 | 2,150,200 | 2,146,275 | 2,147,043 | | 3,157 | | 3,157 | | 2,150,200 | | | | 43,908 | 04/25/2034 | 1FE |
| 004421-EY-5 | ACE 2004-OP1, M3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 120,647 | 120,647 | 120,647 | 120,647 | | | | | | 120,647 | | | | 2,581 | 04/25/2034 | 1FE |
| 004421-TA-1 | ACE 2005-ASP1, A2B | | 06/25/2008 | SCHEDULED REDEMPTION | | 955,985 | 955,985 | 955,985 | 955,985 | | | | | | 955,985 | | | | 15,806 | 09/25/2035 | 1FE |
| 004421-LL-5 | ACE 2005-RM1 M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 3,397,856 | 3,397,856 | 3,403,829 | 3,401,793 | | (3,937) | | (3,937) | | 3,397,856 | | | | 75,247 | 03/25/2035 | 1FE |
| 004406-AA-2 | ACE 2006-GP1, A | | 06/25/2008 | SCHEDULED REDEMPTION | | 642,642 | 642,642 | 642,642 | 642,642 | | | | | | 642,642 | | | | 10,432 | 02/25/2031 | 1FE |
| 00441W-AA-4 | ACE 2006-SL4, A-1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 237,700 | 237,700 | 237,700 | 237,700 | | | | | | 237,700 | | | | 3,760 | 09/25/2036 | 2FE |
| 990620-9A-6 | ACUMENT TL (TFS ACQUISITION) | | 06/30/2008 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 6,250 | 6,250 | | | | | | 6,250 | | | | 274 | 08/11/2013 | 4FE |
| 005125-9A-9 | ACXIOM CORP. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | | 09/15/2012 | 3FE |
| 00770@-AB-2 | ADVANTAGE CAPITAL PARTNERS VII SER B | | 04/01/2008 | Various | | 76,060 | 76,060 | 429,596 | | | | | | | 76,060 | | | | | 02/28/2009 | 1Z |
| 00777#-AA-5 | ADVANTAGE CAPTIAL WISCONSIN (BOND) | | 06/15/2008 | SCHEDULED REDEMPTION | | 20,834 | 20,834 | 12,868 | 19,471 | | 1,363 | | 1,363 | | 20,834 | | | | | 11/30/2004 | 1Z |
| 00780*-AA-4 | ADVANTAGE COLORADO CAPCO I SER. A | | 05/01/2008 | 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 | | 05/01/2008 | 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 | | 06/20/2008 | SCHEDULED REDEMPTION | | 10,500,000 | 10,500,000 | 10,497,588 | 10,499,779 | | 221 | | 221 | | 10,500,000 | | | | 184,450 | 07/20/2009 | 1FE |
| 990394-9A-8 | AFFILIATED COMPUTER SERVICES TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 6,250 | 6,250 | | | | | | 6,250 | | | | 166 | 03/20/2013 | 3FE |
| 02660T-DD-2 | AHM 2005-1 3A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 408,543 | 408,543 | 408,224 | 408,325 | | 218 | | 218 | | 408,543 | | | | 6,797 | 06/25/2045 | 1FE |
| 02660T-JJ-3 | AHMT 2006-1 M1 | | 06/30/2008 | DISTRIBUTION | | 32,561 | 32,561 | 32,561 | 32,561 | | | | | | 32,561 | | | | | 03/25/2046 | 3FE |
| 03702W-AA-2 | AHR 2004-1A, A | | 06/23/2008 | SCHEDULED REDEMPTION | | 27,275 | 27,275 | 27,275 | 27,275 | | | | | | 27,275 | | | | 486 | 03/23/2019 | 1FE |
| 990340-9A-1 | AMC ENTERTAINMENT INC. TERM LOAN | | 06/30/2008 | Various | | 8,750 | 8,750 | 8,750 | 17,455 | | 45 | | 45 | | 8,750 | | | | 272 | 01/26/2013 | 3FE |
| 02635K-AX-2 | AMER GENL FIN | | 05/08/2008 | SALOMON SMITH BARNEY | | 11,917,569 | 11,510,000 | 13,117,947 | 11,967,463 | | (89,711) | | (89,711) | | 11,877,753 | | 39,816 | 39,816 | 561,944 | 10/15/2009 | 1FE |
| 023650-AH-7 | AMER WEST AIR | | 04/02/2008 | SCHEDULED REDEMPTION | | 178,347 | 178,347 | 178,347 | 178,347 | | | | | | 178,347 | | | | 6,331 | 04/02/2021 | 1FE |
| 025932-AD-6 | AMERICAN FINANCIAL GROUP 1.486100% 06/02 | | 06/05/2008 | Various | | 8,555,345 | 17,000,000 | 9,236,691 | 6,507,277 | | (1,570,365) | | (1,570,365) | | 6,355,612 | | 2,199,733 | 2,199,733 | 123,175 | 06/02/2033 | 2FE |
| 02635K-AW-4 | AMERICAN GENERAL FINANCE | | 05/08/2008 | MORGAN STANLEY DEAN WITTER | | 3,082,350 | 3,000,000 | 3,304,980 | 3,080,012 | | (17,421) | | (17,421) | | 3,062,591 | | 19,759 | 19,759 | 181,458 | 08/15/2009 | 1FE |
| 02666Q-B6-9 | AMERICAN HONDA FINANCE | | 04/02/2008 | SALOMON SMITH BARNEY | | 1,487,355 | 1,500,000 | 1,499,070 | | | 2 | | 2 | | 1,499,072 | | (11,717) | (11,717) | 964 | 04/02/2013 | 1FE |
| 026874-BR-7 | AMERICAN INTL GROUP | | 05/15/2008 | Various | | 5,555,480 | 5,500,000 | 5,500,000 | | | | | | | 5,500,000 | | 55,480 | 55,480 | | 05/15/2058 | 1Z |
| 71646Y-AA-4 | AMETHYST | | 04/15/2008 | SCHEDULED REDEMPTION | | 374,985 | 374,985 | 374,985 | 374,985 | | | | | | 374,985 | | | | 8,231 | 04/15/2016 | 1 |
| 990991-9A-1 | AMSCAN HLDGS INC. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 9,298 | 9,298 | 8,566 | 4,500 | | 732 | | 732 | | 9,298 | | | | | 05/25/2013 | 4FE |
| 03072S-DJ-1 | AMSI 2002-4 M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 265,986 | 265,986 | 266,984 | 266,755 | | (769) | | (769) | | 265,986 | | | | 8,072 | 02/25/2033 | 1FE |
| 03235M-AA-0 | AMTRAK SER. 2001 SECD NTS | | 06/15/2008 | SCHEDULED REDEMPTION | | 453,000 | 453,000 | 453,000 | 453,000 | | | | | | 453,000 | | | | 21,518 | 06/15/2017 | 1 |
| 007036-FW-1 | ARMT 2005-1 5A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 246,869 | 246,869 | 247,129 | 247,089 | | (220) | | (220) | | 246,869 | | | | 4,111 | 05/25/2035 | 1FE |
| 040104-MY-4 | ARSI 2005-W1, A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 61,021 | 61,021 | 61,021 | 61,021 | | | | | | 61,021 | | | | 1,023 | 05/25/2035 | 3FE |
| 04541G-HX-3 | ASSET BACKED SECURITIES CORP H | | 06/25/2008 | SCHEDULED REDEMPTION | | 2,070,434 | 2,070,434 | 2,085,316 | 2,077,962 | | (7,528) | | (7,528) | | 2,070,434 | | | | 44,310 | 04/25/2034 | 1FE |
| 00209A-AE-6 | AT&T WIRELESS | | 05/08/2008 | WACHOVIA SECURITIES | | 2,167,740 | 2,000,000 | 2,090,000 | 2,040,334 | | (4,229) | | (4,229) | | 2,036,105 | | 131,635 | 131,635 | 110,250 | 03/01/2011 | 1FE |
| 991698-9B-9 | ATLANTIC BROADBAND FINANCE TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 8,278 | 8,278 | 8,314 | 8,312 | | (33) | | (33) | | 8,278 | | | | 413 | 08/29/2011 | 4FE |
| 05368B-AA-8 | AVIATION SECURITIZATION II LLC | | 06/16/2008 | SCHEDULED REDEMPTION | | 28,061 | 28,061 | 28,061 | 28,061 | | | | | | 28,061 | | | | 588 | 12/15/2023 | 1 |
| 990640-9A-4 | B/E AEROSPACE, INC. TERM LOAN | | 03/26/2008 | J. P. MORGAN SECURITIES, INC. | | 498,750 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | (1,250) | (1,250) | 4,741 | 08/24/2012 | 3FE |
| 05947U-4L-9 | BACM 2005-6 E | | 05/15/2008 | BANK OF AMERICA | | 2,084,875 | 2,566,000 | 2,525,436 | 2,531,970 | | 1,343 | | 1,343 | | 2,533,313 | | (448,438) | (448,438) | 63,373 | 09/10/2047 | 1FE |
| 05947U-4M-7 | BACM 2005-6, F | | 05/15/2008 | BANK OF AMERICA | | 3,969,141 | 5,000,000 | 4,906,126 | 4,921,220 | | 3,103 | | 3,103 | | 4,924,324 | | (955,183) | (955,183) | 123,486 | 09/10/2047 | 1FE |
| 059523-BB-5 | BAFC 2007-5 7A5 | | 06/01/2008 | SCHEDULED REDEMPTION | | 310,188 | 310,188 | 309,558 | 309,629 | | 559 | | 559 | | 310,188 | | | | 9,599 | 07/25/2037 | 1FE |
| 05948K-BE-8 | BANK OF AMERICA ALTERNATIVE LOAN TRUST | | 06/01/2008 | SCHEDULED REDEMPTION | | 41,592 | 41,592 | 42,300 | 42,106 | | (514) | | (514) | | 41,592 | | | | 1,034 | 04/25/2033 | 1FE |
| 060505-DT-8 | BANK OF AMERICA CORP | | 04/28/2008 | LEHMAN BROTHERS INC. | | 1,526,250 | 1,500,000 | 1,500,000 | | | | | | | 1,500,000 | | 26,250 | 26,250 | 339 | 12/29/2049 | 1FE |
| 160841-AA-0 | BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,932 | 14,932 | 14,932 | 14,932 | | | | | | 14,932 | | | | 452 | 12/01/2016 | 1FE |
| 06606H-D8-7 | BANKBOSTON NA | | 04/15/2008 | MATURED | | 2,473,000 | 2,473,000 | 2,604,744 | 2,483,672 | | (10,672) | | (10,672) | | 2,473,000 | | | | 78,827 | 04/15/2008 | 1FE |
| 06646R-AB-3 | BANKNORTH GROUP INC | | 05/01/2008 | MATURED | | 3,750,000 | 3,750,000 | 3,742,875 | 3,745,347 | | 4,653 | | 4,653 | | 3,750,000 | | | | 70,313 | 05/01/2008 | 1FE |
| 06739H-AA-5 | BARCLAYS BANK PLC | | 05/16/2008 | Various | | 5,402,705 | 5,250,000 | 5,250,000 | | | | | | | 5,250,000 | | 152,705 | 152,705 | 9,732 | 04/29/2049 | 1FE |
| 071813-AW-9 | BAXTER INTL | | 04/04/2008 | GOLDMAN, SACHS & CO. | | 3,708,180 | 3,500,000 | 3,488,520 | 3,489,740 | | 249 | | 249 | | 3,489,989 | | 218,191 | 218,191 | 125,047 | 09/01/2016 | 1FE |
| 05539G-AB-9 | BEA CBO 1998-1 CLASS A2A | | 06/15/2008 | DISTRIBUTION | | 3,503 | | 3,503 | 3,503 | | | | | | 3,503 | | | | | 06/15/2010 | 5FE |
| 07558@-AD-1 | BECHTEL CORP VARIABLE CREDIT-LINKED NTS | | 04/16/2008 | SCHEDULED REDEMPTION | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 604,161 | 04/11/2010 | 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) |
| 075811-AC-3 | BECKMAN COULTER INC 2.500000% 12/15/2036 | | 06/19/2008 | DEUTSCHE BANK CAPITAL CORP. | | 1,129,520 | 1,000,000 | 1,021,570 | 1,018,783 | | (1,428) | | (1,428) | | 1,017,355 | | 112,165 | 112,165 | 13,125 | 12/15/2036 | 2FE |
| 076036-AG-7 | BEDFORD CDO CLASS IIIB FLTG RATE NOTES | | 05/11/2008 | SCHEDULED REDEMPTION | | 928,299 | 928,299 | 1,031,947 | 970,567 | | (42,268) | | (42,268) | | 928,299 | | | | 32,632 | 05/11/2011 | 2FE |
| 990923-9A-4 | BERRY PLASTICS GROUP, INC. TERM C LOAN | | 06/30/2008 | Various | | 2,684,924 | 3,014,924 | 3,014,924 | 3,014,924 | | | | | | 3,014,924 | | (330,000) | (330,000) | 56,074 | 04/03/2015 | 4FE |
| 091093-9A-5 | BIOMET INC. | | 06/30/2008 | SCHEDULED REDEMPTION | | 8,753 | 8,753 | 8,728 | 7,482 | | 25 | | 25 | | 8,753 | | | | 302 | 03/25/2015 | 4FE |
| 090648-9A-7 | BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN | | 06/30/2008 | SCHEDULED REDEMPTION | | 2,521 | 2,521 | 2,521 | 2,374 | | | | | | 2,521 | | | | 179 | 07/18/2011 | 5FE |
| 105667-AA-7 | BMAT 2006-1, A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 2,942,008 | 2,942,008 | 2,942,008 | 2,942,008 | | | | | | 2,942,008 | | | | 47,568 | 07/25/2036 | 1FE |
| 05948K-W5-4 | BOAA 2005-11 4A5 | | 06/01/2008 | SCHEDULED REDEMPTION | | 206,456 | 206,456 | 205,795 | 205,974 | | 482 | | 482 | | 206,456 | | | | 5,630 | 12/25/2035 | 1FE |
| 05948K-E5-4 | BOAA 2005-6 2CB1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 421,514 | 421,514 | 422,074 | 421,271 | | 243 | | 243 | | 421,514 | | | | 11,342 | 07/25/2035 | 1FE |
| 05950A-AV-8 | BOAA 2006-4 5CB1 | | 06/30/2008 | Various | | 1,518,964 | 1,215,632 | 1,436,323 | 1,534,156 | | 79,533 | | 79,533 | | 1,518,964 | | | | 19,754 | 05/25/2046 | 1FE |
| 06423R-AU-0 | BOIT 2003-C2 C2 | | 04/15/2008 | SCHEDULED REDEMPTION | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 164,552 | 12/15/2010 | 2FE |
| 09776@-AB-7 | BON SECOURS HEALTH SYSTEM LEASE-COLLATER | | 06/15/2008 | SCHEDULED REDEMPTION | | 74,438 | 74,438 | 85,341 | 83,901 | | (9,463) | | (9,463) | | 74,438 | | | | 2,708 | 09/15/2021 | 1 |
| 97181#-HV-8 | BORDERS GROUP SR SEC NTS | | 06/01/2008 | SCHEDULED REDEMPTION | | 34,550 | 34,550 | 34,225 | 34,298 | | 252 | | 252 | | 34,550 | | | | 1,118 | 12/01/2017 | 2 |
| 990824-9A-4 | BRAND ACQUISTIONS CORP. (FR) TERM B LOAN | | 04/29/2008 | SCHEDULED REDEMPTION | | 8,756 | 8,756 | 8,756 | 8,756 | | | | | | 8,756 | | | | 1,385 | 02/07/2014 | 4FE |
| 10623P-DE-7 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | 06/20/2008 | CALLED @ 100.00000000 | | 1,050,000 | 1,050,000 | 1,050,000 | 1,050,000 | | | | | | 1,050,000 | | | | 18,644 | 12/01/2042 | 1FE |
| 106238-HK-7 | BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1 | | 06/18/2008 | CALLED @ 100.00000000 | | 4,200,000 | 4,200,000 | 4,200,000 | 4,200,000 | | | | | | 4,200,000 | | | | 103,584 | 12/01/2036 | 1FE |
| 073879-TT-5 | BSABS 2005-HE4 M1 | | 04/25/2008 | SCHEDULED REDEMPTION | | 1,429,801 | 1,429,801 | 1,427,120 | 1,427,887 | | 1,914 | | 1,914 | | 1,429,801 | | | | 29,268 | 04/25/2035 | 1FE |
| 073877-BF-8 | BSABS 2005-SD2, 1A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 661,423 | 661,423 | 661,423 | 661,423 | | | | | | 661,423 | | | | 10,871 | 03/25/2035 | 1FE |
| 07387U-DN-8 | BSABS 2006-EC2, A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,998,255 | 1,998,255 | 1,998,255 | 1,998,255 | | | | | | 1,998,255 | | | | 32,759 | 02/25/2036 | 1FE |
| 07388E-AJ-5 | BSABS 2006-SD2, A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 134,214 | 134,214 | 134,214 | 134,214 | | | | | | 134,214 | | | | 4,592 | 06/25/2036 | 1FE |
| 07384M-6H-0 | BSARM 2004-12 2A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 647,097 | 647,097 | 636,278 | 636,506 | | 10,591 | | 10,591 | | 647,097 | | | | 13,083 | 02/25/2035 | 1FE |
| 07383F-X6-0 | BSCMS 2004-PWR6, X2 | | 05/27/2008 | BANK OF AMERICA | | | | | 3,710,744 | | (130,190) | | (130,190) | | | | | | 177,367 | 11/11/2041 | 1FE |
| 07387B-EK-5 | BSCMS 2005-PW10 F | | 05/16/2008 | GOLDMAN, SACHS & CO. | | 7,404,258 | 9,000,000 | 8,952,484 | 8,953,436 | | 195 | | 195 | | 8,953,631 | | (1,549,373) | (1,549,373) | 235,139 | 12/11/2040 | 1FE |
| 07387B-AB-9 | BSCMS 2005-PWR8, D | | 05/16/2008 | GOLDMAN, SACHS & CO. | | 2,409,727 | 3,000,000 | 3,016,418 | 3,012,959 | | (571) | | (571) | | 3,012,388 | | (602,662) | (602,662) | 69,388 | 06/11/2041 | 1FE |
| 07400W-AA-8 | BSMF 2006-SL1, A | | 06/30/2008 | Various | | 676,777 | 558,867 | 306,637 | 676,777 | | | 347,005 | (347,005) | | 676,777 | | | | 7,790 | 08/25/2036 | 4FE |
| 07401U-AA-1 | BSSLT 2007-SV1A A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 634,414 | 634,414 | 634,414 | 634,414 | | | | | | 634,414 | | | | 10,549 | 12/25/2036 | 3FE |
| 119882-9D-2 | BUFFETS, INC. PF LC COMMITMENT | | 04/01/2008 | Various | | | | | | | | 89,488 | (89,488) | | | | | | | 05/01/2013 | 6Z |
| 119882-9E-0 | BUFFETS, INC. TERM LOAN | | 04/01/2008 | Various | | | | | | | | 669,909 | (669,909) | | | | | | | 11/01/2013 | 6Z |
| 991638-9B-5 | BUHRMANN US INC TERM D-1 | | 04/07/2008 | Various | | 5,870,481 | 5,870,481 | 5,891,191 | 5,892,648 | | (22,168) | | (22,168) | | 5,870,481 | | | | 37,451 | 12/31/2010 | 3FE |
| 990882-9A-2 | BUILDING MATERIALS CORPORATION OF AMERIC | | 03/31/2008 | Various | | | | | 12,375 | | | | | | | | | | 157 | 03/15/2014 | 4FE |
| 05567Y-AA-7 | BURLINGTN NORTH SANTA FE | | 04/01/2008 | SCHEDULED REDEMPTION | | 754,157 | 754,157 | 754,157 | 754,157 | | | | | | 754,157 | | | | 18,729 | 04/01/2023 | 1FE |
| 94978#-AQ-0 | BURLINGTON NORTHERN LEASE-BACKED CRTS. | | 06/01/2008 | SCHEDULED REDEMPTION | | 18,842 | 18,842 | 18,842 | 18,842 | | | | | | 18,842 | | | | 608 | 08/01/2022 | 2 |
| 12189N-AA-5 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | 06/28/2008 | SCHEDULED REDEMPTION | | 1,686,308 | 1,686,308 | 1,679,400 | 1,356,231 | | 6,909 | | 6,909 | | 1,686,308 | | | | 28,854 | 06/28/2012 | 1 |
| 90357#-AN-6 | BURLINGTON NORTHERN SECD SER A 2005-AA | | 04/01/2008 | SCHEDULED REDEMPTION | | 38,219 | 38,219 | 38,219 | 38,219 | | | | | | 38,219 | | | | 1,007 | 04/01/2021 | 1 |
| 90357#-AT-3 | BURLINGTON NORTHERN SECD SER A 2005-BB | | 04/01/2008 | SCHEDULED REDEMPTION | | 165,586 | 165,586 | 165,586 | 165,586 | | | | | | 165,586 | | | | 4,363 | 04/01/2023 | 1 |
| 90357#-AV-8 | BURLINGTON NORTHERN SECD SER A 2005-S | | 04/01/2008 | SCHEDULED REDEMPTION | | 178,536 | 178,536 | 178,536 | 178,536 | | | | | | 178,536 | | | | 4,704 | 04/01/2023 | 1 |
| 90357#-AE-6 | BURLINGTON NORTHERN SECD SER A 2005-T | | 04/01/2008 | SCHEDULED REDEMPTION | | 109,290 | 109,290 | 109,290 | 109,290 | | | | | | 109,290 | | | | 2,880 | 04/01/2023 | 1 |
| 90357#-AG-1 | BURLINGTON NORTHERN SECD SER A 2005-V | | 04/01/2008 | SCHEDULED REDEMPTION | | 257,875 | 257,875 | 257,875 | 257,875 | | | | | | 257,875 | | | | 6,795 | 04/01/2022 | 1 |
| 90357#-AH-9 | BURLINGTON NORTHERN SECD SER A 2005-W | | 04/01/2008 | SCHEDULED REDEMPTION | | 161,304 | 161,304 | 161,304 | 161,304 | | | | | | 161,304 | | | | 4,250 | 04/01/2023 | 1 |
| 90357#-AJ-5 | BURLINGTON NORTHERN SECD SER A 2005-X | | 04/01/2008 | SCHEDULED REDEMPTION | | 184,032 | 184,032 | 184,032 | 184,032 | | | | | | 184,032 | | | | 4,849 | 04/01/2023 | 1 |
| 90357#-AK-2 | BURLINGTON NORTHERN SECD SER A 2005-Y | | 04/01/2008 | SCHEDULED REDEMPTION | | 110,734 | 110,734 | 110,734 | 110,734 | | | | | | 110,734 | | | | 2,918 | 04/01/2022 | 1 |
| 90357#-AM-8 | BURLINGTON NORTHERN SECD SER A 2005-Z | | 04/01/2008 | SCHEDULED REDEMPTION | | 80,871 | 80,871 | 80,871 | 80,871 | | | | | | 80,871 | | | | 2,131 | 04/01/2023 | 1 |
| 90357#-AP-1 | BURLINGTON NORTHERN SECD SER B 2005-AA | | 04/01/2008 | SCHEDULED REDEMPTION | | 67,642 | 67,642 | 67,642 | 67,642 | | | | | | 67,642 | | | | 1,782 | 04/01/2020 | 1 |
| 90357#-AU-0 | BURLINGTON NORTHERN SECD SER B 2005-BB | | 04/01/2008 | SCHEDULED REDEMPTION | | 36,987 | 36,987 | 36,987 | 36,987 | | | | | | 36,987 | | | | 975 | 04/01/2023 | 1 |
| 90357#-AL-0 | BURLINGTON NORTHERN SECD SER B 2005-Y | | 04/01/2008 | SCHEDULED REDEMPTION | | 179,924 | 179,924 | 179,924 | 179,924 | | | | | | 179,924 | | | | 4,741 | 04/01/2022 | 1 |
| 90357#-AQ-9 | BURLINGTON NORTHERN SECD SER C 2005-AA | | 04/01/2008 | Various | | 64,136 | 64,136 | 64,136 | 64,136 | | | | | | 64,136 | | | | 1,690 | 04/01/2020 | 1 |
| 90357#-AR-7 | BURLINGTON NORTHERN SECD SER D 2005-AA | | 04/01/2008 | SCHEDULED REDEMPTION | | 60,351 | 60,351 | 60,351 | 60,351 | | | | | | 60,351 | | | | 1,590 | 04/01/2021 | 1 |
| 90357#-AS-5 | BURLINGTON NORTHERN SECD SER E 2005-AA | | 04/01/2008 | SCHEDULED REDEMPTION | | 50,075 | 50,075 | 50,075 | 50,075 | | | | | | 50,075 | | | | 1,319 | 04/01/2020 | 1 |
| 90357#-AF-3 | BURLINGTON NORTHERN SECRD SER A 2005-U | | 04/01/2008 | SCHEDULED REDEMPTION | | 22,588 | 22,588 | 22,588 | 22,588 | | | | | | 22,588 | | | | 595 | 04/01/2023 | 1 |
| 07820Q-AY-1 | BVMBS 2004-2 1A | | 06/25/2008 | SCHEDULED REDEMPTION | | 907,395 | 907,395 | 907,395 | 907,395 | | | | | | 907,395 | | | | 15,544 | 02/25/2035 | 1FE |
| 990408-9A-6 | CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE | | 06/30/2008 | SCHEDULED REDEMPTION | | 34,943 | 45,221 | 35,010 | 34,997 | | (54) | | (54) | | 34,943 | | | | | 03/29/2013 | 3FE |
| 90218#-AA-3 | CALAMOS COURT LLC, CTL PASS THRU TR. CER | | 06/10/2008 | SCHEDULED REDEMPTION | | 21,567 | 21,567 | 21,567 | 21,567 | | | | | | 21,567 | | | | 613 | 05/10/2025 | 2 |
| 12477M-AC-4 | CAMC 2002-CAM2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,066,542 | 1,066,542 | 1,073,875 | 1,068,621 | | (2,079) | | (2,079) | | 1,066,542 | | | | 31,943 | 11/14/2036 | 1FE |
| 13342B-AB-1 | CAMERON INTL CORP 2.500000% 06/15/2026 | | 05/13/2008 | WARBURG DILLION READ LLC | | 1,039,924 | 650,000 | 746,688 | 729,049 | | (8,704) | | (8,704) | | 720,345 | | 319,579 | 319,579 | 6,816 | 06/15/2026 | 2FE |
| 14312D-AC-9 | CARMX 2006-2, A3 | | 06/15/2008 | SCHEDULED REDEMPTION | | 3,670,683 | 3,670,683 | 3,670,067 | 3,670,234 | | 449 | | 449 | | 3,670,683 | | | | 89,063 | 02/15/2011 | 1FE |
| 143658-AV-4 | CARNIVAL CORP 1.132000% 04/29/2033 | | 04/30/2008 | Various | | 4,856,578 | 7,500,000 | 5,287,665 | 4,931,496 | | (34,833) | | (34,833) | | 4,896,663 | | (40,086) | (40,086) | 39,809 | 04/29/2033 | 1FE |
| 147528-D@-9 | CASEY'S GENRL STORES SER A SR NTS | | 05/15/2008 | SCHEDULED REDEMPTION | | 1,142,857 | 1,142,857 | 1,144,903 | 1,150,320 | | (7,463) | | (7,463) | | 1,142,857 | | | | 45,086 | 05/15/2010 | 1 |
| 124779-AA-7 | CBASS 2006-RP1, A-1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,098,981 | 1,098,981 | 1,098,981 | 1,098,981 | | | | | | 1,098,981 | | | | 17,550 | 04/25/2036 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 14983A-AA-7 | CBASS 2006-SL1, A-1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 722,182 | 722,182 | 722,182 | 722,182 | | | | | | 722,182 | | | | 11,387 | 09/25/2036 | 1FE |
| 1248M5-AJ-7 | C-BASS CBO XIX CLASS A-2 | | 06/30/2008 | DISTRIBUTION | | 106,698 | | 106,698 | 106,698 | | | | | | 106,698 | | | | | 10/05/2047 | 4FE |
| 17305E-BQ-7 | CCCIT 2003-C3 | | 04/07/2008 | SCHEDULED REDEMPTION | | 5,000,000 | 5,000,000 | 4,992,600 | 4,998,527 | | 1,473 | | 1,473 | | 5,000,000 | | | | 111,250 | 04/07/2010 | 2FE |
| 990119-9A-9 | CCM MERGER INC. (DBA MOTORCITY CASINO) T | | 06/27/2008 | SCHEDULED REDEMPTION | | 26,067 | 26,067 | 26,067 | 26,067 | | | | | | 26,067 | | | | 20,784 | 07/19/2012 | 3FE |
| 16678R-AV-9 | CCMFC 2004-1A V1 | | 05/01/2008 | SCHEDULED REDEMPTION | | 443,488 | 443,488 | 421,716 | 423,839 | | 19,649 | | 19,649 | | 443,488 | | | | 6,480 | 01/25/2035 | 1FE |
| 16678R-BW-6 | CCMFC 2004-3 B1 | | 05/01/2008 | SCHEDULED REDEMPTION | | 601,966 | 601,966 | 561,766 | 563,967 | | 37,998 | | 37,998 | | 601,966 | | | | 10,133 | 08/25/2035 | 1FE |
| 16678R-CE-5 | CCMFC 2004-4A B1 | | 05/01/2008 | SCHEDULED REDEMPTION | | 1,023,247 | 1,023,247 | 956,833 | 956,833 | | 66,414 | | 66,414 | | 1,023,247 | | | | 16,553 | 10/25/2035 | 1FE |
| 16678R-BT-3 | CCMFC 2004-A B1 | | 05/01/2008 | SCHEDULED REDEMPTION | | 448,528 | 448,528 | 409,171 | 409,938 | | 38,590 | | 38,590 | | 448,528 | | | | 7,654 | 03/25/2035 | 1FE |
| 16678R-CM-7 | CCMFC 2004-B B1 | | 05/01/2008 | SCHEDULED REDEMPTION | | 934,702 | 934,702 | 867,256 | 866,227 | | 68,475 | | 68,475 | | 934,702 | | | | 15,741 | 10/25/2035 | 1FE |
| 16678R-FD-4 | CCMFC 2006-1A B1 | | 06/30/2008 | Various | | 71,628 | 10,844 | 64,288 | 71,628 | | 7,345 | | 7,345 | | 71,628 | | | | 158 | 12/25/2046 | 1FE |
| 12513E-AP-9 | CD 2005-CD1, E | | 05/16/2008 | SALOMON SMITH BARNEY | | 4,514,727 | 5,500,000 | 5,395,957 | 5,416,125 | | 3,410 | | 3,410 | | 5,419,535 | | (904,808) | (904,808) | 137,311 | 07/15/2044 | 1FE |
| 12514A-AE-1 | CD 2007-CD5 A4 | | 05/19/2008 | DEUTSCHE BANK SECURITIES | | 26,350,392 | 26,000,000 | 23,943,358 | | | 31,156 | | 31,156 | | 23,974,514 | | 2,375,877 | 2,375,877 | 344,331 | 11/15/2044 | 1FE |
| 15132K-AA-2 | CDTIM 2005-1, A1 | | 06/20/2008 | SCHEDULED REDEMPTION | | 455,364 | 455,364 | 455,331 | 455,345 | | 18 | | 18 | | 455,364 | | | | 9,981 | 05/20/2017 | 2FE |
| 990632-9A-1 | CEDAR FAIR, L.P. U.S. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 8,750 | 8,750 | 8,791 | 8,771 | | (21) | | (21) | | 8,750 | | | | 35 | 08/30/2012 | 3FE |
| 990919-9A-2 | CELANESE US HOLDINGS LLC DOLLAR TERM LOA | | 04/02/2008 | Various | | | | | 8,095 | | | | | | | | | | 289 | 04/02/2014 | 3FE |
| 15117#-9A-4 | CELLULAR SOUTH INC. TERM LOAN B | | 10/29/2007 | VARIOUS | | | | | | | | | | | | | | | 1,403 | 05/29/2014 | 4Z |
| 15135#-AZ-5 | CENTENNIAL ENERGY HOLDINGS, SR NTS DUE | | 06/27/2008 | MATURED | | 32,500,000 | 32,500,000 | 32,366,800 | 25,000,000 | | 15,919 | | 15,919 | | 32,500,000 | | | | 617,500 | 06/27/2008 | 2 |
| 15671B-9B-9 | CENVEO CORP DELAYED DRAW TERM LOAN | | 06/23/2008 | SCHEDULED REDEMPTION | | 207 | 207 | 207 | 207 | | | | | | 207 | | | | 891 | 06/21/2013 | 3FE |
| 15671B-9A-1 | CENVEO CORP TERM LOAN C | | 06/23/2008 | SCHEDULED REDEMPTION | | 6,205 | 6,205 | 6,205 | 6,205 | | | | | | 6,205 | | | | 26,732 | 06/21/2013 | 3FE |
| 990532-9A-3 | CEQUEL COMMUNICATIONS TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,484 | 12,483 | | 17 | | 17 | | 12,500 | | | | | 11/05/2013 | 4FE |
| 161546-HK-5 | CFAB 2003-6, 2M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 81,274 | 81,274 | 81,274 | 81,274 | | | | | | 81,274 | | | | 1,689 | 04/25/2033 | 1FE |
| 161546-JA-5 | CFAB 2004-1, 2M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 638,205 | 638,205 | 638,205 | 638,205 | | | | | | 638,205 | | | | 11,197 | 09/25/2033 | 1FE |
| 173067-FW-4 | CGCMT 2005-EMG, D | | 05/20/2008 | MORGAN STANLEY DEAN WITTER | | 846,328 | 1,000,000 | 999,996 | 999,997 | | | | | | 999,997 | | (153,669) | (153,669) | 24,047 | 09/20/2051 | 1FE |
| 16151R-CM-3 | CHAMT 2003-2, C | | 04/15/2008 | SCHEDULED REDEMPTION | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 84,943 | 07/15/2010 | 2FE |
| 990512-9B-3 | CHARTER COMM. OPER. EXISTING TERM LOAN | | 05/03/2007 | VARIOUS | | | | | | | | | | | | | | | 62,983 | 04/28/2013 | 4Z |
| 990512-9C-1 | CHARTER COMM. OPERATING CO. NEW TERM LOA | | 06/30/2008 | SCHEDULED REDEMPTION | | 85,177 | 85,177 | 84,589 | 84,580 | | 598 | | 598 | | 85,177 | | | | 1,202 | 03/06/2014 | 4FE |
| 162456-A@-6 | CHATTEM INC. TERM LOAN B | | 05/14/2008 | BANK OF AMERICA | | 1,068,200 | 1,090,000 | 1,090,000 | 1,090,000 | | | | | | 1,090,000 | | (21,800) | (21,800) | 36 | 01/02/2013 | 3 |
| 995481-9D-2 | CHS COMMUNITY HEALTH SYS. INC. TERM LOAN | | 05/01/2008 | Various | | 6,244,112 | 6,661,725 | 6,649,534 | 6,649,807 | | 294 | | 294 | | 6,650,101 | | (405,990) | (405,990) | 621,767 | 07/25/2014 | 3FE |
| 17275R-AB-8 | CISCO SYSTEMS INC | | 06/18/2008 | J. P. MORGAN SECURITIES, INC. | | 1,540,395 | 1,500,000 | 1,497,135 | 1,498,114 | | 267 | | 267 | | 1,498,382 | | 42,013 | 42,013 | 65,844 | 02/22/2011 | 1FE |
| 125581-AJ-7 | CIT GROUP INC | | 06/25/2008 | BARCLAYS BANK | | 19,200,000 | 20,000,000 | 19,929,800 | 19,981,333 | | 7,336 | | 7,336 | | 19,988,669 | | (788,669) | (788,669) | 504,375 | 04/01/2009 | 1FE |
| 12558M-AG-7 | CITHE | | 06/01/2008 | SCHEDULED REDEMPTION | | 76,841 | 76,841 | 76,816 | 76,837 | | 5 | | 5 | | 76,841 | | | | 2,250 | 02/25/2030 | 1FE |
| 12558M-BM-3 | CITHE 2003-1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 55,376 | 55,376 | 55,370 | 55,374 | | 2 | | 2 | | 55,376 | | | | 1,217 | 10/20/2032 | 1FE |
| 12558M-BN-1 | CITHE 2003-1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 36,918 | 36,918 | 36,906 | 36,914 | | 4 | | 4 | | 36,918 | | | | 906 | 09/20/2032 | 1FE |
| 172967-DU-2 | CITIGROUP INC | | 06/18/2008 | Various | | 6,979,770 | 7,000,000 | 6,898,920 | 6,909,102 | | 9,350 | | 9,350 | | 6,918,452 | | 61,318 | 61,318 | 242,958 | 09/29/2011 | 1FE |
| 172967-ER-8 | CITIGROUP INC | | 04/22/2008 | Various | | 3,502,188 | 3,500,000 | 3,500,000 | | | | | | | 3,500,000 | | 2,188 | 2,188 | | 04/29/2049 | 1Z |
| 857449-*S-3 | CITIGROUP/CONN. RIVER PLAZA SER A SR NTS | | 05/09/2008 | SCHEDULED REDEMPTION | | 366,784 | 366,784 | 388,762 | 376,460 | | (9,676) | | (9,676) | | 366,784 | | | | 14,675 | 07/09/2010 | 1 |
| 17453B-AB-7 | CITIZENS COMM | | 04/24/2008 | J. P. MORGAN SECURITIES, INC. | | 10,537,500 | 10,000,000 | 10,970,469 | 10,547,495 | | (47,437) | | (47,437) | | 10,500,058 | | 37,442 | 37,442 | 423,701 | 05/15/2011 | 3FE |
| 990976-9A-2 | CLAIRE'S STORES INC. TERM B | | 09/28/2007 | VARIOUS | | | | | | | | | | | | | | | 1,762 | 05/29/2014 | 4FE |
| 12572*-9B-1 | CLFX CORP (COLFAX) TERM B (12/04) | | 05/13/2008 | SCHEDULED REDEMPTION | | 2,446,562 | 2,446,562 | 2,446,562 | 2,446,562 | | | | | | 2,446,562 | | | | 106,671 | 11/30/2011 | 3FE |
| 12566T-AN-7 | CMALT 2006-A7 1A13 | | 06/23/2008 | Various | | 527,413 | 426,703 | 462,626 | 528,533 | | 63,546 | | 63,546 | | 527,413 | | | | 6,401 | 12/25/2036 | 1FE |
| 201730-AC-2 | CMAT 1999-C1, A3 | | 06/11/2008 | SCHEDULED REDEMPTION | | 135,419 | 135,419 | 144,147 | 136,911 | | (1,492) | | (1,492) | | 135,419 | | | | 4,296 | 01/17/2032 | 1FE |
| 161582-AB-7 | CMFUN 1999-1, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 83,237 | 83,237 | 89,053 | 84,291 | | (1,055) | | (1,055) | | 83,237 | | | | 2,951 | 08/15/2031 | 1FE |
| 172981-AE-2 | CMLTI 2006-4 2A1B | | 06/23/2008 | Various | | 258,619 | 201,154 | 202,189 | 258,059 | | 55,700 | | 55,700 | | 258,619 | | | | 3,017 | 12/25/2035 | 1FE |
| 172973-QE-2 | CMSI 2003-6 1A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 79,618 | 79,618 | 79,295 | 79,448 | | 170 | | 170 | | 79,618 | | | | 2,190 | 05/25/2033 | 1FE |
| 94978#-CC-9 | COCA-COLA ENT. INC. LEASE-BACKED NTS DUE | | 06/10/2008 | SCHEDULED REDEMPTION | | 44,178 | 44,178 | 44,178 | 44,178 | | | | | | 44,178 | | | | 1,276 | 06/10/2024 | 1 |
| 19458L-AE-0 | COLLEGE FUNDING SERVICES ED LN TRUST 200 | | 05/22/2008 | CALLED @ 100.00000000 | | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | | 10,000,000 | | | | 196,877 | 03/28/2042 | 1FE |
| 196479-EW-5 | COLORADO HSG & FIN AUTH - TRUST 10-1-01 | | 06/05/2008 | CALLED @ 100.00000000 | | 4,690,000 | 4,690,000 | 4,689,766 | 4,689,784 | | 3 | | 3 | | 4,689,787 | | 213 | 213 | 108,198 | 11/01/2030 | 1FE |
| 990369-9A-0 | COLUMBIAN CHEMICALS COMPANY TERM B | | 05/02/2008 | Various | | 1,835,322 | 1,939,909 | 1,951,064 | 1,951,529 | | (729) | | (729) | | 1,950,800 | | (115,478) | (115,478) | (36) | 03/16/2013 | 3FE |
| 20030N-AW-1 | COMCAST CORP | | 06/18/2008 | DEUTSCHE BANK SECURITIES | | 1,441,140 | 1,500,000 | 1,499,640 | | | 3 | | 3 | | 1,499,643 | | (58,503) | (58,503) | 10,925 | 05/15/2018 | 2FE |
| 20046E-BN-2 | COMM 2001-J1A, M | | 06/01/2008 | SCHEDULED REDEMPTION | | 375,722 | 375,722 | 381,592 | 376,740 | | (1,018) | | (1,018) | | 375,722 | | | | 12,512 | 02/14/2034 | 1FE |
| 20047A-AG-5 | COMM 2004-LB2A, D | | 05/16/2008 | GOLDMAN, SACHS & CO. | | 8,738,281 | 10,000,000 | 9,573,438 | 9,647,351 | | 16,089 | | 16,089 | | 9,663,439 | | (925,158) | (925,158) | 232,994 | 03/10/2039 | 1FE |
| 20047A-AH-3 | COMM 2004-LB2A, E | | 05/16/2008 | GOLDMAN, SACHS & CO. | | 6,822,824 | 8,433,000 | 8,158,269 | 8,191,113 | | 7,165 | | 7,165 | | 8,198,278 | | (1,375,454) | (1,375,454) | 213,329 | 03/10/2039 | 1FE |
| 203372-9A-7 | COMMSCOPE INC TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 10,025 | 10,025 | 9,524 | | | 501 | | 501 | | 10,025 | | | | | 12/26/2014 | 3FE |
| 300674-AB-4 | CONOCO/EXCEL PARALUBES 7.125% SR NTS | | 05/01/2008 | SCHEDULED REDEMPTION | | 674,986 | 674,986 | 700,770 | 684,261 | | (9,275) | | (9,275) | | 674,986 | | | | 24,046 | 11/01/2011 | 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) |
| 20902#-9C-9 | CONSOLIDATED CONTAINER CO. FIRST LIEN TE | | 06/30/2008 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,500 | 7,500 | | | | | | 7,500 | | | | 32 | 03/28/2014 | 4FE |
| 22160K-AC-9 | COSTCO WHOLESALE CORP | | 05/16/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,537,560 | 1,500,000 | 1,497,615 | 1,497,772 | | 73 | | 73 | | 1,497,846 | | 39,714 | 39,714 | 56,375 | 03/15/2017 | 1FE |
| 22237L-PA-4 | COUNTRYWIDE FINANCIAL | | 04/21/2008 | LEHMAN BROTHERS INC. | | 4,600,000 | 5,000,000 | 4,667,000 | 4,826,108 | | 15,668 | | 15,668 | | 4,841,776 | | (241,776) | (241,776) | 117,778 | 03/22/2011 | 2FE |
| 224044-BG-1 | COX COMMUNICATIONS INC | | 06/19/2008 | BARCLAYS BANK | | 2,745,875 | 2,750,000 | 2,642,420 | 2,714,418 | | 22,680 | | 22,680 | | 2,737,098 | | 8,777 | 8,777 | 77,850 | 10/01/2008 | 2FE |
| 22406*-CT-9 | COX ENTERPRISES 7.06% SR NTS, DUE 2008 | | 04/12/2008 | MATURED | | 10,000,000 | 10,000,000 | 10,478,400 | 10,042,032 | | (42,032) | | (42,032) | | 10,000,000 | | | | 353,000 | 04/12/2008 | 2 |
| 22541H-BF-8 | CREDIT SUISSE NEW YORK 1.000000% 08/26/2 | | 06/25/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 380,610 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | 80,610 | 80,610 | 2,533 | 08/26/2013 | 1FE |
| 225434-AF-6 | CREDIT SUISSE USA INC | | 04/03/2008 | JEFFERIES & COMPANY, INC. | | 1,546,530 | 1,500,000 | 1,495,320 | 1,496,894 | | 244 | | 244 | | 1,497,138 | | 49,392 | 49,392 | 47,250 | 03/02/2011 | 1FE |
| 990968-9A-9 | CRISTAL INORGANIC CHEMICALS US FIRST LIE | | 06/30/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,012 | 5,012 | | (12) | | (12) | | 5,000 | | | | 187 | 05/15/2014 | 4FE |
| 22823#-9D-9 | CROWN CASTLE OPERATING CO. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,500 | 12,500 | | | | | | 12,500 | | | | 410 | 03/06/2014 | 3FE |
| 22540A-LK-2 | CSFB 1999-C1, A2 | | 03/28/2008 | Various | | 125,649 | 125,649 | 140,118 | 14,212,422 | | (65,069) | | (65,069) | | 125,649 | | | | 331,847 | 09/15/2041 | 1FE |
| 22540A-SN-9 | CSFB 2000-C1, A2 | | 06/11/2008 | SCHEDULED REDEMPTION | | 1,338,108 | 1,338,108 | 1,443,432 | 1,366,359 | | (28,251) | | (28,251) | | 1,338,108 | | | | 50,456 | 04/15/2062 | 1FE |
| 22540A-J7-4 | CSFB 2001-CF2, A4 | | 06/01/2008 | SCHEDULED REDEMPTION | | 263,542 | 263,542 | 294,225 | 276,758 | | (13,215) | | (13,215) | | 263,542 | | | | 8,534 | 02/15/2034 | 1FE |
| 22540A-K4-9 | CSFB 2001-CF2, ACP | | 04/01/2008 | CALLED @ 00.00 | | | 107,107,538 | 6,867,767 | 308,795 | | (308,795) | | (308,795) | | | | | | 416,442 | 02/15/2034 | 1FE |
| 22540A-XQ-6 | CSFB 2001-CK1, A-CP | | 06/01/2008 | REDEMPTION | | | 87,826,000 | 5,000,022 | 148,958 | | (148,958) | | (148,958) | | | | | | 225,303 | 12/18/2035 | 1FE |
| 22540V-GE-6 | CSFB 2001-CKN5, A4 | | 06/01/2008 | SCHEDULED REDEMPTION | | 81,124 | 81,124 | 84,324 | 82,639 | | (1,515) | | (1,515) | | 81,124 | | | | 2,142 | 09/15/2034 | 1FE |
| 225470-NS-8 | CSFB 2005-C6, E | | 05/15/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 12,154,101 | 15,000,000 | 14,638,650 | 14,697,318 | | 12,048 | | 12,048 | | 14,709,366 | | (2,555,265) | (2,555,265) | 368,279 | 12/15/2040 | 1FE |
| 22942M-AC-0 | CSMC 2006-8 3A1 | | 06/30/2008 | Various | | 15,167,126 | 16,260,721 | 14,612,560 | 16,325,572 | | 80,456 | | 80,456 | | 14,685,457 | | 481,669 | 481,669 | 263,383 | 10/25/2021 | 1FE |
| 22545M-AF-4 | CSMC 2006-C4 AM | | 06/13/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 30,256,875 | 33,000,000 | 26,879,533 | | | 123,266 | | 123,266 | | 27,002,799 | | 3,254,076 | 3,254,076 | 540,341 | 09/15/2039 | 1FE |
| 225470-TS-2 | CSMC 2006-OMA, H | | 05/20/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,561,406 | 2,000,000 | 2,002,060 | 2,002,079 | | (46) | | (46) | | 2,002,033 | | (440,627) | (440,627) | 56,115 | 05/15/2023 | 2FE |
| 225470-TU-7 | CSMC 2006-OMA, J | | 05/20/2008 | MERRILL LYNCH CAPITAL MARKETS | | 2,253,281 | 3,000,000 | 2,974,938 | 2,977,484 | | 494 | | 494 | | 2,977,978 | | (724,697) | (724,697) | 84,173 | 05/15/2023 | 2FE |
| 12642V-AB-6 | CT CDO IV, A2 | | 05/20/2008 | SCHEDULED REDEMPTION | | 172,691 | 172,691 | 172,691 | 172,691 | | | | | | 172,691 | | | | 3,522 | 10/20/2043 | 1FE |
| 12642V-AC-4 | CTCDO 2006-4A, B | | 06/20/2008 | SCHEDULED REDEMPTION | | 316,439 | 316,439 | 316,439 | 316,439 | | | | | | 316,439 | | | | 7,388 | 10/20/2043 | 1FE |
| 12642V-AD-2 | CTCDO 2006-4A, C | | 06/20/2008 | SCHEDULED REDEMPTION | | 197,775 | 197,775 | 197,775 | 197,775 | | | | | | 197,775 | | | | 5,014 | 10/20/2043 | 1FE |
| 126650-BF-6 | CVS CORP CTL 6.036% 12/10/28 | | 05/01/2008 | Various | | 22,637,726 | 24,298,273 | 24,298,273 | 24,298,273 | | | | | | 24,298,273 | | (1,660,547) | (1,660,547) | 593,848 | 12/10/2028 | 2FE |
| 126650-BB-5 | CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU | | 06/10/2008 | SCHEDULED REDEMPTION | | 319,106 | 319,106 | 319,106 | 319,106 | | | | | | 319,106 | | | | 8,863 | 01/10/2028 | 2FE |
| 33632*-UQ-8 | CVS CTL CERTS/FIRST SEC. BK DUE 2024 | | 06/10/2008 | SCHEDULED REDEMPTION | | 40,342 | 40,342 | 40,342 | 40,342 | | | | | | 40,342 | | | | 1,387 | 01/10/2024 | 2 |
| 12667F-DN-2 | CWALT 2004-3T1 A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 170,477 | 170,477 | 170,744 | 170,632 | | (154) | | (154) | | 170,477 | | | | 2,962 | 05/25/2034 | 1FE |
| 12667F-XJ-9 | CWALT 2004-J11 1CB1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 68,228 | 68,228 | 66,277 | 66,319 | | 1,909 | | 1,909 | | 68,228 | | | | 1,787 | 11/25/2034 | 1FE |
| 12667G-R6-2 | CWALT 2005-41 1A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 411,134 | 411,134 | 411,134 | 411,134 | | | | | | 411,134 | | | | 8,514 | 09/25/2035 | 1FE |
| 12668B-VD-2 | CWALT 2006-9T1 A4 | | 06/30/2008 | DISTRIBUTION | | 129,483 | | 129,483 | 129,483 | | | | | | 129,483 | | | | | 05/25/2036 | 1FE |
| 02151N-AB-8 | CWALT 2007-18C 3FL3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 549,762 | 549,762 | 549,376 | 549,408 | | 354 | | 354 | | 549,762 | | | | 9,634 | 06/25/2037 | 1FE |
| 02151L-AA-4 | CWALT 2007-20 A1 | | 06/30/2008 | Various | | 380,414 | 212,725 | 322,413 | 380,414 | | | | | | 380,414 | | | | 3,219 | 06/25/2047 | 1FE |
| 12669E-NQ-5 | CWHL 2003-20, 3A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 233,769 | 233,769 | 231,578 | 231,907 | | 1,862 | | 1,862 | | 233,769 | | | | 5,263 | 07/25/2018 | 1FE |
| 12669F-J5-3 | CWHL 2004-13 1A6 | | 06/01/2008 | SCHEDULED REDEMPTION | | 352,323 | 352,323 | 364,544 | 360,279 | | (7,956) | | (7,956) | | 352,323 | | | | 9,153 | 01/25/2017 | 1FE |
| 12669G-PT-2 | CWHL 2005-2 2A3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 214,541 | 214,541 | 214,541 | 214,541 | | | | | | 214,541 | | | | 3,677 | 03/25/2035 | 1FE |
| 12669G-NM-9 | CWHL 2005-7 1-A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 28,181 | 28,181 | 28,130 | 28,145 | | 36 | | 36 | | 28,181 | | | | 483 | 03/25/2035 | 1FE |
| 126671-W9-3 | CWL 2003-BC6, M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 484,629 | 484,629 | 484,629 | 484,629 | | | | | | 484,629 | | | | 10,532 | 10/25/2033 | 1FE |
| 126673-NS-7 | CWL 2004-12, 2AV3 | | 05/27/2008 | SCHEDULED REDEMPTION | | 1,964,581 | 1,964,581 | 1,968,594 | 1,967,011 | | (2,430) | | (2,430) | | 1,964,581 | | | | 20,897 | 04/25/2035 | 1FE |
| 126673-RK-0 | CWL 2004-13, AV3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 2,187,529 | 2,187,529 | 2,187,529 | 2,187,529 | | | | | | 2,187,529 | | | | 31,123 | 06/25/2035 | 1FE |
| 126671-4B-9 | CWL 2004-2, M3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 934,925 | 934,925 | 934,925 | 934,925 | | | | | | 934,925 | | | | 18,856 | 04/25/2034 | 1FE |
| 126671-4V-5 | CWL 2004-3, M3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 952,723 | 952,723 | 952,723 | 952,723 | | | | | | 952,723 | | | | 17,682 | 05/25/2034 | 1FE |
| 126671-6M-3 | CWL 2004-5, M3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 2,638,134 | 2,638,134 | 2,638,134 | 2,638,134 | | | | | | 2,638,134 | | | | 55,129 | 07/25/2034 | 1FE |
| 126673-BF-8 | CWL 2004-6, M4 | | 06/25/2008 | SCHEDULED REDEMPTION | | 108,078 | 108,078 | 108,078 | 108,078 | | | | | | 108,078 | | | | 2,300 | 08/25/2034 | 1FE |
| 12669R-AC-1 | CWL 2007-S1 A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 250,665 | 250,665 | 250,653 | 250,656 | | 9 | | 9 | | 250,665 | | | | 7,024 | 11/25/2036 | 1FE |
| 12669R-AD-9 | CWL 2007-S1 A4 | | 06/01/2008 | SCHEDULED REDEMPTION | | 194,962 | 194,962 | 194,948 | 194,950 | | 12 | | 12 | | 194,962 | | | | 5,523 | 11/25/2036 | 1FE |
| 12669R-AF-4 | CWL 2007-S1 A6 | | 06/01/2008 | SCHEDULED REDEMPTION | | 250,665 | 250,665 | 250,663 | 250,663 | | 3 | | 3 | | 250,665 | | | | 6,882 | 11/25/2036 | 1FE |
| 12670B-AF-6 | CWL 2007-S2 A6 | | 06/01/2008 | SCHEDULED REDEMPTION | | 12,746 | 12,746 | 12,745 | 12,745 | | 1 | | 1 | | 12,746 | | | | 368 | 05/25/2037 | 1FE |
| 152314-HS-2 | CXHE 2003-C, M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 301,111 | 301,111 | 302,623 | 301,579 | | (467) | | (467) | | 301,111 | | | | 6,694 | 09/25/2033 | 1FE |
| 152314-JX-9 | CXHE 2004-B, M3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 489,410 | 489,410 | 489,410 | 489,410 | | | | | | 489,410 | | | | 9,500 | 03/25/2034 | 1FE |
| 152314-JY-7 | CXHE 2004-B, M4 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,044,004 | 1,044,004 | 1,044,004 | 1,044,004 | | | | | | 1,044,004 | | | | 21,043 | 03/25/2034 | 1FE |
| 990688-9A-3 | DEALER COMPUTER SERVICES, INC. 1ST LIEN | | 06/30/2008 | SCHEDULED REDEMPTION | | 15,025 | 15,025 | 14,880 | 14,740 | | 285 | | 285 | | 15,025 | | | | 122 | 10/26/2012 | 3FE |
| 64244*-AA-0 | DELAWARE NORTH COMPANIES-BOSTON SR SECD | | 06/22/2008 | SCHEDULED REDEMPTION | | 347,301 | 347,301 | 347,301 | 343,130 | | 4,171 | | 4,171 | | 347,301 | | | | 14,673 | 09/22/2015 | 3 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 24702R-AA-9 | DELL INC | | 06/17/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,445,760 | 1,500,000 | 1,499,145 | | | 27 | | 27 | | 1,499,172 | | (53,412) | (53,412) | 12,338 | 04/15/2013 | 1FE |
| 24702R-AB-7 | DELL INC | | 04/16/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,487,940 | 1,500,000 | 1,496,040 | | | 3 | | 3 | | 1,496,043 | | (8,103) | (8,103) | 942 | 04/15/2018 | 1FE |
| 251799-AA-0 | DEVON ENERGY CORPORATION | | 04/17/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,826,520 | 1,500,000 | 1,807,905 | 1,803,210 | | (1,656) | | (1,656) | | 1,801,554 | | 24,966 | 24,966 | 61,944 | 04/15/2032 | 2FE |
| 25179M-AA-1 | DEVON ENERGY CORPORATION 4.900000% 08/15 | | 06/23/2008 | CITIGROUP GLOBAL MARKETS | | 543,019 | 300,000 | 344,250 | 300,939 | | (733) | | (733) | | 300,206 | | 242,813 | 242,813 | 12,699 | 08/15/2008 | 2FE |
| 254934-AE-2 | DFS 2001-1 A-5 | | 06/15/2008 | SCHEDULED REDEMPTION | | 275,014 | 275,014 | 274,886 | 274,984 | | 30 | | 30 | | 275,014 | | | | 7,987 | 11/15/2022 | 1FE |
| 995761-9B-1 | DIRECTV HOLDINGS TERM B (4/05) | | 06/30/2008 | SCHEDULED REDEMPTION | | 16,569 | 16,569 | 16,561 | 16,561 | | 8 | | 8 | | 16,569 | | | | 94 | 04/13/2013 | 2FE |
| 75935@-AD-2 | DISCOUNT TIRE (REINALT-THOMAS) SER 2002- | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,428,571 | 1,428,571 | 1,370,439 | 1,389,393 | | 39,179 | | 39,179 | | 1,428,571 | | | | 50,357 | 06/30/2012 | 2 |
| 25470#-AA-2 | DISCOVERY COMM. HLDGS TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 21,884 | 21,884 | 21,679 | 19,851 | | 201 | | 201 | | 21,884 | | | | 371 | 05/14/2014 | 3 |
| 23311M-A*-8 | DIVERSIFIED COLLECTION SERVICES TERM A | | 06/30/2008 | SCHEDULED REDEMPTION | | 164,259 | 164,259 | 164,259 | 164,259 | | | | | | 164,259 | | | | 34,921 | 02/04/2011 | 5 |
| 23322B-EG-9 | DLJCM 1999-CG1, A1B | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,765,912 | 1,765,912 | 1,922,767 | 1,791,351 | | (25,439) | | (25,439) | | 1,765,912 | | | | 56,861 | 03/10/2032 | 1FE |
| 251563-CG-5 | DMSI | | 06/01/2008 | SCHEDULED REDEMPTION | | 39,252 | 39,252 | 38,106 | 38,122 | | 1,130 | | 1,130 | | 39,252 | | | | 1,063 | 09/25/2033 | 1FE |
| 257561-9A-0 | DOMTAR COPORATION TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 84,769 | 84,769 | 84,769 | 84,506 | | 263 | | 263 | | 84,769 | | | | 7,598 | 03/07/2014 | 3FE |
| 995642-9B-3 | DONNELLEY (R.H.) TERM B (9/04) | | 06/30/2008 | SCHEDULED REDEMPTION | | 678,311 | 678,311 | 679,982 | 680,216 | | (1,905) | | (1,905) | | 678,311 | | | | 13,619 | 06/30/2011 | 3FE |
| 26138E-AA-7 | DR PEPPER SNAPPLE GROUP | | 05/08/2008 | LEHMAN BROTHERS INC. | | 2,063,440 | 2,000,000 | 1,999,740 | | | 2 | | 2 | | 1,999,742 | | 63,698 | 63,698 | 4,420 | 05/01/2013 | 2FE |
| 26138E-AC-3 | DR PEPPER SNAPPLE GROUP | | 04/29/2008 | LEHMAN BROTHERS INC. | | 1,803,393 | 1,750,000 | 1,749,738 | | | | | | | 1,749,738 | | 53,655 | 53,655 | 663 | 05/01/2018 | 2FE |
| 26157V-9B-5 | DRESSER INC. 1ST LIEN | | 06/30/2008 | SCHEDULED REDEMPTION | | 16,346 | 16,346 | 16,199 | 16,230 | | 116 | | 116 | | 16,346 | | | | 73 | 05/04/2014 | 4FE |
| 26249X-AG-8 | DRYDEN XI COMBO NOTE Q2 | | 04/12/2008 | DISTRIBUTION | | 262,703 | | 262,703 | 262,703 | | | | | | 262,703 | | | | | 04/12/2020 | 2FE |
| 26442C-AB-0 | DUKE ENERGY CAROLINAS | | 05/14/2008 | WARBURG DILLION READ LLC | | 1,485,885 | 1,500,000 | 1,498,950 | | | 5 | | 5 | | 1,498,955 | | (13,070) | (13,070) | 32,250 | 01/15/2038 | 1FE |
| 269246-AP-9 | E*TRADE FINANCIAL CORP | | 04/01/2008 | DONALDSON, LUFKIN & JENRETTE SECURITIES | | 887,500 | 1,250,000 | 931,250 | 934,147 | | 6,113 | | 6,113 | | 940,260 | | (52,760) | (52,760) | 33,633 | 12/01/2015 | 3FE |
| 27876G-BE-7 | ECHOSTAR DBS CORP | | 04/16/2008 | J. P. MORGAN SECURITIES, INC. | | 3,895,000 | 4,000,000 | 3,802,500 | 3,809,375 | | 5,257 | | 5,257 | | 3,814,632 | | 80,368 | 80,368 | 205,833 | 02/01/2016 | 3FE |
| 280907-BM-7 | EDUCATION LOANS INC SR - TRUST 2004 C/D | | 06/03/2008 | CALLED @ 100.00000000 | | 700,000 | 700,000 | 700,000 | 700,000 | | | | | | 700,000 | | | | 16,348 | 12/01/2036 | 1FE |
| 280907-BN-5 | EDUCATION LOANS INC SR - TRUST 2004 C/D | | 05/08/2008 | CALLED @ 100.00000000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 12,191 | 12/01/2036 | 1FE |
| 990526-9A-5 | EDUCATION MANAGEMENT CORP. TERM LOAN B | | 07/02/2007 | VARIOUS | | | | | | | | | | | | | | | 8,470 | 06/01/2013 | 4FE |
| 28140J-9A-0 | EDUCATION MANAGEMENT LLC TERM LOAN C | | 06/30/2008 | SCHEDULED REDEMPTION | | 29,475 | 29,475 | 29,033 | 29,044 | | 432 | | 432 | | 29,475 | | | | 889 | 06/01/2013 | 4FE |
| 281486-AA-8 | EFSI - CA (EDFUS) STUDENT LOAN NOTES - T | | 06/11/2008 | CALLED @ 100.00000000 | | 950,000 | 950,000 | 950,000 | 500,000 | | | | | | 950,000 | | | | 15,156 | 06/01/2041 | 1FE |
| 268440-AE-4 | EFSI STUDENT LN SR - TRUST 2003 - SER 03 | | 06/25/2008 | CALLED @ 100.00000000 | | 6,400,000 | 6,400,000 | 6,400,000 | 6,400,000 | | | | | | 6,400,000 | | | | 135,747 | 06/01/2039 | 1FE |
| 285661-AF-1 | ELEC DATA SYSTEM | | 06/27/2008 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 4,495,000 | 4,500,000 | 4,398,750 | | | 950 | | 950 | | 4,399,700 | | 95,300 | 95,300 | 75,670 | 07/15/2023 | 2FE |
| 995581-9B-3 | ENERSYS CAPITAL INC. NEW TERM LOAN | | 06/27/2008 | Various | | 2,551,453 | 2,551,453 | 2,551,453 | 2,551,453 | | | | | | 2,551,453 | | | | 80,263 | 03/17/2011 | 3FE |
| 294751-DF-6 | EQABS 2003-4, M1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 124,161 | 124,161 | 123,279 | 123,567 | | 594 | | 594 | | 124,161 | | | | 3,213 | 10/25/2034 | 1FE |
| 68242A-AA-0 | F1211 2000-1211 A | | 06/11/2008 | SCHEDULED REDEMPTION | | 37,887 | 37,887 | 36,955 | 37,732 | | 155 | | 155 | | 37,887 | | | | 1,386 | 04/11/2035 | 1FE |
| 303895-AC-0 | FAIRFAX FUNDING TRUST | | 04/01/2008 | SCHEDULED REDEMPTION | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 89,173 | 04/02/2013 | 1FE |
| 303895-AB-2 | FAIRFAX FUNDING TRUST 1998-1 CLASS B | | 04/01/2008 | SCHEDULED REDEMPTION | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 87,880 | 04/02/2013 | 1FE |
| 31959A-AA-1 | FCHT 2005-1A, A | | 06/16/2008 | SCHEDULED REDEMPTION | | 126,710 | 126,710 | 126,710 | 126,710 | | | | | | 126,710 | | | | 2,170 | 09/15/2022 | 1FE |
| 97181#-CN-1 | FEDERAL EXPRESS/WILM TRUST SECURED NOTES | | 06/15/2008 | SCHEDULED REDEMPTION | | 298,953 | 298,953 | 298,710 | 300,222 | | (1,269) | | (1,269) | | 298,953 | | | | 11,584 | 06/15/2010 | 2 |
| 97181#-CP-6 | FEDERAL EXPRESS/WILM TRUST SECURED NOTES | | 06/15/2008 | SCHEDULED REDEMPTION | | 358,396 | 358,396 | 358,484 | 360,137 | | (1,741) | | (1,741) | | 358,396 | | | | 13,888 | 06/15/2010 | 2 |
| 97181#-CQ-4 | FEDERAL EXPRESS/WILM TRUST SECURED NOTES | | 06/15/2008 | SCHEDULED REDEMPTION | | 358,396 | 358,396 | 357,771 | 359,854 | | (1,458) | | (1,458) | | 358,396 | | | | 13,888 | 06/15/2010 | 2 |
| 313855-C#-3 | FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A | | 06/30/2008 | MATURED | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 241,829 | 06/30/2008 | 3 |
| 31408P-AD-9 | FEDERATED CBO II CLASS B NTS | | 01/10/2008 | PRINCIPAL PAYMENT | | | | | 2,814,814 | | | | | | | | | | 81,885 | 07/10/2012 | 3FE |
| 990834-9A-3 | FENWAL, INC. INITIAL FIRST-LIEN TERM LOA | | 06/30/2008 | SCHEDULED REDEMPTION | | 6,429 | 6,429 | 6,429 | 6,429 | | | | | | 6,429 | | | | | 02/28/2014 | 4FE |
| 35729P-JB-7 | FHLT 2005-1 M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,263,511 | 1,263,511 | 1,261,832 | 1,262,021 | | 1,489 | | 1,489 | | 1,263,511 | | | | 22,456 | 06/25/2035 | 1FE |
| 31677Q-AB-5 | FIFTH THIRD BANK | | 04/23/2008 | SALOMON SMITH BARNEY | | 29,934,000 | 30,000,000 | 29,856,500 | 29,905,582 | | 49,147 | | 49,147 | | 29,954,729 | | (20,729) | (20,729) | 711,563 | 08/15/2008 | 1FE |
| 31746*-AV-6 | FINANCIAL FEDERAL CREDIT 4.37% SER A1 SR | | 04/30/2008 | MATURED | | 7,500,000 | 7,500,000 | 7,301,104 | 7,475,022 | | 24,978 | | 24,978 | | 7,500,000 | | | | 163,875 | 04/30/2008 | 2 |
| 31746*-AW-4 | FINANCIAL FEDERAL CREDIT 4.37% SER A2 SR | | 06/30/2008 | MATURED | | 7,500,000 | 7,500,000 | 7,301,115 | 7,464,408 | | 35,592 | | 35,592 | | 7,500,000 | | | | 218,500 | 06/30/2008 | 2 |
| 991086-9A-9 | FIRST DATA CORPORATION B-1 TERM LOAN FAC | | 06/30/2008 | SCHEDULED REDEMPTION | | 22,500 | 22,500 | 21,683 | 21,685 | | 815 | | 815 | | 22,500 | | | | 465 | 09/24/2014 | 3FE |
| 991086-9B-7 | FIRST DATA CORPORATION B-2 TERM LOAN FAC | | 06/30/2008 | SCHEDULED REDEMPTION | | 7,525 | 7,525 | 6,963 | 2,402 | | 562 | | 562 | | 7,525 | | | | 52 | 09/27/2014 | 3FE |
| 338915-AL-5 | FLEET FINL GROUP | | 05/15/2008 | MATURED | | 6,855,000 | 6,855,000 | 7,192,641 | 6,890,474 | | (35,474) | | (35,474) | | 6,855,000 | | | | 218,503 | 05/15/2008 | 1FE |
| 33901L-AA-2 | FLEET NATIONAL BANK | | 04/29/2008 | SALOMON SMITH BARNEY | | 10,779,063 | 10,625,000 | 10,763,561 | 10,661,490 | | (11,637) | | (11,637) | | 10,649,853 | | 129,209 | 129,209 | 487,053 | 01/15/2009 | 1FE |
| 33903#-AB-1 | FLEETCOR TECHNOLOGIES TRANCHE 1 TERM LOA | | 09/28/2007 | VARIOUS | | | | | | | | | | | | | | | 21 | 04/30/2013 | 4Z |
| 990159-9A-5 | FLOWSERVE CORP. TERM B (8/05) | | 06/30/2008 | SCHEDULED REDEMPTION | | 4,732 | 4,732 | 4,732 | 4,732 | | | | | | 4,732 | | | | | 08/10/2012 | 3FE |
| 34382#-AC-7 | FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN | | 06/27/2008 | SCHEDULED REDEMPTION | | 17,768 | 17,768 | 17,768 | 17,768 | | | | | | 17,768 | | | | 18 | 10/31/2012 | 5 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 343412-AA-0 | FLUOR CORP 1.500000% 02/15/2024 | | 05/27/2008 | JEFFERIES & COMPANY, INC. | | 574,140 | 175,000 | 281,818 | 231,756 | | (22,516) | | (22,516) | | 209,240 | | 364,900 | 364,900 | 2,078 | 02/15/2024 | 1FE |
| 32113J-BR-5 | FNLC 2005-3, AV2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 889,136 | 889,136 | 889,136 | 889,136 | | | | | | 889,136 | | | | 14,647 | 12/25/2035 | 1FE |
| 990918-9B-2 | FORD MOTOR COMPANY TERM LOAN | | 06/16/2008 | SCHEDULED REDEMPTION | | 11,818 | 11,818 | 11,649 | 11,643 | | 175 | | 175 | | 11,818 | | | | 65,434 | 12/15/2013 | 4FE |
| 345397-UC-5 | FORD MOTOR CREDIT CO | | 04/07/2008 | MERRILL LYNCH CAPITAL MARKETS | | 3,180,625 | 3,500,000 | 3,310,020 | 3,383,157 | | 14,819 | | 14,819 | | 3,397,976 | | (217,351) | (217,351) | 146,854 | 01/15/2010 | 4FE |
| 354613-AD-3 | FRANKLIN RESOURCES INC | | 04/15/2008 | MATURED | | 35,815,000 | 35,815,000 | 35,247,411 | 14,974,534 | | 37,814 | | 37,814 | | 35,815,000 | | | | 662,578 | 04/15/2008 | 1FE |
| 35671D-AR-6 | FREEPORT-MCMORAN C & G | | 04/30/2008 | MORGAN STANLEY DEAN WITTER | | 1,360,938 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | | 1,250,000 | | 110,938 | 110,938 | 61,302 | 04/01/2015 | 3FE |
| 35671D-AS-4 | FREEPORT-MCMORAN C & G | | 04/30/2008 | J. P. MORGAN SECURITIES, INC. | | 5,525,000 | 5,000,000 | 5,375,000 | 5,349,408 | | (13,222) | | (13,222) | | 5,336,186 | | 188,814 | 188,814 | 248,924 | 04/01/2017 | 3FE |
| 995101-9C-8 | FREESCALE SEMICONDUCTOR, INC. TERM LOAN | | 06/02/2008 | SCHEDULED REDEMPTION | | 31,200 | 31,200 | 31,258 | 31,258 | | (59) | | (59) | | 31,200 | | | | 667 | 12/01/2013 | 3FE |
| 337367-AC-0 | FULBA 1998-C2, B | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,062,084 | 2,062,084 | 2,340,868 | 2,087,989 | | (25,905) | | (25,905) | | 2,062,084 | | | | 68,477 | 11/18/2035 | 1FE |
| 33736X-AX-7 | FUNBC 2000-C2, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 52,168 | 52,168 | 58,256 | 54,969 | | (2,801) | | (2,801) | | 52,168 | | | | 1,782 | 10/15/2032 | 1FE |
| 36158Y-FS-3 | GECMC 2002-2A, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 106,495 | 106,495 | 107,026 | 106,676 | | (181) | | (181) | | 106,495 | | | | 2,508 | 08/11/2036 | 1FE |
| 36159L-AJ-5 | GEDFT 2005-1, C | | 04/21/2008 | SCHEDULED REDEMPTION | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 112,590 | 04/20/2010 | 2FE |
| 990747-9A-7 | GENERAC ACQUISITION CORP TERM LOAN | | 04/24/2008 | SCHEDULED REDEMPTION | | 1,415 | 1,415 | 1,415 | 1,415 | | | | | | 1,415 | | | | 54 | 11/09/2013 | 4FE |
| 369550-AJ-7 | GENERAL DYNAMICS CORP | | 05/15/2008 | MATURED | | 3,000,000 | 3,000,000 | 2,964,780 | 2,996,961 | | 3,039 | | 3,039 | | 3,000,000 | | | | 45,000 | 05/15/2008 | 1FE |
| 369550-AK-4 | GENERAL DYNAMICS CORP | | 04/02/2008 | MORGAN STANLEY DEAN WITTER | | 5,990,820 | 6,000,000 | 5,520,359 | 5,684,539 | | 13,619 | | 13,619 | | 5,698,158 | | 292,662 | 292,662 | 100,583 | 05/15/2013 | 1FE |
| 36962G-3K-8 | GENERAL ELEC CAP CORP | | 04/10/2008 | J. P. MORGAN SECURITIES, INC. | | 5,196,600 | 5,000,000 | 5,208,700 | | | (7,570) | | (7,570) | | 5,201,130 | | (4,530) | (4,530) | 128,333 | 10/19/2012 | 1FE |
| 36962G-3P-7 | GENERAL ELEC CAP CORP | | 06/13/2008 | WACHOVIA SECURITIES | | 3,612,800 | 4,000,000 | 3,943,960 | | | 295 | | 295 | | 3,944,255 | | (331,455) | (331,455) | 100,528 | 01/14/2038 | 1FE |
| 36962G-3U-6 | GENERAL ELEC CAP CORP | | 06/13/2008 | RBC DAIN RAUSCHER | | 1,462,845 | 1,500,000 | 1,495,995 | | | 48 | | 48 | | 1,496,043 | | (33,198) | (33,198) | 13,359 | 05/01/2018 | 1FE |
| 36962G-M6-8 | GENERAL ELEC CAP CORP | | 05/14/2008 | J. P. MORGAN SECURITIES, INC. | | 3,018,600 | 3,000,000 | 2,835,540 | 2,877,765 | | 10,897 | | 10,897 | | 2,888,662 | | 129,938 | 129,938 | 64,896 | 11/21/2011 | 1FE |
| 94978#-CG-0 | GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU | | 06/10/2008 | SCHEDULED REDEMPTION | | 214,807 | 214,807 | 214,807 | 214,807 | | | | | | 214,807 | | | | 5,564 | 06/10/2030 | 1 |
| 370334-BF-0 | GENERAL MILLS INC | | 04/02/2008 | J. P. MORGAN SECURITIES, INC. | | 2,520,050 | 2,500,000 | 2,494,350 | | | 38 | | 38 | | 2,494,388 | | 25,662 | 25,662 | 7,222 | 03/17/2015 | 2FE |
| 370334-BC-7 | GENERAL MILLS INC 5.250000% 04/11/2037 | | 04/14/2008 | Various | | 9,980,000 | 10,000,000 | 9,986,019 | 9,986,147 | | 71 | | 71 | | 9,986,218 | | (6,218) | (6,218) | 210,433 | 04/11/2037 | 2FE |
| 370488-AA-2 | GENERAL PARTS INTERNATIONAL, INC. 2020 | | 06/30/2008 | SCHEDULED REDEMPTION | | 450,000 | 450,000 | 450,000 | 450,000 | | | | | | 450,000 | | | | 15,029 | 07/01/2020 | 2FE |
| 37247D-AE-6 | GENWORTH FINANCIAL INC | | 06/11/2008 | WACHOVIA SECURITIES | | 4,868,500 | 5,000,000 | 4,992,850 | 4,994,935 | | 301 | | 301 | | 4,995,236 | | (126,736) | (126,736) | 144,549 | 06/15/2014 | 1FE |
| 372917-AN-4 | GENZYME CORP 1.250000% 12/01/2023 | | 04/16/2008 | KBC FINANCIAL PRODUCTS USA INC | | 2,265,480 | 2,000,000 | 2,099,700 | 2,024,860 | | (8,290) | | (8,290) | | 2,016,570 | | 248,910 | 248,910 | 9,722 | 12/01/2023 | 2FE |
| 990342-9C-3 | GEORGIA-PACIFIC CORPORATION ADDITIONAL T | | 06/30/2008 | SCHEDULED REDEMPTION | | 14,306 | 14,306 | 14,306 | 14,306 | | | | | | 14,306 | | | | 497 | 12/20/2012 | 3FE |
| 361849-FU-1 | GMACC 1999-C2, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 111,944 | 111,944 | 118,993 | 113,291 | | (1,346) | | (1,346) | | 111,944 | | | | 3,679 | 09/15/2033 | 1FE |
| 361849-QK-1 | GMACC 2001-C1 | | 04/01/2008 | CALLED @ 0.00000 | | | 156,924,000 | 10,096,522 | 405,247 | | (405,247) | | (405,247) | | | | | | 612,606 | 04/15/2034 | 1Z |
| 361849-QE-5 | GMACC 2001-C1, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 28,370 | 28,370 | 30,197 | 29,172 | | (802) | | (802) | | 28,370 | | | | 869 | 04/15/2034 | 1FE |
| 361849-M6-6 | GMACC 2005-C1, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 9,970 | 9,970 | 9,743 | 9,846 | | 124 | | 124 | | 9,970 | | | | 211 | 05/10/2043 | 1FE |
| 990468-9A-0 | GOLDEN GATE NATIONAL SENIOR CARE (BEVERL | | 06/30/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 23 | 03/14/2011 | 3FE |
| 991018-9A-2 | GOLDEN NUGGET, INC. FIRST LIEN TERM LOAN | | 09/18/2007 | VARIOUS | | | | | | | | | | | | | | | 500 | 06/30/2014 | 4Z |
| 38143U-BE-0 | GOLDMAN SACHS GROUP LP | | 04/02/2008 | GOLDMAN, SACHS & CO. | | 3,512,915 | 3,500,000 | 3,492,825 | 3,496,251 | | 389 | | 389 | | 3,496,640 | | 16,275 | 16,275 | 49,000 | 06/15/2010 | 1FE |
| 36230*-AA-4 | GPX INTERNATIONAL TIRE CORP. TERM B | | 03/31/2008 | SCHEDULED REDEMPTION | | 7,517 | 7,517 | 7,553 | 7,553 | | (36) | | (36) | | 7,517 | | | | 11,292 | 03/31/2012 | 4 |
| 990929-9A-1 | GRACEWAY PHARMACEUTICALS TERM B | | 03/31/2008 | SCHEDULED REDEMPTION | | 339,095 | 339,095 | 317,319 | 247,220 | | 21,468 | | 21,468 | | 339,095 | | | | 10,425 | 05/03/2012 | 3FE |
| 990925-9A-9 | GRAHAM PACKAGING CO. B TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 13,810 | 13,810 | 13,280 | 6,210 | | 532 | | 532 | | 13,810 | | | | | 10/07/2011 | 4FE |
| 995842-9D-5 | GRAPHIC PACKAGING INTERNATIONAL INC. 200 | | 06/30/2008 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 9,100 | | | 900 | | 900 | | 10,000 | | | | | 05/16/2014 | 3FE |
| 995842-9C-7 | GRAPHIC PACKAGING INTL TERM B | | 03/26/2008 | BANK OF AMERICA | | 2,662,500 | 3,000,000 | 3,000,000 | 2,987,860 | | 12,140 | | 12,140 | | 3,000,000 | | (337,500) | (337,500) | 79,008 | 05/16/2014 | 3FE |
| 990820-9A-2 | GREEN VALLEY RANCH GAMING, LLC 1ST LIEN | | 06/30/2008 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,500 | 2,500 | | | | | | 2,500 | | | | 43 | 02/16/2014 | 4FE |
| 990760-9A-0 | GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL | | 05/15/2008 | SCHEDULED REDEMPTION | | 69,636 | 69,636 | 67,904 | 40,165 | | 1,733 | | 1,733 | | 69,636 | | | | 235 | 12/05/2013 | 3FE |
| 36244M-AA-9 | GSAMP 2006-S4, A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 475,434 | 475,434 | 475,434 | 475,434 | | | | | | 475,434 | | | | 7,578 | 05/25/2036 | 1FE |
| 36228C-YQ-0 | GSMS 2006-CC1, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 4,155 | 4,155 | 4,096 | 4,106 | | 50 | | 50 | | 4,155 | | | | 129 | 03/21/2046 | 1FE |
| 36246L-AJ-0 | GSMS 2007-GG10, B | | 01/24/2008 | GOLDMAN, SACHS & CO. | | | | | 7,474,037 | | 943 | | 943 | | | | | | 36,946 | 08/10/2045 | 1FE |
| P5015#-AA-9 | GUARDIAN INDUSTRIES VP DE R.L. FLOAT. RA | | 04/23/2008 | CALLED @ 100.00 | | 3,571,429 | 3,571,429 | 3,571,429 | 3,571,429 | | | | | | 3,571,429 | | | | 89,012 | 10/23/2010 | 1 |
| 990651-9K-9 | GUN HILL ROAD II LLC DRAW 1A | | 05/15/2008 | CALLED @ 100.00000000 | | 628 | 628 | 628 | | | | | | | 628 | | | | 20 | 05/05/2014 | 5* |
| 990651-9C-7 | GUN HILL ROAD II LLC DRAW 2 | | 05/15/2008 | DIRECT | | 417,564 | 417,564 | 417,564 | 417,564 | | | | | | 417,564 | | | | 13,367 | 05/05/2014 | 5* |
| 990651-9G-8 | GUN HILL ROAD II LLC DRAW 6 | | 06/16/2008 | DIRECT | | 320,233 | 320,233 | 320,233 | | | | | | | 320,233 | | | | 8,951 | 05/05/2014 | 5* |
| 990651-9I-4 | GUN HILL ROAD II LLC DRAW 8 | | 06/17/2008 | DIRECT | | 1,277 | 1,277 | 1,277 | | | | | | | 1,277 | | | | 17 | 05/05/2014 | 5* |
| 991050-9A-5 | HARGRAY COMMUNICATIONS GROUP TERM LOAN | | 04/08/2008 | SCHEDULED REDEMPTION | | 104,178 | 104,178 | 104,178 | 104,178 | | | | | | 104,178 | | | | 3,897 | 06/27/2014 | 4FE |
| 43812Q-AC-4 | HAROT 2006-2, A3 | | 06/21/2008 | SCHEDULED REDEMPTION | | 2,467,109 | 2,467,109 | 2,466,777 | 2,466,903 | | 206 | | 206 | | 2,467,109 | | | | 61,637 | 07/21/2010 | 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) |
| 40430H-CK-2 | HASC 2005-I1, 2A1 | | 05/27/2008 | SCHEDULED REDEMPTION | | 179,120 | 179,120 | 179,120 | 179,120 | | | | | | 179,120 | | | | 1,267 | 11/25/2035 | 1FE |
| 990888-9A-9 | HAWKER BEECHCRAFT, INC. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 13,830 | 13,830 | 13,830 | 13,830 | | | | | | 13,830 | | | | 239 | 03/26/2014 | 3FE |
| 197677-9B-5 | HCA, INC. TRANCHE A TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 92,045 | 92,045 | 92,234 | 92,228 | | (182) | | (182) | | 92,045 | | | | 1,709 | 11/17/2012 | 3FE |
| 197677-9A-7 | HCA, INC. TRANCHE B TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 36,250 | 36,250 | 36,250 | 36,250 | | | | | | 36,250 | | | | 649 | 11/17/2013 | 3FE |
| 437863-AA-1 | HCC 2006-1, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 65,275 | 65,275 | 65,803 | 65,765 | | (489) | | (489) | | 65,275 | | | | 1,107 | 11/11/2038 | 1FE |
| 43786Y-AA-3 | HCC 2007-1A, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 438,516 | 438,516 | 437,949 | 437,972 | | 545 | | 545 | | 438,516 | | | | 8,963 | 06/11/2039 | 1FE |
| 990822-9A-8 | HEALTH MANAGEMENT ASSOCIATES, INC. TERM | | 06/30/2008 | SCHEDULED REDEMPTION | | 172,091 | 172,091 | 172,091 | 172,091 | | | | | | 172,091 | | | | 4,806 | 02/28/2014 | 3FE |
| 22541N-ZE-2 | HEAT 2003-1, M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 190,213 | 190,213 | 191,164 | 190,882 | | (669) | | (669) | | 190,213 | | | | 5,003 | 06/25/2033 | 1FE |
| 42342@-AA-5 | HELM FINANCIAL CORP TERM B (7/05) | | 06/30/2008 | SCHEDULED REDEMPTION | | 5,473 | 5,473 | 5,473 | 5,473 | | | | | | 5,473 | | | | 46 | 07/08/2011 | 4 |
| 225470-QV-8 | HEMT 2005-5, A1A | | 06/25/2008 | SCHEDULED REDEMPTION | | 634,169 | 634,169 | 634,169 | 634,169 | | | | | | 634,169 | | | | 10,367 | 04/25/2036 | 1FE |
| 2254W0-LG-8 | HEMT 2005-HF1, A3A | | 06/25/2008 | SCHEDULED REDEMPTION | | 417,397 | 417,397 | 417,397 | 417,397 | | | | | | 417,397 | | | | 6,794 | 02/25/2036 | 1FE |
| 225470-XH-1 | HEMT 2006-1, A-1B | | 06/25/2008 | SCHEDULED REDEMPTION | | 232,981 | 232,981 | 232,981 | 232,981 | | | | | | 232,981 | | | | 3,460 | 05/25/2036 | 1FE |
| 225470-W5-8 | HEMT 2006-2, 2A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 293,961 | 293,961 | 293,961 | 293,961 | | | | | | 293,961 | | | | 4,875 | 07/25/2036 | 2FE |
| 991847-9B-2 | HERCULES INC. TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 20,625 | 20,625 | 20,718 | 20,729 | | (104) | | (104) | | 20,625 | | | | 75 | 10/08/2010 | 2FE |
| 42726#-AA-9 | HERITAGE OPERATING SENIOR NOTES | | 06/30/2008 | SCHEDULED REDEMPTION | | 200,000 | 200,000 | 202,140 | 200,803 | | (803) | | (803) | | 200,000 | | | | 8,550 | 06/30/2011 | 2 |
| 42823#-AA-1 | HEWITT ASSOCIATES LLC SR NTS | | 05/30/2008 | MATURED | | 4,100,000 | 4,100,000 | 4,173,708 | 4,002,742 | | (3,394) | | (3,394) | | 4,100,000 | | | | 152,725 | 05/30/2008 | 1 |
| 990528-9A-1 | HEXION SPECIALTY CHEMICALS, INC. TERM C- | | 05/14/2008 | Various | | 2,361,923 | 2,478,992 | 2,478,992 | 2,478,992 | | | | | | 2,478,992 | | (117,069) | (117,069) | 91,054 | 05/05/2013 | 4FE |
| 990528-9B-9 | HEXION SPECIALTY CHEMICALS, INC. TERM C- | | 06/30/2008 | Various | | 511,715 | 537,145 | 537,145 | 537,145 | | | | | | 537,145 | | (25,431) | (25,431) | 20,141 | 05/05/2013 | 4FE |
| 441917-BA-8 | HFCHC 2004-1, M | | 06/20/2008 | SCHEDULED REDEMPTION | | 17,460 | 17,460 | 17,460 | 17,460 | | | | | | 17,460 | | | | 333 | 09/20/2033 | 1FE |
| 40430G-AB-6 | HFCHC 2005-1, M | | 06/20/2008 | SCHEDULED REDEMPTION | | 266,276 | 266,276 | 266,276 | 266,276 | | | | | | 266,276 | | | | 4,981 | 01/20/2034 | 1FE |
| 40431F-AD-3 | HFCHC 2007-1 A1V | | 06/20/2008 | SCHEDULED REDEMPTION | | 215,319 | 215,319 | 215,319 | 215,319 | | | | | | 215,319 | | | | 3,602 | 03/20/2036 | 1FE |
| 40431M-AD-8 | HFCHC 2007-2 A1V | | 06/20/2008 | SCHEDULED REDEMPTION | | 2,530,239 | 2,530,239 | 2,530,239 | 2,530,239 | | | | | | 2,530,239 | | | | 41,727 | 07/20/2036 | 1FE |
| 42332Q-AB-9 | HFCMC 1999-PH1, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 134,991 | 134,991 | 149,564 | 137,431 | | (2,440) | | (2,440) | | 134,991 | | | | 4,465 | 05/15/2031 | 1FE |
| 43718U-AA-4 | HLMLT 2006-1, A1 | | 06/16/2008 | SCHEDULED REDEMPTION | | 765,359 | 765,359 | 765,359 | 765,359 | | | | | | 765,359 | | | | 12,812 | 02/15/2037 | 1FE |
| 995362-9B-8 | HOLLYWOOD THEATER (WALLACE THEATER) | | 06/30/2008 | SCHEDULED REDEMPTION | | 74,831 | 74,831 | 75,126 | 75,127 | | (296) | | (296) | | 74,831 | | | | 1,528 | 07/31/2009 | 4FE |
| 991022-9A-4 | HUB INTERNATIONAL HOLDINGS (6/07) DELAYE | | 06/30/2008 | SCHEDULED REDEMPTION | | 712 | 712 | 712 | 712 | | | | | | 712 | | | | 23 | 06/13/2014 | 4FE |
| 991022-9B-2 | HUB INTL. (US SUB) TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 4,085 | 4,085 | 4,085 | 4,085 | | | | | | 4,085 | | | | 76 | 06/13/2014 | 4FE |
| 990938-9A-2 | HUISH DETERGENTS INC. 1ST LIEN TRANCAHE | | 06/30/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 180 | 04/26/2014 | 4FE |
| 990158-9A-7 | HUNTSMAN INTERNATIONAL LLC TERM LOAN | | 03/26/2008 | DEUTSCHE BANK SECURITIES | | 1,935,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (65,000) | (65,000) | 40,101 | 04/19/2014 | 3FE |
| 41161P-CX-9 | HVMLT 2004-1 1A | | 06/19/2008 | SCHEDULED REDEMPTION | | 50,175 | 50,175 | 50,192 | 50,190 | | (15) | | (15) | | 50,175 | | | | 906 | 04/19/2034 | 1FE |
| 41161P-HD-8 | HVMLT 2004-8 2A4B | | 06/19/2008 | SCHEDULED REDEMPTION | | 163,144 | 163,144 | 163,258 | 163,232 | | (89) | | (89) | | 163,144 | | | | 3,076 | 11/19/2034 | 1FE |
| 94978#-AJ-6 | HY-VEE INC 7.42% SR SECD NTS (CTL) | | 06/05/2008 | SCHEDULED REDEMPTION | | 103,855 | 103,855 | 103,855 | 103,855 | | | | | | 103,855 | | | | 3,640 | 10/05/2021 | 1 |
| 990730-9A-3 | IDEARC INC. TRANCHE B TERM LOAN | | 06/30/2008 | Various | | 33,674 | 33,674 | 33,712 | 77,531 | | (82) | | (82) | | 33,674 | | | | 2,839 | 11/17/2014 | 3FE |
| 990347-9C-2 | INEOS US FINANCE LLC TERM A4 (USD) | | 06/30/2008 | SCHEDULED REDEMPTION | | 300,449 | 300,449 | 300,449 | 300,449 | | | | | | 300,449 | | | | 5,199 | 12/16/2012 | 3FE |
| 990347-9A-6 | INEOS US FINANCE LLC TERM B2 (USD) | | 05/19/2008 | BARCLAYS BANK | | 926,250 | 1,000,000 | 997,063 | 659,167 | | 26 | | 26 | | 997,144 | | (70,894) | (70,894) | (140) | 12/16/2013 | 3FE |
| 990347-9B-4 | INEOS US FINANCE LLC TERM C2 (USD) | | 05/15/2008 | BARCLAYS BANK | | 926,250 | 1,000,000 | 997,095 | 659,212 | | 20 | | 20 | | 997,160 | | (70,910) | (70,910) | (160) | 12/16/2014 | 3FE |
| 990356-9A-7 | INFOUSA INC. TERM B (2/06) | | 06/30/2008 | SCHEDULED REDEMPTION | | 6,188 | 6,188 | 6,188 | 6,188 | | | | | | 6,188 | | | | 232 | 02/14/2012 | 3FE |
| 990356-9B-5 | INFOUSA INC. TERM B (2/07 ADD-ON) | | 06/30/2008 | SCHEDULED REDEMPTION | | 3,000 | 3,000 | 3,000 | 3,000 | | | | | | 3,000 | | | | 113 | 02/14/2012 | 3FE |
| 45768#-9B-1 | INSIGHT MIDWEST HOLDINGS DELAYED DRAW TE | | 10/05/2007 | VARIOUS | | | | | | | | | | | | | | | 3,252 | 04/06/2014 | 3FE |
| 458180-AD-1 | INTER-AMERICAN DEV BANK | | 04/16/2008 | WARBURG DILLION READ LLC | | 11,468,970 | 9,500,000 | 9,567,830 | 9,557,034 | | (445) | | (445) | | 9,556,590 | | 1,912,380 | 1,912,380 | 491,625 | 07/15/2027 | 1FE |
| 990329-9A-4 | INVISTA TERM B-1 (1/06) | | 06/30/2008 | Various | | 2,076,847 | 2,163,117 | 2,163,117 | 2,163,117 | | | | | | 2,163,117 | | (86,270) | (86,270) | 72,287 | 04/29/2011 | 3FE |
| 990329-9B-2 | INVISTA TERM B-2 (1/06) | | 06/30/2008 | Various | | 1,100,883 | 1,146,613 | 1,146,613 | 1,146,613 | | | | | | 1,146,613 | | (45,730) | (45,730) | 38,318 | 04/29/2011 | 3FE |
| 464187-DJ-9 | IRWHE 2005-C, 2A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 391,020 | 391,020 | 391,020 | 391,020 | | | | | | 391,020 | | | | 6,323 | 04/25/2030 | 1FE |
| 464592-9D-8 | ISLE OF CAPRI CASINOS, INC. DELAYED DRAW | | 06/30/2008 | SCHEDULED REDEMPTION | | 3,088 | 3,088 | 3,088 | | | | | | | 3,088 | | | | | 11/30/2013 | 3FE |
| 464592-9F-3 | ISLE OF CAPRI CASINOS, INC. DELAYED DRAW | | 06/30/2008 | SCHEDULED REDEMPTION | | 4,118 | 4,118 | 4,118 | 4,118 | | | | | | 4,118 | | | | 73 | 11/30/2013 | 3FE |
| 464592-9E-6 | ISLE OF CAPRI CASINOS, INC. TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 10,294 | 10,294 | 10,294 | 10,294 | | | | | | 10,294 | | | | 171 | 11/25/2013 | 3FE |
| 990382-9B-1 | ISP CHEMCO INC NEW TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 20,000 | 20,000 | 20,000 | 20,000 | | | | | | 20,000 | | | | 3,769 | 06/04/2014 | 3FE |
| 465823-AG-7 | IVAX CORP 4.500000% 05/15/2008 | | 04/09/2008 | Various | | 3,090,303 | 3,000,000 | 3,017,500 | 3,001,775 | | (1,292) | | (1,292) | | 3,000,483 | | 89,820 | 89,820 | 54,500 | 05/15/2008 | 2 |
| 45071K-AR-5 | IXIS 2005-HE1 M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,742,598 | 1,742,598 | 1,742,598 | 1,742,598 | | | | | | 1,742,598 | | | | 30,972 | 06/25/2035 | 1FE |
| 46602W-AB-0 | IXIS 2006-HE2, A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,132,855 | 1,132,855 | 1,132,899 | 1,132,878 | | (22) | | (22) | | 1,132,855 | | | | 19,051 | 08/25/2036 | 1FE |
| 471171-C*-7 | JASON INC. TERM LOAN | | 06/27/2008 | SCHEDULED REDEMPTION | | 52,365 | 52,365 | 51,553 | 51,557 | | 808 | | 808 | | 52,365 | | | | 309 | 04/30/2010 | 4Z |
| 47631W-AB-3 | JER 2006-2A, AFL | | 06/06/2008 | MORGAN STANLEY DEAN WITTER | | 5,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (5,000,000) | (5,000,000) | 168,349 | 03/25/2045 | 1FE |
| 47631W-AD-9 | JER 2006-2A, BFL | | 06/13/2008 | GOLDMAN, SACHS & CO. | | 4,250,000 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | (12,750,000) | (12,750,000) | 309,242 | 03/25/2045 | 1FE |
| 990410-9B-0 | JOHN MANEELY COMPANY TERM LOAN | | 04/01/2008 | SCHEDULED REDEMPTION | | 15,052 | 15,052 | 14,727 | 14,730 | | 322 | | 322 | | 15,052 | | | | 604 | 12/08/2013 | 4FE |
| 478160-AN-4 | JOHNSON & JOHNSON | | 04/30/2008 | MORGAN STANLEY DEAN WITTER | | 7,452,970 | 7,000,000 | 6,964,160 | 6,964,325 | | 155 | | 155 | | 6,964,480 | | 488,490 | 488,490 | 299,649 | 08/15/2037 | 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) |
| 990315-9B-1 | JOHNSON DIVERSEY, INC. TERM B | | 05/06/2008 | SCHEDULED REDEMPTION | | 33,340 | 33,340 | 33,340 | 33,340 | | | | | | 33,340 | | | | 38,160 | 12/16/2011 | 3FE |
| 46625M-AL-3 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECU | | 04/02/2008 | Various | | | 199,600,000 | 16,761,193 | 505,045 | | (505,045) | | (505,045) | | | | | | 763,720 | 03/15/2033 | 1FE |
| 46628G-AF-6 | JPALT | | 06/01/2008 | SCHEDULED REDEMPTION | | 418,266 | 418,266 | 420,521 | 420,274 | | (2,008) | | (2,008) | | 418,266 | | | | 11,686 | 05/25/2036 | 1FE |
| 46625M-AC-3 | JPMCC 2001-CIBC, A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 94,810 | 94,810 | 106,058 | 99,577 | | (4,766) | | (4,766) | | 94,810 | | | | 2,561 | 03/15/2033 | 1FE |
| 46625M-LR-8 | JPMCC 2002-C1, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 100,586 | 100,586 | 100,837 | 100,665 | | (79) | | (79) | | 100,586 | | | | 2,385 | 07/12/2037 | 1FE |
| 46625M-3N-7 | JPMCC 2004-C2, A3 | | 04/30/2008 | J. P. MORGAN SECURITIES, INC. | | | | | 15,805,914 | | 6,792 | | 6,792 | | | | | | 282,362 | 05/15/2041 | 1FE |
| 46625Y-JF-1 | JPMCC 2005-CB11 A4 | | 06/13/2008 | BARCLAYS BANK | | 24,458,008 | 25,000,000 | 23,282,228 | | | 53,936 | | 53,936 | | 23,336,164 | | 1,121,844 | 1,121,844 | 396,420 | 08/12/2037 | 1FE |
| 46629P-AC-2 | JPMCC 2006-LDP9, A3 | | 05/19/2008 | J. P. MORGAN SECURITIES, INC. | | 23,581,006 | 24,045,000 | 21,188,716 | | | 48,920 | | 48,920 | | 21,237,636 | | 2,343,370 | 2,343,370 | 288,684 | 05/15/2047 | 1FE |
| 46625H-HA-1 | JPMORGAN CHASE & CO | | 04/17/2008 | Various | | 3,532,813 | 3,500,000 | 3,500,000 | | | | | | | 3,500,000 | | 32,813 | 32,813 | | 04/29/2049 | 1Z |
| 442488-BA-9 | K HOVNANIAN ENTERPRISES | | 04/30/2008 | GREENWICH CAPITAL MARKETS, INC. | | | | | 241,888 | | 106 | | 106 | | | | | | 10,738 | 01/15/2017 | 4FE |
| 990492-9A-0 | KANSAS CITY SOUTHERN RAILWAY CO. TERM B | | 06/30/2008 | Various | | 30,260 | 30,260 | 30,260 | 34,049 | | | | | | 30,260 | | | | 8,156 | 04/28/2013 | 3FE |
| 48600P-AA-5 | KATONAH IV LTD CLASS A FLOAT. RATE | | 06/23/2008 | SCHEDULED REDEMPTION | | 1,198,324 | 1,198,324 | 1,193,411 | 1,195,937 | | 2,387 | | 2,387 | | 1,198,324 | | | | 25,997 | 02/20/2015 | 1FE |
| 487836-AT-5 | KELLOGG CO | | 04/02/2008 | J. P. MORGAN SECURITIES, INC. | | 23,229,700 | 20,000,000 | 23,585,400 | 23,379,176 | | (17,611) | | (17,611) | | 23,361,564 | | (131,864) | (131,864) | 764,246 | 04/01/2031 | 2FE |
| 490562-AE-5 | KENT 2006-2X, B | | 06/30/2008 | DISTRIBUTION | | 98,908 | | | | | | | | | | | 98,908 | 98,908 | | 05/08/2046 | 6FE |
| 990776-9A-6 | KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER | | 06/27/2008 | SCHEDULED REDEMPTION | | 95,237 | 95,237 | 95,237 | 95,237 | | | | | | 95,237 | | | | 130 | 01/12/2012 | 4FE |
| 48267*-AB-3 | KPMG 6.43% SR NTS | | 06/30/2008 | SCHEDULED REDEMPTION | | 800,000 | 800,000 | 807,176 | 800,842 | | (842) | | (842) | | 800,000 | | | | | 07/22/2008 | 1 |
| 48268@-AB-0 | KPMG LLP 6.76% SR UNSEC. NTS | | 06/06/2008 | MATURED | | 17,250,000 | 17,250,000 | 17,250,000 | 11,500,000 | | | | | | 17,250,000 | | | | 502,071 | 06/06/2008 | 1 |
| 50075N-AB-0 | KRAFT FOODS INC | | 04/16/2008 | J. P. MORGAN SECURITIES, INC. | | 3,585,435 | 3,500,000 | 3,537,870 | 3,532,659 | | (2,360) | | (2,360) | | 3,530,299 | | 55,136 | 55,136 | 92,969 | 11/01/2011 | 2FE |
| 50075N-AR-5 | KRAFT FOODS INC | | 05/16/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,798,440 | 1,750,000 | 1,785,438 | | | (36) | | (36) | | 1,785,402 | | 13,038 | 13,038 | 34,028 | 08/11/2037 | 2FE |
| 50075N-AT-1 | KRAFT FOODS INC | | 04/15/2008 | J. P. MORGAN SECURITIES, INC. | | 1,770,545 | 1,750,000 | 1,738,643 | 1,738,648 | | 34 | | 34 | | 1,738,683 | | 31,862 | 31,862 | 42,109 | 02/01/2038 | 2FE |
| 50075N-AU-8 | KRAFT FOODS INC | | 05/16/2008 | RBC DAIN RAUSCHER | | 2,010,620 | 2,000,000 | 1,990,300 | 1,990,336 | | 274 | | 274 | | 1,990,610 | | 20,010 | 20,010 | 54,104 | 02/01/2018 | 2FE |
| 50076#-9A-0 | KRANSON INDS. INC. TERM LOAN | | 04/16/2008 | SCHEDULED REDEMPTION | | 34,890 | 34,890 | 34,766 | 34,761 | | 129 | | 129 | | 34,890 | | | | 13,611 | 07/31/2013 | 4FE |
| 501044-CK-5 | KROGER CO. | | 04/10/2008 | J. P. MORGAN SECURITIES, INC. | | 2,076,400 | 2,000,000 | 1,988,840 | | | 6 | | 6 | | 1,988,846 | | 87,554 | 87,554 | 6,900 | 04/15/2038 | 2FE |
| 990854-9A-1 | LANDSOURCE HOLDING CO. FACILITY B LOAN | | 05/14/2008 | Various | | 2,581,799 | 3,657,642 | 3,588,767 | 3,585,487 | | 6,950 | | 6,950 | | 3,592,437 | | (1,010,638) | (1,010,638) | 43,057 | 02/27/2013 | 3FE |
| 991974-9B-4 | LANGUAGE LINE INC TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 100,489 | 100,489 | 100,489 | 100,489 | | | | | | 100,489 | | | | | 06/11/2011 | 4FE |
| 990954-9A-9 | LAS VEGAS SANDS LLC TRANCHE B TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 8,000 | 8,000 | 8,000 | 8,000 | | | | | | 8,000 | | | | 278 | 05/23/2014 | 3FE |
| 991082-9A-8 | LAUREATE EDUCATION, INC. TERM LOAN B | | 03/31/2008 | SCHEDULED REDEMPTION | | 3,266 | 3,266 | 3,193 | 3,192 | | 75 | | 75 | | 3,266 | | | | 6,800 | 08/18/2014 | 4FE |
| 501773-CU-7 | LB COMMERCIAL MORTGAGE TRUST 1999-C1 | | 04/25/2008 | BARCLAYS BANK | | 9,111,094 | 9,000,000 | 9,326,250 | 9,073,079 | | (17,544) | | (17,544) | | 9,055,535 | | 55,559 | 55,559 | 261,495 | 06/15/2031 | 1FE |
| 52108H-AT-1 | LBUBS 2000-C3 | | 06/11/2008 | SCHEDULED REDEMPTION | | 49,358 | 49,358 | 56,392 | 51,935 | | (2,577) | | (2,577) | | 49,358 | | | | 1,923 | 05/15/2025 | 1FE |
| 52108H-BK-9 | LBUBS 2000-C4, A2 | | 06/11/2008 | SCHEDULED REDEMPTION | | 86,985 | 86,985 | 88,575 | 87,474 | | (489) | | (489) | | 86,985 | | | | 2,951 | 08/15/2026 | 1FE |
| 52108H-CB-8 | LBUBS 2000-C5, A2 | | 06/11/2008 | SCHEDULED REDEMPTION | | 103,347 | 103,347 | 111,878 | 107,673 | | (4,326) | | (4,326) | | 103,347 | | | | 3,186 | 12/15/2026 | 1FE |
| 52108H-YP-3 | LBUBS 2004-C1, E | | 06/02/2008 | GOLDMAN, SACHS & CO. | | 1,652,500 | 2,000,000 | 2,009,885 | 2,007,467 | | (294) | | (294) | | 2,007,173 | | (354,673) | (354,673) | 48,130 | 01/15/2036 | 1FE |
| 52108H-YQ-1 | LBUBS 2004-C1, F | | 06/02/2008 | GOLDMAN, SACHS & CO. | | 819,531 | 1,000,000 | 1,004,973 | 1,003,757 | | (148) | | (148) | | 1,003,609 | | (184,078) | (184,078) | 24,162 | 01/15/2036 | 1FE |
| 52108H-A4-6 | LBUBS 2004-C2, E | | 05/30/2008 | LEHMAN BROTHERS INC. | | 4,297,657 | 5,000,000 | 4,764,844 | 4,787,063 | | 12,489 | | 12,489 | | 4,799,552 | | (501,895) | (501,895) | 107,813 | 03/15/2036 | 1FE |
| 52108M-AN-3 | LBUBS 2005-C7, E | | 05/16/2008 | LEHMAN BROTHERS INC. | | 6,086,719 | 7,500,000 | 7,483,420 | 7,486,279 | | 551 | | 551 | | 7,486,831 | | (1,400,112) | (1,400,112) | 178,333 | 11/15/2040 | 1FE |
| 52108M-AP-8 | LBUBS 2005-C7, F | | 05/20/2008 | MORGAN STANLEY DEAN WITTER | | 3,644,297 | 4,500,000 | 4,479,855 | 4,483,325 | | 679 | | 679 | | 4,484,004 | | (839,707) | (839,707) | 108,338 | 11/15/2040 | 1FE |
| 52204P-AX-7 | LEASE INVESTMENT FLIGHT TRUST | | 04/09/2008 | DISTRIBUTION | | 113,579 | | | | | | | | | | | 113,579 | 113,579 | | 07/15/2031 | 6FE |
| 22538#-AA-9 | LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS | | 06/05/2008 | SCHEDULED REDEMPTION | | 6,472 | 6,472 | 6,472 | 6,472 | | | | | | 6,472 | | | | 172 | 02/05/2027 | 1 |
| 52517P-H6-1 | LEHMAN BROTHERS HOLDINGS | | 05/14/2008 | LEHMAN BROTHERS INC. | | 2,927,100 | 3,000,000 | 2,992,470 | 2,993,960 | | 371 | | 371 | | 2,994,331 | | (67,231) | (67,231) | 87,208 | 05/17/2013 | 1FE |
| 52517P-N9-8 | LEHMAN BROTHERS HOLDINGS | | 05/16/2008 | LEHMAN BROTHERS INC. | | 19,221,200 | 20,000,000 | 19,326,000 | 19,412,754 | | 118,841 | | 118,841 | | 19,531,595 | | (310,395) | (310,395) | 423,751 | 11/16/2009 | 1FE |
| 52517P-VV-0 | LEHMAN BROTHERS HOLDINGS | | 05/23/2008 | J. P. MORGAN SECURITIES, INC. | | 2,754,720 | 3,000,000 | 2,850,540 | 2,875,150 | | 6,981 | | 6,981 | | 2,882,131 | | (127,411) | (127,411) | 102,400 | 03/13/2014 | 1FE |
| 5252M0-FD-4 | LEHMAN BROTHERS HOLDINGS | | 04/18/2008 | CANTOR, FITZGERALD & CO. | | 3,548,300 | 3,500,000 | 3,488,415 | | | | | | | 3,488,415 | | 59,885 | 59,885 | | 05/02/2018 | 1Z |
| 524908-PN-4 | LEHMAN BROTHERS HOLDINGS 1.500000% 03/29 | | 06/04/2008 | LEHMAN BROTHERS INC. | | 1,342,650 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | (157,350) | (157,350) | 15,625 | 03/29/2013 | 1FE |
| 534187-AW-9 | LINCOLN NATIONAL CORP | | 05/06/2008 | WACHOVIA SECURITIES | | 953,000 | 1,000,000 | 994,790 | 994,804 | | 22 | | 22 | | 994,825 | | (41,825) | (41,825) | 36,750 | 10/09/2037 | 1FE |
| 52470U-AJ-4 | LMRET 2007-1A C | | 05/22/2008 | BANK OF AMERICA | | 8,340,000 | 12,000,000 | 11,960,058 | 11,962,496 | | 1,714 | | 1,714 | | 11,964,211 | | (3,624,211) | (3,624,211) | 231,575 | 05/25/2045 | 1FE |
| 50211M-AA-9 | LNR 2003-1A, A | | 06/23/2008 | SCHEDULED REDEMPTION | | 94,356 | 94,356 | 94,356 | 94,356 | | | | | | 94,356 | | | | 1,844 | 07/23/2018 | 1FE |
| 539830-AJ-8 | LOCKHEED MARTIN CORP | | 06/15/2008 | MATURED | | 1,000,000 | 1,000,000 | 981,511 | 998,595 | | 1,405 | | 1,405 | | 1,000,000 | | | | 38,500 | 06/15/2008 | 1FE |
| 990893-9A-9 | LODGENET ENTERTAINMENT CORP. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 21,000 | 21,000 | 21,000 | 21,000 | | | | | | 21,000 | | | | 757 | 04/04/2014 | 4FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 548661-CG-0 | LOWE'S COMPANIES INC .861000% 10/19/2021 | | 06/30/2008 | Various | | 11,339,349 | 12,950,000 | 13,437,807 | 11,927,459 | | (587,110) | | (587,110) | | 11,340,349 | | (1,000) | (1,000) | | 10/19/2021 | 1FE |
| 50243Q-A*-5 | LVI SERVICES INC. TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 123,380 | 123,380 | 123,380 | 123,380 | | | | | | 123,380 | | | | 5,937 | 11/16/2011 | 4 |
| 57643L-BY-1 | MABS 2003-WMC2 M1 | | 06/25/2008 | Various | | 2,204,204 | 2,204,204 | 2,204,204 | 2,626,349 | | | | | | 2,204,204 | | | | 52,919 | 08/25/2033 | 1FE |
| 57643L-KJ-4 | MABS 2005-HE2, A3 | | 06/25/2008 | SCHEDULED REDEMPTION | | 414,148 | 414,148 | 414,148 | 414,148 | | | | | | 414,148 | | | | 7,057 | 10/25/2035 | 1FE |
| 576434-QD-9 | MALT 2004-4 7A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 581,892 | 581,892 | 604,531 | 600,058 | | (18,166) | | (18,166) | | 581,892 | | | | 17,164 | 05/25/2034 | 1FE |
| 990006-9A-8 | MAPCO EXPRESS TERM B | | 06/24/2008 | SCHEDULED REDEMPTION | | 76,581 | 76,581 | 76,581 | 76,581 | | | | | | 76,581 | | | | 77 | 04/28/2011 | 4FE |
| 576433-UF-1 | MARM 2004-13 3A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 659,095 | 659,095 | 637,366 | 637,978 | | 21,117 | | 21,117 | | 659,095 | | | | 11,949 | 11/21/2034 | 1FE |
| 576436-AS-8 | MARP 2005-1 1A2 | | 06/01/2008 | Various | | 249,200 | 249,200 | 258,593 | 370,441 | | (13,060) | | (13,060) | | 249,200 | | | | 10,166 | 08/25/2034 | 1FE |
| 576430-BM-6 | MARP 2006-1 1A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 531,416 | 531,416 | 552,632 | 551,612 | | (20,195) | | (20,195) | | 531,416 | | | | 18,053 | 07/25/2035 | 1FE |
| 571748-AP-7 | MARSH & MCLENNAN COS INC | | 04/02/2008 | BARCLAYS BANK | | 9,793,900 | 10,000,000 | 9,967,700 | 9,973,543 | | 732 | | 732 | | 9,974,275 | | (180,375) | (180,375) | 322,639 | 09/15/2015 | 2FE |
| 573284-AK-2 | MARTIN MARIETTA MATERIAL | | 04/16/2008 | WARBURG DILLION READ LLC | | 1,751,173 | 1,750,000 | 1,748,758 | | | | | | | 1,748,758 | | 2,415 | 2,415 | | 04/15/2018 | 2FE |
| 574599-BF-2 | MASCO CORP | | 04/10/2008 | GREENWICH CAPITAL MARKETS, INC. | | 9,177,000 | 10,000,000 | 9,964,800 | 9,966,922 | | 790 | | 790 | | 9,967,712 | | (790,712) | (790,712) | 341,250 | 03/15/2017 | 2FE |
| 574754-AC-1 | MASHANTUCKET (WESTERN) PEQUOT TRIBE SER | | 04/01/2008 | VARIOUS | | (762,500) | 762,500 | 762,500 | | | | | | | | | (762,500) | (762,500) | | 09/01/2021 | 1Z |
| 57643M-EE-0 | MASTR 2004-8 1A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 726,016 | 726,016 | 717,225 | 718,231 | | 7,785 | | 7,785 | | 726,016 | | | | 16,314 | 08/25/2019 | 1FE |
| 5526E2-AB-5 | MBNA AMERICA BANK NA | | 04/29/2008 | WARBURG DILLION READ LLC | | 10,644,500 | 10,000,000 | 9,935,300 | 9,965,863 | | 2,246 | | 2,246 | | 9,968,108 | | 676,392 | 676,392 | 252,118 | 06/15/2012 | 1FE |
| 55262T-FK-4 | MBNA MASTER CREDIT CARD TRUST | | 05/14/2008 | SALOMON SMITH BARNEY | | 24,813,183 | 23,750,000 | 28,055,870 | 25,517,755 | | (272,206) | | (272,206) | | 25,245,549 | | (432,366) | (432,366) | 828,017 | 10/15/2012 | 1FE |
| 990812-9A-9 | MCJUNKIN CORPORATION TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,500 | 2,500 | | | | | | 2,500 | | | | 12 | 01/31/2014 | 4FE |
| 995961-9B-7 | MEDIACOM LLC GROUP TERM B (10/04) | | 06/30/2008 | SCHEDULED REDEMPTION | | 12,344 | 12,344 | 12,344 | 12,344 | | | | | | 12,344 | | | | 44 | 03/31/2013 | 3FE |
| 995961-9C-5 | MEDICOM BROADBAND (IOWA) TERM LOAN D-1 | | 06/30/2008 | SCHEDULED REDEMPTION | | 14,591 | 14,591 | 14,591 | 14,591 | | | | | | 14,591 | | | | 52 | 01/31/2015 | 3FE |
| 38214*-AL-6 | MEIJER/GOOD WILL CO SER F-1 MTG NTS | | 06/01/2008 | SCHEDULED REDEMPTION | | 23,889 | 23,889 | 23,889 | 24,071 | | (181) | | (181) | | 23,889 | | | | 1,233 | 06/01/2014 | 2 |
| 38214*-AS-1 | MEIJER/GOOD WILL CO SER F-2 MTG NTS | | 06/01/2008 | SCHEDULED REDEMPTION | | 28,127 | 28,127 | 28,127 | 28,341 | | (214) | | (214) | | 28,127 | | | | 1,451 | 06/01/2014 | 2 |
| 585907-AM-0 | MELLON BANK NA | | 04/03/2008 | BANK OF AMERICA | | 9,828,600 | 10,000,000 | 9,950,700 | 9,963,480 | | 1,205 | | 1,205 | | 9,964,685 | | (136,085) | (136,085) | 149,097 | 12/15/2014 | 1FE |
| 585510-CG-3 | MELLON FINANCIAL | | 06/02/2008 | J. P. MORGAN SECURITIES, INC. | | 10,409,000 | 10,000,000 | 9,955,000 | 9,989,361 | | 2,035 | | 2,035 | | 9,991,396 | | 417,604 | 417,604 | 513,542 | 02/15/2010 | 1FE |
| 59018Y-N6-4 | MERRILL LYNCH & CO | | 04/24/2008 | Various | | 5,209,470 | 5,250,000 | 5,245,485 | | | 3 | | 3 | | 5,245,488 | | (36,018) | (36,018) | 3,676 | 04/25/2018 | 1FE |
| 59018Y-VV-0 | MERRILL LYNCH & CO | | 04/23/2008 | MERRILL LYNCH CAPITAL MARKETS | | 2,930,160 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (69,840) | (69,840) | 105,380 | 08/04/2010 | 1FE |
| 981469-AA-7 | MERRILL LYNCH & CO/WORLD FINL TOWER D | | 06/01/2008 | SCHEDULED REDEMPTION | | 281,433 | 281,433 | 280,561 | 280,354 | | 1,079 | | 1,079 | | 281,433 | | | | 9,240 | 09/01/2013 | 1FE |
| 59217E-AD-6 | MET LIFE GLOB FUNDING I | | 06/19/2008 | MATURED | | 15,000,000 | 15,000,000 | 14,161,560 | 14,843,280 | | 156,720 | | 156,720 | | 15,000,000 | | | | 195,000 | 06/19/2008 | 1FE |
| 991100-9A-8 | METAVANTE CORPORATION TERM LOAN B | | 05/01/2008 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,313 | 7,315 | | 185 | | 185 | | 7,500 | | | | 203 | 11/01/2014 | 3FE |
| 59175@-9C-9 | METOKOTE CORP. FIRST LIEN (5/05) | | 06/09/2008 | SCHEDULED REDEMPTION | | 766,228 | 766,228 | 761,761 | 761,366 | | 4,862 | | 4,862 | | 766,228 | | | | | 11/27/2011 | 4FE |
| 59170@-AC-2 | METRO-GOLDWYN-MAYER INC. TERM LOAN B-1 | | 06/30/2008 | Various | | 810,721 | 1,026,426 | 1,021,335 | 1,021,483 | | 374 | | 374 | | 1,021,857 | | (211,136) | (211,136) | 42,644 | 04/08/2012 | 4 |
| 593171-AS-0 | MEZZ 2004-C2, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 8,610 | 8,610 | 8,584 | 8,588 | | 22 | | 22 | | 8,610 | | | | 150 | 10/15/2040 | 1FE |
| 59317A-AA-9 | MEZZ 2006-C4 A | | 05/01/2008 | SCHEDULED REDEMPTION | | 834,668 | 834,668 | 834,651 | 834,652 | | 16 | | 16 | | 834,668 | | | | 25,070 | 09/15/2016 | 1FE |
| 593171-BJ-9 | MEZZCAP 2005-C3, A | | 05/01/2008 | SCHEDULED REDEMPTION | | 10,055 | 10,055 | 10,055 | 10,055 | | | | | | 10,055 | | | | 283 | 09/11/2015 | 1FE |
| 552953-AE-1 | MGM GRAND INC | | 04/01/2008 | Various | | | | 33,751 | | | | | | | 33,751 | | (33,751) | (33,751) | | 02/01/2011 | 1Z |
| 61913P-AG-7 | MHL 2004-2 A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 652,878 | 652,878 | 654,306 | 653,660 | | (783) | | (783) | | 652,878 | | | | 13,916 | 12/25/2034 | 1FE |
| 61913P-AQ-5 | MHL 2005-1 1A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 176,226 | 176,226 | 176,226 | 176,226 | | | | | | 176,226 | | | | 3,030 | 02/25/2035 | 1FE |
| 61913P-AS-1 | MHL 2005-1 1M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 440,566 | 440,566 | 440,566 | 440,566 | | | | | | 440,566 | | | | 7,761 | 02/25/2035 | 1FE |
| 61915R-AK-2 | MHL 2005-3 A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,282,450 | 1,282,450 | 1,282,450 | 1,282,450 | | | | | | 1,282,450 | | | | 27,322 | 08/25/2035 | 1FE |
| 594087-9B-6 | MICHAELS STORES INC. REPLACEMENT LOAN ( | | 04/30/2008 | SCHEDULED REDEMPTION | | 10,050 | 10,050 | 10,050 | 10,050 | | | | | | 10,050 | | | | 11 | 10/31/2013 | 4FE |
| 59023U-AU-6 | MLFT 2006-1, TM | | 05/16/2008 | MERRILL LYNCH CAPITAL MARKETS | | 17,018,668 | 19,992,561 | 19,992,561 | 19,992,561 | | | | | | 19,992,561 | | (2,973,894) | (2,973,894) | 355,715 | 06/15/2022 | 5* |
| 59020U-SJ-5 | MLMI 2005-A2 A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 467,631 | 467,631 | 456,689 | 457,558 | | 10,073 | | 10,073 | | 467,631 | | | | 9,925 | 02/25/2035 | 1FE |
| 59022H-NH-1 | MLMT 2005-LC1, D | | 05/19/2008 | MERRILL LYNCH CAPITAL MARKETS | | 7,368,750 | 9,000,000 | 8,964,586 | 8,970,285 | | 1,187 | | 1,187 | | 8,971,472 | | (1,602,722) | (1,602,722) | 233,526 | 01/12/2044 | 1FE |
| 60686G-AA-7 | MMCAPS FUNDING I, INC SENIOR NOTES, DUE | | 06/15/2008 | SCHEDULED REDEMPTION | | 138,656 | 138,656 | 138,656 | 130,131 | | | | | | 138,656 | | | | 5,528 | 06/15/2031 | 1FE |
| 608328-AK-6 | MOHEGAN TRIBAL GAMING | | 06/25/2008 | BANK OF AMERICA | | 115,000 | 125,000 | 135,625 | 128,757 | | (828) | | (828) | | 127,928 | | (12,928) | (12,928) | 7,472 | 04/01/2012 | 4FE |
| 612130-GV-0 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | 04/10/2008 | CALLED @ 100.00000000 | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | | | 1,100,000 | | | | 17,780 | 12/01/2033 | 1FE |
| 612130-GY-4 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | 04/10/2008 | CALLED @ 100.00000000 | | 2,300,000 | 2,300,000 | 2,300,000 | 2,300,000 | | | | | | 2,300,000 | | | | 36,658 | 12/01/2034 | 1FE |
| 612130-HC-1 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | 04/16/2008 | CALLED @ 100.00000000 | | 550,000 | 550,000 | 550,000 | 550,000 | | | | | | 550,000 | | | | 8,126 | 12/01/2035 | 1FE |
| 61684#-AB-7 | MORENO GROUP LLC DELAYED DRAW TL | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,389 | 1,389 | 1,362 | 1,362 | | 27 | | 27 | | 1,389 | | | | 36 | 05/10/2014 | 4Z |
| 61684#-AA-9 | MORENO GROUP LLC TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 11,111 | 11,111 | 10,899 | 10,896 | | 215 | | 215 | | 11,111 | | | | 215 | 05/10/2014 | 4Z |
| 61746B-DB-9 | MORGAN STANLEY | | 05/15/2008 | MORGAN STANLEY DEAN WITTER | | 4,847,550 | 5,000,000 | 4,990,250 | 4,991,152 | | 302 | | 302 | | 4,991,454 | | (143,904) | (143,904) | 169,306 | 10/18/2016 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 61748A-AE-6 | MORGAN STANLEY | | 05/14/2008 | J. P. MORGAN SECURITIES, INC. | | 2,820,720 | 3,000,000 | 2,795,780 | 2,830,289 | | 8,718 | | 8,718 | | 2,839,006 | | (18,286) | (18,286) | 90,250 | 04/01/2014 | 1FE |
| 61745M-JJ-3 | MORGAN STANLEY CAPITAL I 1998-XL2 | | 04/30/2008 | MERRILL LYNCH CAPITAL MARKETS | | | | | 15,000,000 | | | | | | | | | | 245,263 | 10/03/2034 | 1FE |
| 61790R-AG-1 | MORGAN STANLEY MTG TR 30 SER 30 CL 6 | | 06/01/2008 | SCHEDULED REDEMPTION | | 14,998 | 14,998 | 13,203 | 14,998 | | | | | | 14,998 | | | | 676 | 12/01/2018 | 1FE |
| 995163-9C-8 | MOSAIC COMPNAY TRANCHE B TERM LOAN | | 05/08/2008 | Various | | 338,638 | 338,638 | 338,638 | 338,638 | | | | | | 338,638 | | | | 6,700 | 12/01/2013 | 2FE |
| 96122#-AA-5 | MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES | | 06/05/2008 | SCHEDULED REDEMPTION | | 29,747 | 29,747 | 28,454 | 28,647 | | 1,100 | | 1,100 | | 29,747 | | | | 751 | 01/05/2025 | 1 |
| 04854*-AA-7 | MOTOROLA/ AFI PH 1B SEC LSE NTS | | 06/01/2008 | SCHEDULED REDEMPTION | | 17,607 | 17,607 | 17,812 | 17,753 | | (147) | | (147) | | 17,607 | | | | 553 | 02/01/2015 | 2 |
| 04853#-AA-4 | MOTOROLA/AFG PH 1A SEC LSE NTS | | 06/01/2008 | SCHEDULED REDEMPTION | | 103,926 | 103,926 | 93,571 | 97,233 | | 6,693 | | 6,693 | | 103,926 | | | | 3,225 | 10/01/2014 | 2 |
| 61746R-EJ-6 | MSAC 2003-HE3 M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 918,362 | 918,362 | 928,234 | 896,143 | | (4,240) | | (4,240) | | 918,362 | | | | 21,445 | 10/25/2033 | 1FE |
| 61746R-GT-2 | MSAC 2004-WMC1 M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,070,823 | 1,070,823 | 1,078,185 | 1,075,642 | | (4,819) | | (4,819) | | 1,070,823 | | | | 23,344 | 06/25/2034 | 1FE |
| 61755E-AB-4 | MSAC 2007-NC4 A2A | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,832,435 | 1,832,435 | 1,832,435 | 1,832,435 | | | | | | 1,832,435 | | | | 29,443 | 05/25/2037 | 1FE |
| 61745M-JR-5 | MSC 1998-HF2, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 5,223,163 | 5,223,163 | 5,986,551 | 5,285,855 | | (62,692) | | (62,692) | | 5,223,163 | | | | 155,609 | 11/15/2030 | 1FE |
| 61745M-NE-9 | MSC 1999-CAM1, A4 | | 06/01/2008 | SCHEDULED REDEMPTION | | 273,124 | 273,124 | 323,023 | 285,595 | | (12,471) | | (12,471) | | 273,124 | | | | 9,961 | 03/15/2032 | 1FE |
| 617451-BW-8 | MSC 2005-HQ7, E | | 05/16/2008 | MORGAN STANLEY DEAN WITTER | | 4,077,149 | 5,000,000 | 4,936,940 | 4,949,409 | | 2,065 | | 2,065 | | 4,951,474 | | (874,325) | (874,325) | 124,413 | 11/14/2042 | 1FE |
| 617451-BX-6 | MSC 2005-HQ7, F | | 05/16/2008 | MORGAN STANLEY DEAN WITTER | | 2,855,029 | 3,566,000 | 3,513,102 | 3,523,329 | | 1,740 | | 1,740 | | 3,525,068 | | (670,040) | (670,040) | 88,732 | 11/14/2042 | 1FE |
| 61745M-JH-7 | MSCI | | 03/07/2008 | MERRILL LYNCH CAPITAL MARKETS | | | | | 10,004,387 | | (1,134) | | (1,134) | | | | | | 163,509 | 10/03/2034 | 1FE |
| 991092-9A-7 | MSCI INC. TERM LOAN B | | 05/30/2008 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,488 | 2,488 | | 12 | | 12 | | 2,500 | | | | 15,024 | 11/20/2014 | 3FE |
| 61746W-HY-9 | MSDWC 2001-NC2, M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 65,076 | 65,076 | 65,157 | 65,154 | | (78) | | (78) | | 65,076 | | | | 1,144 | 01/25/2032 | 1FE |
| 61746W-BF-6 | MSDWC 2000-LIFE1 | | 03/17/2008 | Various | | (1,055) | | | 18,166,293 | | (25,685) | | (25,685) | | (443) | | (611) | (611) | 255,896 | 11/15/2036 | 1FE |
| 61746W-BG-4 | MSDWC 2000-LIFE1 B | | 03/14/2008 | MERRILL LYNCH CAPITAL MARKETS | | | | | 7,413,705 | | (577) | | (577) | | | | | | 143,804 | 11/15/2036 | 1FE |
| 61746W-JJ-0 | MSDWC 2001-IQA, A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 496,573 | 496,573 | 519,093 | 502,520 | | (5,947) | | (5,947) | | 496,573 | | | | 14,874 | 12/18/2032 | 1FE |
| 61746W-GB-0 | MSDWC 2001-TOP1, A4 | | 06/01/2008 | SCHEDULED REDEMPTION | | 438,183 | 438,183 | 491,894 | 458,912 | | (20,729) | | (20,729) | | 438,183 | | | | 14,917 | 02/15/2033 | 1FE |
| 61746W-WK-2 | MSDWC 2002-AM3, M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 558,154 | 558,154 | 561,555 | 560,842 | | (2,689) | | (2,689) | | 558,154 | | | | 12,467 | 02/25/2033 | 1FE |
| 61746W-WL-0 | MSDWC 2002-AM3, M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 48,136 | 48,136 | 48,535 | 48,499 | | (363) | | (363) | | 48,136 | | | | 1,440 | 02/25/2033 | 1FE |
| 61746W-MV-9 | MSDWC 2002-HQ, A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 52,498 | 52,498 | 58,064 | 55,300 | | (2,802) | | (2,802) | | 52,498 | | | | 1,709 | 04/15/2034 | 1FE |
| 61744C-YM-2 | MSHEL 2006-2, A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 3,191,737 | 3,191,737 | 3,191,862 | 3,191,773 | | (36) | | (36) | | 3,191,737 | | | | 50,918 | 02/25/2036 | 1FE |
| 61748H-AN-1 | MSM 2004-5AR 1A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 97,375 | 97,375 | 97,053 | 97,110 | | 265 | | 265 | | 97,375 | | | | 2,543 | 07/25/2034 | 1FE |
| 61749T-AA-2 | MSM 2006-105L, A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 357,250 | 357,250 | 357,250 | 357,250 | | | | | | 357,250 | | | | 5,819 | 08/25/2036 | 2FE |
| 61748H-VK-4 | MSMLT 2006-2 2A3 | | 06/30/2008 | Various | | 47,207,658 | 53,038,834 | 45,786,622 | 52,891,628 | | 14,151,819 | | 14,151,819 | | 45,819,225 | | 1,388,433 | 1,388,433 | 759,905 | 02/25/2036 | 1FE |
| 61748H-HC-8 | MSMT 2004-11AR I-A2B | | 06/25/2008 | SCHEDULED REDEMPTION | | 149,502 | 149,502 | 149,502 | 149,502 | | | | | | 149,502 | | | | 2,584 | 01/25/2035 | 1FE |
| 61748H-VW-8 | MSMT 2006-2 6PT | | 06/30/2008 | Various | | 496,804 | 278,063 | 465,496 | 502,361 | | 32,125 | | 32,125 | | 496,804 | | | | 4,519 | 02/25/2036 | 1FE |
| 626207-HN-7 | MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA | | 06/25/2008 | Various | | 4,175,000 | 4,175,000 | 4,175,000 | | | | | | | 4,175,000 | | | | 42,857 | 01/01/2020 | 1FE |
| 62827G-AA-3 | MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS | | 05/31/2008 | SCHEDULED REDEMPTION | | 200,503 | 200,503 | 200,503 | 200,503 | | | | | | 200,503 | | | | 6,105 | 12/01/2009 | 1FE |
| 62827K-AA-4 | MUTUAL FUND FEE TRUST XX | | 06/30/2008 | Various | | 222,134 | 222,134 | 218,495 | 227,477 | | (3,525) | 1,818 | (5,343) | | 222,134 | | | | 6,512 | 03/02/2010 | 1FE |
| 57164R-AJ-1 | MVCOT 2004-2A, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 192,354 | 192,354 | 192,354 | 192,354 | | | | | | 192,354 | | | | 3,802 | 10/20/2026 | 1FE |
| 57164R-AW-2 | MVCOT 2005-2, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 938,978 | 938,978 | 933,349 | 934,338 | | 4,641 | | 4,641 | | 938,978 | | | | 23,202 | 10/20/2027 | 1FE |
| 57164U-AC-9 | MVCOT 2006-2A C | | 06/01/2008 | SCHEDULED REDEMPTION | | 125,302 | 125,302 | 125,300 | 125,300 | | 2 | | 2 | | 125,302 | | | | 3,360 | 10/20/2028 | 1FE |
| 65536V-AD-9 | NAAC 2006-AR2 1A4 | | 06/30/2008 | DISTRIBUTION | | 270,284 | | 270,284 | 270,284 | | | | | | 270,284 | | | | | 08/25/2036 | 1FE |
| 629568-AN-6 | NABORS INDUSTRIES INC .940000% 05/15/201 | | 05/13/2008 | MORGAN STANLEY DEAN WITTER | | 1,061,780 | 1,000,000 | 953,490 | 967,469 | | 3,510 | | 3,510 | | 970,979 | | 90,801 | 90,801 | 4,726 | 05/15/2011 | 1FE |
| 655356-JF-1 | NASC 1998-D6, A1B | | 06/11/2008 | SCHEDULED REDEMPTION | | 400,108 | 400,108 | 387,917 | 398,757 | | 1,351 | | 1,351 | | 400,108 | | | | 7,412 | 03/15/2030 | 1FE |
| 990163-9B-5 | NATIONAL BEDDING COMPANY, LLC 1ST LIEN T | | 04/01/2008 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,500 | 2,500 | | | | | | 2,500 | | | | 3,828 | 02/28/2013 | 4FE |
| 63534P-AG-2 | NATIONAL CITY BANK | | 06/04/2008 | FIRST TENNESSEE BANK (THE) | | 1,237,500 | 1,500,000 | 1,494,825 | 1,495,046 | | 175 | | 175 | | 1,495,221 | | (257,721) | (257,721) | 43,983 | 06/07/2017 | 1FE |
| 635405-AW-3 | NATIONAL CITY CORP 4.000000% 02/01/2011 | | 06/10/2008 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 1,262,799 | 1,500,000 | 1,555,134 | | | (5,417) | | (5,417) | | 1,549,717 | | (286,918) | (286,918) | 22,333 | 02/01/2011 | 1FE |
| 990702-9A-2 | NATIONAL PROCESSING COMPANY GROUP, INC. | | 06/27/2008 | SCHEDULED REDEMPTION | | 23,077 | 23,077 | 23,077 | 23,077 | | | | | | 23,077 | | | | | 09/29/2013 | 4FE |
| 990832-9A-7 | NEP II, INC. TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 2,502 | 2,502 | 2,502 | 2,495 | | 6 | | 6 | | 2,502 | | | | 47 | 02/16/2014 | 4FE |
| 651639-AF-3 | NEWMONT MINING CORP 1.250000% 07/15/2014 | | 03/13/2008 | CITIGROUP GLOBAL MARKETS | | (750) | | | 750,000 | | | | | | | | (750) | (750) | 4,635 | 07/15/2014 | 2FE |
| 65332V-AY-9 | NEXTEL COMMUNIC | | 06/11/2008 | MCMAHAN SECURITIES CO LP | | 5,640,625 | 6,000,000 | 5,987,180 | 5,985,318 | | 1,528 | | 1,528 | | 5,986,847 | | (346,222) | (346,222) | 260,458 | 01/15/2010 | 2FE |
| 63615#-AA-9 | NFL 6.69% SR NTS | | 04/15/2008 | SCHEDULED REDEMPTION | | 294,907 | 294,907 | 315,945 | 308,970 | | (14,064) | | (14,064) | | 294,907 | | | | 9,865 | 10/15/2016 | 1 |
| 63615#-AB-7 | NFL SER A 6.56% SR NTS | | 04/15/2008 | SCHEDULED REDEMPTION | | 545,187 | 545,187 | 545,187 | 545,187 | | | | | | 545,187 | | | | 17,882 | 10/15/2017 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 990619-9A-8 | NIELSEN FINANCE LLC DOLLAR TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 19,988 | 19,988 | 19,912 | 19,908 | | 80 | | 80 | | 19,988 | | | | | 08/09/2013 | 4FE |
| 990471-9B-2 | NISKA GAS STORAGE US LLC DELAYED DRAW | | 06/30/2008 | SCHEDULED REDEMPTION | | 584 | 584 | 584 | 582 | | 1 | | 1 | | 584 | | | | 1,179 | 05/12/2013 | 3FE |
| 990471-9A-4 | NISKA GAS STORAGE US LLC US TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 862 | 862 | 862 | 862 | | | | | | 862 | | | | 570 | 05/12/2013 | 3FE |
| 655356-AS-2 | NOMURA ASSET SECURITIZATION 1994 1 A11 | | 06/25/2008 | SCHEDULED REDEMPTION | | 132,390 | 132,390 | 132,390 | 132,390 | | | | | | 132,390 | | | | 2,728 | 01/25/2009 | 1FE |
| 66858W-AC-7 | NORTHWOODS CAPITAL V, LIMITED COMBINATIO | | 06/07/2008 | DISTRIBUTION | | 206,397 | | 206,397 | 206,397 | | | | | | 206,397 | | | | | 12/07/2020 | 2FE |
| 66972#-AA-9 | NORWOOD PROM. PRODUCTS TERM B (8/04) | | 06/30/2008 | SCHEDULED REDEMPTION | | 28,699 | 57,399 | 14,715 | 6,455 | | 19,539 | | 19,539 | | 28,699 | | | | | 08/16/2011 | 6 |
| 64031Q-AN-1 | NSLT 2003-1, A4 | | 04/25/2008 | SCHEDULED REDEMPTION | | 212,969 | 212,969 | 213,293 | 213,105 | | (136) | | (136) | | 212,969 | | | | 4,798 | 01/25/2032 | 1FE |
| 64031Q-AU-5 | NSLT 2003-2, A4 | | 04/25/2008 | SCHEDULED REDEMPTION | | 277,182 | 277,182 | 277,182 | 277,182 | | | | | | 277,182 | | | | 6,217 | 07/25/2022 | 1FE |
| 67059@-AA-5 | NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 148,500 | 148,500 | 148,500 | 148,500 | | | | | | 148,500 | | | | 14,335 | 10/24/2013 | 4FE |
| 67090F-9A-6 | NUVEEN INVESTMENTS, INC. TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,952 | 4,950 | | 50 | | 50 | | 5,000 | | | | 50 | 11/13/2014 | 3FE |
| 67134B-AD-5 | OAK HILL CREDIT PARTNERS IV, LTD. COMBO | | 05/17/2008 | DISTRIBUTION | | 43,990 | 43,990 | 43,990 | 43,990 | | | | | | 43,990 | | | | | 05/17/2021 | 2FE |
| 67389#-AA-4 | OAKRIVER TECHNOLOGY 10% SR SECURED (HANC | | 06/25/2008 | PRINCIPAL PAYMENT | | 20,170 | 20,170 | 20,170 | 20,170 | | | | | | 20,170 | | | | 1,009 | 12/31/2012 | 4 |
| 20763#-BD-2 | OCCID CHEM EQUIP | | 06/14/2008 | Various | | 2,128,655 | 2,128,655 | 2,128,655 | 2,128,655 | | | | | | 2,128,655 | | | | 223,037 | 06/14/2009 | 1 |
| 20763#-BC-4 | OCCID PETRO EQUIP/CONN NATL BANK | | 06/14/2008 | SCHEDULED REDEMPTION | | 203,251 | 203,251 | 203,251 | 201,203 | | 2,049 | | 2,049 | | 203,251 | | | | 10,467 | 06/14/2009 | 1 |
| 685048-AA-8 | ONGLT 2006-A, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 213,243 | 213,243 | 213,237 | 213,239 | | 3 | | 3 | | 213,243 | | | | 6,162 | 11/15/2021 | 1FE |
| 990676-9A-8 | OPEN TEXT CORPORATION TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 9,594 | 9,594 | 9,594 | 9,594 | | | | | | 9,594 | | | | 49,316 | 10/02/2013 | 3FE |
| 688239-9A-2 | OSHKOSH TRUCK CORP. TERM B LOAN | | 06/30/2008 | Various | | 1,928,608 | 2,073,608 | 2,074,275 | 2,074,231 | | (44) | | (44) | | 2,074,188 | | (145,579) | (145,579) | 71,731 | 12/06/2013 | 3FE |
| 990949-9B-7 | OSI RESTAURANT PTNRS, SYNTH LC | | 03/07/2008 | DEUTSCHE BANK SECURITIES | | 118,797 | 150,376 | 143,702 | 143,702 | | | | | | 143,702 | | (24,905) | (24,905) | 5,509 | 06/14/2013 | 4FE |
| 990949-9A-9 | OSI RESTAURANT PTNRS, TERM B | | 03/07/2008 | DEUTSCHE BANK SECURITIES | | 1,487,384 | 1,882,764 | 1,812,291 | 1,812,293 | | | | | | 1,812,293 | | (324,909) | (324,909) | (4,682) | 06/14/2014 | 4FE |
| 690742-AB-7 | OWENS CORNING INC | | 06/19/2008 | WARBURG DILLION READ LLC | | 410,000 | 500,000 | 490,115 | 490,231 | | 51 | | 51 | | 490,281 | | (80,281) | (80,281) | 19,736 | 12/01/2036 | 3FE |
| 69411#-AA-2 | PACIFIC COAST PRODUCERS 8.78% SR SEC NTS | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,000,000 | 1,000,000 | 1,001,041 | 996,623 | | 3,377 | | 3,377 | | 1,000,000 | | | | 43,900 | 06/30/2012 | 3 |
| 69573X-AF-6 | PAINEWEBBER CMO TR SER N CL N 3 | | 05/01/2008 | SCHEDULED REDEMPTION | | 6,867 | 6,867 | 6,652 | 6,666 | | 201 | | 201 | | 6,867 | | | | 313 | 01/01/2019 | 1FE |
| 69763N-AB-7 | PAMCO III 1998-1 CLASS B-1 FXD RT NTS | | 06/26/2008 | Various | | 428,130 | 428,175 | 357,890 | 472,815 | | 8,244 | | 8,244 | | 428,130 | | | | 16,002 | 05/01/2010 | 4FE |
| 69763N-AC-5 | PAMCO III 1998-1 CLASS B-2 FLTG RT NTS | | 05/01/2008 | SCHEDULED REDEMPTION | | 856,351 | 856,351 | 848,004 | 872,067 | | (15,716) | | (15,716) | | 856,351 | | | | 23,528 | 05/01/2010 | 4FE |
| 990566-9A-1 | PANAMSAT CORP. (AKA INTELSAT) TERM B | | 04/03/2008 | SCHEDULED REDEMPTION | | 17,500 | 17,500 | 16,625 | 17,500 | | | | | | 17,500 | | | | 63,746 | 01/03/2014 | 3FE |
| 698476-DA-3 | PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD | | 06/25/2008 | CALLED @ 100.00000000 | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 2,563 | 04/01/2031 | 1FE |
| 990305-9B-2 | PANTRY (THE) INC. TERM LOAN (07) | | 06/30/2008 | SCHEDULED REDEMPTION | | 3,889 | 3,889 | 3,889 | 3,879 | | 10 | | 10 | | 3,889 | | | | 15 | 05/15/2014 | 3FE |
| 990305-9C-0 | PANTRY (THE) INC. DELAYED DRAW TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,111 | 1,111 | 1,111 | | | | | | | 1,111 | | | | 4 | 05/15/2014 | 3FE |
| 70109H-AH-8 | PARKER-HANNIFIN CORP | | 06/11/2008 | WACHOVIA SECURITIES | | 494,900 | 500,000 | 498,825 | | | 7 | | 7 | | 498,832 | | (3,932) | (3,932) | 2,292 | 05/15/2018 | 1FE |
| 70109H-AJ-4 | PARKER-HANNIFIN CORP | | 06/03/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,498,725 | 1,500,000 | 1,499,190 | | | 1 | | 1 | | 1,499,191 | | (466) | (466) | 5,208 | 05/15/2038 | 1FE |
| 70556J-AC-3 | PEGASUS AVIATION LEASE SERIES 1999-1 CLA | | 06/30/2008 | DISTRIBUTION | | 220,784 | | 220,784 | | | | | | | 220,784 | | | | | 03/25/2029 | 6FE |
| 70556M-AA-0 | PEGASUS AVIATION, INC | | 05/09/2008 | Various | | 10,499 | 10,499 | 10,728 | 9,946 | | 553 | | 553 | | 10,499 | | | | 225 | 03/25/2015 | 4FE |
| 990041-9A-5 | PENN NATIONAL GAMING, INC. TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 19,827 | 19,827 | 19,863 | 19,857 | | (30) | | (30) | | 19,827 | | | | 150 | 10/03/2012 | 3FE |
| 82539@-AD-8 | PERDUE FARMS/SHOWELL SR NT SERIES B | | 04/17/2008 | PRINCIPAL PAYDOWN | | 4,285,714 | 4,285,714 | 4,285,714 | 4,285,714 | | | | | | 4,285,714 | | | | 391,319 | 06/15/2010 | 2 |
| 743873-AX-9 | PFMLT 2005-1 2A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 733,845 | 733,845 | 715,241 | 716,526 | | 17,319 | | 17,319 | | 733,845 | | | | 15,699 | 05/25/2035 | 1FE |
| 40700#-AA-3 | PHARMACIA/HAMILTON ASSOC SR SECD | | 06/02/2008 | SCHEDULED REDEMPTION | | 252,767 | 252,767 | 252,767 | 252,767 | | | | | | 252,767 | | | | 8,645 | 07/01/2010 | 1 |
| 69336R-BG-4 | PHMMC 2005-4 A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 888,621 | 888,621 | 893,572 | 891,259 | | (2,638) | | (2,638) | | 888,621 | | | | 24,955 | 07/18/2035 | 1FE |
| 69336R-BZ-2 | PHMMC 2005-5 A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 47,422 | 47,422 | 47,574 | 47,511 | | (90) | | (90) | | 47,422 | | | | 1,314 | 08/18/2035 | 1FE |
| 69336R-CQ-1 | PHMMC 2005-6 A4 | | 05/01/2008 | SCHEDULED REDEMPTION | | 268,611 | 268,611 | 268,667 | 268,649 | | (39) | | (39) | | 268,611 | | | | 6,632 | 11/18/2035 | 1FE |
| 69335V-AA-0 | PHMMC 2006-3 A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 702,015 | 702,015 | 708,333 | 707,138 | | (5,123) | | (5,123) | | 702,015 | | | | 23,857 | 10/18/2036 | 1FE |
| 69337A-AC-0 | PHMMC 2007-1 A5 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,866,919 | 1,866,919 | 1,875,113 | 1,873,916 | | (6,997) | | (6,997) | | 1,866,919 | | | | 50,328 | 02/18/2037 | 1FE |
| 69337G-AA-1 | PHMMC 2007-2 A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,243,669 | 1,243,669 | 1,257,700 | 1,255,345 | | (11,676) | | (11,676) | | 1,243,669 | | | | 35,100 | 05/18/2037 | 1FE |
| 69337N-AC-2 | PHMMC 2007-3 A-3-1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 3,045,562 | 3,045,562 | 3,027,745 | 3,029,497 | | 16,065 | | 16,065 | | 3,045,562 | | | | 84,786 | 05/18/2037 | 1FE |
| 69336Q-AC-6 | PHMMC 2007-4 A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 453,312 | 453,312 | 440,993 | 442,068 | | 11,244 | | 11,244 | | 453,312 | | | | 13,313 | 06/18/2037 | 1FE |
| 990896-9A-2 | PINNACLE FOODS FINANCE LLC TERM LOAN | | 06/27/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 959 | 04/02/2014 | 4FE |
| 69344M-AH-4 | PMI GROUP INC | | 04/23/2008 | SALOMON SMITH BARNEY | | 4,150,000 | 5,000,000 | 4,997,450 | 4,997,700 | | 66 | | 66 | | 4,997,767 | | (847,767) | (847,767) | 185,833 | 09/15/2016 | 1FE |
| 69347U-AC-4 | PNC FUNDING CORP | | 04/03/2008 | HSBC SECURITIES, INC. | | 1,527,570 | 1,500,000 | 1,499,415 | 1,499,637 | | 31 | | 31 | | 1,499,668 | | 27,902 | 27,902 | 62,781 | 12/14/2010 | 1FE |
| 69348H-AC-2 | PNCMA 1999-CM1, A1B | | 06/01/2008 | SCHEDULED REDEMPTION | | 334,102 | 334,102 | 365,986 | 342,045 | | (7,943) | | (7,943) | | 334,102 | | | | 15,048 | 12/10/2032 | 1FE |
| 69348H-BK-3 | PNCMA 2000-C1, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,785,780 | 2,785,780 | 3,165,409 | 2,891,158 | | (105,378) | | (105,378) | | 2,785,780 | | | | 123,139 | 02/15/2010 | 1FE |
| 69348H-CM-8 | PNCMA 2000-C2, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 232,670 | 232,670 | 267,854 | 246,616 | | (13,946) | | (13,946) | | 232,670 | | | | 8,046 | 10/12/2033 | 1FE |
| 69348H-DK-1 | PNCMA 2001-C1, X2 | | 03/01/2008 | DIRECT | | | 114,773,012 | 8,490,907 | 233,442 | | (233,441) | | (233,441) | | | | | | 377,117 | 03/12/2034 | 1FE |
| 73102Q-AA-4 | POLAR TANKERS INC | | 04/18/2008 | BARCLAYS BANK | | 2,906,730 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (93,270) | (93,270) | 80,834 | 05/10/2037 | 1FE |
| 73316P-BT-6 | POPLR 2005-1 M2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 224,907 | 224,907 | 220,962 | 222,099 | | 2,807 | | 2,807 | | 224,907 | | | | 6,188 | 05/25/2035 | 1FE |
| 73316P-KG-4 | POPLR 2006-B, A-2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 4,906,616 | 4,906,616 | 4,906,616 | 4,906,616 | | | | | | 4,906,616 | | | | 79,816 | 05/25/2036 | 1FE |
| 73316M-AA-5 | POPLR 2006-C, A-1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,530,814 | 1,530,814 | 1,530,814 | 1,530,814 | | | | | | 1,530,814 | | | | 19,561 | 07/25/2036 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) |
| 70069F-EF-0 | PPSI 2004-WHQ2, A3D | | 06/25/2008 | Various | | 727,536 | 727,536 | 727,536 | 926,530 | | | | | | 727,536 | | | | 13,553 | 02/25/2035 | 1FE |
| 70069F-EG-8 | PPSI 2004-WHQ2, A3E | | 03/25/2008 | Various | | | | | 364,202 | | | | | | | | | | (7) | 02/25/2035 | 1FE |
| 74042E-AC-8 | PREFERRED TERM SECURITIES XVII FLOAT. RA | | 06/23/2008 | SCHEDULED REDEMPTION | | 46,103 | 46,103 | 46,103 | 46,103 | | | | | | 46,103 | | | | 1,094 | 06/23/2035 | 1FE |
| 74114#-AA-2 | PRESTOLITE ELECTRIC TERM LOAN (5/05) | | 06/30/2008 | SCHEDULED REDEMPTION | | 156,250 | 156,250 | 156,250 | 156,250 | | | | | | 156,250 | | | | 8,671 | 04/30/2010 | 5* |
| 74154L-AB-8 | PRIMA 2005-1A, A2 | | 06/24/2008 | SCHEDULED REDEMPTION | | 114,028 | 114,028 | 114,016 | 114,021 | | 6 | | 6 | | 114,028 | | | | 2,945 | 07/24/2039 | 1FE |
| 74254P-VP-4 | PRINCIPAL LIFE INC FDG | | 06/18/2008 | DEUTSCHE BANK SECURITIES | | 3,471,405 | 3,500,000 | 3,497,270 | 3,497,293 | | 231 | | 231 | | 3,497,524 | | (26,119) | (26,119) | 97,388 | 12/14/2012 | 1FE |
| 74432Q-AQ-8 | PRUDENTIAL FINANCIAL INC | | 05/08/2008 | WACHOVIA SECURITIES | | 881,520 | 1,000,000 | 994,730 | 994,802 | | 26 | | 26 | | 994,829 | | (113,309) | (113,309) | 23,592 | 12/14/2036 | 1FE |
| 74432Q-AY-1 | PRUDENTIAL FINANCIAL INC | | 05/08/2008 | J. P. MORGAN SECURITIES, INC. | | 1,013,850 | 1,000,000 | 998,900 | 998,944 | | 31 | | 31 | | 998,974 | | 14,876 | 14,876 | 25,078 | 06/15/2017 | 1FE |
| 71880*-AD-8 | PRUDENTIAL/PHL FUNDING I INC | | 04/20/2008 | SCHEDULED REDEMPTION | | 298,673 | 298,673 | 261,431 | 276,952 | | 21,721 | | 21,721 | | 298,673 | | | | 13,814 | 07/20/2016 | 1 |
| 74436J-FB-8 | PSSF 1999-C2, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 707,653 | 707,653 | 783,449 | 726,322 | | (18,669) | | (18,669) | | 707,653 | | | | 25,001 | 06/16/2031 | 1FE |
| 74841#-AB-0 | QUIKRETE COMPANIES AMENDED SR. NTS | | 05/30/2008 | SCHEDULED REDEMPTION | | 571,429 | 571,429 | 578,075 | 574,721 | | (3,292) | | (3,292) | | 571,429 | | | | 28,457 | 05/30/2010 | 3 |
| 74841#-AD-6 | QUIKRETE COMPANIES SR SECD NTS | | 04/15/2008 | WACHOVIA BANK AND TRUST OF NORTH CAROLIN | | 13,735,400 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | (264,600) | (264,600) | 339,064 | 12/01/2014 | 3 |
| 990424-9B-1 | QUINTILES TRANSNATIONAL CORP 1ST LIEN TE | | 06/30/2008 | SCHEDULED REDEMPTION | | 7,469 | 7,469 | 7,469 | 7,469 | | | | | | 7,469 | | | | 269 | 03/31/2013 | 4FE |
| 759950-EP-9 | RAMC 2004-4, MF1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 2,861,336 | 2,861,336 | 2,810,257 | 2,825,317 | | 36,019 | | 36,019 | | 2,861,336 | | | | 71,761 | 02/25/2035 | 1FE |
| 760985-NC-1 | RAMP 2002-RZ3, M1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 235,683 | 235,683 | 235,638 | 235,670 | | 12 | | 12 | | 235,683 | | | | 7,511 | 08/25/2032 | 1FE |
| 760985-4U-2 | RAMP 2004-RZ2 AI6 | | 06/01/2008 | SCHEDULED REDEMPTION | | 152,276 | 152,276 | 150,783 | 150,880 | | 1,396 | | 1,396 | | 152,276 | | | | 3,920 | 03/25/2034 | 2FE |
| 76110W-LL-8 | RASC 2001-KS2 AI5 | | 06/01/2008 | SCHEDULED REDEMPTION | | 115,242 | 115,242 | 120,158 | 110,842 | | | | | | 115,242 | | | | 4,735 | 06/25/2031 | 1FE |
| 76110W-NG-7 | RASC 2002-KS2 AI5 | | 06/01/2008 | SCHEDULED REDEMPTION | | 288,926 | 288,926 | 288,925 | 288,926 | | | | | | 288,926 | | | | 9,399 | 04/25/2032 | 1FE |
| 76110W-PD-2 | RASC 2002-KS4 | | 06/01/2008 | SCHEDULED REDEMPTION | | 183,501 | 183,501 | 185,995 | 184,665 | | (1,165) | | (1,165) | | 183,501 | | | | 4,785 | 07/25/2032 | 1FE |
| 990809-9A-5 | RAVAGO HOLDINGS AMERICA, INC. LOANS | | 04/02/2008 | SCHEDULED REDEMPTION | | 11,250 | 11,250 | 10,313 | 7,500 | | 938 | | 938 | | 11,250 | | | | 357 | 01/30/2014 | 4FE |
| 995142-9B-4 | RBS ORECK TERM LOAN | | 06/30/2008 | Various | | | | 3,207 | (1,281) | | (3,835) | (628) | (3,207) | | | | | | | 02/02/2012 | 5FE |
| 991107-9A-3 | REABLE THERAP-DJO FINANCE LLC TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 9,901 | 9,901 | | 99 | | 99 | | 10,000 | | | | 342 | 05/20/2014 | 3FE |
| 755267-9C-7 | READER'S DIGEST ASSOC. INC. TERM LOAN B | | 06/30/2008 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,500 | 7,500 | | | | | | 7,500 | | | | | 03/02/2014 | 4FE |
| 990897-9C-6 | REALOGY CORP. CREDIT LINK FACILITY | | 06/30/2008 | Various | | 493,262 | 591,293 | 591,596 | 591,586 | | (25) | | (25) | | 591,561 | | (98,299) | (98,299) | 13,371 | 10/10/2013 | 3FE |
| 990897-9A-0 | REALOGY CORP. TERM B | | 05/16/2008 | Various | | 2,002,622 | 2,427,385 | 2,407,689 | 2,407,598 | | 870 | | 870 | | 2,408,469 | | (405,847) | (405,847) | 300,219 | 10/10/2013 | 3FE |
| 75875#-9B-8 | REGAL CINEMAS CORP. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 22,247 | 22,247 | 22,247 | 22,247 | | | | | | 22,247 | | | | 745 | 10/27/2013 | 3FE |
| 75903A-AA-5 | REGIONAL DIVERSIFIED FUNDING 2005-1 CL. | | 04/25/2008 | SCHEDULED REDEMPTION | | 554,907 | 554,907 | 554,907 | 554,907 | | | | | | 554,907 | | | | 12,813 | 01/25/2036 | 1FE |
| 75902X-AA-6 | REGIONAL DIVERSIFIED FUNDING LTD 2004-1, | | 05/15/2008 | SCHEDULED REDEMPTION | | 354,050 | 354,050 | 354,050 | 354,050 | | | | | | 354,050 | | | | 8,103 | 05/15/2034 | 1FE |
| 76009N-9C-6 | RENT-A-CENTERS, INC. TLB | | 06/17/2008 | SCHEDULED REDEMPTION | | 195,790 | 195,790 | 195,924 | 195,950 | | (160) | | (160) | | 195,790 | | | | 35,223 | 06/30/2012 | 3FE |
| 990750-9A-1 | RENTAL SERVICES CORPORATION 1ST LIEN TER | | 06/30/2008 | Various | | 962,538 | 1,024,880 | 1,024,880 | 1,024,880 | | | | | | 1,024,880 | | (62,342) | (62,342) | 34,372 | 11/30/2012 | 3FE |
| 76113B-AF-6 | RESIDENTIAL CAPITAL CORP | | 05/06/2008 | Various | | 20,195,816 | 35,500,000 | 17,748,522 | 35,364,735 | | 12,213 | 976,250 | (964,037) | | 17,838,750 | | 2,357,066 | 2,357,066 | 200,063 | 06/30/2010 | 5FE |
| 76113B-AQ-2 | RESIDENTIAL CAPITAL LLC | | 04/11/2008 | BANK OF AMERICA | | 1,334,404 | 2,000,000 | 1,090,592 | 1,575,573 | | 68,836 | | 68,836 | | 1,170,000 | | 164,404 | 164,404 | 39,496 | 04/17/2009 | 4FE |
| 76110V-JX-7 | RFMS2 2002-H13 | | 06/01/2008 | SCHEDULED REDEMPTION | | 1,019,518 | 1,019,518 | 1,019,298 | 1,019,412 | | 106 | | 106 | | 1,019,518 | | | | 30,472 | 06/25/2032 | 1FE |
| 76110V-JQ-2 | RFMS2 2002-HI2, A7 | | 06/01/2008 | SCHEDULED REDEMPTION | | 142,348 | 142,348 | 142,280 | 142,316 | | 32 | | 32 | | 142,348 | | | | 4,982 | 03/25/2032 | 1FE |
| 76110V-KG-2 | RFMS2 2002-HS2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 221,107 | 221,107 | 221,345 | 221,223 | | (116) | | (116) | | 221,107 | | | | 6,511 | 01/25/2032 | 1FE |
| 990985-9A-3 | RITE AID CORP. TRANCHE 2 TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 6,250 | 6,250 | | | | | | 6,250 | | | | | 06/04/2014 | 3FE |
| 769036-AM-6 | RIVERSIDE CITY CA - PENSION 05B | | 06/26/2008 | CALLED @ 100.00000000 | | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | | 4,500,000 | | | | 86,597 | 06/01/2025 | 1FE |
| 77876K-AF-1 | ROTHSCHILD L F MTG TR 3 CL 3 F | | 05/01/2008 | SCHEDULED REDEMPTION | | 3,642 | 3,642 | 3,473 | 3,493 | | 148 | | 148 | | 3,642 | | | | 172 | 09/01/2017 | 1FE |
| 990965-9B-3 | ROYALTY PHARMA FINANCE TRUST ADD-ON TERM | | 06/30/2008 | Various | | 5,556 | 5,556 | 5,514 | | | 42 | | 42 | | 5,556 | | | | 6,094 | 04/16/2013 | 2FE |
| 749685-AK-9 | RPM INTERNATIONAL INC. 1.389000% 05/13/2 | | 06/18/2008 | CIBC WORLD MARKETS | | 6,567,660 | 9,900,000 | 5,623,776 | 5,243,227 | | 41,804 | | 41,804 | | 5,285,031 | | 1,282,629 | 1,282,629 | 67,019 | 05/13/2033 | 2FE |
| 75405R-AA-1 | RPPO 2005, G | | 06/20/2008 | SCHEDULED REDEMPTION | | 244,839 | 244,839 | 244,839 | 244,839 | | | | | | 244,839 | | | | 7,144 | 03/23/2024 | 1FE |
| 785583-AC-9 | SABINE PASS LNG LP | | 04/18/2008 | LEHMAN BROTHERS INC. | | 1,072,375 | 1,150,000 | 1,129,875 | | | 390 | | 390 | | 1,130,265 | | (57,890) | (57,890) | 33,118 | 11/30/2013 | 3FE |
| 81375W-AC-0 | SABR 2004-OP1, M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 279,110 | 279,110 | 279,110 | 279,110 | | | | | | 279,110 | | | | 5,846 | 02/25/2034 | 1FE |
| 785778-QJ-3 | SACO 2006-3, A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 278,560 | 278,560 | 278,560 | 278,560 | | | | | | 278,560 | | | | 4,560 | 04/25/2036 | 2FE |
| 785779-AA-7 | SACO 2006-6, A | | 06/30/2008 | Various | | 698,495 | 595,008 | 318,144 | 698,495 | | | 380,351 | (380,351) | | 698,495 | | | | 8,274 | 06/25/2036 | 3FE |
| 86360X-AA-8 | SACO 2006-GEL3, A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,434,449 | 1,434,449 | 1,434,449 | 1,434,449 | | | | | | 1,434,449 | | | | 23,017 | 07/25/2036 | 1FE |
| 990740-9A-2 | SALLY HOLDINGS, LLC TERM LOAN B | | 06/27/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 2,773 | 11/16/2013 | 4FE |
| 86359L-NA-3 | SAMI 2005-AR6 2A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 1,143,525 | 1,143,525 | 1,143,168 | 1,124,541 | | 253 | | 253 | | 1,143,525 | | | | 24,639 | 09/25/2045 | 1FE |
| 79722#-AA-5 | SAN DIEGO BALLPARK FUNDING LLC (STADIUM) | | 04/15/2008 | SCHEDULED REDEMPTION | | 116,406 | 116,406 | 116,406 | 116,286 | | 120 | | 120 | | 116,406 | | | | 5,104 | 07/15/2025 | 2 |
| 79722#-AB-3 | SAN DIEGO BALLPARK P-1 (PARKING) FUNDING | | 04/15/2008 | SCHEDULED REDEMPTION | | 23,281 | 23,281 | 23,281 | 23,281 | | | | | | 23,281 | | | | 826 | 07/15/2025 | 2 |
| 798153-GK-2 | SAN JOSE FIN AUTH CA COP 05A LAND ACQUIS | | 06/04/2008 | CALLED @ 100.00000000 | | 36,260,000 | 36,260,000 | 36,260,000 | 36,260,000 | | | | | | 36,260,000 | | | | 1,168,463 | 03/01/2029 | 1FE |
| 86363M-AA-9 | SASC 2007-GEL2 A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 2,115,013 | 2,115,013 | 2,115,013 | 2,115,013 | | | | | | 2,115,013 | | | | 34,689 | 05/25/2037 | 1FE |
| 805564-PF-2 | SAST 2003-3 M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 112,748 | 112,748 | 113,664 | 90,980 | | (548) | | (548) | | 112,748 | | | | 3,190 | 12/25/2033 | 1FE |
| 80556Y-AB-1 | SAST 2007-2 A2A | | 06/25/2008 | SCHEDULED REDEMPTION | | 443,133 | 443,133 | 443,133 | 443,133 | | | | | | 443,133 | | | | 7,105 | 05/25/2047 | 1FE |
| 79548K-3J-5 | SBM7 2000-C1, A2 | | 06/01/2008 | SCHEDULED REDEMPTION | | 817,817 | 817,817 | 940,058 | 854,020 | | (36,204) | | (36,204) | | 817,817 | | | | 35,545 | 12/18/2009 | 1FE |
| 79548C-AB-2 | SBM7 2000-C3, A2 | | 06/01/2008 | Various | | 7,662,331 | 7,521,121 | 8,456,312 | 7,879,460 | | (47,093) | | (47,093) | | 7,832,368 | | (170,036) | (170,036) | 192,964 | 12/18/2033 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 79548C-BH-8 | SBM7 2001-C1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 229,426 | 229,426 | 247,027 | 238,018 | | (8,592) | | (8,592) | | 229,426 | | | | 7,300 | 12/18/2035 | 1FE |
| 79549A-JJ-9 | SBM7 2001-C2, A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 304,899 | 304,899 | 335,623 | 319,897 | | (14,997) | | (14,997) | | 304,899 | | | | 9,908 | 10/13/2011 | 1FE |
| 81237E-AH-7 | SEARS MTG FUNDING TR 1988 1 CL Z | | 05/01/2008 | SCHEDULED REDEMPTION | | 8,816 | 8,816 | 7,366 | 8,693 | | 124 | | 124 | | 8,816 | | | | 420 | 12/01/2018 | 1FE |
| 995942-9C-5 | SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T | | 06/30/2008 | SCHEDULED REDEMPTION | | 3,239 | 3,239 | 3,233 | 3,215 | | 24 | | 24 | | 3,239 | | | | | 03/05/2014 | 2FE |
| 81744L-AL-8 | SEMT 2007-2 2AA1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 527,017 | 527,017 | 519,770 | 520,541 | | 6,475 | | 6,475 | | 527,017 | | | | 14,050 | 01/20/2038 | 1FE |
| 990502-9A-6 | SENSATA TECHNOLOGIES US TERM LOAN | | 04/03/2008 | MORGAN STANLEY DEAN WITTER | | 2,677,500 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (322,500) | (322,500) | 102,944 | 04/27/2013 | 3FE |
| 990426-9A-8 | SERENA SOFTWARE INC TERM LOAN | | 01/10/2007 | VARIOUS | | | | | | | | | | | | | | | (284) | 03/10/2013 | 4FE |
| 244098-AA-7 | SHELL OIL/DEER PARK REFINING LP | | 06/15/2008 | SCHEDULED REDEMPTION | | 406,340 | 406,340 | 406,340 | 406,340 | | | | | | 406,340 | | | | 13,145 | 12/15/2008 | 1FE |
| 83168L-AA-5 | SHOME 2004-1, M1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 207,728 | 207,728 | 207,728 | 207,728 | | | | | | 207,728 | | | | 4,784 | 07/25/2011 | 1FE |
| 826200-AD-9 | SIEMENS FINANCIERINGSMAT | | 04/30/2008 | LEHMAN BROTHERS INC. | | 8,680,010 | 9,000,000 | 8,981,460 | 8,982,144 | | 179 | | 179 | | 8,982,323 | | (302,313) | (302,313) | 393,701 | 08/17/2026 | 1FE |
| 826680-AB-9 | SIGNATURE 5.9920 CLASS B1 FLTG RATE NOTE | | 05/31/2008 | DISTRIBUTION | | 71,248 | | 71,248 | 71,248 | | | | | | 71,248 | | | | | 10/27/2012 | 2FE |
| 828783-AQ-3 | SIMON DEBARTOLO GROUP, LP | | 06/15/2008 | MATURED | | 10,000,000 | 10,000,000 | 9,940,100 | 9,996,272 | | 3,728 | | 3,728 | | 10,000,000 | | | | 351,944 | 06/15/2008 | 1FE |
| 83001W-9A-4 | SIX FLAGS THEME PARKS INC. INCREM. TERM | | 06/30/2008 | 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) | | 06/30/2008 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 6,250 | 6,250 | | | | | | 6,250 | | | | 25 | 06/15/2012 | 4FE |
| 863572-AW-3 | SLH MTG TRUST 1989-1 Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 36,530 | 36,530 | 37,582 | 37,248 | | (717) | | (717) | | 36,530 | | | | 1,817 | 10/25/2020 | 1FE |
| 78442G-JT-4 | SLMA 2003-11, A7 | | 04/01/2008 | VARIOUS | | 33,896 | 33,896 | 33,896 | | | | | | | 33,896 | | | | | 12/15/2038 | 1Z |
| 995242-9C-0 | SMURFIT STONE CONTAINER TERM C (11/04) | | 04/01/2008 | SCHEDULED REDEMPTION | | 5,095 | 5,095 | 5,104 | 5,104 | | (8) | | (8) | | 5,095 | | | | 124 | 11/01/2011 | 3FE |
| 990102-9A-5 | SPIRIT AEROSYSTEMS, INC | | 03/31/2008 | Various | | | | | 10,558 | | | | | | | | | | 59,146 | 09/30/2013 | 3FE |
| 84861#-AA-6 | SPIRITS OF ST. LOUIS BASKETBALL CLUB | | 06/30/2008 | SCHEDULED REDEMPTION | | 397,054 | 397,054 | 397,054 | 392,587 | | | | | | 397,054 | | | | 18,135 | 12/31/2021 | 2 |
| 84860R-AA-1 | SPMF 2006-1A, A | | 06/01/2008 | SCHEDULED REDEMPTION | | 98,138 | 98,138 | 98,107 | 98,110 | | 28 | | 28 | | 98,138 | | | | 2,669 | 03/20/2024 | 1FE |
| 852060-AJ-1 | SPRINT CAP CORP | | 04/09/2008 | WARBURG DILLION READ LLC | | 8,011,250 | 8,500,000 | 9,461,605 | 8,983,059 | | (41,611) | | (41,611) | | 8,941,448 | | (930,198) | (930,198) | 457,288 | 01/30/2011 | 2FE |
| 852060-AC-6 | SPRINT CAPITAL CORP | | 04/03/2008 | WARBURG DILLION READ LLC | | 6,765,281 | 6,825,000 | 6,797,018 | 6,820,880 | | 1,251 | | 1,251 | | 6,822,130 | | (56,849) | (56,849) | 166,051 | 11/15/2008 | 2FE |
| 852060-AD-4 | SPRINT CAPITAL CORP | | 06/06/2008 | LEHMAN BROTHERS INC. | | 1,248,750 | 1,500,000 | 1,120,490 | 1,348,855 | | 56,268 | | 56,268 | | 1,122,442 | | 126,308 | 126,308 | 59,010 | 11/15/2028 | 3FE |
| 852060-AF-9 | SPRINT CAPITAL CORP | | 04/04/2008 | BANK OF AMERICA | | 5,220,500 | 5,300,000 | 4,983,537 | 5,232,582 | | 13,208 | | 13,208 | | 5,245,790 | | (25,290) | (25,290) | 148,290 | 05/01/2009 | 2FE |
| 790148-B*-0 | ST. JOE CO. 7.37% SR NTS | | 04/04/2008 | PRINCIPAL PAYDOWN | | 50,000,000 | 50,000,000 | 50,000,000 | 49,913,096 | | 4,755 | | 4,755 | | 49,917,851 | | 82,149 | 82,149 | 10,558,012 | 02/07/2012 | 2 |
| 790148-C*-9 | ST. JOE CO. SER G SR NTS | | 04/04/2008 | PRINCIPAL PAYDOWN | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 1,402,746 | 08/25/2015 | 2 |
| 96928*-BA-4 | ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL | | 06/15/2008 | SCHEDULED REDEMPTION | | 38,954 | 38,954 | 39,372 | 39,351 | | (397) | | (397) | | 38,954 | | | | 1,116 | 04/15/2028 | 1 |
| 852591-AA-4 | STALLION OILFIELD SVCS | | 05/14/2008 | DONALDSON, LUFKIN & JENRETTE SECURITIES | | 907,500 | 1,100,000 | 1,127,500 | 1,124,260 | | (1,473) | | (1,473) | | 1,122,787 | | (215,287) | (215,287) | 85,800 | 02/01/2015 | 5FE |
| 855244-AC-3 | STARBUCKS CORP | | 04/22/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,499,415 | 1,500,000 | 1,497,165 | 1,497,239 | | 67 | | 67 | | 1,497,306 | | 2,109 | 2,109 | 63,021 | 08/15/2017 | 2FE |
| 990909-9B-1 | SUN HEALTHCARE GROUP, INC. DELAYED DRAW | | 06/30/2008 | SCHEDULED REDEMPTION | | 2,011 | 2,011 | 2,011 | 2,011 | | | | | | 2,011 | | | | | 04/19/2014 | 4FE |
| 990135-9B-3 | SUNGARD DATA SYSTEMS INC. U.S. TERM LOAN | | 03/31/2008 | SCHEDULED REDEMPTION | | 30,650 | 30,650 | 30,753 | 30,744 | | (94) | | (94) | | 30,650 | | | | 922 | 02/28/2014 | 3FE |
| 86787G-AB-8 | SUNTRUST BANKS | | 06/17/2008 | SUNTRUST CAPITAL MARKETS | | 12,503,626 | 12,220,000 | 12,556,341 | 12,368,422 | | (20,074) | | (20,074) | | 12,348,348 | | 155,278 | 155,278 | 560,465 | 04/01/2011 | 1FE |
| 86787G-AG-7 | SUNTRUST BANKS INC | | 04/25/2008 | KEEFE, BRUYETTE & WOODS, INC. | | 1,885,480 | 2,000,000 | 1,947,380 | 1,956,668 | | 1,529 | | 1,529 | | 1,958,197 | | (72,717) | (72,717) | 66,389 | 09/01/2015 | 1FE |
| 83611M-PG-7 | SVHE 2006-OPT3, 2A2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 5,968,844 | 5,968,844 | 5,968,844 | 5,968,844 | | | | | | 5,968,844 | | | | 120,404 | 06/25/2036 | 1FE |
| 990236-9B-9 | TARGA RESOURCES, INC. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 4,032 | 4,032 | 4,032 | 4,032 | | | | | | 4,032 | | | | 145 | 10/31/2012 | 4FE |
| 87235M-AJ-4 | TCW LEVERAGED INCOME TRUST II SUB SEC NT | | 06/30/2008 | Various | | 243,399 | 96,555 | (158) | | | | | | | | | 243,399 | 243,399 | | 06/15/2005 | 6FE |
| 88101B-AF-5 | TERRA 2006-1A, E | | 04/15/2008 | SCHEDULED REDEMPTION | | 1,578,174 | 1,578,174 | 1,578,174 | 1,578,174 | | | | | | 1,578,174 | | | | 23,219 | 06/15/2017 | 2FE |
| 990573-9C-3 | TEXAS PETROCHEMICALS INCREMENTAL TERM LO | | 06/30/2008 | SCHEDULED REDEMPTION | | 2,491 | 2,491 | 2,466 | 2,466 | | 25 | | 25 | | 2,491 | | | | 47 | 06/27/2013 | 3FE |
| 990573-9A-7 | TEXAS PETROCHEMICALS LP TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 7,380 | 7,380 | 7,310 | 7,097 | | 69 | | 69 | | 7,380 | | | | 265 | 06/27/2013 | 3FE |
| 883199-A@-0 | TEXTRON FINANCIAL CORP 4.39% SR. NTS | | 06/24/2008 | SCHEDULED REDEMPTION | | 526,316 | 526,316 | 526,316 | 526,316 | | | | | | 526,316 | | | | 11,553 | 12/24/2013 | 1 |
| 87245E-AC-5 | TIAA 2002-1A, III | | 05/08/2008 | MERRILL LYNCH CAPITAL MARKETS | | 9,376,563 | 10,000,000 | 10,858,620 | 10,690,719 | | (37,314) | | (37,314) | | 10,653,405 | | (1,276,842) | (1,276,842) | 361,000 | 05/22/2037 | 2FE |
| 88732J-AG-3 | TIME WARNER CABLE INC | | 06/05/2008 | WACHOVIA SECURITIES | | 3,487,890 | 3,500,000 | 3,493,525 | 3,494,319 | | 499 | | 499 | | 3,494,819 | | (6,929) | (6,929) | 177,450 | 07/02/2012 | 2FE |
| 88732J-AH-1 | TIME WARNER CABLE INC | | 05/21/2008 | BANK OF AMERICA | | 1,953,240 | 2,000,000 | 2,005,120 | 2,004,882 | | (162) | | (162) | | 2,004,720 | | (51,480) | (51,480) | 66,950 | 05/01/2017 | 2FE |
| 88732J-AJ-7 | TIME WARNER CABLE INC | | 05/21/2008 | DEUTSCHE BANK SECURITIES | | 1,442,295 | 1,500,000 | 1,495,290 | 1,495,297 | | 22 | | 22 | | 1,495,319 | | (53,024) | (53,024) | 56,221 | 05/01/2037 | 2FE |
| 990494-9A-6 | TLC FUNDING CORP 1ST LIEN | | 09/28/2007 | VARIOUS | | | | | 39,349 | | 39,349 | | 39,349 | | | | | | 105,067 | 05/19/2012 | 4FE |
| 885220-HQ-9 | TMST 2005-2 A4 | | 06/25/2008 | Various | | 40,017,790 | 40,017,790 | 40,017,790 | 40,017,790 | | | | | | 40,017,790 | | | | 907,434 | 07/25/2045 | 1FE |
| 88157G-AA-8 | TMTS 2007-1SL A1 | | 06/25/2008 | SCHEDULED REDEMPTION | | 803,568 | 803,568 | 803,568 | 803,568 | | | | | | 803,568 | | | | 12,999 | 01/25/2038 | 1FE |
| 892332-AQ-0 | TOYOTA MOTOR CREDIT CORP | | 04/03/2008 | RBC DOMINION SECURITIES | | 3,184,830 | 3,000,000 | 2,993,910 | 2,995,706 | | 314 | | 314 | | 2,996,020 | | 188,810 | 188,810 | 63,583 | 05/18/2011 | 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) |
| 89233P-ZF-6 | TOYOTA MOTOR CREDIT CORP | | 05/06/2008 | DEUTSCHE BANK SECURITIES | | 15,087,750 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 87,750 | 87,750 | 520,208 | 09/22/2011 | 1FE |
| 89604K-AN-8 | TRIBUNE CO | | 05/13/2008 | BANK OF AMERICA | | 1,900,000 | 2,000,000 | 1,762,820 | 1,968,112 | | 13,410 | | 13,410 | | 1,981,522 | | (81,522) | (81,522) | 57,015 | 12/08/2008 | 5FE |
| 990981-9B-0 | TRIBUNE CO. TERM B | | 06/27/2008 | Various | | 5,000 | 5,000 | 4,967 | 9,904 | | 96 | | 96 | | 5,000 | | | | 102,450 | 06/04/2014 | 4FE |
| 991054-9A-7 | TRILOGY INTERNATIONAL PARTNERS LLC TERM | | 04/04/2008 | DEUTSCHE BANK SECURITIES | | 1,680,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (320,000) | (320,000) | 87,342 | 06/29/2012 | 4FE |
| 89655N-AA-8 | TRL 2004-1 | | 06/14/2008 | Various | | 77,127 | 77,127 | 77,127 | 108,796 | | | | | | 77,127 | | | | 2,510 | 08/14/2027 | 1FE |
| 89655X-AA-6 | TRL 2006-1A, A1 | | 06/14/2008 | SCHEDULED REDEMPTION | | 313,141 | 313,141 | 313,141 | 313,141 | | | | | | 313,141 | | | | 8,726 | 05/14/2036 | 1FE |
| 89655V-AA-0 | TRLT II 2003-1 | | 06/12/2008 | SCHEDULED REDEMPTION | | 100,577 | 100,577 | 100,577 | 100,019 | | | | | | 100,577 | | | | 2,682 | 10/12/2026 | 1FE |
| 87305Q-BU-4 | TTX COMPANY SR UNSECD NTS | | 04/07/2008 | LEHMAN BROTHERS INC. | | 1,025,880 | 1,000,000 | 999,020 | 999,310 | | 25 | | 25 | | 999,335 | | 26,545 | 26,545 | 20,156 | 06/01/2014 | 2FE |
| 89222*-AA-3 | TYCO INT'L - U.S. SURGICAL 7.20% SR NTS | | 06/30/2008 | SCHEDULED REDEMPTION | | 80,986 | 80,986 | 80,986 | 80,986 | | | | | | 80,986 | | | | 2,754 | 03/31/2021 | 2 |
| 91154G-9B-5 | U S AIR INC PASS THRU SER 1990-A1 | | 01/01/2008 | DIRECT | | | 150,231 | 3,838 | | | | | | | | | | | | 12/31/2008 | 2FE |
| 903329-AA-8 | U.S. CAPITAL FUNDING I, CORP, CLASS A-1 | | 08/01/2007 | Various | | (27,500) | | | 488,656 | | | | | | (27,500) | | | | (7,627) | 05/01/2034 | 1FE |
| 990511-9A-7 | U.S. SECURITY HOLDINGS, INC. TERM B | | 06/26/2008 | SCHEDULED REDEMPTION | | 68,139 | 68,139 | 68,139 | 68,139 | | | | | | 68,139 | | | | 2,395 | 05/08/2013 | 4FE |
| 907818-CK-2 | UNION PACIFIC CO | | 04/08/2008 | Various | | 5,294,370 | 5,000,000 | 4,971,500 | 4,989,242 | | 896 | | 896 | | 4,990,137 | | 304,233 | 304,233 | 245,126 | 01/15/2011 | 2FE |
| 908594-A*-5 | UNION TANK CAR SECD. NTS | | 06/01/2008 | SCHEDULED REDEMPTION | | 253,195 | 253,195 | 253,195 | 253,195 | | | | | | 253,195 | | | | 8,634 | 06/01/2016 | 1 |
| 913017-BM-0 | UNITED TECHNOLOGIES CORP | | 04/01/2008 | DEUTSCHE BANK SECURITIES | | 3,594,150 | 3,500,000 | 3,493,245 | 3,493,279 | | 134 | | 134 | | 3,493,413 | | 100,737 | 100,737 | 61,141 | 12/15/2017 | 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 | | 03/17/2008 | DEUTSCHE BANK SECURITIES | | 5,122,250 | 6,343,420 | 6,398,563 | 5,522,091 | | (141,365) | | (141,365) | | 6,257,674 | | (1,135,424) | (1,135,424) | 181,754 | 09/29/2014 | 4FE |
| 991841-9C-3 | US SHIPPING PARTNERS L.P. TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 219 | 08/06/2012 | 5FE |
| 903293-AR-9 | USG CORP | | 04/24/2008 | SALOMON SMITH BARNEY | | 1,233,750 | 1,500,000 | 1,506,870 | 1,506,313 | | (177) | | (177) | | 1,506,136 | | (272,386) | (272,386) | 43,050 | 11/15/2016 | 3FE |
| 990936-9A-6 | USI HOLDINGS CORP. TRANCHE B | | 06/30/2008 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,726 | 3,726 | | 24 | | 24 | | 3,750 | | | | 141 | 05/04/2014 | 4FE |
| 911760-AP-1 | VENDEE MTG TR 1992-1 2-Z | | 06/01/2008 | SCHEDULED REDEMPTION | | 172,007 | 172,007 | 158,960 | 165,330 | | 6,677 | | 6,677 | | 172,007 | | | | 6,279 | 05/15/2022 | 1 |
| 92276M-AD-7 | VENTAS REALTY LP/CAP CRP | | 06/19/2008 | CIBC WORLD MARKETS | | 2,120,000 | 2,000,000 | 2,056,188 | 2,030,844 | | (2,905) | | (2,905) | | 2,027,939 | | 92,061 | 92,061 | 116,500 | 05/01/2012 | 2FE |
| 92276M-AH-8 | VENTAS REALTY LP/CAP CRP | | 06/12/2008 | CIBC WORLD MARKETS | | 2,849,250 | 2,900,000 | 2,720,250 | 2,727,521 | | 9,041 | | 9,041 | | 2,736,562 | | 112,688 | 112,688 | 129,151 | 10/15/2014 | 2FE |
| 92343V-AP-9 | VERIZON COMMUNICATIONS | | 05/07/2008 | SALOMON SMITH BARNEY | | 3,709,615 | 3,500,000 | 3,455,340 | | | 47 | | 47 | | 3,455,387 | | 254,228 | 254,228 | 25,492 | 04/15/2038 | 1FE |
| 991076-9A-0 | VERTRUE, INC. FIRST LIEN TERM FACILITY | | 06/30/2008 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,426 | 2,427 | | 73 | | 73 | | 2,500 | | | | 103 | 08/16/2014 | 4FE |
| 925524-AT-7 | VIACOM INC | | 04/07/2008 | GOLDMAN, SACHS & CO. | | 3,707,813 | 3,750,000 | 3,878,909 | 3,816,585 | | (3,557) | | (3,557) | | 3,813,028 | | (105,216) | (105,216) | 137,695 | 08/15/2012 | 2FE |
| 92719T-AA-3 | VINACASA CLO LTD. CLASS D | | 05/20/2008 | DISTRIBUTION | | 351,645 | | | | | | | | | | | 351,645 | 351,645 | | 10/14/2015 | 6Z |
| 927804-FF-6 | VIRGINIA ELEC & POWER CO | | 04/18/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,484,295 | 1,500,000 | 1,496,625 | | | 4 | | 4 | | 1,496,629 | | (12,334) | (12,334) | 1,350 | 04/30/2018 | 2FE |
| 94978#-DC-8 | WACHOVIA BANK LEASE BACKED NOTES TRANCHE | | 06/02/2008 | PRINCIPAL PAYMENT | | 9,057 | 9,057 | 9,057 | 9,057 | | | | | | 9,057 | | | | 455 | 01/02/2024 | 1 |
| 94978#-FK-8 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 05/15/2008 | PRINCIPAL PAYMENT | | 6,606 | 6,606 | 6,606 | 6,606 | | | | | | 6,606 | | | | 315 | 01/15/2023 | 1 |
| 92976G-AB-7 | WACHOVIA BANK NA | | 05/07/2008 | WACHOVIA SECURITIES | | 1,908,800 | 2,000,000 | 1,989,440 | 1,992,271 | | 350 | | 350 | | 1,992,621 | | (83,821) | (83,821) | 50,933 | 11/01/2014 | 1FE |
| 92976G-AJ-0 | WACHOVIA BANK NA | | 05/01/2008 | SALOMON SMITH BARNEY | | 1,466,655 | 1,500,000 | 1,496,880 | 1,496,882 | | 12 | | 12 | | 1,496,894 | | (30,239) | (30,239) | 40,975 | 01/15/2038 | 1FE |
| 931142-CK-7 | WAL-MART STORES INC | | 04/08/2008 | BANK OF AMERICA | | 2,103,080 | 2,000,000 | 2,015,440 | | | (35) | | (35) | | 2,015,405 | | 87,675 | 87,675 | 81,972 | 08/15/2037 | 1FE |
| 931142-CM-3 | WAL-MART STORES INC | | 06/18/2008 | DEUTSCHE BANK SECURITIES | | 3,408,755 | 3,500,000 | 3,489,605 | | | 23 | | 23 | | 3,489,628 | | (80,873) | (80,873) | 40,989 | 04/15/2038 | 1FE |
| 254687-AU-0 | WALT DISNEY COMPANY 2.125000% 04/15/2023 | | 04/01/2008 | DEUTSCHE BANK CAPITAL CORP. | | 11,310,390 | 10,500,000 | 11,478,145 | 10,770,464 | | (241,857) | | (241,857) | | 10,528,607 | | 781,783 | 781,783 | 104,745 | 04/15/2023 | 1FE |
| 92922F-D3-9 | WAMU 2005-AR2 2A-1B | | 06/25/2008 | SCHEDULED REDEMPTION | | 481,088 | 481,088 | 481,088 | 481,088 | | | | | | 481,088 | | | | 10,377 | 01/25/2045 | 1FE |
| 92925C-CE-0 | WAMU 2006-AR1 2A1A | | 06/01/2008 | SCHEDULED REDEMPTION | | 388,357 | 388,357 | 389,085 | 388,966 | | (609) | | (609) | | 388,357 | | | | 12,041 | 01/25/2046 | 1FE |
| 990457-9C-9 | WARNER CHILCOTT TERM B | | 06/30/2008 | SCHEDULED REDEMPTION | | 195,655 | 195,655 | 196,935 | 197,546 | | (1,891) | | (1,891) | | 195,655 | | | | 1,495 | 01/18/2012 | 3FE |
| 990457-9D-7 | WARNER CHILCOTT TERM C | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,870 | 1,870 | 1,888 | 1,889 | | (18) | | (18) | | 1,870 | | | | 15 | 01/18/2012 | 3FE |
| 863572-L9-2 | WASHINGTON MUTUAL 2000-1 M2 | | 06/25/2008 | SCHEDULED REDEMPTION | | 98,003 | 98,003 | 98,003 | 98,003 | | | | | | 98,003 | | | | 2,630 | 01/25/2040 | 1FE |
| 93933V-BA-5 | WASHINGTON MUTUAL BK | | 04/08/2008 | SALOMON SMITH BARNEY | | 2,287,500 | 2,500,000 | 2,493,200 | 2,494,533 | | 241 | | 241 | | 2,494,774 | | (207,274) | (207,274) | 88,010 | 05/20/2013 | 2FE |
| 991143-9B-6 | WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D | | 06/30/2008 | SCHEDULED REDEMPTION | | 668 | 668 | 556 | | | 112 | | 112 | | 668 | | | | | 02/05/2013 | 4FE |
| 991143-9C-4 | WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO | | 06/30/2008 | SCHEDULED REDEMPTION | | 1,588 | 1,588 | 1,322 | | | 266 | | 266 | | 1,588 | | | | | 02/05/2013 | 4FE |
| 991685-9C-4 | WEIGHT WATCHERS INTERNALTIONAL, INC. TER | | 06/30/2008 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 10,033 | 10,032 | | (32) | | (32) | | 10,000 | | | | 332 | 01/26/2014 | 3FE |
| 94973V-AM-9 | WELLPOINT INC | | 05/07/2008 | J. P. MORGAN SECURITIES, INC. | | 3,451,175 | 3,500,000 | 3,474,870 | 3,475,926 | | 701 | | 701 | | 3,476,627 | | (25,452) | (25,452) | 83,964 | 06/15/2017 | 1FE |
| 94986E-AA-8 | WELLS FARGO CAPITAL XIII | | 05/15/2008 | Various | | 2,030,000 | 2,000,000 | 2,000,000 | | | | | | | 2,000,000 | | 30,000 | 30,000 | 321 | 12/29/2049 | 1FE |
| 949746-JJ-1 | WELLS FARGO COMPANY | | 04/04/2008 | J. P. MORGAN SECURITIES, INC. | | 10,140,900 | 10,000,000 | 9,987,100 | 9,994,519 | | 708 | | 708 | | 9,995,226 | | 145,674 | 145,674 | 308,000 | 01/15/2010 | 1FE |
| 949746-FA-4 | WELLS FARGO COMPANY 4.898750% 05/01/2033 | | 04/18/2008 | Various | | 13,760,500 | 13,750,000 | 13,824,288 | 13,765,503 | | (13,167) | | (13,167) | | 13,752,337 | | 8,163 | 8,163 | 246,103 | 05/01/2033 | 1FE |
| 990691-9A-7 | WEST CORPORATION TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 23,107 | 23,107 | 22,614 | 19,950 | | 492 | | 492 | | 23,107 | | | | | 10/24/2013 | 4FE |
| 96928*-BD-8 | WESTCHESTER COUNTY OF NY CTL 5.57% 12/15 | | 06/15/2008 | SCHEDULED REDEMPTION | | 20,418 | 20,418 | 20,636 | 20,608 | | (190) | | (190) | | 20,418 | | | | 569 | 05/15/2028 | 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) |
| 990837-9A-6 | WESTERN REFINING, INC. TERM LOAN | | 10/29/2007 | VARIOUS | | | | | | | | | | | | | | | 17,111 | 05/30/2014 | 4FE |
| 94979R-AD-2 | WFMBS 2003-8 A4 | | 06/01/2008 | SCHEDULED REDEMPTION | | 529,279 | 529,279 | 509,431 | 515,147 | | 14,132 | | 14,132 | | 529,279 | | | | 13,190 | 08/25/2018 | 1FE |
| 949810-AU-2 | WFMBS 2005-AR16 6A3 | | 06/01/2008 | SCHEDULED REDEMPTION | | 466,391 | 466,391 | 465,425 | 465,767 | | 624 | | 624 | | 466,391 | | | | 10,932 | 10/25/2035 | 1FE |
| 94983L-AA-5 | WFMBS 2006-2 1A1 | | 06/01/2008 | SCHEDULED REDEMPTION | | 477,448 | 477,448 | 454,546 | 458,140 | | 19,309 | | 19,309 | | 477,448 | | | | 13,382 | 03/25/2036 | 1FE |
| 981464-AQ-3 | WFNMT 2003-A, A2 | | 05/15/2008 | SCHEDULED REDEMPTION | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 246,902 | 05/15/2012 | 1FE |
| 991728-9B-4 | WHEELING-PITTSBURG STEEL CORP TERM LOAN | | 05/06/2008 | Various | | 4,764,000 | 4,764,000 | 4,763,479 | 4,763,083 | | 917 | | 917 | | 4,764,000 | | | | 18,256 | 11/01/2008 | 1FE |
| 990577-9B-6 | WINDSTREAM CORP TRANCH B-1 TERM LOAN | | 06/30/2008 | SCHEDULED REDEMPTION | | 20,250 | 20,250 | 20,250 | 20,250 | | | | | | 20,250 | | | | | 07/17/2013 | 2FE |
| 991856-9B-3 | WMG ACQUISITION (WARNER MUSIC GROUP) TER | | 05/30/2008 | SCHEDULED REDEMPTION | | 23,096 | 23,096 | 23,109 | 23,108 | | (12) | | (12) | | 23,096 | | | | 100 | 02/28/2011 | 3FE |
| 92933U-AA-0 | WMHEN 2007-WM1 N1 | | 06/02/2008 | DISTRIBUTION | | 344 | | | | | | | | | | | 344 | 344 | | 01/25/2047 | 5FE |
| 98212#-AA-2 | WORTHINGTON PRECISION METALS (HANCOCK ME | | 03/26/2008 | PRINCIPAL PAYMENT | | | 15,363 | 15,363 | 101,703 | 679,775 | 2,278 | | 682,053 | | 15,363 | | (15,363) | (15,363) | | 03/31/2009 | 6 |
| 98385X-AM-8 | XTO ENERGY INC | | 04/15/2008 | J. P. MORGAN SECURITIES, INC. | | 1,597,710 | 1,500,000 | 1,502,685 | 1,502,675 | | (9) | | (9) | | 1,502,666 | | 95,044 | 95,044 | 75,656 | 08/01/2037 | 2FE |
| 990817-9A-8 | YANKEE CANDLE CO., INC. TERM LOAN | | 04/25/2008 | LEHMAN BROTHERS INC. | | 1,857,500 | 2,000,000 | 1,984,475 | 1,982,741 | | 1,988 | | 1,988 | | 1,984,729 | | (127,229) | (127,229) | 30,902 | 02/06/2014 | 3FE |
| C0118#-AA-0 | ALBECOUR INC. 7.27% SENIOR NOTES | T | 06/15/2008 | SCHEDULED REDEMPTION | | 1,217,391 | 1,217,391 | 1,217,391 | 1,217,391 | | | | | | 1,217,391 | | | | 44,252 | 12/15/2017 | 1 |
| 389914-9A-2 | GREAT CANADIAN GAMING CO TRANCH B TERM L | T | 05/13/2008 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,500 | 2,500 | | | | | | 2,500 | | | | 69 | 02/14/2014 | 3FE |
| C4861#-AD-5 | IRVING OIL LTD 5.76% SER D SR NTS | T | 04/16/2008 | LEHMAN BROTHERS INC. | | 29,700,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (300,000) | (300,000) | 544,800 | 06/26/2015 | 2 |
| 990472-9B-0 | NISKA GAS STORAGE CANADA ULC ASSET SALE | T | 03/31/2008 | Various | | 31,830 | 31,830 | 31,830 | 63,663 | | | | | | 31,830 | | | | 2,787 | 05/13/2011 | 3FE |
| 990472-9A-2 | NISKA GAS STORAGE CANADA ULC CAN TERM LO | T | 06/30/2008 | SCHEDULED REDEMPTION | | 2,365 | 2,365 | 2,365 | 2,365 | | | | | | 2,365 | | | | 77 | 05/12/2013 | 3FE |
| 665099-AA-5 | NORTHERN CRANE SVC INC (15% SR SUB NOTES | C | 04/09/2008 | PRINCIPAL PAYDOWN | | 1,161,117 | 940,328 | 912,266 | 1,037,219 | | (1,345) | | (1,345) | (130,288) | 921,178 | 137,055 | 102,884 | 239,938 | 82,015 | 10/04/2013 | 5 |
| 86722T-AB-8 | SUNCOR ENERGY INC | T | 06/09/2008 | BARCLAYS BANK | | 2,516,050 | 2,500,000 | 2,485,400 | | | 2 | | 2 | | 2,485,402 | | 30,648 | 30,648 | 2,854 | 06/01/2039 | 1FE |
| 991095-9B-8 | TELESAT CANADA DELAYED DRAW TERM LOAN B | T | 06/30/2008 | SCHEDULED REDEMPTION | | 189 | 189 | 189 | 189 | | | | | | 189 | | | | | 10/23/2014 | 4FE |
| 991095-9A-0 | TELESAT CANADA U.S. TERM I LOAN | T | 06/30/2008 | SCHEDULED REDEMPTION | | 6,909 | 6,909 | 6,776 | 6,773 | | 136 | | 136 | | 6,909 | | | | | 10/23/2014 | 4FE |
| 040114-GK-0 | REPUBLIC OF ARGENTINA | F | 05/01/2008 | MERRILL LYNCH CAPITAL MARKETS | | 1,140,330 | 3,000,000 | 1,071,900 | | | 900 | | 900 | | 1,072,800 | | 67,530 | 67,530 | 3,990 | 12/31/2038 | 4FE |
| 040114-GL-8 | REPUBLIC OF ARGENTINA | F | 05/09/2008 | Various | | 7,009,878 | 8,301,833 | 7,694,836 | | | 2,272 | | 2,272 | | 7,697,108 | | (687,231) | (687,231) | 106,984 | 12/31/2033 | 4FE |
| 00440E-AG-2 | ACE INA HOLDINGS INC | F | 04/10/2008 | CANTOR, FITZGERALD & CO. | | 15,512,050 | 15,000,000 | 15,282,750 | 15,223,102 | | (8,352) | | (8,352) | | 15,214,750 | | 297,300 | 297,300 | 292,118 | 06/15/2014 | 1FE |
| G0746#-AA-6 | BANK OF N.T. BUTTERFIELD & SON LTD SUB S | F | 05/27/2008 | MATURED | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 394,000 | 05/27/2008 | 1 |
| 10600P-AA-5 | BRAMER 2003-1 | F | 06/15/2008 | SCHEDULED REDEMPTION | | 451,402 | 451,402 | 451,402 | 451,402 | | | | | | 451,402 | | | | 6,671 | 06/15/2011 | 1FE |
| 21987B-AH-1 | CODELCO INC | F | 06/17/2008 | MERRILL LYNCH CAPITAL MARKETS | | 14,965,200 | 15,000,000 | 15,105,170 | 15,067,571 | | (4,737) | | (4,737) | | 15,062,834 | | (97,634) | (97,634) | 561,458 | 10/15/2013 | 1FE |
| 21987B-AJ-7 | CODELCO INC | F | 06/09/2008 | Various | | 31,962,520 | 33,000,000 | 31,451,362 | 31,143,335 | | 408,801 | | 408,801 | | 31,705,314 | | 257,206 | 257,206 | 1,021,910 | 10/15/2014 | 1FE |
| G6982#-AA-6 | PELICAN/LAN CHILE RECEIVABLES TR. SER 20 | F | 03/31/2008 | Various | | 6,678 | 6,678 | 6,678 | 390,494 | | | | | | 6,678 | | | | 13,589 | 06/30/2009 | 2FE |
| 63872A-AA-8 | NATIXIS | F | 04/30/2008 | Various | | 3,543,125 | 3,500,000 | 3,500,000 | | | | | | | 3,500,000 | | 43,125 | 43,125 | 2,361 | 04/29/2049 | 1FE |
| 12626#-AC-9 | CRH PLC / CRH AMERICA, INC. SER B GTD SR | F | 05/31/2008 | MATURED | | 20,000,000 | 20,000,000 | 20,452,423 | 20,048,776 | | (48,776) | | (48,776) | | 20,000,000 | | | | 764,000 | 05/31/2008 | 2 |
| 74932#-AA-2 | BUZZI UNICEM / RC CEMENT 6.60% SERIES A | F | 05/29/2008 | SCHEDULED REDEMPTION | | 8,666,667 | 8,666,667 | 8,666,667 | 8,666,667 | | | | | | 8,666,667 | | | | 286,000 | 05/29/2010 | 2 |
| 87406D-A#-5 | TAKEFUJI SENIOR LOAN | F | 05/31/2008 | SCHEDULED REDEMPTION | | 1,111,111 | 1,111,111 | 1,113,379 | 1,114,655 | | (3,544) | | (3,544) | | 1,111,111 | | | | 41,667 | 05/31/2010 | 2 |
| P4564#-AE-9 | INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO | F | 06/30/2008 | PRINCIPAL PAYDOWN | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 4,823,226 | 04/19/2018 | 2 |
| 706451-AE-1 | PEMEX PROJ FDG MASTER TR | F | 04/23/2008 | LEHMAN BROTHERS INC. | | 3,249,818 | 3,146,000 | 3,249,818 | 3,223,861 | | (22,955) | | (22,955) | | 3,200,907 | | 48,912 | 48,912 | 183,746 | 02/01/2009 | 2FE |
| 70645J-BD-3 | PEMEX PROJ FDG MASTER TR | F | 04/16/2008 | UNION BANK OF SWITZERLAND | | 2,075,000 | 2,000,000 | 1,986,320 | 1,986,506 | | 301 | | 301 | | 1,986,807 | | 88,193 | 88,193 | 57,181 | 03/01/2018 | 2FE |
| N4282#-AB-8 | DSM NV, SER. B SR. UNSEC. NTS, DUE 2015 | F | 04/17/2008 | J. P. MORGAN SECURITIES, INC. | | 16,675,470 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | (324,530) | (324,530) | 519,237 | 10/08/2015 | 1 |
| 268789-AB-0 | E.ON INTL FINANCE BV | F | 04/17/2008 | LEHMAN BROTHERS INC. | | 1,500,930 | 1,500,000 | 1,493,580 | | | | | | | 1,493,580 | | 7,350 | 7,350 | | 04/30/2038 | 1Z |
| 500472-AC-9 | PHILIPS ELECTRONICS NV | F | 04/28/2008 | LEHMAN BROTHERS INC. | | 1,598,580 | 1,500,000 | 1,474,950 | | | 35 | | 35 | | 1,474,985 | | 123,595 | 123,595 | 14,323 | 03/11/2038 | 1FE |
| 85772*-AB-3 | STATOIL SERIES A | F | 04/15/2008 | MATURED | | 3,571,429 | 3,571,429 | 4,152,500 | 3,633,908 | | (62,479) | | (62,479) | | 3,571,429 | | | | 170,714 | 04/15/2008 | 1 |
| 060340-A*-7 | PRIMER BANCO DEL ISTMO | F | 06/15/2008 | SCHEDULED REDEMPTION | | 441,435 | 441,435 | 441,435 | 441,435 | | | | | | 441,435 | | | | 12,215 | 12/15/2011 | 1 |
| G70464-AB-1 | PERU ENHANCED PASS-THRU | F | 05/31/2008 | SCHEDULED REDEMPTION | | 93,599 | 93,599 | 64,115 | | | 29,484 | | 29,484 | | 93,599 | | | | | 05/31/2018 | 3FE |
| 219868-BL-9 | CORP ANDINA DE FOMENTO | F | 05/05/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 7,832,980 | 8,000,000 | 7,810,564 | 2,942,248 | | 7,362 | | 7,362 | | 7,816,173 | | 16,807 | 16,807 | 220,736 | 01/12/2017 | 1FE |
| 302154-AS-8 | EXPORT-IMPORT BK KOREA | F | 04/17/2008 | SALOMON SMITH BARNEY | | 823,232 | 800,000 | 797,660 | 797,634 | | 1,597,259 | | 1,597,259 | | 799,564 | | 23,668 | 23,668 | 22,611 | 10/17/2012 | 1FE |
| 30215E-AA-5 | EXPORT-IMPORT BK KOREA | F | 06/04/2008 | DEUTSCHE BANK SECURITIES | | 9,980,000 | 10,000,000 | 9,792,989 | 9,908,618 | | 91,910 | | 91,910 | | 9,971,417 | | 8,583 | 8,583 | 342,654 | 02/10/2009 | 1FE |
| 500630-BG-2 | KOREA DEVELOPMENT BANK | F | 05/30/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,044,000 | 5,000,000 | 5,044,500 | 5,029,809 | | (1,916) | | (1,916) | | 5,027,893 | | 16,107 | 16,107 | 210,833 | 09/10/2013 | 1FE |
| 50065A-AA-2 | KOREA SOUTHERN POWER CO | F | 04/16/2008 | SALOMON SMITH BARNEY | | 747,375 | 750,000 | 747,075 | | | 4 | | 4 | | 747,079 | | 296 | 296 | 336 | 04/18/2013 | 1FE |
| 046353-AD-0 | ASTRAZENECA PLC | F | 04/01/2008 | J. P. MORGAN SECURITIES, INC. | | 10,697,700 | 10,000,000 | 9,957,800 | 9,957,943 | | 123 | | 123 | | 9,958,066 | | 739,634 | 739,634 | 361,917 | 09/15/2037 | 1FE |
| 06738G-UZ-1 | BARCLAYS BANK PLC | F | 04/29/2008 | LEHMAN BROTHERS INC. | | 3,599,295 | 3,500,000 | 3,493,490 | 3,493,838 | | 391 | | 391 | | 3,494,229 | | 105,066 | 105,066 | 121,868 | 09/12/2012 | 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) |
| 11102A-AA-9 | BRITISH TELECOM PLC | F | 04/09/2008 | BARCLAYS BANK | | 1,480,860 | 1,500,000 | 1,496,040 | | | 99 | | 99 | | 1,496,139 | | (15,279) | (15,279) | 30,246 | 01/15/2018 | 2FE |
| 27002#-AA-5 | EAGLE TRUST (VASTAR RESOURCES INC. AS PA | F | 06/03/2008 | SCHEDULED REDEMPTION | | 1,010,595 | 1,010,595 | 1,007,558 | 1,007,183 | | 3,411 | | 3,411 | | 1,010,595 | | | | 38,201 | 12/03/2010 | 1 |
| 991043-9A-0 | EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS | F | 06/30/2008 | SCHEDULED REDEMPTION | | 37,500 | 37,500 | 37,500 | 37,500 | | | | | | 37,500 | | | | 89,446 | 05/31/2014 | 4FE |
| 991043-9B-8 | EDWARDS (CAYMAN ISLANDS II) LIMITED SECO | F | 03/31/2008 | VARIOUS | | (25,000) | | | (12,500) | | | | | | (25,000) | | | | | 11/30/2014 | 4FE |
| 377372-AD-9 | GLAXOSMITHKLINE CAPITAL | F | 05/22/2008 | LEHMAN BROTHERS INC. | | 1,734,460 | 1,750,000 | 1,748,933 | | | 3 | | 3 | | 1,748,936 | | (14,476) | (14,476) | 4,120 | 05/15/2018 | 1FE |
| 377372-AE-7 | GLAXOSMITHKLINE CAPITAL | F | 05/16/2008 | WARBURG DILLION READ LLC | | 2,040,200 | 2,000,000 | 1,993,880 | | | 2 | | 2 | | 1,993,882 | | 46,318 | 46,318 | 2,833 | 05/15/2038 | 1FE |
| 4041A2-AH-7 | HBOS PLC | F | 05/20/2008 | GOLDMAN, SACHS & CO. | | 2,006,460 | 2,000,000 | 1,991,680 | | | 3 | | 3 | | 1,991,683 | | 14,777 | 14,777 | 750 | 05/21/2018 | 1FE |
| 705006-AB-0 | PEARSON DOLLAR FIN PLC | F | 04/11/2008 | WARBURG DILLION READ LLC | | 10,068,000 | 10,000,000 | 10,013,400 | 10,009,421 | | (359) | | (359) | | 10,009,062 | | 58,938 | 58,938 | 213,750 | 06/01/2014 | 2FE |
| 705006-AA-2 | PEARSON PLC (U.K.) | F | 04/10/2008 | WARBURG DILLION READ LLC | | 5,018,000 | 5,000,000 | 4,832,750 | 4,914,221 | | 16,950 | | 16,950 | | 4,931,171 | | 86,829 | 86,829 | 146,222 | 06/01/2009 | 2FE |
| G7278#-AA-7 | PROVIDENT FINANCIAL SER B 7.40% SR NTS | F | 05/10/2008 | MATURED | | 12,000,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 444,000 | 05/10/2008 | 2 |
| 68210*-AA-1 | ROLLS ROYCE SR. SEC. NOTES | F | 06/12/2008 | SCHEDULED REDEMPTION | | 278,936 | 278,936 | 296,097 | 284,029 | | (5,092) | | (5,092) | | 278,936 | | | | 11,596 | 05/12/2010 | 1 |
| 853250-AB-4 | STANDARD CHARTERED BANK | F | 04/30/2008 | GREENWICH CAPITAL MARKETS, INC. | | 1,414,042 | 1,400,000 | 1,396,934 | 1,396,993 | | 78 | | 78 | | 1,397,071 | | 16,971 | 16,971 | 54,507 | 09/26/2017 | 1FE |
| 4599999. Bonds - Industrial and Miscellaneous | | | | | | 1,998,816,068 | 2,755,003,307 | 2,090,890,571 | 1,895,880,494 | 679,775 | 12,373,409 | 2,464,192 | 10,588,991 | (130,288) | 2,030,374,367 | 137,055 | (31,695,355) | (31,558,300) | 71,042,282 | XXX | XXX |
| 6099997. Total - Bonds - Part 4 | | | | | | 2,600,367,848 | 4,026,712,560 | 2,675,218,198 | 2,378,037,848 | 679,775 | 12,585,728 | 2,464,192 | 10,801,310 | (130,288) | 2,620,535,634 | 667,429 | (20,835,216) | (20,167,786) | 89,998,841 | 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 | | | | | | 2,600,367,848 | 4,026,712,560 | 2,675,218,198 | 2,378,037,848 | 679,775 | 12,585,728 | 2,464,192 | 10,801,310 | (130,288) | 2,620,535,634 | 667,429 | (20,835,216) | (20,167,786) | 89,998,841 | XXX | XXX |
| 52523J-45-3 | LEHMAN BROTHERS HOLDINGS | | 06/12/2008 | Various | 9,590.000 | 8,955,833 | 0.00 | 11,848,593 | | | | | | | 11,848,593 | | (2,892,760) | (2,892,760) | | | P1LFE |
| G05384-11-3 | ASPEN INSURANCE | F | 04/28/2008 | DEUTSCHE BANK CAPITAL CORP. | 12,500.000 | 612,272 | 0.00 | 625,000 | 625,000 | | | | | | 625,000 | | (12,728) | (12,728) | 17,578 | | P3L |
| 6299999. Preferred Stocks - Banks, Trust, and Insurance Companies | | | | | | 9,568,104 | XXX | 12,473,593 | 625,000 | | | | | | 12,473,593 | | (2,905,488) | (2,905,488) | 17,578 | XXX | XXX |
| 48123C-AA-2 | JPMORGAN CHASE CAPT XX | | 04/16/2008 | BARCLAYS BANK | 5,000,000.000 | 4,604,200 | 0.00 | 4,972,700 | 4,973,088 | | 98 | | 98 | | 4,973,186 | | (368,986) | (368,986) | 183,764 | | RP2UZ* |
| 534187-AS-8 | LINCOLN NATIONAL CORP | | 04/03/2008 | BANK OF AMERICA | 5,000,000.000 | 4,627,100 | 0.00 | 5,277,050 | 5,259,525 | | (6,445) | | (6,445) | | 5,253,079 | | (625,979) | (625,979) | 137,083 | | RP3UZ* |
| 59156C-AB-7 | METLIFE CAPITAL TRUST X | | 04/03/2008 | WARBURG DILLION READ LLC | 1,500,000.000 | 1,584,795 | 0.00 | 1,500,000 | | | | | | | 1,500,000 | | 84,795 | 84,795 | | | RP3UZ* |
| 59156R-AP-3 | METLIFE INC | | 04/30/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | 3,000,000.000 | 2,684,280 | 0.00 | 2,994,480 | 2,994,545 | | 23 | | 23 | | 2,994,568 | | (310,288) | (310,288) | 74,667 | | RP3UZ* |
| G63812-AZ-7 | NATIONAL WESTMINISTER BANK | | 04/01/2008 | VARIOUS | 8,593,111.440 | 8,593,111 | 0.00 | 8,593,111 | 8,593,111 | | | | | | 8,593,111 | | | | | | P1UZ* |
| 651195-30-7 | NEWELL FINANCIAL TRUST I | | 05/15/2008 | LAZARD FRERES & COMPANY | 30,000.000 | 1,353,742 | 0.00 | 1,411,700 | 1,420,715 | | 842 | | 842 | | 1,421,557 | | (67,815) | (67,815) | 39,375 | | RP2UFE |
| 743315-AM-5 | PROGRESSIVE CORP | | 04/30/2008 | CREDIT SUISSE FIRST BOSTON CORPORATION | 5,000,000.000 | 4,462,150 | 0.00 | 4,986,450 | 4,986,527 | | 52 | | 52 | | 4,986,579 | | (524,429) | (524,429) | 130,278 | | RP2UZ* |
| G76891-AZ-6 | ROYAL BANK OF SCOTLAND | | 04/01/2008 | VARIOUS | 5,073,025.050 | 5,073,025 | 0.00 | 5,073,025 | 5,073,025 | | | | | | 5,073,025 | | | | | | P1UZ* |
| 806605-70-5 | SCHERING-PLOUGH | | 04/30/2008 | Various | 3,000.000 | 514,955 | 0.00 | 459,541 | 750,000 | | | 290,460 | (290,460) | | 459,540 | | 55,415 | 55,415 | 11,250 | | P2LFE |
| 90212E-AA-2 | TWO ROCK PASS THROUGH TRUST/CHANNEL RE | | 05/11/2008 | DISTRIBUTION | 225,575.920 | 225,576 | 0.00 | 225,576 | 225,576 | | | | | | 225,576 | | | | | | RP1UZ* |
| 98877C-AA-5 | ZFS FINANCE USA TRUST I | | 05/08/2008 | LEHMAN BROTHERS INC. | 1,000,000.000 | 897,970 | 0.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (102,030) | (102,030) | 33,222 | | RP3UZ* |
| 632315-AA-5 | NATEXIS AMBS CO 144A STEP UP PERP | F | 04/24/2008 | MORGAN STANLEY DEAN WITTER | 10,000,000.000 | 10,000,000 | 0.00 | 9,956,537 | 9,946,720 | | 46 | | 46 | | 9,946,766 | | 53,234 | 53,234 | 281,333 | | P1UZ* |
| 865622-AA-2 | SUMITOMO MITSUI BANK NY | F | 04/21/2008 | WARBURG DILLION READ LLC | 6,000,000.000 | 6,740,160 | 0.00 | 5,994,540 | 5,997,031 | | 178 | | 178 | | 5,997,209 | | 742,951 | 742,951 | 172,000 | | RP1UZ* |
| 865622-AB-0 | SUMITOMO MITSUI BANKING | F | 05/08/2008 | BANK OF AMERICA | 5,000,000.000 | 4,547,600 | 0.00 | 4,872,000 | 4,873,253 | | 272 | | 272 | | 4,873,525 | | (325,925) | (325,925) | 162,500 | | P1UZ* |
| 00077Q-AB-6 | ABN AMRO BK-CHI | F | 04/01/2008 | MATURED | 5,000,000.000 | 5,000,000 | 0.00 | 4,992,750 | 4,999,764 | | 236 | | 236 | | 5,000,000 | | | | 175,000 | | RP1UZ* |
| 2254C1-AA-3 | CREDIT SIUSFB NY | F | 05/01/2008 | MATURED | 1,000,000.000 | 1,000,000 | 0.00 | 945,439 | 996,868 | | 3,132 | | 3,132 | | 1,000,000 | | | | 32,500 | | RP1UZ* |
| 809326-AC-5 | BANK OF SCOTLAND 144A | F | 05/20/2008 | LEHMAN BROTHERS INC. | 17,500,000.000 | 18,521,575 | 0.00 | 17,472,875 | 17,490,793 | | 1,261 | | 1,261 | | 17,492,054 | | 1,029,521 | 1,029,521 | 1,035,436 | | RP1UZ* |
| 06739F-EY-3 | BARCLAYS BANK PLC | F | 05/09/2008 | WARBURG DILLION READ LLC | 5,000,000.000 | 4,403,420 | 0.00 | 4,744,625 | 3,500,000 | | 80 | | 80 | | 4,744,705 | | (341,285) | (341,285) | 122,388 | | P2UZ* |
| 06739G-AD-1 | BARCLAYS BANK PLC | F | 04/10/2008 | LEHMAN BROTHERS INC. | 1,500,000.000 | 1,412,745 | 0.00 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | (87,255) | (87,255) | 37,170 | | P2UZ* |
| 40411C-AA-0 | HBOS CAPITAL FUNDING LP | F | 05/13/2008 | Various | 7,500,000.000 | 6,559,800 | 0.00 | 7,474,595 | 7,474,797 | | 49 | | 49 | | 7,474,847 | | (915,047) | (915,047) | 305,236 | | P1UZ* |
| 4041A2-AG-9 | HBOS PLC | F | 05/13/2008 | Various | 20,473,000.000 | 18,046,032 | 0.00 | 20,491,528 | 20,461,437 | | (3,668) | | (3,668) | | 20,457,769 | | (2,411,737) | (2,411,737) | 587,207 | | P1UZ* |
| 780097-AS-0 | ROYAL BK SCOTLND GRP PLC | F | 04/10/2008 | LEHMAN BROTHERS INC. | 1,500,000.000 | 1,357,380 | 0.00 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | (142,620) | (142,620) | 55,629 | | P2UZ* |
| 6399999. Preferred Stocks - Industrial and Miscellaneous | | | | | | 112,209,618 | XXX | 116,438,522 | 114,016,774 | | (3,843) | 290,460 | (294,304) | | 116,467,096 | | (4,257,479) | (4,257,479) | 3,576,039 | XXX | XXX |
| 6599997. Total - Preferred Stocks - Part 4 | | | | | | 121,777,722 | XXX | 128,912,114 | 114,641,774 | | (3,843) | 290,460 | (294,304) | | 128,940,689 | | (7,162,967) | (7,162,967) | 3,593,617 | 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 | | | | | | 121,777,722 | XXX | 128,912,114 | 114,641,774 | | (3,843) | 290,460 | (294,304) | | 128,940,689 | | (7,162,967) | (7,162,967) | 3,593,617 | 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) |
| 15189T-10-7 | CENTERPOINT ENERGY | | 06/04/2008 | LAZARD FRERES & COMPANY | 188,325.000 | 3,168,902 | | 2,207,164 | | | | | | | 2,207,164 | | 961,738 | 961,738 | 34,369 | | L |
| 6699999. Common Stocks - Public Utilities | | | | | | 3,168,902 | XXX | 2,207,164 | | | | | | | 2,207,164 | | 961,738 | 961,738 | 34,369 | XXX | XXX |
| 759351-10-9 | REINSURANCE GROUP AMERICA INC | | 05/16/2008 | LAZARD FRERES & COMPANY | 20,000.000 | 1,022,618 | | 1,248,838 | 1,049,600 | 199,238 | | | 199,238 | | 1,248,838 | | (226,220) | (226,220) | 3,600 | | L |
| 816300-10-7 | SELECTIVE INSURANCE GROUP | | 04/18/2008 | DISTRIBUTION | 0.000 | 24 | | | | | | | | | | | 24 | 24 | | | L |
| 784860-10-1 | SVB FINANCIAL GROUP | | 06/13/2008 | Various | 70,000.000 | 3,102,821 | | 3,348,407 | 3,528,000 | (179,593) | | | (179,593) | | 3,348,407 | | (245,586) | (245,586) | | | L |
| 6799999. Common Stocks - Banks, Trust and Insurance Companies | | | | | | 4,125,464 | XXX | 4,597,245 | 4,577,600 | 19,645 | | | 19,645 | | 4,597,245 | | (471,781) | (471,781) | 3,600 | XXX | XXX |
| 00889X-AB-9 | AIMCO CLO SER 2006-A, SUB NOTES | | 05/20/2008 | DISTRIBUTION | 491,181.490 | 491,181 | | 491,181 | | | | | | | 491,181 | | | | | | A |
| 36317K-AC-1 | GALAXY 2007-8A CLO SUB NOTE | | 05/31/2008 | DISTRIBUTION | 790,979.990 | 790,980 | | 790,980 | | | | | | | 790,980 | | | | | | A |
| 57774#-12-6 | MAXON CORPORATION | | 04/01/2008 | DISTRIBUTION | 71,256.590 | 71,257 | | | | | | | | | | | 71,257 | 71,257 | | | A |
| 57774#-11-8 | MAXON CORPORATION WARRANTS | | 04/01/2008 | DISTRIBUTION | 28,671.180 | 28,671 | | | | | | | | | | | 28,671 | 28,671 | | | A |
| 656568-50-8 | NORTEL NETWORKS CORP | | 06/16/2008 | Various | 1,275.000 | 29,210 | | | | | | | | | | | 29,210 | 29,210 | | | L |
| 666807-10-2 | NORTHROP GRUMMAN CORP | | 04/04/2008 | LAZARD FRERES & COMPANY | 70,000.000 | 5,488,039 | | 4,933,093 | | | | | | | 4,933,093 | | 554,946 | 554,946 | 25,900 | | L |
| 66859H-AE-5 | NORTHWOODS CAPTIAL VIII EQUITY | | 06/30/2008 | DISTRIBUTION | 135,203.070 | 135,203 | | 135,203 | | | | | | | 135,203 | | | | | | A |
| 67085A-AB-0 | OAK HILL ADVISORS PARK AVENUE CLO I, EQU | | 06/14/2008 | DISTRIBUTION | 116,386.930 | 116,387 | | 116,387 | | | | | | | 116,387 | | | | | | A |
| 87163F-10-6 | SYNIVERSE HOLDINGS INC | | 06/13/2008 | CANTOR, FITZGERALD & CO. | 24,321.000 | 425,192 | | 529,468 | | | | | | | 529,468 | | (104,276) | (104,276) | | | L |
| 254687-10-6 | WALT DISNEY CO. | | 04/11/2008 | BANK OF AMERICA SECURITIES LLC | 327,900.000 | 9,908,033 | | 10,407,546 | | | | | | | 10,407,546 | | (499,513) | (499,513) | | | L |
| 989209-10-1 | ZEBU INC | | 05/31/2008 | DISTRIBUTION | 2,637.950 | 2,638 | | | | | | | | | | | 2,638 | 2,638 | | | A |
| 6899999. Common Stocks - Industrial and Miscellaneous | | | | | | 17,486,792 | XXX | 17,403,859 | | | | | | | 17,403,859 | | 82,933 | 82,933 | 25,900 | XXX | XXX |
| 261934-10-3 | DREYFUS MONEY MARKET | | 06/30/2008 | DIRECT | 137,008,149.820 | 137,008,150 | | 137,008,150 | 14,590 | | | | | | 137,008,150 | | | | 219,502 | | L |
| 7199999. Money Market Mutual Funds | | | | | | 137,008,150 | XXX | 137,008,150 | 14,590 | | | | | | 137,008,150 | | | | 219,502 | XXX | XXX |
| 7299997. Total - Common Stocks - Part 4 | | | | | | 161,789,307 | XXX | 161,216,418 | 4,592,190 | 19,645 | | | 19,645 | | 161,216,418 | | 572,890 | 572,890 | 283,371 | 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 | | | | | | 161,789,307 | XXX | 161,216,418 | 4,592,190 | 19,645 | | | 19,645 | | 161,216,418 | | 572,890 | 572,890 | 283,371 | XXX | XXX |
| 7399999. Total - Preferred and Common Stocks | | | | | | 283,567,029 | XXX | 290,128,532 | 119,233,965 | 19,645 | (3,843) | 290,460 | (274,659) | | 290,157,106 | | (6,590,077) | (6,590,077) | 3,876,988 | XXX | XXX |
| 7499999 - Totals | | | | | | 2,883,934,877 | XXX | 2,965,346,730 | 2,497,271,813 | 699,420 | 12,581,885 | 2,754,653 | 10,526,652 | (130,288) | 2,910,692,741 | 667,429 | (27,425,293) | (26,757,864) | 93,875,830 | XXX | XXX |

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

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Acquisition | 6<br>Exchange or Counterparty | 7<br>Cost/Option Premium | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 INDEX 12/19/2008 1475 CALL | 1,725 | 12/19/2008 | 1475.0000 | 12/21/2007 | CBOE | 21,627,200 | 1,742,250 | | 1,742,250 | 1,742,250 | (19,884,950) | | (19,884,950) |
| 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 INDEX 12/19/2008 1500 CALL | 350 | 12/19/2008 | 1500.0000 | 12/14/2007 | CBOE | 4,652,200 | 238,000 | | 238,000 | 238,000 | (4,414,200) | | (4,414,200) |
| 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 1475 CALL | 1,000 | 09/19/2008 | 1475.0000 | 09/25/2007 | CBOE | 15,602,000 | 115,000 | | 115,000 | 115,000 | (15,487,000) | | (15,487,000) |
| S&P500 INDEX 09/19/2008 1450 CALL | 750 | 09/19/2008 | 1450.0000 | 12/05/2007 | CBOE | 12,639,000 | 191,250 | | 191,250 | 191,250 | (12,447,750) | | (12,447,750) |
| S&P500 INDEX 09/19/2008 1550 CALL | 750 | 09/19/2008 | 1550.0000 | 10/19/2007 | CBOE | 9,424,500 | 7,500 | | 7,500 | 7,500 | (9,417,000) | | (9,417,000) |
| 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 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 INDEX 09/19/2008 1525 CALL | 900 | 09/19/2008 | 1525.0000 | 11/02/2007 | CBOE | 11,863,800 | 22,500 | | 22,500 | 22,500 | (11,841,300) | | (11,841,300) |
| 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 10/10/2008 CALL | 900,000 | 10/10/2008 | S&P 500 | 10/12/2007 | GOLDMAN SACHS & CO | 32,220 | | | | | (32,220) | | (32,220) |
| 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 10/24/2008 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 10/17/2008 CALL | 600,000 | 10/17/2008 | S&P 500 | 10/26/2007 | GOLDMAN SACHS & CO | 22,860 | | | | | (22,860) | | (22,860) |
| S&P500 CLIQUET 10/31/2008 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 10/24/2008 CALL | 800,000 | 10/24/2008 | S&P 500 | 11/02/2007 | GOLDMAN SACHS & CO | 30,080 | | | | | (30,080) | | (30,080) |
| S&P500 CLIQUET 11/07/2008 CALL | 500,000 | 11/07/2008 | S&P 500 | 11/09/2007 | GOLDMAN SACHS & CO | 18,600 | | | | | (18,600) | | (18,600) |
| 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 INDEX 09/19/2008 1500 CALL | 500 | 09/19/2008 | 1500.0000 | 11/09/2007 | CBOE | 6,176,000 | 22,500 | | 22,500 | 22,500 | (6,153,500) | | (6,153,500) |
| S&P500 CLIQUET 11/14/2008 CALL | 1,300,000 | 11/14/2008 | S&P 500 | 11/16/2007 | GOLDMAN SACHS & CO | 45,630 | | | | | (45,630) | | (45,630) |
| S&P500 CLIQUET 11/07/2008 CALL | 1,100,000 | 11/07/2008 | S&P 500 | 11/16/2007 | GOLDMAN SACHS & CO | 41,910 | | | | | (41,910) | | (41,910) |
| S&P500 CLIQUET 11/28/2008 CALL | 400,000 | 11/28/2008 | S&P 500 | 11/30/2007 | GOLDMAN SACHS & CO | 17,080 | | | | | (17,080) | | (17,080) |
| S&P500 CLIQUET 11/21/2008 CALL | 1,500,000 | 11/21/2008 | S&P 500 | 11/30/2007 | GOLDMAN SACHS & CO | 64,500 | | | | | (64,500) | | (64,500) |
| S&P500 CLIQUET 11/14/2008 CALL | 400,000 | 11/14/2008 | S&P 500 | 11/30/2007 | GOLDMAN SACHS & CO | 18,440 | | | | | (18,440) | | (18,440) |
| S&P500 INDEX 12/19/2008 1400 CALL | 200 | 12/19/2008 | 1400.0000 | 01/18/2008 | CBOE | 1,760,400 | 542,000 | | 542,000 | 542,000 | (1,218,400) | | (1,218,400) |
| S&P500 INDEX 09/19/2008 1425 CALL | 500 | 09/19/2008 | 1425.0000 | 12/06/2007 | CBOE | 8,376,000 | 250,000 | | 250,000 | 250,000 | (8,126,000) | | (8,126,000) |
| S&P500 CLIQUET 12/05/2008 CALL | 1,800,000 | 12/05/2008 | S&P 500 | 12/07/2007 | GOLDMAN SACHS & CO | 64,980 | | | | | (64,980) | | (64,980) |
| S&P500 CLIQUET 11/28/2008 CALL | 300,000 | 11/28/2008 | S&P 500 | 12/07/2007 | GOLDMAN SACHS & CO | 14,160 | | | | | (14,160) | | (14,160) |
| S&P500 CLIQUET 12/12/2008 CALL | 700,000 | 12/12/2008 | S&P 500 | 12/14/2007 | GOLDMAN SACHS & CO | 24,640 | | | | | (24,640) | | (24,640) |
| S&P500 CLIQUET 12/05/2008 CALL | 600,000 | 12/05/2008 | S&P 500 | 12/14/2007 | GOLDMAN SACHS & CO | 24,360 | | | | | (24,360) | | (24,360) |
| S&P500 CLIQUET 12/19/2008 CALL | 700,000 | 12/19/2008 | S&P 500 | 12/21/2007 | GOLDMAN SACHS & CO | 26,320 | | | | | (26,320) | | (26,320) |
| S&P500 CLIQUET 12/12/2008 CALL | 700,000 | 12/12/2008 | S&P 500 | 12/21/2007 | GOLDMAN SACHS & CO | 27,860 | | | | | (27,860) | | (27,860) |
| S&P500 CLIQUET 01/02/2009 CALL | 600,000 | 01/02/2009 | S&P 500 | 01/04/2008 | GOLDMAN SACHS & CO | 18,420 | 4 | | 4 | 4 | (18,416) | | (18,416) |
| S&P500 CLIQUET 12/26/2008 CALL | 2,000,000 | 12/26/2008 | S&P 500 | 01/04/2008 | GOLDMAN SACHS & CO | 46,800 | | | | | (46,800) | | (46,800) |
| S&P500 CLIQUET 12/19/2008 CALL | 1,200,000 | 12/19/2008 | S&P 500 | 01/04/2008 | GOLDMAN SACHS & CO | 37,080 | | | | | (37,080) | | (37,080) |
| S&P500 INDEX 12/19/2008 1425 CALL | 500 | 12/19/2008 | 1425.0000 | 01/16/2008 | CBOE | 5,026,000 | 1,005,000 | | 1,005,000 | 1,005,000 | (4,021,000) | | (4,021,000) |
| S&P500 CLIQUET 01/09/2009 CALL | 800,000 | 01/09/2009 | S&P 500 | 01/11/2008 | GOLDMAN SACHS & CO | 28,320 | 296 | | 296 | 296 | (28,024) | | (28,024) |
| S&P500 CLIQUET 01/02/2009 CALL | 500,000 | 01/02/2009 | S&P 500 | 01/11/2008 | GOLDMAN SACHS & CO | 18,150 | 29 | | 29 | 29 | (18,121) | | (18,121) |
| S&P500 CLIQUET 01/16/2009 CALL | 1,000,000 | 01/16/2009 | S&P 500 | 01/18/2008 | GOLDMAN SACHS & CO | 29,200 | 275 | | 275 | 275 | (28,925) | | (28,925) |
| S&P500 CLIQUET 01/09/2009 CALL | 300,000 | 01/09/2009 | S&P 500 | 01/18/2008 | GOLDMAN SACHS & CO | 9,750 | 197 | | 197 | 197 | (9,553) | | (9,553) |
| S&P500 INDEX 12/19/2008 1325 CALL | 400 | 12/19/2008 | 1325.0000 | 01/25/2008 | CBOE | 5,152,800 | 2,252,000 | | 2,252,000 | 2,252,000 | (2,900,800) | | (2,900,800) |
| S&P500 CLIQUET 01/23/2009 CALL | 700,000 | 01/23/2009 | S&P 500 | 01/25/2008 | GOLDMAN SACHS & CO | 24,220 | 4,784 | | 4,784 | 4,784 | (19,436) | | (19,436) |
| S&P500 CLIQUET 01/16/2009 CALL | 200,000 | 01/16/2009 | S&P 500 | 01/25/2008 | GOLDMAN SACHS & CO | 7,900 | 165 | | 165 | 165 | (7,735) | | (7,735) |
| S&P500 INDEX 12/19/2008 1350 CALL | 500 | 12/19/2008 | 1350.0000 | 02/01/2008 | CBOE | 7,126,000 | 2,255,000 | | 2,255,000 | 2,255,000 | (4,871,000) | | (4,871,000) |
| S&P500 CLIQUET 01/30/2009 CALL | 600,000 | 01/30/2009 | S&P 500 | 02/01/2008 | GOLDMAN SACHS & CO | 20,940 | 2,911 | | 2,911 | 2,911 | (18,029) | | (18,029) |
| S&P500 CLIQUET 01/23/2009 CALL | 1,100,000 | 01/23/2009 | S&P 500 | 02/01/2008 | GOLDMAN SACHS & CO | 43,780 | 10,974 | | 10,974 | 10,974 | (32,806) | | (32,806) |
| S&P500 CLIQUET 02/06/2009 CALL | 400,000 | 02/06/2009 | S&P 500 | 02/08/2008 | GOLDMAN SACHS & CO | 14,200 | 2,067 | | 2,067 | 2,067 | (12,133) | | (12,133) |
| S&P500 CLIQUET 01/30/2009 CALL | 700,000 | 01/30/2009 | S&P 500 | 02/08/2008 | GOLDMAN SACHS & CO | 24,360 | 4,731 | | 4,731 | 4,731 | (19,629) | | (19,629) |
| S&P500 INDEX 12/19/2008 1375 CALL | 500 | 12/19/2008 | 1375.0000 | 02/08/2008 | CBOE | 4,701,000 | 1,770,000 | | 1,770,000 | 1,770,000 | (2,931,000) | | (2,931,000) |
| S&P500 INDEX 06/19/2009 1350 CALL | 1,375 | 06/19/2009 | 1350.0000 | 06/20/2008 | CBOE | 15,600,250 | 11,055,000 | | 11,055,000 | 11,055,000 | (4,545,250) | | (4,545,250) |
| S&P500 CLIQUET 02/13/2009 CALL | 800,000 | 02/13/2009 | S&P 500 | 02/15/2008 | GOLDMAN SACHS & CO | 31,280 | 2,834 | | 2,834 | 2,834 | (28,446) | | (28,446) |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Acquisition | 6<br>Exchange or Counterparty | 7<br>Cost/Option Premium | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 CLIQUET 02/06/2009 CALL | 400,000 | 02/06/2009 | S&P 500 | 02/15/2008 | GOLDMAN SACHS & CO | 18,880 | 3,441 | | 3,441 | 3,441 | (15,439) | | (15,439) |
| S&P500 CLIQUET 02/20/2009 CALL | 500,000 | 02/20/2009 | S&P 500 | 02/22/2008 | GOLDMAN SACHS & CO | 15,100 | 1,984 | | 1,984 | 1,984 | (13,116) | | (13,116) |
| S&P500 CLIQUET 02/13/2009 CALL | 800,000 | 02/13/2009 | S&P 500 | 02/22/2008 | GOLDMAN SACHS & CO | 25,360 | 3,753 | | 3,753 | 3,753 | (21,607) | | (21,607) |
| S&P500 CLIQUET 02/27/2009 CALL | 1,100,000 | 02/27/2009 | S&P 500 | 02/29/2008 | GOLDMAN SACHS & CO | 30,360 | 157 | | 157 | 157 | (30,203) | | (30,203) |
| S&P500 CLIQUET 02/20/2009 CALL | 500,000 | 02/20/2009 | S&P 500 | 02/29/2008 | GOLDMAN SACHS & CO | 17,750 | 2,753 | | 2,753 | 2,753 | (14,997) | | (14,997) |
| S&P500 CLIQUET 03/05/2009 CALL | 500,000 | 03/05/2009 | S&P 500 | 03/07/2008 | GOLDMAN SACHS & CO | 16,100 | 6,941 | | 6,941 | 6,941 | (9,159) | | (9,159) |
| S&P500 CLIQUET 02/27/2009 CALL | 500,000 | 02/27/2009 | S&P 500 | 03/07/2008 | GOLDMAN SACHS & CO | 12,550 | 207 | | 207 | 207 | (12,343) | | (12,343) |
| S&P500 CLIQUET 03/05/2009 CALL | 400,000 | 03/05/2009 | S&P 500 | 03/14/2008 | GOLDMAN SACHS & CO | 12,880 | 5,644 | | 5,644 | 5,644 | (7,236) | | (7,236) |
| S&P500 INDEX 06/19/2009 1300 CALL | 200 | 06/19/2009 | 1300.0000 | 03/14/2008 | CBOE | 2,804,400 | 2,108,000 | | 2,108,000 | 2,108,000 | (696,400) | | (696,400) |
| S&P500 INDEX 06/19/2009 1400 CALL | 600 | 06/19/2009 | 1400.0000 | 06/06/2008 | CBOE | 7,201,200 | 3,552,000 | | 3,552,000 | 3,552,000 | (3,649,200) | | (3,649,200) |
| S&P500 CLIQUET 03/12/2009 CALL | 700,000 | 03/12/2009 | S&P 500 | 03/24/2008 | GOLDMAN SACHS & CO | 25,800 | 9,281 | | 9,281 | 9,281 | (16,519) | | (16,519) |
| S&P500 CLIQUET 03/06/2009 CALL | 500,000 | 03/06/2009 | S&P 500 | 03/14/2008 | GOLDMAN SACHS & CO | 19,150 | 7,288 | | 7,288 | 7,288 | (11,862) | | (11,862) |
| S&P500 INDEX 03/20/2009 1300 CALL | 500 | 03/20/2009 | 1300.0000 | 03/24/2008 | CBOE | 7,826,000 | 4,410,000 | | 4,410,000 | 4,410,000 | (3,416,000) | | (3,416,000) |
| S&P500 INDEX 03/20/2009 1400 CALL | 1,000 | 03/20/2009 | 1400.0000 | 05/09/2008 | CBOE | 10,482,000 | 4,350,000 | | 4,350,000 | 4,350,000 | (6,132,000) | | (6,132,000) |
| S&P500 CLIQUET 03/19/2009 CALL | 600,000 | 03/19/2009 | S&P 500 | 03/24/2008 | GOLDMAN SACHS & CO | 20,280 | 5,852 | | 5,852 | 5,852 | (14,428) | | (14,428) |
| S&P500 CLIQUET 03/13/2009 CALL | 1,100,000 | 03/13/2009 | S&P 500 | 03/24/2008 | GOLDMAN SACHS & CO | 42,570 | 18,037 | | 18,037 | 18,037 | (24,533) | | (24,533) |
| S&P500 CLIQUET 03/26/2009 CALL | 300,000 | 03/26/2009 | S&P 500 | 03/28/2008 | GOLDMAN SACHS & CO | 11,550 | 1,507 | | 1,507 | 1,507 | (10,043) | | (10,043) |
| S&P500 CLIQUET 03/20/2009 CALL | 1,000,000 | 03/20/2009 | S&P 500 | 03/28/2008 | GOLDMAN SACHS & CO | 36,200 | 13,429 | | 13,429 | 13,429 | (22,771) | | (22,771) |
| S&P500 CLIQUET 03/19/2009 CALL | 200,000 | 03/19/2009 | S&P 500 | 03/28/2008 | GOLDMAN SACHS & CO | 9,160 | 2,055 | | 2,055 | 2,055 | (7,105) | | (7,105) |
| S&P500 INDEX 03/20/2009 1325 CALL | 1,300 | 03/20/2009 | 1325.0000 | 04/21/2008 | CBOE | 18,077,600 | 9,802,000 | | 9,802,000 | 9,802,000 | (8,275,600) | | (8,275,600) |
| S&P500 CLIQUET 04/02/2009 CALL | 900,000 | 04/02/2009 | S&P 500 | 04/04/2008 | GOLDMAN SACHS & CO | 29,160 | 7,703 | | 7,703 | 7,703 | (21,457) | | (21,457) |
| S&P500 CLIQUET 03/27/2009 CALL | 1,200,000 | 03/27/2009 | S&P 500 | 04/04/2008 | GOLDMAN SACHS & CO | 50,640 | 9,467 | | 9,467 | 9,467 | (41,173) | | (41,173) |
| S&P500 INDEX 03/20/2009 1350 CALL | 1,100 | 03/20/2009 | 1350.0000 | 04/18/2008 | CBOE | 15,099,700 | 6,996,000 | | 6,996,000 | 6,996,000 | (8,103,700) | | (8,103,700) |
| S&P500 INDEX 03/20/2009 1375 CALL | 900 | 03/20/2009 | 1375.0000 | 05/08/2008 | CBOE | 9,651,800 | 4,770,000 | | 4,770,000 | 4,770,000 | (4,881,800) | | (4,881,800) |
| S&P500 CLIQUET 04/09/2009 CALL | 900,000 | 04/09/2009 | S&P 500 | 04/11/2008 | GOLDMAN SACHS & CO | 26,190 | 11,264 | | 11,264 | 11,264 | (14,926) | | (14,926) |
| S&P500 CLIQUET 04/03/2009 CALL | 1,300,000 | 04/03/2009 | S&P 500 | 04/11/2008 | GOLDMAN SACHS & CO | 39,780 | 14,298 | | 14,298 | 14,298 | (25,482) | | (25,482) |
| S&P500 CLIQUET 04/16/2009 CALL | 800,000 | 04/16/2009 | S&P 500 | 04/18/2008 | GOLDMAN SACHS & CO | 27,600 | 6,018 | | 6,018 | 6,018 | (21,582) | | (21,582) |
| S&P500 CLIQUET 04/09/2009 CALL | 1,100,000 | 04/09/2009 | S&P 500 | 04/18/2008 | GOLDMAN SACHS & CO | 47,740 | 18,502 | | 18,502 | 18,502 | (29,238) | | (29,238) |
| S&P500 INDEX 12/19/2008 1300 CALL | 200 | 12/19/2008 | 1300.0000 | 04/22/2008 | CBOE | 2,860,400 | 1,378,000 | | 1,378,000 | 1,378,000 | (1,482,400) | | (1,482,400) |
| S&P500 CLIQUET 04/30/2009 CALL | 200,000 | 04/30/2009 | S&P 500 | 05/02/2008 | GOLDMAN SACHS & CO | 7,560 | 1,970 | | 1,970 | 1,970 | (5,590) | | (5,590) |
| S&P500 CLIQUET 04/24/2009 CALL | 1,500,000 | 04/24/2009 | S&P 500 | 05/02/2008 | GOLDMAN SACHS & CO | 60,600 | 12,154 | | 12,154 | 12,154 | (48,446) | | (48,446) |
| S&P500 CLIQUET 04/23/2009 CALL | 500,000 | 04/23/2009 | S&P 500 | 05/02/2008 | GOLDMAN SACHS & CO | 19,050 | 3,951 | | 3,951 | 3,951 | (15,099) | | (15,099) |
| S&P500 CLIQUET 04/17/2009 CALL | 1,300,000 | 04/17/2009 | S&P 500 | 05/02/2008 | GOLDMAN SACHS & CO | 59,020 | 12,790 | | 12,790 | 12,790 | (46,230) | | (46,230) |
| S&P500 INDEX 07/18/2008 1450 CALL | 500 | 07/18/2008 | 1450.0000 | 05/08/2008 | CBOE | 1,051,000 | 5,000 | | 5,000 | 5,000 | (1,046,000) | | (1,046,000) |
| S&P500 INDEX 07/18/2008 1500 CALL | 500 | 07/18/2008 | 1500.0000 | 05/08/2008 | CBOE | 371,000 | 5,000 | | 5,000 | 5,000 | (366,000) | | (366,000) |
| S&P500 CLIQUET 05/07/2009 CALL | 400,000 | 05/07/2009 | S&P 500 | 05/09/2008 | GOLDMAN SACHS & CO | 14,080 | 3,695 | | 3,695 | 3,695 | (10,385) | | (10,385) |
| S&P500 CLIQUET 05/01/2009 CALL | 1,900,000 | 05/01/2009 | S&P 500 | 05/09/2008 | GOLDMAN SACHS & CO | 68,590 | 16,962 | | 16,962 | 16,962 | (51,628) | | (51,628) |
| S&P500 INDEX 09/19/2008 1375 CALL | 500 | 09/19/2008 | 1375.0000 | 06/04/2008 | CBOE | 3,645,000 | 720,000 | | 720,000 | 720,000 | (2,925,000) | | (2,925,000) |
| S&P500 CLIQUET 05/14/2009 CALL | 1,000,000 | 05/14/2009 | S&P 500 | 05/16/2008 | GOLDMAN SACHS & CO | 34,300 | 7,235 | | 7,235 | 7,235 | (27,065) | | (27,065) |
| S&P500 CLIQUET 05/08/2009 CALL | 900,000 | 05/08/2009 | S&P 500 | 05/16/2008 | GOLDMAN SACHS & CO | 38,160 | 9,437 | | 9,437 | 9,437 | (28,723) | | (28,723) |
| S&P500 CLIQUET 05/21/2009 CALL | 600,000 | 05/21/2009 | S&P 500 | 05/23/2008 | GOLDMAN SACHS & CO | 19,980 | 4,569 | | 4,569 | 4,569 | (15,411) | | (15,411) |
| S&P500 CLIQUET 05/15/2009 CALL | 1,800,000 | 05/15/2009 | S&P 500 | 05/23/2008 | GOLDMAN SACHS & CO | 59,040 | 14,093 | | 14,093 | 14,093 | (44,947) | | (44,947) |
| S&P500 CLIQUET 05/28/2009 CALL | 700,000 | 05/28/2009 | S&P 500 | 05/30/2008 | GOLDMAN SACHS & CO | 23,450 | 2,974 | | 2,974 | 2,974 | (20,476) | | (20,476) |
| S&P500 CLIQUET 05/22/2009 CALL | 2,600,000 | 05/22/2009 | S&P 500 | 05/30/2008 | GOLDMAN SACHS & CO | 102,440 | 26,401 | | 26,401 | 26,401 | (76,039) | | (76,039) |
| S&P500 INDEX 06/19/2009 1375 CALL | 450 | 06/19/2009 | 1375.0000 | 05/30/2008 | CBOE | 6,345,900 | 3,118,500 | | 3,118,500 | 3,118,500 | (3,227,400) | | (3,227,400) |
| S&P500 CLIQUET 06/04/2009 CALL | 300,000 | 06/04/2009 | S&P 500 | 06/06/2008 | GOLDMAN SACHS & CO | 10,680 | 7,885 | | 7,885 | 7,885 | (2,795) | | (2,795) |
| S&P500 CLIQUET 05/29/2009 CALL | 1,300,000 | 05/29/2009 | S&P 500 | 06/06/2008 | GOLDMAN SACHS & CO | 53,040 | 7,271 | | 7,271 | 7,271 | (45,769) | | (45,769) |
| S&P500 CLIQUET 06/04/2009 CALL | 200,000 | 06/04/2009 | S&P 500 | 06/13/2008 | GOLDMAN SACHS & CO | 6,860 | 5,345 | | 5,345 | 5,345 | (1,515) | | (1,515) |
| S&P500 CLIQUET 06/11/2009 CALL | 400,000 | 06/11/2009 | S&P 500 | 06/13/2008 | GOLDMAN SACHS & CO | 13,960 | 10,159 | | 10,159 | 10,159 | (3,801) | | (3,801) |
| S&P500 CLIQUET 06/05/2009 CALL | 2,100,000 | 06/05/2009 | S&P 500 | 06/13/2008 | GOLDMAN SACHS & CO | 61,740 | 69,252 | | 69,252 | 69,252 | 7,512 | | 7,512 |
| S&P500 CLIQUET 06/18/2009 CALL | 100,000 | 06/18/2009 | S&P 500 | 06/20/2008 | GOLDMAN SACHS & CO | 3,230 | 2,553 | | 2,553 | 2,553 | (677) | | (677) |
| S&P500 CLIQUET 06/12/2009 CALL | 1,300,000 | 06/12/2009 | S&P 500 | 06/20/2008 | GOLDMAN SACHS & CO | 51,480 | 44,126 | | 44,126 | 44,126 | (7,354) | | (7,354) |
| S&P500 FUTURES 07/18/2008 1325 CALL | 100 | 07/18/2008 | 1325.0000 | 06/20/2008 | CME | 717,870 | 192,500 | | 192,500 | 192,500 | (525,370) | | (525,370) |
| S&P500 FUTURES 09/19/2008 1350 CALL | 100 | 09/19/2008 | 1350.0000 | 06/13/2008 | CME | 1,585,370 | 550,000 | | 550,000 | 550,000 | (1,035,370) | | (1,035,370) |
| S&P500 INDEX 07/18/2008 1300 CALL | 200 | 07/18/2008 | 1300.0000 | 06/26/2008 | CBOE | 566,400 | 312,000 | | 312,000 | 312,000 | (254,400) | | (254,400) |
| S&P500 INDEX 07/18/2008 1325 CALL | 50 | 07/18/2008 | 1325.0000 | 06/26/2008 | CBOE | 75,100 | 36,000 | | 36,000 | 36,000 | (39,100) | | (39,100) |
| S&P500 CLIQUET 06/25/2009 CALL | 400,000 | 06/25/2009 | S&P 500 | 06/27/2008 | GOLDMAN SACHS & CO | 13,280 | 11,897 | | 11,897 | 11,897 | (1,383) | | (1,383) |
| S&P500 CLIQUET 06/19/2009 CALL | 1,200,000 | 06/19/2009 | S&P 500 | 06/27/2008 | GOLDMAN SACHS & CO | 35,640 | 41,806 | | 41,806 | 41,806 | 6,166 | | 6,166 |
| S&P500 INDEX 06/19/2009 1325 CALL | 525 | 06/19/2009 | 1325.0000 | 06/27/2008 | CBOE | 4,831,050 | 4,851,000 | | 4,851,000 | 4,851,000 | 19,950 | | 19,950 |
| 0199999. Subtotal - Call Options - Hedging | | | | | | 225,753,180 | 69,119,374 | XXX | 69,119,374 | 69,119,374 | (156,633,806) | | (156,633,806) |
| 0499999. Subtotal - Call Options | | | | | | 225,753,180 | 69,119,374 | XXX | 69,119,374 | 69,119,374 | (156,633,806) | | (156,633,806) |
| S&P500 INDEX 09/19/2008 1350 PUT | 200 | 09/19/2008 | 1350.0000 | 05/13/2008 | CBOE | 884,400 | 1,812,000 | | 1,812,000 | 1,812,000 | 927,600 | | 927,600 |
| S&P500 INDEX 07/18/2008 1350 PUT | 200 | 07/18/2008 | 1350.0000 | 06/19/2008 | CBOE | 690,400 | 1,440,000 | | 1,440,000 | 1,440,000 | 749,600 | | 749,600 |
| S&P500 INDEX 08/15/2008 1250 PUT | 200 | 08/15/2008 | 1250.0000 | 06/27/2008 | CBOE | 694,400 | 594,000 | | 594,000 | 594,000 | (100,400) | | (100,400) |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Acquisition | 6<br>Exchange or Counterparty | 7<br>Cost/Option Premium | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0599999. Subtotal - Put Options - Hedging | | | | | | 2,269,200 | 3,846,000 | XXX | 3,846,000 | 3,846,000 | 1,576,800 | | 1,576,800 |
| 0899999. Subtotal - Put Options | | | | | | 2,269,200 | 3,846,000 | XXX | 3,846,000 | 3,846,000 | 1,576,800 | | 1,576,800 |
| 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 | | 3,478 | 3,478 | | | 321,875 |
| 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 | | 30,268 | 30,268 | | | 622,500 |
| 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 | | 25,390 | 25,390 | | | 213,600 |
| 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 | | 38,079 | 38,079 | | | 172,000 |
| 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 | | 28,941 | 28,941 | | | 109,375 |
| 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 | | 25,506 | 25,506 | | | 75,000 |
| 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 | | 46,455 | 46,455 | | | 95,625 |
| 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 | | 46,544 | 46,544 | | | 76,300 |
| 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 | | (240,348) | (240,348) | | | 29,325 |
| 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 | | (150,448) | (150,448) | | | 32,407 |
| 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 | | (51,930) | (51,930) | | | 10,679 |
| 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 | | (99,683) | (99,683) | | | 20,833 |
| 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 | | (88,103) | (88,103) | | | 17,472 |
| 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 | | (132,298) | (132,298) | | | 40,845 |
| 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 | | (62,049) | (62,049) | | | 23,421 |
| 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 | | (97,113) | (97,113) | | | 20,162 |
| 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 | | (36,161) | (36,161) | | | 8,951 |
| 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 | | (138,509) | (138,509) | | | 22,823 |
| 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 | | (94,643) | (94,643) | | | 19,440 |
| 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 | | (77,053) | (77,053) | | | 16,050 |
| 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 | | (54,388) | (54,388) | | | 8,531 |
| 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 | | (87,483) | (87,483) | | | 15,402 |
| 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 | | (138,959) | (138,959) | | | 25,955 |
| 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 | | (139,029) | (139,029) | | | 20,880 |
| 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 | | (27,794) | (27,794) | | | 6,825 |
| 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 | | (94,669) | (94,669) | | | 19,690 |
| 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 | | (127,653) | (127,653) | | | 21,945 |
| 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 | | (77,594) | (77,594) | | | 18,500 |
| 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 | | (86,802) | (86,802) | | | 17,430 |
| 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 | | (56,106) | (56,106) | | | 10,444 |
| 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 | | (78,493) | (78,493) | | | 13,860 |
| 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 | | (91,127) | (91,127) | | | |
| 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 | | (164,035) | (164,035) | | | |
| 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 | | (123,846) | (123,846) | | | |
| 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 | | (66,078) | (66,078) | | | |
| 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 | | (91,721) | (91,721) | | | 757 |
| 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 | | (51,724) | (51,724) | | | 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 | | (47,032) | (47,032) | | | 3,344 |
| 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 | | 179,916 | 179,916 | | | |
| 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 | | (55,409) | (55,409) | | | 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 | | (38,805) | (38,805) | | | 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 | | (41,482) | (41,482) | | | 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 | | (65,662) | (65,662) | | | 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 | | (75,784) | (75,784) | | | 8,419 |
| 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 | | (81,462) | (81,462) | | | 12,521 |
| 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 | | (86,530) | (86,530) | | | 13,547 |
| 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 | | (82,302) | (82,302) | | | 16,362 |
| 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 | | (98,727) | (98,727) | | | 26,163 |
| 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 | | (59,521) | (59,521) | | | 22,529 |
| 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 | | (60,183) | (60,183) | | | 28,036 |
| 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 | | (40,372) | (40,372) | | | 25,639 |
| 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 | | (44,007) | (44,007) | | | 24,294 |
| 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 | | (53,168) | (53,168) | | | 30,083 |
| 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 | | (130,787) | (130,787) | | | 44,840 |
| 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 | | (136,812) | (136,812) | | | 38,540 |
| 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 | | (32,195) | (32,195) | | | 3,933 |
| 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 | | (42,478) | (42,478) | | | 2,910 |
| 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 | | (137,409) | (137,409) | | | 13,775 |
| 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 | | (42,421) | (42,421) | | | 5,293 |
| 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 | | (61,097) | (61,097) | | | 3,060 |
| 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 | | (146,131) | (146,131) | | | 5,650 |
| 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 | | (79,826) | (79,826) | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Acquisition | 6<br>Exchange or Counterparty | 7<br>Cost/Option Premium | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | (77,174) | (77,174) | | | |
| 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 | | (141,506) | (141,506) | | | |
| 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 | | (93,102) | (93,102) | | | |
| INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT | 6,000,000 | 12/21/2010 | 4.3700 | 12/19/2005 | CITIBANK | 160,800 | 160,800 | | (83,905) | (83,905) | | | |
| 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 | | (90,511) | (90,511) | | | |
| 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 | | (25,704) | (25,704) | | | 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 | | (36,401) | (36,401) | | | 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 | | (40,334) | (40,334) | | | 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 | | (12,690) | (12,690) | | | 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 | | (24,425) | (24,425) | | | 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 | | (32,952) | (32,952) | | | 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 | | (57,288) | (57,288) | | | |
| 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 | | (26,380) | (26,380) | | | |
| 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 | | (51,515) | (51,515) | | | |
| 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 | | 18,735 | 18,735 | | | |
| 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 | | (111,180) | (111,180) | | | |
| 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 | | (123,325) | (123,325) | | | |
| 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 | | (124,891) | (124,891) | | | |
| 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 | | (328,801) | (328,801) | | | |
| 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 | | (230,905) | (230,905) | | | |
| 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 | | (223,867) | (223,867) | | | |
| 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 | | (266,082) | (266,082) | | | |
| 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 | | 20 | 20 | | | |
| 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 | | (267,386) | (267,386) | | | |
| 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 | | (386,924) | (386,924) | | | |
| 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 | | (415,351) | (415,351) | | | |
| 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 | | (435,103) | (435,103) | | | |
| 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 | | (278,338) | (278,338) | | | 1,756 |
| 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 | | (395,584) | (395,584) | | | 35,200 |
| 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 | | (403,449) | (403,449) | | | |
| 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 | | (420,794) | (420,794) | | | |
| 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 | | (644,191) | (644,191) | | | |
| 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 | | (343,344) | (343,344) | | | |
| 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 | | (396,544) | (396,544) | | | |
| 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 | | (644,956) | (644,956) | | | |
| 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 | | (449,472) | (449,472) | | | |
| 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 | | (477,281) | (477,281) | | | |
| 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 | | (411,313) | (411,313) | | | |
| 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 | | (230,028) | (230,028) | | | |
| 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 | | (372,577) | (372,577) | | | |
| 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 | | (237,397) | (237,397) | | | |
| 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 | | (218,249) | (218,249) | | | |
| 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 | | (198,004) | (198,004) | | | |
| 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 | | (180,984) | (180,984) | | | |
| 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 | | (159,436) | (159,436) | | | |
| 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 | | (64,656) | (64,656) | | | |
| 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 | | (191,719) | (191,719) | | | |
| INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT EFF.11/15/07 | 2,000,000 | 11/15/2011 | 4.6100 | 11/13/2006 | JP MORGAN CHASE BANK | 46,160 | 46,160 | | (27,956) | (27,956) | | | |
| 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 | | (90,403) | (90,403) | | | |
| 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 | | (77,751) | (77,751) | | | |
| 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 | | (73,439) | (73,439) | | | |
| INT RATE CAP0211 ON IDENTIFIED-STRIKE 1MYR LIBOR | 23,500,000 | 01/01/2010 | 6.5000 | 12/07/2006 | JP MORGAN CHASE BANK | 25,850 | 25,850 | | 1,969 | 1,969 | | | |
| 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 | | (73,232) | (73,232) | | | |
| 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 | | (130,187) | (130,187) | | | |
| 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 | | (47,381) | (47,381) | | | |
| 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 | | (58,381) | (58,381) | | | |
| 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 | | (53,297) | (53,297) | | | |
| 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 | | (76,506) | (76,506) | | | |
| 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 | | (78,434) | (78,434) | | | |
| 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 | | (108,903) | (108,903) | | | |
| INT RATE CAP0220 ON IDENTIFIED-STRIKE 1MYR LIBOR | 8,750,000 | 06/01/2012 | 7.0000 | 03/20/2007 | LEHMAN BROTHERS | 22,094 | 22,094 | | 25,519 | 25,519 | | | |
| 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 | | (105,953) | (105,953) | | | |
| INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT | 14,000,000 | 04/04/2012 | 4.5500 | 04/03/2007 | JP MORGAN CHASE BANK | 325,640 | 325,640 | | (157,786) | (157,786) | | | |
| INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT | 12,000,000 | 04/12/2012 | 4.6300 | 04/10/2007 | UBS AG | 272,640 | 272,640 | | (136,217) | (136,217) | | | |
| INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT | 7,000,000 | 04/18/2012 | 4.6780 | 04/16/2007 | UBS AG | 152,740 | 152,740 | | (75,370) | (75,370) | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Acquisition | 6<br>Exchange or Counterparty | 7<br>Cost/Option Premium | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT | 10,000,000 | 04/25/2012 | 4.5400 | 04/23/2007 | JP MORGAN CHASE BANK | 230,000 | 230,000 | | (105,277) | (105,277) | | | |
| INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT | 9,000,000 | 05/02/2012 | 4.5300 | 04/30/2007 | JP MORGAN CHASE BANK | 205,920 | 205,920 | | (92,560) | (92,560) | | | |
| INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT | 3,000,000 | 05/24/2012 | 4.7500 | 05/22/2007 | JP MORGAN CHASE BANK | 65,820 | 65,820 | | (32,700) | (32,700) | | | |
| INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT | 8,000,000 | 05/31/2012 | 4.8200 | 05/29/2007 | JP MORGAN CHASE BANK | 173,440 | 173,440 | | (88,815) | (88,815) | | | |
| INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT | 18,000,000 | 06/14/2012 | 5.1550 | 06/12/2007 | JP MORGAN CHASE BANK | 474,480 | 474,480 | | (239,365) | (239,365) | | | |
| INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT | 26,000,000 | 06/27/2012 | 4.9900 | 06/25/2007 | JP MORGAN CHASE BANK | 667,680 | 667,680 | | (313,103) | (313,103) | | | |
| 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 | | (398,203) | (398,203) | | | |
| 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 | | (528,561) | (528,561) | | | |
| 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 | | (242,295) | (242,295) | | | |
| 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 | | (352,458) | (352,458) | | | |
| 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 | | (231,313) | (231,313) | | | |
| 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 | | (344,620) | (344,620) | | | |
| 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 | | (218,902) | (218,902) | | | |
| 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 | | (198,286) | (198,286) | | | |
| 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 | | (204,925) | (204,925) | | | |
| 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 | | (321,452) | (321,452) | | | |
| 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 | | (424,465) | (424,465) | | | |
| 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 | | (232,543) | (232,543) | | | |
| 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 | | 2,383,357 | 2,383,357 | | | |
| 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 | | 6,055,957 | 6,055,957 | | | |
| 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 | | 1,600,807 | 1,600,807 | | | |
| 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 | | (92,538) | (92,538) | | | |
| 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 | | (91,164) | (91,164) | | | |
| 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 | | (144,806) | (144,806) | | | |
| 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 | | 20,454 | 20,454 | | | |
| 3M USD LIBOR RECEIVER SWAPTION | 9,500,000 | 07/07/2008 | 4.2300 | 06/05/2008 | BANK OF AMERICA | 76,713 | 76,713 | | 32,815 | 32,815 | | | |
| 3M USD LIBOR RECEIVER SWAPTION | 14,750,000 | 07/14/2008 | 4.6400 | 06/12/2008 | JP MORGAN CHASE BANK | 135,700 | 135,700 | | 256,941 | 256,941 | | | |
| 3M USD LIBOR RECEIVER SWAPTION | 9,750,000 | 07/21/2008 | 4.4400 | 06/20/2008 | UBS AG | 79,463 | 79,463 | | 109,990 | 109,990 | | | |
| 3M USD LIBOR RECEIVER SWAPTION | 7,750,000 | 07/28/2008 | 4.3200 | 06/27/2008 | MERRILL LYNCH | 66,263 | 66,263 | | 70,167 | 70,167 | | | |
| 0999999. Subtotal - Caps - Hedging | | | | | | 72,777,702 | 72,777,702 | XXX | (10,259,692) | (10,259,692) | | | 2,508,942 |
| 1299999. Subtotal - Caps | | | | | | 72,777,702 | 72,777,702 | XXX | (10,259,692) | (10,259,692) | | | 2,508,942 |
| INT RATE FLOOR15-STRIKE 5YR CMT | 50,000,000 | 09/24/2009 | 3.2500 | 07/31/1996 | BANK OF AMERICA | 59,500 | 39,205 | | 113,272 | 113,272 | | | |
| INT RATE FLOOR16-STRIKE 5YR CMT | 50,000,000 | 03/24/2010 | 3.2500 | 07/31/1996 | BANK OF AMERICA | 59,700 | 40,077 | | 462,194 | 462,194 | | | 119,903 |
| INT RATE FLOOR17-STRIKE 5YR CMT | 50,000,000 | 06/24/2010 | 3.2500 | 07/31/1996 | BANK OF AMERICA | 69,400 | 46,996 | | 151,115 | 151,115 | | | |
| INT RATE FLOOR18-STRIKE 5YR CMT | 50,000,000 | 12/24/2009 | 3.2500 | 07/31/1996 | CIBC | 60,000 | 39,914 | | 133,168 | 133,168 | | | |
| 1399999. Subtotal - Floors - Hedging | | | | | | 248,600 | 166,193 | XXX | 859,749 | 859,749 | | | 119,903 |
| 1699999. Subtotal - Floors | | | | | | 248,600 | 166,193 | XXX | 859,749 | 859,749 | | | 119,903 |
| 2099999. Subtotal - Insurance Futures Call Options | | | | | | | | XXX | | | | | |
| 2499999. Subtotal - Insurance Futures Put Options | | | | | | | | XXX | | | | | |
| 2599999. Subtotal - Hedging | | | | | | 301,048,682 | 145,909,269 | XXX | 63,565,431 | 63,565,432 | (155,057,006) | | (152,428,161) |
| 2799999. Subtotal - Other | | | | | | | | XXX | | | | | |
| 9999999 - Totals | | | | | | 301,048,682 | 145,909,269 | XXX | 63,565,431 | 63,565,432 | (155,057,006) | | (152,428,161) |

# SCHEDULE DB - PART B - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Issuance/ Purchase | 6<br>Exchange or Counterparty | 7<br>Consideration Received | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis | 14<br>Other Investment/ Miscellaneous Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/19/2008 1700 CALL | 100 | 12/19/2008 | 1700.0000 | 07/20/2007 | CBOE | 764,800 | 1,500 | | 1,500 | 1,500 | (763,300) | | 763,300 |
| S&P500 INDEX 12/19/2008 1525 CALL | 300 | 12/19/2008 | 1525.0000 | 01/11/2008 | CBOE | 2,129,400 | 132,000 | | 132,000 | 132,000 | (1,997,400) | | 1,997,400 |
| S&P500 INDEX 12/19/2008 1650 CALL | 350 | 12/19/2008 | 1650.0000 | 08/08/2007 | CBOE | 2,884,300 | 7,000 | | 7,000 | 7,000 | (2,877,300) | | 2,877,300 |
| S&P500 INDEX 12/19/2008 1600 CALL | 1,475 | 12/19/2008 | 1600.0000 | 01/04/2008 | CBOE | 9,954,050 | 125,375 | | 125,375 | 125,375 | (9,828,675) | | 9,828,675 |
| S&P500 INDEX 12/19/2008 1450 CALL | 100 | 12/19/2008 | 1450.0000 | 02/01/2008 | CBOE | 865,800 | 145,000 | | 145,000 | 145,000 | (720,800) | | 720,800 |
| S&P500 INDEX 12/19/2008 1575 CALL | 1,550 | 12/19/2008 | 1575.0000 | 12/21/2007 | CBOE | 15,059,400 | 248,000 | | 248,000 | 248,000 | (14,811,400) | | 14,811,400 |

# SCHEDULE DB - PART B - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts or Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index | 5<br>Date of Issuance/ Purchase | 6<br>Exchange or Counterparty | 7<br>Consideration Received | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis | 14<br>Other Investment/ Miscellaneous Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 09/19/2008 1575 CALL | 750 | 09/19/2008 | 1575.0000 | 09/26/2007 | CBOE | 7,398,500 | 7,500 | | 7,500 | 7,500 | (7,391,000) | | 7,391,000 |
| S&P500 INDEX 09/19/2008 1600 CALL | 500 | 09/19/2008 | 1600.0000 | 09/25/2007 | CBOE | 4,249,000 | 5,000 | | 5,000 | 5,000 | (4,244,000) | | 4,244,000 |
| S&P500 INDEX 09/19/2008 1675 CALL | 1,250 | 09/19/2008 | 1675.0000 | 10/19/2007 | CBOE | 7,727,500 | 12,500 | | 12,500 | 12,500 | (7,715,000) | | 7,715,000 |
| S&P500 INDEX 09/19/2008 1650 CALL | 900 | 09/19/2008 | 1650.0000 | 11/02/2007 | CBOE | 6,253,200 | 9,000 | | 9,000 | 9,000 | (6,244,200) | | 6,244,200 |
| S&P500 INDEX 09/19/2008 1625 CALL | 1,000 | 09/19/2008 | 1625.0000 | 11/09/2007 | CBOE | 7,398,000 | 10,000 | | 10,000 | 10,000 | (7,388,000) | | 7,388,000 |
| S&P500 INDEX 12/19/2008 1625 CALL | 500 | 12/19/2008 | 1625.0000 | 12/14/2007 | CBOE | 3,649,000 | 22,500 | | 22,500 | 22,500 | (3,626,500) | | 3,626,500 |
| S&P500 INDEX 06/19/2009 1450 CALL | 1,375 | 06/19/2009 | 1450.0000 | 06/20/2008 | CBOE | 9,255,250 | 5,747,500 | | 5,747,500 | 5,747,500 | (3,507,750) | | 3,507,750 |
| S&P500 INDEX 03/20/2009 1450 CALL | 1,600 | 03/20/2009 | 1450.0000 | 04/18/2008 | CBOE | 12,492,300 | 4,480,000 | | 4,480,000 | 4,480,000 | (8,012,300) | | 8,012,300 |
| S&P500 INDEX 03/20/2009 1475 CALL | 900 | 03/20/2009 | 1475.0000 | 05/08/2008 | CBOE | 5,438,200 | 1,971,000 | | 1,971,000 | 1,971,000 | (3,467,200) | | 3,467,200 |
| S&P500 INDEX 03/20/2009 1425 CALL | 800 | 03/20/2009 | 1425.0000 | 04/21/2008 | CBOE | 7,438,400 | 2,816,000 | | 2,816,000 | 2,816,000 | (4,622,400) | | 4,622,400 |
| S&P500 INDEX 03/20/2009 1500 CALL | 1,000 | 03/20/2009 | 1500.0000 | 05/02/2008 | CBOE | 6,098,000 | 1,670,000 | | 1,670,000 | 1,670,000 | (4,428,000) | | 4,428,000 |
| S&P500 INDEX 03/20/2009 1525 CALL | 500 | 03/20/2009 | 1525.0000 | 05/09/2008 | CBOE | 2,199,000 | 630,000 | | 630,000 | 630,000 | (1,569,000) | | 1,569,000 |
| S&P500 INDEX 06/19/2009 1500 CALL | 1,250 | 06/19/2009 | 1500.0000 | 06/06/2008 | CBOE | 9,389,500 | 3,525,000 | | 3,525,000 | 3,525,000 | (5,864,500) | | 5,864,500 |
| S&P500 INDEX 06/19/2009 1425 CALL | 75 | 06/19/2009 | 1425.0000 | 06/27/2008 | CBOE | 368,850 | 375,000 | | 375,000 | 375,000 | 6,150 | | (6,150) |
| S&P500 INDEX 06/19/2009 1525 CALL | 450 | 06/19/2009 | 1525.0000 | 05/23/2008 | CBOE | 2,609,100 | 1,021,500 | | 1,021,500 | 1,021,500 | (1,587,600) | | 1,587,600 |
| S&P500 INDEX 07/18/2008 1375 CALL | 700 | 07/18/2008 | 1375.0000 | 06/26/2008 | CBOE | 1,378,600 | 52,500 | | 52,500 | 52,500 | (1,326,100) | | 1,326,100 |
| S&P500 FUTURES 07/18/2008 1375 CALL | 200 | 07/18/2008 | 1375.0000 | 06/20/2008 | CME | 424,260 | 42,500 | | 42,500 | 42,500 | (381,760) | | 381,760 |
| S&P500 FUTURES 09/19/2008 1425 CALL | 200 | 09/19/2008 | 1425.0000 | 06/13/2008 | CME | 1,324,260 | 250,000 | | 250,000 | 250,000 | (1,074,260) | | 1,074,260 |
| 0199999. Subtotal - Call Options - Hedging | | | | | | 126,748,670 | 23,306,375 | XXX | 23,306,375 | 23,306,375 | (103,442,295) | | 103,442,295 |
| 0499999. Subtotal - Call Options | | | | | | 126,748,670 | 23,306,375 | XXX | 23,306,375 | 23,306,375 | (103,442,295) | | 103,442,295 |
| S&P500 INDEX 07/18/2008 1275 PUT | 200 | 07/18/2008 | 1275.0000 | 06/27/2008 | CBOE | 579,600 | 454,000 | | 454,000 | 454,000 | (125,600) | | 125,600 |
| 0599999. Subtotal - Put Options - Hedging | | | | | | 579,600 | 454,000 | XXX | 454,000 | 454,000 | (125,600) | | 125,600 |
| 0899999. Subtotal - Put Options | | | | | | 579,600 | 454,000 | XXX | 454,000 | 454,000 | (125,600) | | 125,600 |
| 1299999. Subtotal - Caps | | | | | | | | XXX | | | | | |
| 1699999. Subtotal - Floors | | | | | | | | XXX | | | | | |
| 2099999. Subtotal - Insurance Futures Call Options | | | | | | | | XXX | | | | | |
| 2499999. Subtotal - Insurance Futures Put Options | | | | | | | | XXX | | | | | |
| 2599999. Subtotal - Hedging | | | | | | 127,328,270 | 23,760,375 | XXX | 23,760,375 | 23,760,375 | (103,567,895) | | 103,567,895 |
| 2699999. Subtotal - Income | | | | | | | | XXX | | | | | |
| 2799999. Subtotal - Other | | | | | | | | XXX | | | | | |
| 9999999 - Totals | | | | | | 127,328,270 | 23,760,375 | XXX | 23,760,375 | 23,760,375 | (103,567,895) | | 103,567,895 |

# SCHEDULE DB - PART C - SECTION 1

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

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income | 15<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0499999. Subtotal - Collars | | | | | | | | XXX | | | | | | |
| CDS CS2454409 ON KB HOME | 3,000,000 | 06/20/2011 | 0.0000% (3.5000%) | 06/18/2008 | GOLDMAN SACHS | | | | 55,172 | 55,172 | | | (3,500) | 25,862 |
| INT RATE SWAP0018 ON VARIABLE RATE SECURITIES | 1,000,000 | 06/11/2018 | 8.6750% (1M LIBOR) | 06/08/1992 | BANQUE AIG | | | | 1,795,148 | 1,795,148 | | | 146,325 | 15,775 |
| INT RATE SWAP0019 ON VARIABLE RATE SECURITIES | 1,000,000 | 06/10/2019 | 8.6950% (1M LIBOR) | 06/08/1992 | BANQUE AIG | | | | 1,999,553 | 1,999,553 | | | 147,187 | 16,546 |
| INT RATE SWAP0020 ON VARIABLE RATE SECURITIES | 1,000,000 | 06/10/2020 | 8.7150% (1M LIBOR) | 06/08/1992 | BANQUE AIG | | | | 2,212,758 | 2,212,758 | | | 148,052 | 17,287 |
| INT RATE SWAP0021 ON VARIABLE RATE SECURITIES | 1,000,000 | 06/10/2021 | 8.7350% (1M LIBOR) | 06/08/1992 | BANQUE AIG | | | | 2,437,996 | 2,437,996 | | | 148,921 | 17,995 |
| INT RATE SWAP0022 ON VARIABLE RATE SECURITIES | 1,000,000 | 06/10/2022 | 8.7550% (1M LIBOR) | 06/08/1992 | BANQUE AIG | | | | 2,675,614 | 2,675,614 | | | 149,794 | 18,677 |
| INT RATE SWAP0168 ON FIXED RATE SECURITIES | 20,000,000 | 11/01/2008 | 3M LIBOR (5.4390%) | 11/01/2000 | BANK OF AMERICA | | | | | (168,315) | | | (199,992) | 58,286 |
| INT RATE SWAP0168B ON FIXED RATE SECURITIES | 12,700,000 | 11/01/2013 | 3M LIBOR (5.4390%) | 11/01/2000 | BANK OF AMERICA | | | | | (613,340) | | | (126,995) | 146,772 |
| INT RATE SWAP0175 ON FIXED RATE SECURITIES | 20,000,000 | 05/29/2009 | 3M LIBOR (6.6280%) | 07/15/1999 | DEUTSCHE BANK | | | | | (628,560) | | | (319,480) | 95,516 |
| INT RATE SWAP180 ON EMTN LIAB | 157,232,699 | 01/14/2010 | CHF 4.26% (CHF 3M LIBOR +0.10%) | 11/30/1999 | UBS AG | | | @ | | 2,627,639 | | | | 976,384 |
| INT RATE SWAP181 ON EMTN LIAB | 157,232,699 | 01/14/2010 | CHF 3M LIBOR+.1% (3M LIBOR+.4 %) | 11/30/1999 | UBS AG | | | @ | 87,493,452 | 87,757,854 | | | | 976,384 |
| INT RATE SWAP0189 ON FIXED RATE SECURITIES | 21,000,000 | 12/15/2009 | 3M LIBOR (7.5150%) | 04/09/2001 | BANQUE AIG | | | | | (1,244,554) | | | (394,898) | 126,884 |
| INT RATE SWAP0193 ON FIXED RATE SECURITIES | 26,000,000 | 04/11/2010 | 3M LIBOR (7.1825%) | 04/05/2000 | BANQUE AIG | | | | | (1,653,647) | | | (444,982) | 173,482 |
| INT RATE SWAP196 ON EMTN LIAB | 120,591,000 | 05/12/2010 | CHF 4.76% (3M LIBOR+.36%) | 04/04/2000 | UBS AG | | | @ | 75,189,921 | 79,726,281 | | | | 823,592 |
| INT RATE SWAP213 ON EMTN LIAB | 213,450,000 | 01/17/2011 | GBP 6.375% (3M LIBOR+.5%) | 11/16/2000 | MERRILL LYNCH | | | @ | 85,325,023 | 84,320,759 | | | | 1,704,490 |
| INT RATE SWAP0219 ON FIXED RATE SECURITIES | 35,000,000 | 11/01/2010 | 3M LIBOR (6.8400%) | 11/21/2000 | UBS AG | | | | | (2,436,975) | | | (595,161) | 267,683 |
| INT RATE SWAP0221 ON FIXED RATE SECURITIES | 15,000,000 | 10/02/2010 | 3M LIBOR (6.8000%) | 11/22/2000 | CREDIT SUISSE FB | | | | | (1,008,744) | | | (227,718) | 112,688 |
| INT RATE SWAP0239 ON FIXED RATE SECURITIES | 23,000,000 | 02/15/2011 | 3M LIBOR (6.1140%) | 02/14/2001 | BANK OF AMERICA | | | | (5,765) | (1,325,837) | | | (306,553) | 186,504 |
| INT RATE SWAP241 ON EMTN LIAB | 74,715,964 | 01/17/2011 | GBP 6.375% (3M LIBOR+.45%) | 02/16/2001 | MERRILL LYNCH | | | @ | 24,875,734 | 24,565,247 | | | | 596,639 |
| INT RATE SWAP0245 ON FIXED RATE SECURITIES | 56,500,000 | 03/01/2011 | 3M LIBOR (5.7980%) | 10/09/2002 | BANQUE AIG | | | | | (2,858,444) | | | (578,043) | 461,479 |
| INT RATE SWAP0246 ON FIXED RATE SECURITIES | 29,000,000 | 03/01/2011 | 3M LIBOR (5.9030%) | 03/06/2001 | BANK OF AMERICA | | | | | (1,543,874) | | | (316,675) | 236,865 |
| INT RATE SWAP0247 ON FIXED RATE SECURITIES | 8,000,000 | 02/15/2011 | 3M LIBOR (5.8540%) | 03/09/2001 | UBS AG | | | | | (409,464) | | | (96,227) | 64,871 |
| INT RATE SWAP248 ON EMTN LIAB | 88,080,000 | 01/17/2011 | GBP 6.375% (3M LIBOR+0.44%) | 03/09/2001 | MORGAN STANLEY | | | @ | 31,430,009 | 31,096,450 | | | | 703,357 |
| INT RATE SWAP0253 ON FIXED RATE SECURITIES | 20,000,000 | 09/01/2010 | 3M LIBOR (5.7130%) | 03/16/2001 | SALOMON SWAPCO | | | | | (861,540) | | | (196,117) | 147,398 |
| INT RATE SWAP0257 ON FIXED RATE SECURITIES | 12,155,000 | 02/14/2011 | 3M LIBOR (5.8930%) | 05/10/2002 | BANQUE AIG | | | | (648,338) | (648,338) | | | (145,201) | 98,512 |
| INT RATE SWAP0261 ON FIXED RATE SECURITIES | 17,440,000 | 05/15/2011 | 3M LIBOR (5.9970%) | 10/09/2002 | GOLDMAN SACHS | | | | (602,364) | (1,012,552) | | | (222,245) | 147,828 |
| INT RATE SWAP0263 ON FIXED RATE SECURITIES | 10,000,000 | 06/01/2011 | 3M LIBOR (6.1600%) | 07/29/2002 | MORGAN STANLEY | | | | | (630,536) | | | (122,120) | 85,448 |
| INT RATE SWAP0267 ON FIXED RATE SECURITIES | 21,780,000 | 06/01/2011 | 3M LIBOR (6.1120%) | 07/29/2002 | UBS AG | | | | | (1,344,578) | | | (260,720) | 186,106 |
| INT RATE SWAP0268 ON FIXED RATE SECURITIES | 10,000,000 | 06/15/2011 | 3M LIBOR (6.1340%) | 06/08/2001 | GOLDMAN SACHS | | | | | (627,322) | | | (120,701) | 86,007 |
| INT RATE SWAP0269 ON FIXED RATE SECURITIES | 4,750,000 | 04/15/2011 | 3M LIBOR (6.1370%) | 08/05/2002 | CREDIT SUISSE FB | | | | | (287,912) | | | (57,385) | 39,683 |
| INT RATE SWAP0270 ON FIXED RATE SECURITIES | 10,000,000 | 05/15/2011 | 3M LIBOR (6.0850%) | 06/11/2001 | MERRILL LYNCH | | | | | (604,425) | | | (131,834) | 84,764 |
| INT RATE SWAP0272 ON FIXED RATE SECURITIES | 20,000,000 | 04/01/2011 | 3M LIBOR (6.0350%) | 06/21/2001 | JP MORGAN CHASE BANK | | | | | (1,147,109) | | | (227,783) | 165,934 |
| INT RATE SWAP0274 ON FIXED RATE SECURITIES | 17,500,000 | 07/02/2008 | 3M LIBOR (5.8700%) | 06/28/2001 | DEUTSCHE BANK | | | | | (3,033) | | | (184,296) | 6,477 |
| INT RATE SWAP0275 ON MTN LIAB | 210,900,001 | 07/18/2008 | GBP 6.300% (3M LIBOR+0.36%) | 06/29/2001 | MERRILL LYNCH | | | @ | 87,875,021 | 87,932,451 | | | | 234,173 |
| INT RATE SWAP0277 ON FIXED RATE SECURITIES | 18,000,000 | 07/15/2011 | 3M LIBOR (6.1180%) | 08/05/2002 | CREDIT SUISSE FB | | | | | (1,140,478) | | | (218,810) | 156,949 |
| INT RATE SWAP0279 ON FIXED RATE SECURITIES | 15,000,000 | 01/22/2011 | 3M LIBOR (5.9100%) | 07/20/2001 | GOLDMAN SACHS | | | | | (776,115) | | | (167,947) | 120,103 |
| INT RATE SWAP0282 ON FIXED RATE SECURITIES | 27,000,000 | 08/09/2008 | 3M LIBOR (5.5490%) | 05/21/2002 | MORGAN STANLEY | | | | | (78,477) | | | (277,188) | 44,691 |
| INT RATE SWAP0286 ON VARIABLE RATE SECURITIES | 74,000,000 | 09/20/2008 | 5.1900% (3M LIBOR) | 08/16/2002 | JP MORGAN CHASE BANK | | | | 372,139 | 372,139 | | | 576,266 | 175,373 |
| INT RATE SWAP0293 ON FIXED RATE SECURITIES | 10,000,000 | 10/01/2011 | 3M LIBOR (5.3360%) | 09/26/2001 | CREDIT SUISSE FB | | | | | (418,715) | | | (78,941) | 90,205 |
| INT RATE SWAP0295 ON FIXED RATE SECURITIES | 12,700,000 | 06/15/2011 | 3M LIBOR (5.1380%) | 10/05/2001 | GOLDMAN SACHS | | | | | (444,743) | | | (87,880) | 109,229 |
| INT RATE SWAP0298 ON FIXED RATE SECURITIES | 13,000,000 | 11/01/2008 | 3M LIBOR (4.8860%) | 10/25/2001 | LEHMAN BROTHERS | | | | (179,644) | (84,299) | | | (94,050) | 37,886 |
| INT RATE SWAP0300 ON EMTN LIAB | 58,592,000 | 01/17/2011 | GBP 6.375% (3M LIBOR+0.45%) | 11/08/2001 | MORGAN STANLEY | | | @ | 21,081,340 | 20,845,896 | | | | 467,882 |
| INT RATE SWAP0302 ON FIXED RATE SECURITIES | 21,488,000 | 08/15/2011 | 3M LIBOR (5.3800%) | 11/19/2001 | MORGAN STANLEY | | | | (81,723) | (917,962) | | | (207,539) | 189,960 |
| INT RATE SWAP0304 ON VARIABLE RATE SECURITIES | 48,000,000 | 11/28/2008 | 5.3150% (3M LIBOR) | 05/28/2002 | DEUTSCHE BANK | | | | 477,747 | 477,747 | | | 394,089 | 154,367 |
| INT RATE SWAP0307 ON FIXED RATE SECURITIES | 26,500,000 | 12/15/2008 | 3M LIBOR (5.5620%) | 12/10/2001 | GOLDMAN SACHS | | | | | (316,212) | | | (243,646) | 89,893 |
| INT RATE SWAP0309 ON FIXED RATE SECURITIES | 15,000,000 | 02/01/2011 | 3M LIBOR (5.8790%) | 05/10/2002 | BANQUE AIG | | | | | (766,963) | | | (182,994) | 120,743 |
| INT RATE SWAP0311 ON FIXED RATE SECURITIES | 22,000,000 | 10/15/2011 | 3M LIBOR (5.8890%) | 12/14/2001 | SALOMON SWAPCO | | | | | (1,335,223) | | | (242,104) | 199,617 |
| INT RATE SWAP0312 ON FIXED RATE SECURITIES | 10,000,000 | 12/15/2011 | 3M LIBOR (5.8750%) | 12/21/2001 | BANK OF AMERICA | | | | | (602,438) | | | (106,047) | 93,009 |
| INT RATE SWAP0313 ON VARIABLE RATE SECURITIES | 80,000,000 | 01/04/2010 | 5.6320% (3M LIBOR) | 03/16/2004 | BANQUE AIG | | | | 1,676,677 | 1,676,677 | | | 743,339 | 492,352 |
| INT RATE SWAP0318 ON FIXED RATE SECURITIES | 7,200,000 | 07/01/2009 | 3M LIBOR (5.3750%) | 01/10/2002 | MORGAN STANLEY | | | | (54,976) | (158,330) | | | (58,242) | 36,049 |
| INT RATE SWAP0322 ON FIXED RATE SECURITIES | 18,500,000 | 05/01/2009 | 3M LIBOR (5.4290%) | 01/24/2002 | GOLDMAN SACHS | | | | | (355,395) | | | (184,068) | 84,556 |
| INT RATE SWAP0328 ON FIXED RATE SECURITIES | 5,000,000 | 01/15/2009 | 3M LIBOR (5.2900%) | 02/06/2002 | GOLDMAN SACHS | | | | | (62,027) | | | (39,231) | 18,460 |

# SCHEDULE DB - PART C - SECTION 1

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

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income | 15<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0335 ON FIXED RATE SECURITIES | 10,000,000 | 02/15/2009 | 3M LIBOR (5.5180%) | 03/07/2002 | LEHMAN BROTHERS | | | | (130,572) | (154,890) | | | (103,484) | 39,691 |
| INT RATE SWAP0340 ON FIXED RATE SECURITIES | 17,200,000 | 03/30/2009 | 3M LIBOR (5.7425%) | 03/15/2002 | DEUTSCHE BANK | | | | (212,754) | (341,997) | | | (170,344) | 74,376 |
| INT RATE SWAP0343 ON FIXED RATE SECURITIES | 7,000,000 | 06/01/2012 | 3M LIBOR (6.1290%) | 03/21/2002 | MORGAN STANLEY | | | | | (514,363) | | | (83,201) | 69,326 |
| INT RATE SWAP0357 ON FIXED RATE SECURITIES | 7,500,000 | 08/01/2009 | 3M LIBOR (4.3010%) | 08/12/2002 | MORGAN STANLEY | | | | (29,695) | (89,085) | | | (32,322) | 39,109 |
| INT RATE SWAP0359 ON VARIABLE RATE SECURITIES | 3,700,000 | 08/01/2011 | H1515Y (3M LIBOR) | 08/16/2002 | DEUTSCHE BANK | | | | 35,640 | 35,640 | | | 33,974 | 32,508 |
| INT RATE SWAP0384 ON FIXED RATE SECURITIES | 10,005,000 | 04/15/2011 | 3M LIBOR (4.1650%) | 01/28/2003 | DEUTSCHE BANK | | | | (95,872) | (95,872) | | | (23,380) | 83,585 |
| INT RATE SWAP0393 ON FIXED RATE SECURITIES | 19,000,000 | 08/31/2009 | 3M LIBOR (3.2500%) | 10/21/2003 | UBS AG | | | | 1,190,261 | (14,574) | | | 44,101 | 102,752 |
| INT RATE SWAP0399 ON FIXED RATE SECURITIES | 25,000,000 | 04/15/2011 | 3M LIBOR (4.3938%) | 07/30/2003 | BANK OF AMERICA | | | | | (391,351) | | | (87,174) | 208,858 |
| INT RATE SWAP0400 ON FIXED RATE SECURITIES | 60,000,000 | 08/15/2008 | 3M LIBOR (3.8275%) | 07/31/2003 | BANK OF AMERICA | | | | 24,332 | (79,336) | | | (113,753) | 106,501 |
| INT RATE SWAP0402 ON FIXED RATE SECURITIES | 11,190,320 | 11/15/2010 | 3M LIBOR (4.4650%) | 07/31/2003 | GOLDMAN SACHS | | | | | (199,599) | | | (58,273) | 86,283 |
| INT RATE SWAP0406 ON FIXED RATE SECURITIES | 59,840,000 | 10/01/2010 | 3M LIBOR (4.4350%) | 07/31/2003 | SALOMON SWAPCO | | | | (10) | (1,024,534) | | | (210,179) | 449,278 |
| INT RATE SWAP0409 ON FIXED RATE SECURITIES | 33,956,000 | 07/20/2010 | 3M LIBOR (4.4830%) | 07/31/2003 | GOLDMAN SACHS | | | | | (597,584) | | | (139,295) | 243,372 |
| INT RATE SWAP0410 ON FIXED RATE SECURITIES | 17,635,000 | 08/05/2008 | 3M LIBOR (3.8450%) | 07/31/2003 | LEHMAN BROTHERS | | | | (138,140) | (16,980) | | | (39,695) | 27,692 |
| INT RATE SWAP0421 ON FIXED RATE SECURITIES | 8,624,000 | 10/01/2008 | 3M LIBOR (3.6750%) | 09/08/2003 | GOLDMAN SACHS | | | | | (18,012) | | | 2,663 | 21,766 |
| INT RATE SWAP0422 ON FIXED RATE SECURITIES | 19,864,000 | 06/01/2011 | 3M LIBOR (4.6390%) | 09/08/2003 | CREDIT SUISSE FB | | | | | (443,294) | | | (88,114) | 169,734 |
| INT RATE SWAP0432 ON FIXED RATE SECURITIES | 56,938,000 | 12/15/2015 | 3M LIBOR (4.8125%) | 12/12/2003 | BANK OF AMERICA | | | | (190,278) | (1,090,161) | | | (308,937) | 777,731 |
| INT RATE SWAP0433 ON FIXED RATE SECURITIES | 40,197,000 | 10/12/2013 | 3M LIBOR (4.5500%) | 12/12/2003 | SALOMON SWAPCO | | | | | (484,622) | | | (157,557) | 462,164 |
| INT RATE SWAP0434 ON FIXED RATE SECURITIES | 27,000,000 | 12/15/2010 | 3M LIBOR (4.0750%) | 12/12/2003 | UBS AG | | | | (31,195) | (210,565) | | | (46,383) | 211,751 |
| INT RATE SWAP0435 ON FIXED RATE SECURITIES | 25,750,000 | 12/16/2008 | 3M LIBOR (3.5700%) | 12/12/2003 | JP MORGAN CHASE BANK | | | | (11,800) | (75,962) | | | 21,145 | 87,608 |
| INT RATE SWAP0441 ON FIXED RATE SECURITIES | 9,670,000 | 02/01/2009 | 3M LIBOR (3.2740%) | 01/23/2004 | SALOMON SWAPCO | | | | (545,762) | (15,645) | | | 7,102 | 37,194 |
| INT RATE SWAP0445 ON FIXED RATE SECURITIES | 12,588,000 | 05/11/2014 | 3M LIBOR (4.6200%) | 01/29/2004 | UBS AG | | | | | (169,933) | | | (74,830) | 152,436 |
| INT RATE SWAP0446 ON FIXED RATE SECURITIES | 10,000,000 | 04/01/2009 | 3M LIBOR (3.4870%) | 02/09/2004 | LEHMAN BROTHERS | | | | 22,039 | (34,377) | | | 12,540 | 43,400 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | 32,500,000 | 02/11/2014 | 5.800% (GBP 6.670%) | 04/23/2008 | MERRILL LYNCH | | | | (1,120,307) | (1,935,592) | | | (161,117) | 385,297 |
| INT RATE SWAP0450 ON FIXED RATE SECURITIES | 22,000,000 | 12/15/2009 | 3M LIBOR (3.6375%) | 02/26/2004 | BANK OF AMERICA | | | | (35,578) | (97,839) | | | 10,599 | 132,926 |
| INT RATE SWAP0455 ON FIXED RATE SECURITIES | 15,254,000 | 05/01/2014 | 3M LIBOR (4.5075%) | 03/03/2004 | BANK OF AMERICA | | | | (19,051) | (116,244) | | | (81,488) | 184,289 |
| INT RATE SWAP0458 ON FIXED RATE SECURITIES | 17,600,000 | 02/03/2014 | 3M LIBOR (4.2390%) | 03/05/2004 | CREDIT SUISSE FB | | | | 36,386 | 84,263 | | | (72,328) | 208,246 |
| INT RATE SWAP0460 ON FIXED RATE SECURITIES | 12,500,000 | 01/15/2009 | 3M LIBOR (3.1690%) | 03/05/2004 | JP MORGAN CHASE BANK | | | | | (13,709) | | | 33,385 | 46,149 |
| INT RATE SWAP0463 ON FIXED RATE SECURITIES | 10,000,000 | 07/31/2009 | 3M LIBOR (3.8530%) | 03/08/2004 | BANK OF AMERICA | | | | 476,789 | (71,149) | | | (20,289) | 52,080 |
| INT RATE SWAP0464 ON FIXED RATE SECURITIES | 74,000,000 | 04/30/2009 | 3M LIBOR (3.7800%) | 03/08/2004 | MORGAN STANLEY | | | | 582,436 | (421,481) | | | (123,839) | 337,670 |
| INT RATE SWAP0466 ON FIXED RATE SECURITIES | 25,000,000 | 03/31/2011 | 3M LIBOR (3.7340%) | 03/08/2004 | JP MORGAN CHASE BANK | | | | 1,078,184 | 61,247 | | | 4,865 | 207,315 |
| INT RATE SWAP0470 ON FIXED RATE SECURITIES | 20,000,000 | 04/15/2011 | 4.680% (JPY 1.990%) | 03/11/2004 | BANK OF AMERICA | | | | (846,636) | (817,712) | | | 246,229 | 167,086 |
| INT RATE SWAP0472 ON FIXED RATE SECURITIES | 29,647,000 | 07/01/2014 | 3M LIBOR (4.1500%) | 03/15/2004 | UBS AG | | | | 42,354 | 293,932 | | | (58,231) | 363,266 |
| INT RATE SWAP0480 ON FIXED RATE SECURITIES | 8,500,000 | 05/01/2013 | 3M LIBOR (3.9460%) | 03/24/2004 | UBS AG | | | | | 108,570 | | | (21,544) | 93,484 |
| INT RATE SWAP0481 ON FIXED RATE SECURITIES | 4,994,000 | 04/15/2012 | 3M LIBOR (3.7870%) | 03/24/2004 | CREDIT SUISSE FB | | | | 24,051 | 50,047 | | | (1,654) | 48,640 |
| INT RATE SWAP0486 ON FIXED RATE SECURITIES | 30,000,000 | 06/01/2009 | 3M LIBOR (3.1950%) | 03/26/2004 | GOLDMAN SACHS | | | | (23,546) | (35,319) | | | 83,524 | 143,918 |
| INT RATE SWAP0487 ON FIXED RATE SECURITIES | 20,220,000 | 05/04/2011 | 3M LIBOR (3.7160%) | 03/26/2004 | CREDIT SUISSE FB | | | | 36,856 | 72,918 | | | (32,600) | 170,492 |
| INT RATE SWAP0492 ON FIXED RATE SECURITIES | 31,811,000 | 02/10/2014 | 3M LIBOR (4.5390%) | 04/06/2004 | CREDIT SUISSE FB | | | | | (388,291) | | | (176,220) | 377,037 |
| INT RATE SWAP0494 ON FIXED RATE SECURITIES | 25,000,000 | 10/10/2010 | 3M LIBOR (3.9150%) | 04/07/2004 | MORGAN STANLEY | | | | | (144,329) | | | (17,533) | 188,723 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | 32,988,000 | 06/10/2014 | 3M LIBOR (4.6730%) | 04/12/2004 | UBS AG | | | | | (529,282) | | | (141,446) | 402,262 |
| INT RATE SWAP0500 ON FIXED RATE SECURITIES | 20,000,000 | 02/15/2013 | 3M LIBOR (4.6920%) | 04/20/2004 | MORGAN STANLEY | | | | (90,839) | (403,731) | | | (124,368) | 215,241 |
| INT RATE SWAP0502 ON FIXED RATE SECURITIES | 19,500,000 | 10/01/2008 | 3M LIBOR (3.7900%) | 04/21/2004 | GOLDMAN SACHS | | | | (23,456) | (44,623) | | | (3,201) | 49,215 |
| INT RATE SWAP0504 ON FIXED RATE SECURITIES | 9,461,426 | 06/15/2014 | 5.790% (CAD 5.990%) | 04/30/2004 | UBS AG | | | | (657,484) | (3,781,623) | | | (108,690) | 115,507 |
| INT RATE SWAP0505 ON FIXED RATE SECURITIES | 14,000,000 | 05/15/2014 | 3M LIBOR (4.9880%) | 04/30/2004 | JP MORGAN CHASE BANK | | | | | (456,077) | | | (107,777) | 169,694 |
| INT RATE SWAP0508 ON FIXED RATE SECURITIES | 28,200,000 | 04/29/2011 | 3M LIBOR (4.9310%) | 05/13/2004 | LEHMAN BROTHERS | | | | (172,998) | (813,092) | | | (205,959) | 237,204 |
| INT RATE SWAP0509 ON FIXED RATE SECURITIES | 29,704,500 | 09/20/2009 | 3M LIBOR (4.6290%) | 05/19/2004 | CREDIT SUISSE FB | | | | | (506,079) | | | (147,999) | 164,361 |
| INT RATE SWAP0513 ON FIXED RATE SECURITIES | 5,200,000 | 08/15/2014 | 3M LIBOR (5.1980%) | 05/26/2004 | UBS AG | | | | | (226,362) | | | (45,492) | 64,367 |
| INT RATE SWAP0514 ON FIXED RATE SECURITIES | 26,300,000 | 08/11/2010 | 3M LIBOR (4.5545%) | 05/26/2004 | MORGAN STANLEY | | | | | (519,601) | | | (147,729) | 191,244 |
| INT RATE SWAP0516 ON FIXED RATE SECURITIES | 16,000,000 | 09/24/2014 | 3M LIBOR (5.2460%) | 06/03/2004 | UBS AG | | | | | (736,305) | | | (125,863) | 199,814 |
| INT RATE SWAP0522 ON FIXED RATE SECURITIES | 30,000,000 | 10/15/2013 | 3M LIBOR (4.9750%) | 07/01/2004 | UBS AG | | | | | (1,028,721) | | | (188,135) | 345,192 |
| INT RATE SWAP0525 ON FIXED RATE SECURITIES | 17,000,000 | 08/09/2014 | 3M LIBOR (4.9910%) | 07/15/2004 | JP MORGAN CHASE BANK | | | | | (549,630) | | | (132,336) | 210,147 |
| INT RATE SWAP0526 ON FIXED RATE SECURITIES | 26,227,000 | 04/10/2012 | 3M LIBOR (4.6800%) | 07/21/2004 | MORGAN STANLEY | | | | | (594,746) | | | (118,711) | 254,983 |
| INT RATE SWAP0527 ON FIXED RATE SECURITIES | 17,000,000 | 02/18/2011 | 3M LIBOR (4.5060%) | 07/21/2004 | LEHMAN BROTHERS | | | | | (315,898) | | | (83,833) | 138,066 |
| INT RATE SWAP0529 ON FIXED RATE SECURITIES | 34,000,000 | 09/15/2011 | 3M LIBOR (4.7370%) | 07/28/2004 | UBS AG | | | | | (806,239) | | | (167,099) | 304,626 |
| INT RATE SWAP0530 ON FIXED RATE SECURITIES | 44,000,000 | 06/16/2014 | 3M LIBOR (5.0800%) | 07/28/2004 | JP MORGAN CHASE BANK | | | | (148,760) | (1,636,362) | | | (297,915) | 537,286 |
| INT RATE SWAP0531 ON FIXED RATE SECURITIES | 19,900,000 | 05/04/2013 | 3M LIBOR (4.7525%) | 08/03/2004 | UBS AG | | | | | (485,471) | | | (135,216) | 219,049 |
| INT RATE SWAP0532 ON FIXED RATE SECURITIES | 32,600,000 | 03/12/2012 | 3M LIBOR (4.5740%) | 08/03/2004 | MORGAN STANLEY | | | | | (624,457) | | | (125,925) | 313,595 |
| INT RATE SWAP0536 ON FIXED RATE SECURITIES | 29,000,000 | 09/30/2014 | 3M LIBOR (4.6800%) | 08/18/2004 | CREDIT SUISSE FB | | | | (271,726) | (437,781) | | | (132,289) | 362,639 |
| INT RATE SWAP0547 ON FIXED RATE SECURITIES | 21,000,000 | 09/15/2014 | 3M LIBOR (4.4700%) | 09/24/2004 | JP MORGAN CHASE BANK | | | | | (81,065) | | | (75,173) | 261,737 |
| INT RATE SWAP0548 ON FIXED RATE SECURITIES | 20,000,000 | 12/24/2013 | 3M LIBOR (4.3900%) | 09/24/2004 | MORGAN STANLEY | | | | | (69,197) | | | (68,814) | 234,258 |
| INT RATE SWAP0549 ON FIXED RATE SECURITIES | 22,125,000 | 11/15/2014 | 3M LIBOR (4.5520%) | 10/12/2004 | MORGAN STANLEY | | | | (138,171) | (169,835) | | | (122,094) | 279,442 |
| INT RATE SWAP0550 ON FIXED RATE SECURITIES | 8,000,000 | 11/30/2008 | 3M LIBOR (3.5160%) | 10/18/2004 | GOLDMAN SACHS | | | | (21,489) | (21,489) | | | 7,206 | 25,898 |
| INT RATE SWAP0551 ON FIXED RATE SECURITIES | 19,550,001 | 12/01/2009 | 3M LIBOR (3.6450%) | 10/21/2004 | GOLDMAN SACHS | | | | | (100,293) | | | 8,463 | 116,561 |
| INT RATE SWAP0552 ON FIXED RATE SECURITIES | 10,000,000 | 09/16/2014 | 3M LIBOR (4.4100%) | 10/21/2004 | UBS AG | | | | | (6,065) | | | (32,797) | 124,664 |

# SCHEDULE DB - PART C - SECTION 1

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

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income | 15<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0554 ON GMTN LIABILITIES | 85,000,000 | 11/25/2016 | CPURNSA (3M LIBOR+ .19%) | 01/01/2005 | MERRILL LYNCH | | | | 982,550 | 982,550 | | | 860,162 | 1,232,570 |
| INT RATE SWAP0562 ON FIXED RATE SECURITIES | 9,892,380 | 12/31/2014 | 3M LIBOR (4.0100%) | 12/22/2004 | CREDIT SUISSE FB | | | | | (15,265) | | | (9,400) | 126,170 |
| INT RATE SWAP0563 ON FIXED RATE SECURITIES | 12,000,000 | 01/10/2012 | 3M LIBOR (4.1125%) | 12/27/2004 | UBS AG | | | | | (84,192) | | | (19,410) | 112,754 |
| INT RATE SWAP0566 ON FIXED RATE SECURITIES | 5,500,000 | 10/07/2009 | 3M LIBOR (3.8420%) | 12/29/2004 | LEHMAN BROTHERS | | | | | (27,409) | | | (833) | 31,006 |
| INT RATE SWAP0567 ON FIXED RATE SECURITIES | 13,000,000 | 07/28/2014 | 3M LIBOR (4.3590%) | 12/29/2004 | UBS AG | | | | | (106,897) | | | (60,707) | 160,268 |
| INT RATE SWAP0568 ON FIXED RATE SECURITIES | 33,333,333 | 12/21/2014 | 3M LIBOR (4.5910%) | 01/13/2005 | MORGAN STANLEY | | | | | (311,174) | | | (137,463) | 424,246 |
| INT RATE SWAP0573 ON FIXED RATE SECURITIES | 12,486,000 | 01/02/2012 | 3M LIBOR (3.9720%) | 01/21/2005 | JP MORGAN CHASE BANK | | | | | (60,247) | | | (12,936) | 116,956 |
| INT RATE SWAP0575 ON FIXED RATE SECURITIES | 10,000,000 | 10/01/2011 | 3M LIBOR (4.2200%) | 01/21/2005 | UBS AG | | | | | (79,512) | | | (23,141) | 90,205 |
| INT RATE SWAP0576 ON FIXED RATE SECURITIES | 10,000,000 | 01/12/2011 | 3M LIBOR (4.1440%) | 01/21/2005 | JP MORGAN CHASE BANK | | | | | (90,421) | | | (18,896) | 79,640 |
| INT RATE SWAP0578 ON FIXED RATE SECURITIES | 12,500,000 | 02/17/2015 | 3M LIBOR (4.6070%) | 01/27/2005 | JP MORGAN CHASE BANK | | | | | (119,613) | | | (67,954) | 161,031 |
| INT RATE SWAP0580 ON FIXED RATE SECURITIES | 23,000,000 | 03/05/2010 | 3M LIBOR (4.1450%) | 02/03/2005 | LEHMAN BROTHERS | | | | | (285,948) | | | (44,898) | 149,033 |
| INT RATE SWAP0582 ON GMTN LIABILITIES | 100,000,000 | 03/01/2010 | CPURNSA+1.05 (3M LIBOR+0.18) | 02/10/2005 | MORGAN STANLEY | | | | 2,776,798 | 2,776,798 | | | 711,221 | 645,851 |
| INT RATE SWAP0584 ON FIXED RATE SECURITIES | 15,835,000 | 10/15/2008 | 3M LIBOR (3.8590%) | 02/11/2005 | JP MORGAN CHASE BANK | | | | (50,069) | (50,069) | | | (14,339) | 42,868 |
| INT RATE SWAP0587 ON FIXED RATE SECURITIES | 15,000,000 | 10/16/2013 | 3M LIBOR (4.2980%) | 02/14/2005 | MORGAN STANLEY | | | | | (63,642) | | | (53,754) | 172,641 |
| INT RATE SWAP0588 ON FIXED RATE SECURITIES | 20,000,000 | 01/18/2015 | 3M LIBOR (4.5240%) | 02/16/2005 | MORGAN STANLEY | | | | (20,891) | (104,457) | | | (91,061) | 256,050 |
| INT RATE SWAP0589 ON GMTN LIABILITIES | 500,000,000 | 02/26/2010 | 4.3450% (1M LIBOR+0.09%) | 02/22/2005 | JP MORGAN CHASE BANK | | | @ | | 7,536,358 | | | | 3,221,290 |
| INT RATE SWAP0593 ON FIXED RATE SECURITIES | 98,300,000 | 05/01/2015 | 3M LIBOR (4.9400%) | 03/11/2005 | LEHMAN BROTHERS | | | | | (3,061,552) | | | (737,702) | 1,285,285 |
| 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 | | | | (2,671,888) | (1,297,464) | | | 18,481 | 28,004 |
| INT RATE SWAP0596 ON FIXED RATE SECURITIES | 32,294,928 | 04/05/2010 | 1M LIBOR (4.7300%) | 03/23/2005 | GOLDMAN SACHS | | | | | (762,382) | | | (243,478) | 214,487 |
| INT RATE SWAP0597 ON VARIABLE RATE SECURITIES | 10,000,000 | 05/05/2015 | 5.5% (AUD 6M LIBOR+.65) | 03/23/2005 | CITIBANK | | | | (2,440,349) | (2,236,579) | | | (238,127) | 130,856 |
| INT RATE SWAP0598 ON FIXED RATE SECURITIES | 29,127,660 | 04/04/2015 | 3M LIBOR (4.9740%) | 03/31/2005 | MORGAN STANLEY | | | | | (890,602) | | | (174,817) | 378,782 |
| INT RATE SWAP0599 ON FIXED RATE SECURITIES | 19,000,000 | 03/13/2014 | 3M LIBOR (4.9240%) | 03/31/2005 | JP MORGAN CHASE BANK | | | | | (558,028) | | | (107,832) | 226,891 |
| INT RATE SWAP0600 ON FIXED RATE SECURITIES | 25,000,000 | 03/22/2011 | 3M LIBOR (4.7140%) | 03/31/2005 | MORGAN STANLEY | | | | (230,917) | (577,293) | | | (129,654) | 206,384 |
| INT RATE SWAP0601 ON FIXED RATE SECURITIES | 20,000,000 | 05/15/2013 | 3M LIBOR (4.8640%) | 03/31/2005 | UBS AG | | | | (275,276) | (550,552) | | | (141,568) | 220,833 |
| INT RATE SWAP0602 ON FIXED RATE SECURITIES | 30,800,000 | 08/15/2012 | 3M LIBOR (4.8255%) | 03/31/2005 | JP MORGAN CHASE BANK | | | | | (808,839) | | | (212,085) | 312,918 |
| INT RATE SWAP0603 ON FIXED RATE SECURITIES | 13,341,400 | 02/15/2013 | 3M LIBOR .38% (5.2292%) | 04/08/2005 | UBS AG | | | | | (498,249) | | | (145,927) | 143,581 |
| INT RATE SWAP0605 ON FIXED RATE SECURITIES | 16,000,000 | 11/30/2009 | 3M LIBOR (4.4510%) | 04/14/2005 | MORGAN STANLEY | | | | | (253,887) | | | (60,387) | 95,303 |
| INT RATE SWAP0608 ON FIXED RATE SECURITIES | 17,500,000 | 05/05/2015 | 3M LIBOR (4.6400%) | 05/03/2005 | MORGAN STANLEY | | | | | (188,480) | | | (111,209) | 228,998 |
| INT RATE SWAP0609 ON FIXED RATE SECURITIES | 29,000,000 | 06/26/2010 | 3M LIBOR (4.3490%) | 05/03/2005 | CITIBANK | | | | (239,720) | (434,492) | | | (93,943) | 204,498 |
| INT RATE SWAP0610 ON FIXED RATE SECURITIES | 4,000,000 | 05/15/2012 | 3M LIBOR (4.4710%) | 05/03/2005 | LEHMAN BROTHERS | | | | | (55,213) | | | (20,454) | 39,379 |
| INT RATE SWAP0611 ON FIXED RATE SECURITIES | 24,709,933 | 03/01/2019 | 3M LIBOR (4.7150%) | 05/05/2005 | UBS AG | | | | | (181,933) | | | (158,107) | 403,650 |
| INT RATE SWAP0613 ON FIXED RATE SECURITIES | 13,635,000 | 09/30/2009 | 3M LIBOR (4.2050%) | 05/10/2005 | JP MORGAN CHASE BANK | | | | | (106,964) | | | (22,534) | 76,285 |
| INT RATE SWAP0614 ON FIXED RATE SECURITIES | 21,186,942 | 02/15/2014 | 3M LIBOR+.55 (5.0892%) | 05/11/2005 | CITIBANK | | | | | (391,069) | | | (191,704) | 251,422 |
| INT RATE SWAP0616 ON FIXED RATE SECURITIES | 10,000,000 | 08/07/2009 | 3M LIBOR (4.1475%) | 05/18/2005 | LEHMAN BROTHERS | | | | | (104,440) | | | (35,904) | 52,538 |
| INT RATE SWAP0619 ON FIXED RATE SECURITIES | 22,000,000 | 07/11/2012 | 3M LIBOR (4.3600%) | 05/26/2005 | MORGAN STANLEY | | | | | (199,012) | | | (66,048) | 220,902 |
| INT RATE SWAP0620 ON FIXED RATE SECURITIES | 20,000,000 | 06/01/2010 | 3M LIBOR (4.1640%) | 05/31/2005 | LEHMAN BROTHERS | | | | | (235,761) | | | (41,217) | 138,584 |
| INT RATE SWAP0622 ON FIXED RATE SECURITIES | 19,000,000 | 06/01/2015 | 3M LIBOR (4.3160%) | 06/01/2005 | LEHMAN BROTHERS | | | | | 165,244 | | | (53,596) | 249,965 |
| INT RATE SWAP0624 ON FIXED RATE SECURITIES | 7,500,000 | 06/15/2015 | 3M LIBOR (4.3100%) | 06/02/2005 | JP MORGAN CHASE BANK | | | | | 70,651 | | | (20,848) | 98,943 |
| INT RATE SWAP0628 ON FIXED RATE SECURITIES | 22,040,000 | 09/01/2012 | 3M LIBOR (4.1810%) | 06/07/2005 | JP MORGAN CHASE BANK | | | | | (68,986) | | | (47,205) | 225,179 |
| INT RATE SWAP0633 ON FIXED RATE SECURITIES | 17,500,000 | 06/01/2010 | 3M LIBOR (4.1030%) | 06/23/2005 | UBS AG | | | | | (196,821) | | | (30,727) | 121,261 |
| INT RATE SWAP0635 ON FIXED RATE SECURITIES | 19,000,000 | 07/27/2012 | 3M LIBOR (4.3890%) | 07/06/2005 | MORGAN STANLEY | | | | | (187,126) | | | (91,575) | 191,813 |
| INT RATE SWAP0637 ON FIXED RATE SECURITIES | 19,900,000 | 06/13/2015 | 3M LIBOR (4.6950%) | 07/27/2005 | CITIBANK | | | | | (270,775) | | | (90,155) | 262,427 |
| INT RATE SWAP0647 ON VARIABLE RATE SECURITIES | 30,000,000 | 10/27/2017 | 5.250% (AUD 6M LIBOR+0.83%) | 08/25/2005 | CITIBANK | | | | (7,941,422) | (8,636,182) | | | (786,656) | 458,213 |
| INT RATE SWAP0648 ON VARIABLE RATE SECURITIES | 10,000,000 | 10/27/2015 | 5.100% (NZD6M LIBOR+0.71%) | 08/25/2005 | CITIBANK | | | | (942,551) | (938,022) | | | (277,641) | 135,358 |
| INT RATE SWAP0649 ON FIXED RATE SECURITIES | 23,837,508 | 09/01/2014 | 3M LIBOR (4.5120%) | 09/07/2005 | BANK OF AMERICA | | | | | (239,500) | | | (90,802) | 296,184 |
| INT RATE SWAP0653 ON VARIABLE RATE SECURITIES | 164,000,000 | 01/15/2009 | 4.9310% (1M LIBOR) | 11/02/2005 | LEHMAN BROTHERS | | | | 1,863,465 | 1,863,465 | | | 1,404,924 | 605,472 |
| INT RATE SWAP0654 ON VARIABLE RATE SECURITIES | 41,076,000 | 11/07/2008 | 4.9500% (1M LIBOR) | 11/03/2005 | CITIBANK | | | | 319,174 | 319,174 | | | 348,000 | 122,570 |
| INT RATE SWAP0655 ON VARIABLE RATE SECURITIES | 48,200,000 | 02/07/2009 | 4.9620% (1M LIBOR) | 11/03/2005 | CREDIT SUISSE FB | | | | 605,671 | 605,671 | | | 411,247 | 187,952 |
| INT RATE SWAP0656 ON VARIABLE RATE SECURITIES | 63,000,000 | 11/07/2009 | 5.0150% (1M LIBOR) | 11/03/2005 | LEHMAN BROTHERS | | | | 1,536,374 | 1,536,374 | | | 554,217 | 366,832 |
| INT RATE SWAP0657 ON VARIABLE RATE SECURITIES | 48,000,000 | 11/07/2009 | 5.0200% (1M LIBOR) | 11/03/2005 | BANK OF AMERICA | | | | 1,173,722 | 1,173,722 | | | 423,460 | 279,491 |
| INT RATE SWAP0662 ON VARIABLE RATE SECURITIES | 39,000,000 | 01/26/2013 | 3M LIBOR (5.0500%) | 12/01/2005 | MORGAN STANLEY | | | | | (1,365,919) | | | (315,275) | 417,231 |
| INT RATE SWAP0663 ON FIXED RATE SECURITIES | 42,449,864 | 02/15/2026 | 3M LIBOR (5.2000%) | 12/01/2005 | LEHMAN BROTHERS | | | | | (1,619,094) | | | (371,971) | 891,475 |
| INT RATE SWAP0664 ON FIXED RATE SECURITIES | 21,000,000 | 12/15/2015 | 3M LIBOR (5.1000%) | 12/01/2005 | UBS AG | | | | | (785,414) | | | (141,323) | 286,844 |
| INT RATE SWAP0668 ON FIXED RATE SECURITIES | 10,000,000 | 10/14/2015 | 3M LIBOR (5.0330%) | 12/02/2005 | LEHMAN BROTHERS | | | | | (363,710) | | | (63,364) | 135,029 |
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 30,000,000 | 11/15/2015 | 3M LIBOR (5.0850%) | 12/02/2005 | CREDIT SUISSE FB | | | | | (1,097,225) | | | (245,501) | 407,515 |

# SCHEDULE DB - PART C - SECTION 1

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

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income | 15<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0670 ON FIXED RATE SECURITIES | 25,000,000 | 12/15/2015 | 3M LIBOR (5.0900%) | 12/02/2005 | UBS AG | | | | | (919,159) | | | (166,992) | 341,481 |
| INT RATE SWAP0671 ON FIXED RATE SECURITIES | 30,000,000 | 01/15/2016 | 3M LIBOR (5.0985%) | 12/02/2005 | MORGAN STANLEY | | | | | (1,115,352) | | | (206,660) | 412,103 |
| INT RATE SWAP0672 ON FIXED RATE SECURITIES | 40,000,000 | 02/01/2016 | 3M LIBOR (5.0420%) | 12/02/2005 | CITIBANK | | | | | (1,450,641) | | | (320,584) | 551,163 |
| INT RATE SWAP0673 ON FIXED RATE SECURITIES | 27,700,000 | 12/01/2010 | 3M LIBOR (4.9740%) | 12/02/2005 | CREDIT SUISSE FB | | | | | (797,162) | | | (169,271) | 215,541 |
| INT RATE SWAP0674 ON FIXED RATE SECURITIES | 12,000,000 | 09/17/2011 | 3M LIBOR (4.9960%) | 12/02/2005 | MORGAN STANLEY | | | | | (377,028) | | | (74,333) | 107,607 |
| INT RATE SWAP0675 ON FIXED RATE SECURITIES | 20,000,000 | 10/13/2010 | 3M LIBOR (4.9675%) | 12/02/2005 | UBS AG | | | | | (560,076) | | | (120,179) | 151,251 |
| INT RATE SWAP0676 ON FIXED RATE SECURITIES | 23,000,000 | 09/01/2015 | 3M LIBOR (5.0330%) | 12/02/2005 | JP MORGAN CHASE BANK | | | | | (830,901) | | | (147,335) | 308,049 |
| INT RATE SWAP0677 ON FIXED RATE SECURITIES | 19,000,000 | 10/01/2012 | 3M LIBOR (5.0170%) | 12/05/2005 | UBS AG | | | | | (668,560) | | | (119,684) | 196,021 |
| 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 | | | | (4,450,547) | (1,692,468) | | | (63,215) | 213,148 |
| 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 | | | | (4,122,894) | (1,364,814) | | | (56,696) | 275,459 |
| INT RATE SWAP0681 ON FIXED RATE SECURITIES | 24,000,000 | 12/22/2015 | 6M LIBOR+.82 (GBP 5.87%) | 12/13/2005 | BARCLAY'S CAPITAL | | | | | (765,216) | | | (38,490) | 328,243 |
| INT RATE SWAP0682 ON FIXED RATE SECURITIES | 47,490,000 | 01/10/2028 | 3M LIBOR (5.1625%) | 12/13/2005 | CITIBANK | | | | | (1,770,875) | | | (329,988) | 1,049,692 |
| INT RATE SWAP0683 ON FIXED RATE SECURITIES | 16,595,000 | 10/15/2008 | 3M LIBOR (4.8740%) | 12/20/2005 | CREDIT SUISSE FB | | | | (44,048) | (96,244) | | | (95,689) | 44,925 |
| INT RATE SWAP0689 ON FIXED RATE SECURITIES | 17,250,000 | 06/01/2014 | 3M LIBOR (4.9000%) | 01/11/2006 | UBS AG | | | | | (481,832) | | | (99,030) | 209,914 |
| INT RATE SWAP0693 ON FIXED RATE SECURITIES | 31,450,000 | 06/15/2016 | 3M LIBOR (4.8795%) | 01/13/2006 | LEHMAN BROTHERS | | | | | (694,511) | | | (176,975) | 443,779 |
| INT RATE SWAP0694 ON FIXED RATE SECURITIES | 21,165,000 | 09/15/2015 | 3M LIBOR (4.8580%) | 01/13/2006 | JP MORGAN CHASE BANK | | | | | (479,440) | | | (116,824) | 284,228 |
| INT RATE SWAP0695 ON FIXED RATE SECURITIES | 15,850,000 | 09/05/2010 | 3M LIBOR (4.7322%) | 01/13/2006 | LEHMAN BROTHERS | | | | | (373,885) | | | (77,476) | 117,107 |
| INT RATE SWAP0697 ON FIXED RATE SECURITIES | 10,000,000 | 01/15/2016 | 3M LIBOR (4.8255%) | 01/24/2006 | UBS AG | | | | | (226,295) | | | (55,237) | 137,368 |
| INT RATE SWAP0700 ON FIXED RATE SECURITIES | 60,000,000 | 03/01/2016 | 5.920% (EUR 4.485%) | 02/10/2006 | JP MORGAN CHASE BANK | | | | (19,251,142) | (12,104,183) | | | (55,908) | 831,058 |
| INT RATE SWAP0702 ON FIXED RATE SECURITIES | 9,333,333 | 09/03/2008 | 3M LIBOR (5.1470%) | 03/02/2006 | MORGAN STANLEY | | | | (38,017) | (38,031) | | | (65,015) | 19,693 |
| INT RATE SWAP0710 ON VARIABLE RATE SECURITIES | 25,000,000 | 03/08/2009 | 5.1775% (1M LIBOR) | 03/06/2006 | MORGAN STANLEY | | | | 393,655 | 393,655 | | | 240,314 | 103,657 |
| INT RATE SWAP0711 ON FIXED RATE SECURITIES | 15,759,000 | 04/20/2016 | 5.521% (GBP 4.860%) | 03/06/2006 | BARCLAY'S CAPITAL | | | | (2,167,501) | (246,874) | | | (574) | 220,217 |
| INT RATE SWAP0714 ON FIXED RATE SECURITIES | 17,333,383 | 05/29/2010 | 3M LIBOR (5.2030%) | 03/08/2006 | GOLDMAN SACHS | | | | | (434,433) | | | (178,074) | 119,849 |
| INT RATE SWAP0715 ON VARIABLE RATE SECURITIES | 35,000,000 | 03/13/2009 | 5.1930% (1M LIBOR) | 03/09/2006 | UBS AG | | | | 564,156 | 564,156 | | | 341,799 | 146,559 |
| INT RATE SWAP0716 ON FIXED RATE SECURITIES | 12,000,000 | 10/29/2009 | 3M LIBOR (5.2290%) | 03/10/2006 | CITIBANK | | | | | (196,513) | | | (105,522) | 69,235 |
| INT RATE SWAP0717 ON FIXED RATE SECURITIES | 9,601,025 | 10/31/2011 | 3M LIBOR (5.2375%) | 03/10/2006 | CITIBANK | | | | | (267,562) | | | (92,371) | 87,693 |
| INT RATE SWAP0718 ON FIXED RATE SECURITIES | 14,918,849 | 05/12/2010 | 1M LIBOR (5.1090%) | 03/22/2006 | LEHMAN BROTHERS | | | | | (354,845) | | | (139,569) | 101,890 |
| INT RATE SWAP0719 ON FIXED RATE SECURITIES | 20,000,000 | 04/24/2011 | 3M LIBOR (5.1660%) | 03/27/2006 | CITIBANK | | | | | (700,627) | | | (153,278) | 167,822 |
| INT RATE SWAP0720 ON VARIABLE RATE SECURITIES | 35,000,000 | 04/04/2009 | 5.2575% (1M LIBOR) | 03/31/2006 | MORGAN STANLEY | | | | 618,269 | 618,269 | | | 359,102 | 152,726 |
| INT RATE SWAP0722 ON VARIABLE RATE SECURITIES | 30,000,000 | 04/11/2009 | 5.2950% (1M LIBOR) | 04/07/2006 | CITIBANK | | | | 550,922 | 550,922 | | | 307,712 | 132,546 |
| INT RATE SWAP0723 ON FIXED RATE SECURITIES | 10,000,000 | 04/01/2016 | 3M LIBOR (5.5710%) | 04/19/2006 | LEHMAN BROTHERS | | | | | (678,096) | | | (90,691) | 139,274 |
| INT RATE SWAP0724 ON FIXED RATE SECURITIES | 10,000,000 | 04/15/2016 | 3M LIBOR (5.6280%) | 04/26/2006 | UBS AG | | | | | (717,406) | | | (95,362) | 139,618 |
| INT RATE SWAP0725 ON FIXED RATE SECURITIES | 20,000,000 | 01/15/2016 | 3M LIBOR (5.6200%) | 04/26/2006 | UBS AG | | | | | (1,411,254) | | | (189,923) | 274,735 |
| INT RATE SWAP0728 ON FIXED RATE SECURITIES | 7,000,000 | 05/11/2016 | 3M LIBOR (5.6335%) | 05/09/2006 | UBS AG | | | | | (506,524) | | | (77,085) | 98,178 |
| INT RATE SWAP0729 ON FIXED RATE SECURITIES | 10,000,000 | 05/01/2013 | 3M LIBOR (5.5560%) | 05/09/2006 | MORGAN STANLEY | | | | | (575,006) | | | (105,846) | 109,981 |
| INT RATE SWAP0737 ON FIXED RATE SECURITIES | 29,000,000 | 06/15/2013 | 3M LIBOR (5.5080%) | 05/24/2006 | JP MORGAN CHASE BANK | | | | | (1,625,782) | | | (254,321) | 322,984 |
| INT RATE SWAP0738 ON FIXED RATE SECURITIES | 22,000,000 | 06/01/2013 | 3M LIBOR (5.6075%) | 06/01/2006 | LEHMAN BROTHERS | | | | | (1,329,064) | | | (204,124) | 244,073 |
| INT RATE SWAP0739 ON FIXED RATE SECURITIES | 28,175,000 | 12/10/2013 | 3M LIBOR (5.5820%) | 06/01/2006 | LEHMAN BROTHERS | | | | | (1,317,914) | | | (248,864) | 328,855 |
| INT RATE SWAP0740 ON FIXED RATE SECURITIES | 7,500,000 | 06/15/2010 | 1M LIBOR (5.3610%) | 06/02/2006 | LEHMAN BROTHERS | | | | | (276,699) | | | (80,375) | 52,485 |
| INT RATE SWAP0741 ON FIXED RATE SECURITIES | 25,000,000 | 11/28/2011 | 7.350% (EUR 5.780%) | 06/02/2006 | BARCLAY'S CAPITAL | | | | (5,441,918) | (3,514,752) | | | 33,996 | 230,952 |
| INT RATE SWAP0742 ON FIXED RATE SECURITIES | 25,387,260 | 06/01/2013 | 3M LIBOR (5.4690%) | 06/02/2006 | CITIBANK | | | | (134,568) | (1,377,857) | | | (217,971) | 281,652 |
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 62,000,000 | 06/13/2016 | 3M LIBOR (5.5785%) | 06/07/2006 | CREDIT SUISSE FB | | | | | (4,265,751) | | | (554,769) | 874,557 |
| INT RATE SWAP0744 ON FIXED RATE SECURITIES | 29,000,000 | 05/14/2023 | 1M LIBOR (5.5320%) | 06/08/2006 | CITIBANK | | | | | (1,983,397) | | | (343,781) | 559,321 |
| INT RATE SWAP0745 ON FIXED RATE SECURITIES | 41,000,000 | 08/01/2013 | 1M LIBOR (5.4600%) | 06/09/2006 | MORGAN STANLEY | | | | (455,788) | (2,411,264) | | | (460,037) | 462,520 |
| INT RATE SWAP0747 ON FIXED RATE SECURITIES | 20,000,000 | 06/20/2016 | 3M LIBOR (5.5170%) | 06/13/2006 | MORGAN STANLEY | | | | | (1,294,009) | | | (121,142) | 282,455 |
| INT RATE SWAP0748 ON FIXED RATE SECURITIES | 13,635,834 | 05/15/2014 | 3M LIBOR (5.4580%) | 06/13/2006 | CITIBANK | | | | | (588,202) | | | (151,945) | 165,279 |
| INT RATE SWAP0749 ON FIXED RATE SECURITIES | 17,000,000 | 03/01/2021 | 1M LIBOR (5.4775%) | 06/13/2006 | CITIBANK | | | | (1,033,767) | (1,033,767) | | | (194,853) | 302,637 |
| INT RATE SWAP0750 ON FIXED RATE SECURITIES | 22,010,000 | 05/19/2016 | 1M LIBOR (5.6230%) | 06/15/2006 | LEHMAN BROTHERS | | | | | (1,705,151) | | | (267,310) | 309,129 |
| INT RATE SWAP0751 ON FIXED RATE SECURITIES | 15,000,000 | 05/04/2016 | 3M LIBOR (5.6285%) | 06/16/2006 | UBS AG | | | | | (959,959) | | | (169,967) | 210,125 |
| INT RATE SWAP0752 ON FIXED RATE SECURITIES | 18,696,580 | 06/30/2018 | 6.440% (CAD 5.760%) | 06/16/2006 | JP MORGAN CHASE BANK | | | | (1,897,711) | (1,507,672) | | | 9,046 | 295,700 |
| INT RATE SWAP0753 ON FIXED RATE SECURITIES | 35,123,000 | 04/20/2016 | 1M LIBOR (5.6020%) | 06/16/2006 | JP MORGAN CHASE BANK | | | | | (2,661,978) | | | (422,996) | 490,810 |
| INT RATE SWAP0754 ON FIXED RATE SECURITIES | 30,113,000 | 08/12/2015 | 1M LIBOR (5.6410%) | 06/19/2006 | CITIBANK | | | | | (2,293,625) | | | (360,005) | 401,773 |
| INT RATE SWAP0755 ON VARIABLE RATE SECURITIES | 30,000,000 | 06/21/2011 | 5.6400% (1M LIBOR) | 06/19/2006 | GOLDMAN SACHS | | | | 1,539,787 | 1,539,787 | | | 363,367 | 258,738 |
| INT RATE SWAP0756 ON FIXED RATE SECURITIES | 12,674,000 | 03/15/2016 | 1M LIBOR (5.6605%) | 06/19/2006 | JP MORGAN CHASE BANK | | | | | (1,006,738) | | | (154,802) | 175,985 |
| INT RATE SWAP0757 ON FIXED RATE SECURITIES | 22,500,000 | 06/11/2015 | 1M LIBOR (5.6525%) | 06/21/2006 | BANK OF AMERICA | | | | 49,643 | (1,716,378) | | | (271,003) | 296,597 |
| INT RATE SWAP0758 ON FIXED RATE SECURITIES | 39,635,000 | 06/15/2016 | 1M LIBOR (5.6738%) | 06/21/2006 | BANK OF AMERICA | | | | | (3,212,959) | | | (486,732) | 559,274 |
| INT RATE SWAP0759 ON FIXED RATE SECURITIES | 5,000,000 | 06/15/2016 | 1M LIBOR (5.7000%) | 06/22/2006 | GOLDMAN SACHS | | | | | (414,184) | | | (62,058) | 70,553 |
| INT RATE SWAP0760 ON FIXED RATE SECURITIES | 15,750,000 | 07/01/2011 | 1M LIBOR (5.6530%) | 07/05/2006 | UBS AG | | | | | (839,045) | | | (191,920) | 136,461 |
| INT RATE SWAP0761 ON FIXED RATE SECURITIES | 24,000,000 | 07/10/2016 | 1M LIBOR (5.7380%) | 07/05/2006 | UBS AG | | | | | (2,056,721) | | | (298,292) | 340,108 |
| INT RATE SWAP0762 ON FIXED RATE SECURITIES | 15,000,000 | 06/15/2016 | 1M LIBOR (5.7380%) | 07/05/2006 | UBS AG | | | | | (1,299,766) | | | (156,783) | 211,659 |

# SCHEDULE DB - PART C - SECTION 1

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

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income | 15<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0763 ON FIXED RATE SECURITIES | 25,360,000 | 08/12/2013 | 1M LIBOR (5.6340%) | 07/10/2006 | LEHMAN BROTHERS | | | | (359,171) | (1,699,361) | | | (302,295) | 286,931 |
| INT RATE SWAP0764 ON VARIABLE RATE SECURITIES | 50,000,000 | 08/01/2011 | 5.4490% (1M LIBOR) | 07/28/2006 | LEHMAN BROTHERS | | | | 2,330,641 | 2,330,641 | | | 558,270 | 439,294 |
| INT RATE SWAP0767 ON FIXED RATE SECURITIES | 17,500,000 | 11/12/2013 | 1M LIBOR (5.4450%) | 08/01/2006 | MORGAN STANLEY | | | | (709,330) | (1,034,440) | | | (192,065) | 202,815 |
| INT RATE SWAP0768 ON VARIABLE RATE SECURITIES | 50,000,000 | 08/04/2011 | 5.4225% (1M LIBOR) | 08/02/2006 | UBS AG | | | | 2,294,471 | 2,294,471 | | | 554,253 | 439,879 |
| INT RATE SWAP0771 ON FIXED RATE SECURITIES | 150,000,000 | 04/25/2011 | 1M LIBOR (5.3680%) | 08/15/2006 | LEHMAN BROTHERS | | | | | (6,405,881) | | | (1,672,031) | 1,259,281 |
| INT RATE SWAP0772 ON FIXED RATE SECURITIES | 57,500,000 | 04/01/2013 | 1M LIBOR (5.4130%) | 08/15/2006 | MORGAN STANLEY | | | | | (3,061,199) | | | (631,661) | 626,998 |
| INT RATE SWAP0774 ON FIXED RATE SECURITIES | 59,700,000 | 11/21/2010 | 1M LIBOR (5.3050%) | 08/16/2006 | CITIBANK | | | | 25,440 | (2,275,023) | | | (623,104) | 461,906 |
| INT RATE SWAP0775 ON FIXED RATE SECURITIES | 35,000,000 | 02/01/2010 | 3M LIBOR (5.2900%) | 08/16/2006 | LEHMAN BROTHERS | | | | (64,639) | (1,012,261) | | | (323,911) | 220,790 |
| INT RATE SWAP0776 ON FIXED RATE SECURITIES | 30,751,000 | 05/01/2010 | 1M LIBOR (5.2800%) | 08/16/2006 | UBS AG | | | | (1,029,252) | (1,029,252) | | | (317,363) | 208,315 |
| INT RATE SWAP0777 ON FIXED RATE SECURITIES | 56,700,000 | 05/01/2015 | 1M LIBOR (5.3875%) | 08/16/2006 | UBS AG | | | | (1,713,331) | (3,238,195) | | | (615,643) | 741,360 |
| INT RATE SWAP0778 ON FIXED RATE SECURITIES | 100,500,000 | 12/20/2015 | 1M LIBOR (5.4000%) | 08/16/2006 | UBS AG | | | | (2,932,875) | (5,895,079) | | | (1,108,846) | 1,374,015 |
| INT RATE SWAP0780 ON FIXED RATE SECURITIES | 26,536,000 | 10/01/2012 | 1M LIBOR (5.3400%) | 08/16/2006 | UBS AG | | | | | (1,282,117) | | | (281,823) | 273,769 |
| INT RATE SWAP0783 ON FIXED RATE SECURITIES | 29,092,837 | 09/01/2012 | 1M LIBOR (5.2825%) | 08/16/2006 | UBS AG | | | | | (1,354,246) | | | (301,337) | 297,236 |
| INT RATE SWAP0784 ON FIXED RATE SECURITIES | 28,742,827 | 06/10/2015 | 1M LIBOR (5.3270%) | 08/16/2006 | UBS AG | | | | | (1,570,901) | | | (299,101) | 378,815 |
| INT RATE SWAP0785 ON FIXED RATE SECURITIES | 31,622,667 | 10/01/2013 | 1M LIBOR (5.3320%) | 08/16/2006 | UBS AG | | | | | (1,174,174) | | | (334,581) | 362,543 |
| INT RATE SWAP0787 ON FIXED RATE SECURITIES | 25,000,000 | 06/01/2019 | 1M LIBOR (5.3910%) | 08/16/2006 | UBS AG | | | | | (1,259,204) | | | (271,885) | 413,182 |
| INT RATE SWAP0788 ON VARIABLE RATE SECURITIES | 50,000,000 | 08/23/2008 | 5.3000% (1M LIBOR) | 08/21/2006 | LEHMAN BROTHERS | | | | 195,124 | 195,124 | | | 513,765 | 96,159 |
| INT RATE SWAP0789 ON VARIABLE RATE SECURITIES | 50,000,000 | 08/30/2008 | 5.2825% (1M LIBOR) | 08/25/2006 | UBS AG | | | | 219,002 | 219,002 | | | 509,108 | 102,202 |
| INT RATE SWAP0791 ON VARIABLE RATE SECURITIES | 50,000,000 | 09/20/2011 | 5.3050% (1M LIBOR) | 09/18/2006 | UBS AG | | | | 2,152,271 | 2,152,271 | | | 527,914 | 448,933 |
| INT RATE SWAP0792 ON VARIABLE RATE SECURITIES | 75,000,000 | 10/02/2011 | 5.0580% (1M LIBOR) | 09/28/2006 | LEHMAN BROTHERS | | | | 2,679,225 | 2,679,225 | | | 690,592 | 676,824 |
| INT RATE SWAP0797 ON VARIABLE RATE SECURITIES | 50,000,000 | 10/11/2008 | 5.1325% (1M LIBOR) | 10/06/2006 | LEHMAN BROTHERS | | | | 340,514 | 340,514 | | | 472,229 | 132,804 |
| INT RATE SWAP0800 ON VARIABLE RATE SECURITIES | 35,000,000 | 10/17/2008 | 5.2670% (1M LIBOR) | 10/13/2006 | JP MORGAN CHASE BANK | | | | 265,570 | 265,570 | | | 358,978 | 95,632 |
| INT RATE SWAP0812 ON FIXED RATE SECURITIES | 17,000,000 | 12/15/2021 | 3M LIBOR (4.9840%) | 12/07/2006 | BANK OF AMERICA | | | | | (433,746) | | | (104,545) | 311,945 |
| INT RATE SWAP0816 ON FIXED RATE SECURITIES | 69,170,000 | 02/01/2014 | 3M LIBOR (4.8420%) | 12/12/2006 | JP MORGAN CHASE BANK | | | | | (1,886,954) | | | (485,200) | 818,030 |
| INT RATE SWAP0822 ON FIXED RATE SECURITIES | 15,500,000 | 09/01/2009 | 3M LIBOR (5.0110%) | 12/18/2006 | MORGAN STANLEY | | | | (10,350) | (320,839) | | | (97,586) | 83,922 |
| INT RATE SWAP0823 ON FIXED RATE SECURITIES | 24,838,000 | 09/15/2016 | 1M LIBOR (5.0000%) | 12/19/2006 | JP MORGAN CHASE BANK | | | | | (878,874) | | | (221,540) | 355,982 |
| INT RATE SWAP0826 ON FIXED RATE SECURITIES | 30,000,000 | 09/14/2011 | 3M LIBOR (4.9260%) | 12/22/2006 | LEHMAN BROTHERS | | | | | (919,304) | | | (173,282) | 268,673 |
| INT RATE SWAP0827 ON VARIABLE RATE SECURITIES | 25,000,000 | 12/28/2008 | 5.0425% (1M LIBOR) | 12/22/2006 | UBS AG | | | | 277,363 | 277,363 | | | 231,535 | 88,024 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 53,000,000 | 11/15/2016 | 3M LIBOR (5.0620%) | 12/22/2006 | MORGAN STANLEY | | | | | (1,966,190) | | | (427,624) | 767,291 |
| INT RATE SWAP0829 ON FIXED RATE SECURITIES | 41,205,000 | 10/15/2016 | 3M LIBOR (5.0470%) | 12/22/2006 | LEHMAN BROTHERS | | | | | (1,488,030) | | | (273,237) | 593,503 |
| INT RATE SWAP0830 ON FIXED RATE SECURITIES | 37,000,000 | 02/01/2014 | 3M LIBOR (5.0225%) | 12/27/2006 | LEHMAN BROTHERS | | | | | (1,343,490) | | | (292,933) | 437,576 |
| INT RATE SWAP0832 ON VARIABLE RATE SECURITIES | 50,000,000 | 01/11/2012 | 5.0480% (1M LIBOR) | 01/09/2007 | MORGAN STANLEY | | | | 1,797,050 | 1,797,050 | | | 451,104 | 469,990 |
| INT RATE SWAP0833 ON MTN LIAB | 50,000,000 | 01/22/2009 | 5.1700% (1M LIBOR+-0.04%) | 01/16/2007 | MERRILL LYNCH | | | @ | | 662,871 | | | | 187,814 |
| INT RATE SWAP0834 ON FIXED RATE SECURITIES | 30,000,000 | 02/28/2012 | 3M LIBOR (5.2150%) | 01/25/2007 | LEHMAN BROTHERS | | | | | (1,194,670) | | | (231,306) | 287,192 |
| INT RATE SWAP0835 ON VARIABLE RATE SECURITIES | 30,000,000 | 01/30/2012 | 5.3030% (1M LIBOR) | 01/26/2007 | MORGAN STANLEY | | | | 1,335,676 | 1,335,676 | | | 312,942 | 284,063 |
| INT RATE SWAP0836 ON FIXED RATE SECURITIES | 25,365,264 | 01/31/2017 | 3M LIBOR (5.3735%) | 01/29/2007 | UBS AG | | | | | (1,133,780) | | | (244,794) | 371,809 |
| INT RATE SWAP0839 ON VARIABLE RATE SECURITIES | 25,000,000 | 02/21/2009 | 5.1760% (1M LIBOR) | 02/16/2007 | UBS AG | | | | 365,095 | 365,095 | | | 244,806 | 100,512 |
| INT RATE SWAP0843 ON FIXED RATE SECURITIES | 25,500,000 | 06/01/2014 | 3M LIBOR (4.9130%) | 03/09/2007 | MORGAN STANLEY | | | | | (789,760) | | | (148,049) | 310,307 |
| INT RATE SWAP0846 ON FIXED RATE SECURITIES | 20,000,000 | 06/15/2015 | 3M LIBOR (5.0200%) | 03/15/2007 | BANK OF AMERICA | | | | | (661,643) | | | (126,594) | 263,849 |
| INT RATE SWAP0848 ON FIXED RATE SECURITIES | 37,198,000 | 02/11/2017 | 3M LIBOR (5.0800%) | 03/16/2007 | BANK OF AMERICA | | | | | (1,281,324) | | | (306,682) | 546,211 |
| INT RATE SWAP0852 ON FIXED RATE SECURITIES | 47,320,000 | 03/15/2017 | 3M LIBOR (5.1375%) | 03/27/2007 | UBS AG | | | | | (1,830,148) | | | (327,321) | 698,364 |
| INT RATE SWAP0853 ON FIXED RATE SECURITIES | 10,013,000 | 03/12/2017 | 3M LIBOR (5.1670%) | 04/04/2007 | JP MORGAN CHASE BANK | | | | | (408,295) | | | (68,366) | 147,705 |
| INT RATE SWAP0854 ON FIXED RATE SECURITIES | 25,070,000 | 09/01/2014 | 3M LIBOR (5.0990%) | 04/11/2007 | JP MORGAN CHASE BANK | | | | | (1,021,631) | | | (168,868) | 311,498 |
| INT RATE SWAP0856 ON FIXED RATE SECURITIES | 67,362,000 | 04/15/2017 | 3M LIBOR (5.1800%) | 04/27/2007 | MERRILL LYNCH | | | | | (3,049,744) | | | (491,483) | 998,984 |
| INT RATE SWAP0857 ON FIXED RATE SECURITIES | 48,000,000 | 04/01/2014 | 3M LIBOR (5.0375%) | 04/30/2007 | UBS AG | | | | | (1,792,544) | | | (307,279) | 575,808 |
| INT RATE SWAP0858 ON FIXED RATE SECURITIES | 28,200,000 | 04/01/2010 | 3M LIBOR (4.9250%) | 04/30/2007 | LEHMAN BROTHERS | | | | (253,654) | (715,305) | | | (164,664) | 186,708 |
| INT RATE SWAP0859 ON FIXED RATE SECURITIES | 19,878,000 | 12/01/2017 | 1M LIBOR (5.1175%) | 05/01/2007 | JP MORGAN CHASE BANK | | | | | (826,559) | | | (189,380) | 305,168 |
| INT RATE SWAP0861 ON FIXED RATE SECURITIES | 25,000,000 | 08/02/2014 | 3M LIBOR (5.1180%) | 05/03/2007 | BARCLAY'S CAPITAL | | | | | (975,110) | | | (215,283) | 308,554 |
| INT RATE SWAP0862 ON FIXED RATE SECURITIES | 25,891,000 | 02/01/2017 | 3M LIBOR (5.1210%) | 05/04/2007 | JP MORGAN CHASE BANK | | | | | (1,055,626) | | | (217,733) | 379,576 |
| INT RATE SWAP0863 ON FIXED RATE SECURITIES | 27,655,000 | 05/01/2012 | 3M LIBOR (4.9720%) | 05/09/2007 | UBS AG | | | | | (911,496) | | | (211,965) | 270,905 |
| INT RATE SWAP0864 ON FIXED RATE SECURITIES | 33,837,500 | 02/01/2010 | 3M LIBOR (4.9940%) | 05/10/2007 | MERRILL LYNCH | | | | | (844,731) | | | (263,073) | 213,457 |
| INT RATE SWAP0865 ON FIXED RATE SECURITIES | 17,500,000 | 04/15/2017 | 3M LIBOR (5.3130%) | 05/21/2007 | JP MORGAN CHASE BANK | | | | | (962,681) | | | (139,320) | 259,527 |
| INT RATE SWAP0866 ON FIXED RATE SECURITIES | 19,700,000 | 07/01/2012 | 3M LIBOR (5.1520%) | 05/22/2007 | BARCLAY'S CAPITAL | | | | | (786,126) | | | (136,279) | 197,135 |
| INT RATE SWAP0867 ON FIXED RATE SECURITIES | 10,000,000 | 05/25/2022 | 3M LIBOR (5.5030%) | 05/23/2007 | JP MORGAN CHASE BANK | | | | (695,904) | (695,904) | | | (93,624) | 186,478 |
| INT RATE SWAP0868 ON FIXED RATE SECURITIES | 26,716,000 | 08/01/2012 | 1M LIBOR (5.2900%) | 05/31/2007 | CREDIT SUISSE FB | | | | | (1,189,870) | | | (279,068) | 270,162 |
| INT RATE SWAP0869 ON FIXED RATE SECURITIES | 27,711,000 | 07/01/2010 | 3M LIBOR (5.3145%) | 05/31/2007 | UBS AG | | | | | (930,077) | | | (215,776) | 196,081 |
| INT RATE SWAP0871 ON FIXED RATE SECURITIES | 17,550,000 | 06/28/2020 | 3M LIBOR (5.5710%) | 06/06/2007 | BARCLAY'S CAPITAL | | | | | (1,198,193) | | | (163,758) | 304,010 |
| INT RATE SWAP0872 ON FIXED RATE SECURITIES | 24,000,000 | 06/11/2017 | 3M LIBOR (5.6815%) | 06/11/2007 | LEHMAN BROTHERS | | | | | (1,981,398) | | | (225,757) | 359,067 |
| INT RATE SWAP0874 ON FIXED RATE SECURITIES | 24,205,000 | 06/22/2014 | 3M LIBOR (5.6370%) | 06/14/2007 | CREDIT SUISSE FB | | | | | (1,674,023) | | | (234,067) | 295,975 |
| INT RATE SWAP0880 ON FIXED RATE SECURITIES | 25,800,000 | 08/01/2017 | 1M LIBOR (5.6230%) | 06/19/2007 | GOLDMAN SACHS | | | | | (2,066,050) | | | (310,514) | 388,998 |
| INT RATE SWAP0882 ON FIXED RATE SECURITIES | 46,100,000 | 06/15/2017 | 3M LIBOR (5.7580%) | 06/22/2007 | CREDIT SUISSE FB | | | | (88,111) | (4,061,910) | | | (461,907) | 690,130 |
| INT RATE SWAP0884 ON FIXED RATE SECURITIES | 28,325,000 | 06/15/2015 | 3M LIBOR (5.6630%) | 06/22/2007 | JP MORGAN CHASE BANK | | | | | (2,117,100) | | | (270,353) | 373,677 |

# SCHEDULE DB - PART C - SECTION 1

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

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income | 15<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0885 ON FIXED RATE SECURITIES | 3,000,000 | 01/15/2014 | 3M LIBOR (5.5790%) | 06/22/2007 | MORGAN STANLEY | | | | | (192,533) | | | (27,873) | 35,331 |
| INT RATE SWAP0887 ON FIXED RATE SECURITIES | 12,600,000 | 09/15/2015 | 3M LIBOR (5.6330%) | 06/22/2007 | MORGAN STANLEY | | | | | (928,947) | | | (118,373) | 169,207 |
| INT RATE SWAP0888 ON FIXED RATE SECURITIES | 12,940,000 | 12/15/2016 | 3M LIBOR (5.6345%) | 06/26/2007 | JP MORGAN CHASE BANK | | | | | (1,003,733) | | | (121,664) | 188,251 |
| INT RATE SWAP0889 ON FIXED RATE SECURITIES | 62,212,000 | 06/15/2017 | 3M LIBOR (5.6210%) | 06/29/2007 | GOLDMAN SACHS | | | | | (4,848,207) | | | (580,729) | 931,332 |
| INT RATE SWAP0892 ON FIXED RATE SECURITIES | 33,610,000 | 01/03/2018 | 3M LIBOR (5.5580%) | 07/10/2007 | UBS AG | | | | | (1,861,103) | | | (301,798) | 518,450 |
| INT RATE SWAP0894 ON FIXED RATE SECURITIES | 21,900,000 | 09/01/2017 | 3M LIBOR (5.6690%) | 07/17/2007 | GOLDMAN SACHS | | | | | (1,798,840) | | | (209,930) | 331,734 |
| INT RATE SWAP0896 ON FIXED RATE SECURITIES | 7,576,000 | 02/15/2017 | 3M LIBOR (5.6319%) | 07/19/2007 | GOLDMAN SACHS | | | | | (589,351) | | | (82,714) | 111,316 |
| INT RATE SWAP0901 ON FIXED RATE SECURITIES | 24,790,000 | 10/01/2017 | 1M LIBOR (5.4770%) | 07/30/2007 | UBS AG | | | | | (1,667,916) | | | (280,877) | 377,189 |
| INT RATE SWAP0904 ON FIXED RATE SECURITIES | 20,000,000 | 08/15/2016 | 3M LIBOR (5.4275%) | 08/01/2007 | LEHMAN BROTHERS | | | | | (1,250,944) | | | (197,918) | 285,158 |
| INT RATE SWAP0905 ON MTN LIAB | 500,000,000 | 08/01/2008 | 3M LIBOR (1M LIBOR+.02%) | 08/01/2007 | MERRILL LYNCH | | | | 163,732 | 163,732 | | | 507,348 | 740,233 |
| INT RATE SWAP0916 ON FIXED RATE SECURITIES | 94,500,000 | 10/01/2017 | 3M LIBOR (4.9775%) | 09/07/2007 | LEHMAN BROTHERS | | | | | (2,785,063) | | | (576,606) | 1,437,850 |
| INT RATE SWAP0918 ON FIXED RATE SECURITIES | 38,000,000 | 04/15/2014 | 3M LIBOR (5.0725%) | 09/26/2007 | JP MORGAN CHASE BANK | | | | | (1,399,954) | | | (256,829) | 457,364 |
| INT RATE SWAP0923 ON VARIABLE RATE SECURITIES | 28,250,000 | 01/01/2013 | 3M LIBOR (4.5963%) | 11/13/2007 | LEHMAN BROTHERS | | | | | (510,486) | | | (102,871) | 299,956 |
| 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 | | (6,919,082) | (3,180,571) | | | (235,291) | 498,100 |
| INT RATE SWAP0927 ON FIXED RATE SECURITIES | 20,300,000 | 01/01/2013 | 3M LIBOR (4.3650%) | 11/21/2007 | ROYAL BANK OF SCTLND | | | | | (172,905) | | | 36,617 | 215,543 |
| INT RATE SWAP0930 ON MTN LIAB | 50,000,000 | 02/26/2010 | FEDL010.92 (3M LIBOR+.56) | 02/22/2008 | JP MORGAN CHASE BANK | | | | (140,040) | (140,040) | | | (66,405) | 322,129 |
| INT RATE SWAP0931 ON MTN LIAB | 500,000,000 | 04/30/2013 | 3.8768% (1M LIBOR) | 04/24/2008 | JP MORGAN CHASE BANK | | | | | (6,732,097) | | | | 5,497,509 |
| INT RATE SWAP0932 ON MTN LIAB | 750,000,000 | 04/30/2013 | 3.8768% (1M LIBOR) | 04/24/2008 | MORGAN STANLEY | | | | | (10,098,145) | | | | 8,246,263 |
| INT RATE SWAP0933 ON MTN LIAB | 500,000,000 | 04/30/2013 | 3.8768% (1M LIBOR) | 04/24/2008 | MERRILL LYNCH | | | | | (6,732,097) | | | | 5,497,509 |
| INT RATE SWAP0934 ON FIXED RATE SECURITIES EFF.05/28/09 | 375,000,000 | 05/28/2019 | 3M LIBOR (4.9400%) | 05/28/2008 | ROYAL BANK OF SCTLND | 221,000 | 221,000 | | (988,172) | (988,172) | | | | 6,194,618 |
| INT RATE SWAP0936 ON VARIABLE RATE SECURITIES | 750,000,000 | 06/06/2010 | 3.1925% (1M LIBOR) | 06/04/2008 | BANK OF AMERICA | | | | (3,324,258) | (3,324,258) | | | 386,719 | 5,215,395 |
| INT RATE SWAP0937 ON FIXED RATE SECURITIES EFF.06/08/09 | 175,000,000 | 06/06/2019 | 3M LIBOR (4.8738%) | 06/04/2008 | BANK OF AMERICA | | | | 529,823 | 529,823 | | | | 2,894,085 |
| INT RATE SWAP0938 ON VARIABLE RATE SECURITIES | 825,000,000 | 06/06/2011 | 3.5125% (1M LIBOR) | 06/04/2008 | UBS AG | | | | (6,431,976) | (6,432,374) | | | 608,724 | 7,065,978 |
| INT RATE SWAP0939 ON FIXED RATE SECURITIES EFF.06/08/09 | 290,000,000 | 06/06/2019 | 3M LIBOR (4.8275%) | 06/04/2008 | UBS AG | | | | 1,905,868 | 1,905,868 | | | | 4,795,912 |
| INT RATE SWAP0941 ON FIXED RATE SECURITIES EFF.07/01/09 | 250,000,000 | 07/01/2019 | 3M LIBOR (4.9280%) | 06/27/2008 | JP MORGAN CHASE BANK | | | | (7,072) | (7,072) | | | | 4,147,330 |
| INT RATE SWAP0942 ON FIXED RATE SECURITIES EFF.07/01/09 | 250,000,000 | 07/01/2019 | 3M LIBOR (4.9425%) | 06/30/2008 | UBS AG | | | | (284,116) | (284,116) | | | | 4,147,330 |
| INT RATE SWAP0943 ON FIXED RATE SECURITIES EFF.07/01/09 | 250,000,000 | 07/01/2019 | 3M LIBOR (4.9290%) | 06/30/2008 | GOLDMAN SACHS | | | | (26,178) | (26,178) | | | | 4,147,330 |
| INT RATE SWAP0944 ON FIXED RATE SECURITIES EFF.07/01/09 | 250,000,000 | 07/01/2019 | 3M LIBOR (4.9375%) | 06/30/2008 | BANK OF AMERICA | | | | (188,583) | (188,583) | | | | 4,147,330 |
| 0599999. Subtotal - Swaps - Hedging | | | | | | 1,395,009 | 1,395,009 | XXX | 373,827,676 | 178,951,190 | | | (30,784,996) | 150,666,936 |
| CDS CN9220481 ON 140 140 030 060 200 | 40,000,000 | 06/20/2017 | 0.8100%(0.0000%) | 04/05/2007 | LEHMAN BROTHERS | | | | | (17,958,279) | | | 163,800 | 599,269 |
| CDS CN9297281 ON CDS CN9297281 ON 060 0 | 100,000,000 | 07/20/2017 | 0.7000%(0.0000%) | 07/19/2007 | MERRILL LYNCH | | | | | (12,579,392) | | | 357,778 | 1,505,014 |
| CDS CS2124168 ON ARAMARK CORP | 3,000,000 | 06/20/2012 | 2.2300%(0.0000%) | 04/25/2007 | JP MORGAN CHASE BANK | | | | | (236,440) | | | 33,822 | 29,907 |
| CDS CS2126734 ON FOREST OIL CORPORATION | 3,000,000 | 06/20/2010 | 1.2500%(0.0000%) | 05/09/2007 | LEHMAN BROTHERS | | | | | (21,096) | | | 18,958 | 21,067 |
| CDS CS2129282 ON ARAMARK CORP | 3,000,000 | 06/20/2012 | 2.3000%(0.0000%) | 05/10/2007 | LEHMAN BROTHERS | | | | | (229,521) | | | 34,883 | 29,907 |
| CDS CS2131841 ON LYONDELL CHEMICAL COMPA | 3,000,000 | 06/20/2010 | 1.3200%(0.0000%) | 05/11/2007 | BANK OF AMERICA | | | | | (248,821) | | | 20,020 | 21,067 |
| CDS CS2162564 ON LEVI STRAUSS & CO | 3,000,000 | 06/20/2010 | 1.7000%(0.0000%) | 06/15/2007 | LEHMAN BROTHERS | | | | | (82,116) | | | 25,783 | 21,067 |
| CDS CS2193288 ON GMAC LLC | 7,000,000 | 09/20/2008 | 2.9500%(0.0000%) | 07/24/2007 | LEHMAN BROTHERS | | | | | (196,741) | | | 104,397 | 16,589 |
| CDS CS2193304 ON ARAM 500 09/20/2012 | 3,000,000 | 09/20/2012 | 5.0000%(0.0000%) | 07/24/2007 | GOLDMAN SACHS | | | | | 29,628 | | | 75,833 | 30,841 |
| CDS CS2198428 ON HARRAHS OPER CO INC | 15,000,000 | 09/20/2008 | 3.0500%(0.0000%) | 07/26/2007 | LEHMAN BROTHERS | | | | | (154,986) | | | 231,292 | 35,549 |
| CDS CS2198436 ON HERTZ CORP | 5,000,000 | 09/20/2008 | 1.8000%(0.0000%) | 07/26/2007 | LEHMAN BROTHERS | | | | | (16,725) | | | 45,500 | 11,850 |
| CDS CS2206080 ON HARRAHS OPER CO INC | 5,000,000 | 09/20/2008 | 3.2500%(0.0000%) | 07/31/2007 | LEHMAN BROTHERS | | | | | (49,432) | | | 82,153 | 11,850 |
| CDS CS2206106 ON MEDIACOM LLC | 3,000,000 | 09/20/2008 | 2.5000%(0.0000%) | 07/31/2007 | LEHMAN BROTHERS | | | | | (22,525) | | | 37,917 | 7,110 |
| CDS CS2216329 ON MGM MIRAGE | 5,000,000 | 09/20/2008 | 1.5000%(0.0000%) | 08/08/2007 | ROYAL BANK OF SCTLND | | | | | (19,770) | | | 37,917 | 11,850 |
| CDS CS2267538 ON FORD MOTOR CREDIT CO | 2,500,000 | 12/20/2008 | 4.6000%(0.0000%) | 11/02/2007 | LEHMAN BROTHERS | | | | | (83,118) | | | 58,139 | 8,606 |
| CDS CS2275200 ON CITY OF NEW YORK RR40% | 25,000,000 | 12/20/2017 | 1.3000%(0.0000%) | 11/08/2007 | CITIBANK | | | | | (1,531,875) | | | 164,299 | 384,859 |
| CDS CS2290563 ON FORD MOTOR CREDIT CO | 4,000,000 | 12/20/2008 | 5.4000%(0.0000%) | 12/13/2007 | LEHMAN BROTHERS | | | | | (118,612) | | | 109,200 | 13,769 |
| CDS CS2300800 ON KB HOME | 6,000,000 | 12/20/2008 | 4.0000%(0.0000%) | 01/09/2008 | LEHMAN BROTHERS | | | | | 17,250 | | | 115,333 | 20,654 |
| CDS CS2300826 ON UNITED RENTALS -NORTH A | 5,000,000 | 03/20/2009 | 4.2500%(0.0000%) | 01/09/2008 | LEHMAN BROTHERS | | | | | (3,466) | | | 102,118 | 21,221 |
| CDS CS2303374 ON BOYD GAMING CORP | 3,000,000 | 03/20/2009 | 3.0000%(0.0000%) | 01/14/2008 | LEHMAN BROTHERS | | | | | (52,307) | | | 42,000 | 12,733 |
| CDS CS2305932 ON FIRST DATA CORPORATION | 6,000,000 | 03/20/2009 | 3.6000%(0.0000%) | 01/15/2008 | GOLDMAN SACHS | | | | | 12,716 | | | 100,200 | 25,466 |
| CDS CS2311047 ON MGM MIRAGE | 5,000,000 | 03/20/2009 | 3.0500%(0.0000%) | 01/22/2008 | LEHMAN BROTHERS | | | | | (8,374) | | | 67,778 | 21,221 |
| CDS CS2346894 ON SOUTH AFRICA GOVERNMEN | 5,000,000 | 03/20/2013 | 2.0000%(0.0000%) | 02/29/2008 | BARCLAY'S CAPITAL | | | | | 35,591 | | | 33,889 | 54,333 |
| CDS CS2354567 ON SOUTH AFRICA GOVERNMEN | 5,000,000 | 03/20/2013 | 2.0700%(0.0000%) | 03/06/2008 | BARCLAY'S CAPITAL | | | | | 50,162 | | | 33,350 | 54,333 |
| CDS CS2359681 ON UNITED MEXICAN STATES | 5,000,000 | 03/20/2013 | 1.5900%(0.0000%) | 03/13/2008 | BARCLAY'S CAPITAL | | | | | 107,039 | | | 24,071 | 54,333 |
| CDS CS2359699 ON FEDERATIVE REPUBLIC OF | 5,000,000 | 03/20/2013 | 1.9200%(0.0000%) | 03/13/2008 | JP MORGAN CHASE BANK | | | | | 165,599 | | | 29,067 | 54,333 |
| CDS CS2436489 ON SOCIALIST REPUBLIC OF V | 5,000,000 | 06/20/2013 | 3.3500%(0.0000%) | 05/28/2008 | CITIBANK | | | | | 28,633 | | | 15,354 | 55,764 |
| CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP | 5,000,000 | 06/20/2010 | 0.8800%(0.0000%) | 05/20/2005 | MERRILL LYNCH | | | | | (336,710) | | | 22,244 | 35,112 |
| CDS SP1500U34 ON WASTE MANAGEMENT INC | 5,000,000 | 06/20/2010 | 0.6000%(0.0000%) | 05/24/2005 | MORGAN STANLEY | | | | | 12,763 | | | 15,167 | 35,112 |
| CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | 5,000,000 | 06/20/2012 | 0.3700%(0.0000%) | 06/07/2005 | DEUTSCHE BANK | | | | | (16,423) | | | 9,353 | 49,846 |
| CDS SP7401NW3 ON FLEXTRONICS INTERNATION | 3,000,000 | 06/20/2011 | 1.5500%(0.0000%) | 04/04/2006 | CITIBANK | | | | | (66,387) | | | 23,508 | 25,862 |

# SCHEDULE DB - PART C - SECTION 1

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

| 1<br>Description | 2<br>Notional Amount | 3<br>Date of Maturity, Expiry or Settlement | 4<br>Strike Price, Rate or Index Rec (Pay) | 5<br>Date of Opening Position or Agreement | 6<br>Exchange or Counterparty | 7<br>Cost or (Consideration Received) | 8<br>Book Value | 9<br>* | 10<br>Statement Value | 11<br>Fair Value | 12<br>Year to Date Increase/ (Decrease) by Adjustment | 13<br>Used to Adjust Basis of Hedged Item | 14<br>Other Investment/ Miscellaneous Income | 15<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CDS SPF401A57 ON 140000080080 116 10 | 10,000,000 | 03/20/2010 | 1.1600%(0.0000%) | 03/18/2005 | GOLDMAN SACHS | | | | | (266,704) | | | 58,644 | 65,585 |
| CDS SPG4023G8 ON PARKET HANNIFIN CORP | 10,000,000 | 09/20/2010 | 0.2300%(0.0000%) | 09/21/2005 | MORGAN STANLEY | | | | | (22,902) | | | 11,628 | 74,576 |
| CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC | 6,250,000 | 09/20/2010 | 0.3000%(0.0000%) | 10/14/2005 | MERRILL LYNCH | | | | | (1,678) | | | 9,479 | 46,610 |
| CDS SPG4025N1 ON CONAGRA FOODS INC | 10,000,000 | 12/20/2010 | 0.5400%(0.0000%) | 10/19/2005 | JP MORGAN CHASE BANK | | | | | 20,497 | | | 27,300 | 78,644 |
| CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL | 10,000,000 | 06/20/2010 | 0.3000%(0.0000%) | 06/10/2005 | GOLDMAN SACHS | | | | | (189,873) | | | 15,167 | 70,225 |
| CDS SPH300L81 ON CVXUPSCLXADM | 15,000,000 | 09/20/2010 | 0.5000%(0.0000%) | 06/10/2005 | MERRILL LYNCH | | | | | (508,895) | | | 37,917 | 111,865 |
| CDS SPH300MI8 ON GENERAL MILLS INC | 10,000,000 | 09/20/2012 | 0.5000%(0.0000%) | 07/22/2005 | JP MORGAN CHASE BANK | | | | | 12,518 | | | 25,278 | 102,803 |
| CDS SPH4014W3 ON SUNCOR ENERGY INC. | 5,000,000 | 12/20/2009 | 0.3100%(0.0000%) | 09/22/2004 | MERRILL LYNCH | | | | | (19,863) | | | 7,836 | 30,352 |
| CDS SPH4026I0 ON EQUITABLE RESOURCES INC | 10,000,000 | 12/20/2010 | 0.2800%(0.0000%) | 12/14/2005 | MERRILL LYNCH | | | | | (78,285) | | | 14,156 | 78,644 |
| CDS SPI2014A4 ON CATDDGDGEIBM | 15,000,000 | 03/20/2010 | 0.5800%(0.0000%) | 02/17/2005 | JP MORGAN CHASE BANK | | | | | (365,780) | | | 43,983 | 98,377 |
| CDS SPI2014S5 ON SOBHIBDXTJXCOST | 15,000,000 | 06/20/2010 | 0.5000%(0.0000%) | 03/23/2005 | CREDIT SUISSE FB | | | | | (136,391) | | | 37,917 | 105,337 |
| CDS SPJ3IG9G1 ON SCHWAB CHARLES | 5,000,000 | 06/20/2009 | 0.2500%(0.0000%) | 05/14/2004 | DEUTSCHE BANK | | | | | (22,303) | | | 6,319 | 24,655 |
| CDS SPJ600LG4 ON IBM CORP | 10,000,000 | 06/20/2009 | 0.2600%(0.0000%) | 05/12/2004 | MORGAN STANLEY | | | | | (6,349) | | | 13,144 | 49,310 |
| CDS SPJ600M40 ON MARTIN MAR MTLS | 5,000,000 | 06/20/2009 | 0.2700%(0.0000%) | 05/21/2004 | GOLDMAN SACHS | | | | | (25,811) | | | 6,825 | 24,655 |
| CDS SPJ600MG3 ON CSX CORP | 5,000,000 | 06/20/2009 | 0.6300%(0.0000%) | 05/27/2004 | MERRILL LYNCH | | | | | (22,283) | | | 15,925 | 24,655 |
| CDS SPJ600N98 ON VULCAN MATERIALS | 5,000,000 | 09/20/2009 | 0.2300%(0.0000%) | 06/24/2004 | GOLDMAN SACHS | | | | | (45,905) | | | 5,814 | 27,666 |
| CDS SPJ6000K2 ON APACHE CORP | 5,000,000 | 09/20/2009 | 0.2600%(0.0000%) | 07/20/2004 | CREDIT SUISSE FB | | | | | (3,000) | | | 6,572 | 27,666 |
| CDS SPK4015X6 ON 140140150080118 | 10,000,000 | 03/20/2010 | 1.1800%(0.0000%) | 03/02/2005 | GOLDMAN SACHS | | | | | (347,033) | | | 59,656 | 65,585 |
| CDS SPK4015Y4 ON PXPGAPAEDAIG | 15,000,000 | 03/20/2010 | 0.6200%(0.0000%) | 03/02/2005 | MERRILL LYNCH | | | | | (832,607) | | | 47,017 | 98,377 |
| CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND | 5,000,000 | 09/20/2008 | 0.2200%(0.0000%) | 09/05/2003 | JP MORGAN CHASE BANK | | | | | (1,121) | | | 5,561 | 11,850 |
| CDS SPK600EK1 ON LOWES COMPANIES | 5,000,000 | 09/20/2008 | 0.2200%(0.0000%) | 09/05/2003 | DEUTSCHE BANK | | | | | (121) | | | 5,561 | 11,850 |
| CDS SPK600FD6 ON FRANKLIN RES INC | 5,000,000 | 12/20/2008 | 0.3000%(0.0000%) | 10/09/2003 | CREDIT SUISSE FB | | | | | 5,085 | | | 7,583 | 17,211 |
| CDS SPM401X05 ON MASCO CORP | 5,000,000 | 12/20/2010 | 0.6200%(0.0000%) | 11/15/2005 | MERRILL LYNCH | | | | | (226,474) | | | 15,672 | 39,322 |
| CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL | 5,000,000 | 03/20/2009 | 0.3700%(0.0000%) | 02/03/2004 | BARCLAY'S CAPITAL | | | | | 4,776 | | | 9,353 | 21,221 |
| CDS SPO100HJ8 ON SCHWAB CHARLES | 5,000,000 | 03/20/2009 | 0.2500%(0.0000%) | 02/27/2004 | JP MORGAN CHASE BANK | | | | | (16,593) | | | 6,319 | 21,221 |
| CDS SPO100HP4 ON APACHE CORP | 5,000,000 | 03/20/2009 | 0.2500%(0.0000%) | 03/02/2004 | MERRILL LYNCH | | | | | (2,122) | | | 6,319 | 21,221 |
| CDS SPO100WP7 ON 110130160140 100 | 15,000,000 | 03/20/2010 | 1.0000%(0.0000%) | 01/18/2005 | GOLDMAN SACHS | | | | | (477,781) | | | 75,833 | 98,377 |
| CDS SPQ400ER5 ON VIACOM INC | 5,000,000 | 03/20/2009 | 0.3200%(0.0000%) | 02/06/2004 | MORGAN STANLEY | | | | | (14,035) | | | 8,089 | 21,221 |
| CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE | 10,000,000 | 03/20/2009 | 0.2700%(0.0000%) | 03/05/2004 | MORGAN STANLEY | | | | | (123) | | | 13,650 | 42,443 |
| CDS SPQ400NL8 ON SUNCOR ENERGY INC | 5,000,000 | 09/20/2009 | 0.3800%(0.0000%) | 08/12/2004 | SALOMON BROTHERS | | | | | (10,492) | | | 9,606 | 27,666 |
| CDS SPS500V67 ON CONOCO PHILLIPS | 10,000,000 | 03/20/2012 | 0.2800%(0.0000%) | 01/21/2005 | GOLDMAN SACHS | | | | | (64,532) | | | 14,156 | 96,479 |
| CDS SPS5013Q2 ON WASTE MANAGEMENT INC | 5,000,000 | 06/20/2012 | 0.6200%(0.0000%) | 05/05/2005 | LEHMAN BROTHERS | | | | | (6,060) | | | 15,672 | 49,846 |
| CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS | 10,000,000 | 09/20/2009 | 0.2500%(0.0000%) | 09/10/2004 | MORGAN STANLEY | | | | | (67,071) | | | 12,639 | 55,332 |
| 0799999. Subtotal - Swaps - Other | | | | | | | | XXX | | (37,313,046) | | | 2,891,713 | 5,021,342 |
| 0899999. Subtotal - Swaps | | | | | | 1,395,009 | 1,395,009 | XXX | 373,827,676 | 141,638,144 | | | (27,893,283) | 155,688,278 |
| FXFWD0112 (0.6537 EUR) / 1 USD FORWARD | 14,150,281 | 09/17/2008 | (0.6537 EUR) / 1 USD | 06/13/2008 | JP Morgan Chase Bank | | | | (353,403) | (353,403) | | | | 32,916 |
| 0999999. Subtotal - Forwards - Hedging | | | | | | | | XXX | (353,403) | (353,403) | | | | 32,916 |
| 1299999. Subtotal - Forwards | | | | | | | | XXX | (353,403) | (353,403) | | | | 32,916 |
| 2599999. Subtotal - Hedging | | | | | | 1,395,009 | 1,395,009 | XXX | 373,474,273 | 178,597,787 | | | (30,784,996) | 150,699,851 |
| 2799999. Subtotal - Other | | | | | | | | XXX | | (37,313,046) | | | 2,891,713 | 5,021,342 |
| 9999999 - Totals | | | | | | 1,395,009 | 1,395,009 | XXX | 373,474,273 | 141,284,741 | | | (27,893,283) | 155,721,193 |

# SCHEDULE DB - PART D - SECTION 1

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

| 1<br>Description | 2<br>Number of Contracts | 3<br>Maturity Date | 4<br>Original Value | 5<br>Current Value | 6<br>Variation Margin | 7<br>Date of Opening Position | 8<br>Exchange or Counterparty | 9<br>Cash Deposit | Variation Margin Information<br>10<br>Recognized | 11<br>Used to Adjust Basis of Hedged Item | 12<br>Deferred | 13<br>Potential Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| EURO DOLLAR | 350 | 03/15/2010 | 84,386,605 | 83,776,875 | (609,730) | 05/02/2008 | CME | | (609,730) | | | 262,500 |
| EURO DOLLAR | 375 | 03/14/2011 | 90,005,113 | 89,325,000 | (680,113) | 03/17/2008 | CME | | (680,113) | | | 281,250 |
| EURO DOLLAR | 200 | 03/16/2009 | 48,700,560 | 48,340,000 | (360,560) | 02/27/2008 | CME | | (360,560) | | | 150,000 |
| EURO DOLLAR | 175 | 06/14/2010 | 42,398,615 | 41,814,063 | (584,553) | 03/17/2008 | CME | | (584,553) | | | 131,250 |
| EURO DOLLAR | 50 | 06/15/2009 | 12,075,140 | 12,058,750 | (16,390) | 05/02/2008 | CME | | (16,390) | | | 37,500 |
| EURO DOLLAR | 175 | 09/13/2010 | 42,300,178 | 41,757,188 | (542,990) | 03/17/2008 | CME | | (542,990) | | | 131,250 |
| EURO DOLLAR | 231 | 09/15/2008 | 56,321,144 | 56,057,925 | (263,219) | 06/26/2008 | CME | | (263,219) | | | 173,250 |

# SCHEDULE DB - PART D - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Variation Margin Information | | | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | |
| Description | Number of Contracts | Maturity Date | Original Value | Current Value | Variation Margin | Date of Opening Position | Exchange or Counterparty | Cash Deposit | Recognized | Used to Adjust Basis of Hedged Item | Deferred | Potential Exposure |
| EURO DOLLAR | 200 | 09/14/2009 | 48,473,060 | 48,107,500 | (365,560) | 02/27/2008 | CME | | (365,560) | | | 150,000 |
| EURO DOLLAR | 175 | 12/13/2010 | 42,206,115 | 41,706,875 | (499,240) | 03/17/2008 | CME | | (499,240) | | | 131,250 |
| EURO DOLLAR | 325 | 12/15/2008 | 79,110,548 | 78,666,250 | (444,298) | 05/30/2008 | CME | | (444,298) | | | 243,750 |
| EURO DOLLAR | 250 | 12/14/2009 | 60,382,575 | 59,959,375 | (423,200) | 05/02/2008 | CME | | (423,200) | | | 187,500 |
| INTEREST RATE FUTURES - GOV'T 5YR NOTES | 7,144 | 09/30/2008 | 786,665,794 | 789,802,705 | 3,136,912 | 06/30/2008 | CBOT | | 3,136,912 | | | 7,144,000 |
| INDEX FUTURES - S & P 500 | 175 | 09/18/2008 | 59,598,398 | 56,048,125 | (3,550,273) | 06/19/2008 | CME | | (3,550,273) | | | 3,150,000 |
| INTEREST RATE FUTURES - GOV'T 10YR NOTES | 2,838 | 09/19/2008 | 322,318,776 | 323,310,295 | 991,520 | 06/30/2008 | CBOT | | 991,520 | | | 3,973,200 |
| 0199999. Subtotal - Long Futures - Hedging | | | 1,774,942,618 | 1,770,730,926 | (4,211,693) | XXX | XXX | | (4,211,693) | | | 16,146,700 |
| 0499999. Subtotal - Long Futures | | | 1,774,942,618 | 1,770,730,926 | (4,211,693) | XXX | XXX | | (4,211,693) | | | 16,146,700 |
| INDEX FUTURES - EMINI DOW JONES IND | 158 | 09/19/2008 | 9,479,979 | 8,957,810 | 522,169 | 06/24/2008 | CBOT | | 522,169 | | | 442,716 |
| EURO DOLLAR | 225 | 09/14/2009 | 54,097,920 | 54,120,938 | (23,018) | 06/30/2008 | CME | | (23,018) | | | 168,750 |
| EURO DOLLAR | 40 | 12/15/2008 | 9,674,408 | 9,682,000 | (7,592) | 06/26/2008 | CME | | (7,592) | | | 30,000 |
| INDEX FUTURES - EMINI S & P 500 | 650 | 09/19/2008 | 42,704,192 | 41,635,750 | 1,068,442 | 06/30/2008 | CME | | 1,068,442 | | | 2,340,000 |
| INTEREST RATE FUTURES - GOV'T 5YR NOTES | 245 | 09/30/2008 | 27,096,904 | 27,085,899 | 11,005 | 06/30/2008 | CBOT | | 11,005 | | | 245,000 |
| INDEX FUTURES - EMINI RUSSELL 2000 | 40 | 09/19/2008 | 2,910,596 | 2,766,800 | 143,796 | 06/24/2008 | CME | | 143,796 | | | 168,000 |
| INTEREST RATE FUTURES - GOV'T 2YR NOTES | 1 | 09/30/2008 | 211,201 | 211,203 | (2) | 06/30/2008 | CBOT | | (2) | | | 900 |
| INTEREST RATE FUTURES - GOV'T 10YR NOTES | 146 | 09/19/2008 | 16,532,259 | 16,632,594 | (100,336) | 06/06/2008 | CBOT | | (100,336) | | | 204,400 |
| INTEREST RATE FUTURES - GOV'T TBONDS | 591 | 09/19/2008 | 68,134,505 | 68,315,906 | (181,401) | 06/30/2008 | CBOT | | (181,401) | | | 1,063,800 |
| 0599999. Subtotal - Short Futures - Hedging | | | 230,841,964 | 229,408,900 | 1,433,064 | XXX | XXX | | 1,433,064 | | | 4,663,566 |
| 0899999. Subtotal - Short Futures | | | 230,841,964 | 229,408,900 | 1,433,064 | XXX | XXX | | 1,433,064 | | | 4,663,566 |
| 2099999. Subtotal - Insurance Futures Call Options | | | | | | XXX | XXX | | | | | |
| 2499999. Subtotal - Insurance Futures Put Options | | | | | | XXX | XXX | | | | | |
| 2599999. Subtotal - Hedging | | | 2,005,784,582 | 2,000,139,826 | (2,778,629) | XXX | XXX | | (2,778,629) | | | 20,810,266 |
| 2799999. Subtotal - Other | | | | | | XXX | XXX | | | | | |
| 9999999 - Totals | | | 2,005,784,582 | 2,000,139,826 | (2,778,629) | XXX | XXX | | (2,778,629) | | | 20,810,266 |

# 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 | | 2.720 | 65,771 | | 2,967,815 | 3,228,199 | 104,747 | XXX |
| Bank of New York | New York, New York | | 0.050 | (4,986) | | 4,931,686 | 1,826,441 | 12,838,026 | XXX |
| J.P. Morgan Chase Bank | New York, New York | | | | | 12,525,058 | 15,529,983 | 25,282,795 | XXX |
| Citibank | New York, New York | | 0.590 | 124,712 | | 17,189,023 | 43,122,241 | 149,443,235 | XXX |
| Guaranty Bank | Austin, Texas | | | | | | | 139,875 | XXX |
| Harris Bank | Chicago, Illinois | | 2.480 | 14,000 | | (49,644,999) | (21,260,172) | (52,999,918) | XXX |
| The Northern Trust Company | Chicago, Illinois | | | | | (21,173,595) | 2,059,051 | (10,397,459) | XXX |
| Wells Fargo Bank | San Francisco, California | | | | | 1,925,059 | 1,668,248 | 1,466,506 | XXX |
| Wachovia Bank N.A | Salem, North Carolina | | | | | (43,311,585) | (48,471,962) | (46,673,613) | XXX |
| UMB Bank N.A -Prudential | Kansas City, Missouri | | | | | 3,661,119 | (6,231,225) | 2,847,862 | XXX |
| US Bank | Minneapolis, Minnesota | | | | | 467,328 | 453,644 | 496,339 | XXX |
| Wells Fargo & Company 07/09/08 Maturity date | | | 2.440 | | 40,667 | 100,000,000 | 100,000,000 | 100,000,000 | XXX |
| Bank of Ireland - EUTD 05/14/08 Maturity date | | | 2.050 | 1,424 | | | | | XXX |
| Bank of Ireland - EUTD 05/22/08 Maturity date | | | 2.000 | 2,778 | | | | | XXX |
| Bank of Ireland - EUTD 05/23/08 Maturity date | | | 2.050 | 2,847 | | | | | 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 | 206,545 | 40,667 | 29,536,908 | 91,924,448 | 182,548,396 | 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 | 206,545 | 40,667 | 29,536,908 | 91,924,448 | 182,548,396 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | | | XXX |
| 0599999. Total - Cash | | XXX | XXX | 206,545 | 40,667 | 29,536,908 | 91,924,448 | 182,548,396 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| 0399999. Total - U.S. Government Bonds | | | | | | | |
| DEUTSCHE REPO MORTGAGE | RA | 06/30/2008 | 2.700 | 07/01/2008 | 50,000,000 | 3,750 | |
| GREEENWICH CAPTIAL MARKETS REPO MBS | RA | 06/30/2008 | 2.650 | 07/01/2008 | 50,000,000 | 3,681 | |
| 0499999. All Other Government - Issuer Obligations | | | | | 100,000,000 | 7,431 | |
| 1099999. Total - All Other Government Bonds | | | | | 100,000,000 | 7,431 | |
| 1799999. Total - States, Territories and Possessions Bonds | | | | | | | |
| 2499999. Total - Political Subdivisions Bonds | | | | | | | |
| 3199999. Total - Special Revenues Bonds | | | | | | | |
| 3899999. Total - Public Utilities Bonds | | | | | | | |
| AGL CAPITAL CORP | | 06/25/2008 | 0.000 | 07/08/2008 | 29,983,084 | | 14,500 |
| AGL CAPITAL CORP | | 06/26/2008 | 0.000 | 07/10/2008 | 16,388,110 | | 6,606 |
| AT&T INC | | 06/09/2008 | 0.000 | 07/22/2008 | 30,330,494 | | 41,387 |
| ABBOTT LABS | | 06/30/2008 | 0.000 | 07/23/2008 | 49,933,082 | | 3,042 |
| AETNA US HEALTHCARE | | 06/24/2008 | 0.000 | 07/08/2008 | 29,983,083 | | 16,917 |
| AETNA US HEALTHCARE | | 06/25/2008 | 0.000 | 07/09/2008 | 19,987,111 | | 9,667 |
| AMERICAN EXPRESS CR CORP | | 05/02/2008 | 0.000 | 07/31/2008 | 14,969,375 | | 61,250 |
| AMERICAN EXPRESS CR CORP | | 06/17/2008 | 0.000 | 08/01/2008 | 24,947,257 | | 23,819 |
| AMERICAN EXPRESS CR CORP | | 06/20/2008 | 0.000 | 08/19/2008 | 4,982,646 | | 3,896 |
| AMERICAN GENERAL FINANCE CORP | | 06/16/2008 | 0.000 | 07/02/2008 | 24,998,215 | | 26,770 |
| AMERICAN GENERAL FINANCE CORP | | 06/19/2008 | 0.000 | 07/07/2008 | 19,990,967 | | 18,067 |
| AMERICAN HONDA FINANCE CORP. | | 06/27/2008 | 0.000 | 08/13/2008 | 79,778,310 | | 20,622 |
| ATLANTIC CITY ELECTRIC COMPANY | | 06/30/2008 | 0.000 | 07/01/2008 | 5,000,000 | | 431 |
| ATLANTIC CITY ELECTRIC COMPANY | | 06/27/2008 | 0.000 | 07/07/2008 | 14,992,300 | | 5,134 |
| AUTOLIV ASP INC | | 06/26/2008 | 0.000 | 07/10/2008 | 22,983,038 | | 9,423 |
| BASF AG | | 06/12/2008 | 0.000 | 08/05/2008 | 34,923,778 | | 41,378 |
| BHP BILLITON LIMITED | | 06/04/2008 | 0.000 | 07/11/2008 | 24,985,070 | | 40,312 |
| BHP BILLITON LIMITED | | 06/13/2008 | 0.000 | 07/15/2008 | 49,955,666 | | 57,001 |
| BP AMOCO | | 06/30/2008 | 0.000 | 07/01/2008 | 15,400,000 | | 1,090 |
| BMW U.S. CAPITAL | | 06/30/2008 | 0.000 | 07/01/2008 | 30,000,000 | | 2,001 |
| BNP PARIBAS FINANCE INC | | 06/17/2008 | 0.000 | 07/01/2008 | 25,000,000 | | 23,333 |
| BNP PARIBAS FINANCE INC | | 06/24/2008 | 0.000 | 07/08/2008 | 49,976,685 | | 23,315 |
| BAKER HUGHES INCORPORATED | | 06/16/2008 | 0.000 | 07/07/2008 | 26,989,875 | | 25,313 |
| BAKER HUGHES INCORPORATED | | 06/23/2008 | 0.000 | 07/21/2008 | 39,953,334 | | 18,666 |
| BANCO BILBAO VIZC ARG PR | | 06/18/2008 | 0.000 | 07/02/2008 | 99,992,778 | | 93,888 |
| BANCO ESPIRITO SANTO | | 06/24/2008 | 0.000 | 07/08/2008 | 59,969,697 | | 30,303 |
| BAYER CORP | | 06/19/2008 | 0.000 | 07/03/2008 | 49,992,084 | | 47,499 |
| BEMIS CO. 4(2) | | 06/03/2008 | 0.000 | 07/08/2008 | 7,496,427 | | 14,291 |
| CVS CORP. | | 06/17/2008 | 0.000 | 07/01/2008 | 31,000,000 | | 33,151 |
| CAMPBELL SOUP | | 06/30/2008 | 0.000 | 07/11/2008 | 39,973,887 | | 2,611 |
| CINTAS CORPORATION NO 2 | | 06/04/2008 | 0.000 | 07/07/2008 | 13,994,890 | | 22,995 |
| COMMERCIAL METALS CO | | 06/30/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 1,778 |
| CONOCOPHILLIIPS QATAR | | 06/18/2008 | 0.000 | 07/11/2008 | 35,977,500 | | 29,250 |
| DANSKE CORPORATION | | 06/27/2008 | 0.000 | 07/11/2008 | 21,584,400 | | 6,240 |
| JOHN DEERE CREDIT CO | | 06/24/2008 | 0.000 | 07/21/2008 | 27,964,378 | | 12,468 |
| DEPFA BANK EUROPE PLC | | 06/19/2008 | 0.000 | 07/03/2008 | 39,994,222 | | 34,666 |
| WALT DISNEY CO. | | 06/24/2008 | 0.000 | 07/11/2008 | 27,843,130 | | 11,809 |
| DOMINION RESOURCES | | 06/30/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 1,712 |
| DONNELLEY (R.R.) & SONS | | 06/25/2008 | 0.000 | 07/08/2008 | 14,044,912 | | 6,933 |
| DUKE ENERGY CORPORATION | | 06/24/2008 | 0.000 | 07/08/2008 | 44,974,800 | | 25,200 |
| E I DUPONT | | 06/26/2008 | 0.000 | 07/16/2008 | 21,742,233 | | 6,589 |
| E I DUPONT | | 06/25/2008 | 0.000 | 07/21/2008 | 49,939,723 | | 18,083 |
| ENTERPRISE RENT-A-CAR COMPANY | | 06/30/2008 | 0.000 | 07/10/2008 | 34,973,751 | | 6,666 |
| EATON CORP. | | 06/06/2008 | 0.000 | 08/04/2008 | 49,893,750 | | 78,125 |
| EMERSON ELECTRIC CO | | 06/17/2008 | 0.000 | 07/03/2008 | 32,496,082 | | 27,425 |
| EQUIFAX INC | | 06/30/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 1,666 |
| FPL GROUP CAPITAL INC | | 06/25/2008 | 0.000 | 07/08/2008 | 63,757,238 | | 26,367 |
| FORTIS BANQUE LUXEMBOURG | | 06/26/2008 | 0.000 | 07/10/2008 | 19,987,250 | | 7,084 |
| GANNET CO | | 06/19/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 20,666 |
| GANNET CO | | 06/18/2008 | 0.000 | 07/02/2008 | 29,997,442 | | 33,259 |
| HEINZ (HJ) FINANCE | | 06/24/2008 | 0.000 | 07/08/2008 | 19,988,917 | | 11,083 |
| HENKEL CORP. | | 06/10/2008 | 0.000 | 07/11/2008 | 30,981,228 | | 39,421 |
| HENKEL CORP. | | 06/12/2008 | 0.000 | 08/08/2008 | 29,929,066 | | 35,467 |
| ING (US) FUNDING LLC | | 06/02/2008 | 0.000 | 08/01/2008 | 49,893,006 | | 100,091 |
| ITT INDUSTRIES INC 4(2) | | 06/27/2008 | 0.000 | 07/09/2008 | 10,992,862 | | 3,569 |
| ILLINOIS TOOL WORKS | | 06/03/2008 | 0.000 | 07/08/2008 | 41,982,360 | | 70,560 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| INGERSOLL-RAND | | 06/17/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 22,556 |
| IBM CORP | | 06/27/2008 | 0.000 | 07/17/2008 | 19,980,445 | | 4,889 |
| IBM CORP | | 06/17/2008 | 0.000 | 07/21/2008 | 24,969,862 | | 21,097 |
| JP MORGAN CHASE CO | | 06/19/2008 | 0.000 | 07/02/2008 | 49,997,014 | | 35,834 |
| JOHNSON & JOHNSON | | 06/19/2008 | 0.000 | 07/21/2008 | 27,468,528 | | 18,883 |
| KBC FINANCIAL PRODUCTS INTERNATIONAL | | 06/30/2008 | 0.000 | 07/01/2008 | 50,000,000 | | 3,585 |
| KELLOGG COMPANY - 4(2) | | 06/20/2008 | 0.000 | 07/03/2008 | 22,091,502 | | 19,242 |
| KOREAN DEVELOPMENT BANK - NY | | 06/23/2008 | 0.000 | 07/07/2008 | 14,993,250 | | 9,000 |
| KOREAN DEVELOPMENT BANK - NY | | 06/25/2008 | 0.000 | 07/08/2008 | 29,985,008 | | 12,851 |
| LACLEDE GAS COMPANY | | 06/25/2008 | 0.000 | 07/09/2008 | 14,990,333 | | 7,250 |
| LACLEDE GAS COMPANY | | 06/25/2008 | 0.000 | 07/23/2008 | 16,071,467 | | 7,782 |
| LEGGETT & PLATT INC | | 06/12/2008 | 0.000 | 07/07/2008 | 24,991,167 | | 27,972 |
| LINCOLN NATIONAL CORP | | 06/25/2008 | 0.000 | 07/08/2008 | 39,978,610 | | 18,334 |
| MARATHON OIL CORP | | 06/19/2008 | 0.000 | 07/01/2008 | 15,202,000 | | 14,948 |
| MARRIOTT INTERNATIONAL | | 06/27/2008 | 0.000 | 07/11/2008 | 39,966,666 | | 13,334 |
| MCGRAW HILL | | 06/25/2008 | 0.000 | 07/23/2008 | 39,545,065 | | 14,982 |
| MCGRAW HILL | | 06/26/2008 | 0.000 | 07/29/2008 | 19,965,311 | | 6,195 |
| MEDTRONIC INC | | 06/19/2008 | 0.000 | 07/16/2008 | 39,963,833 | | 28,933 |
| NATEXIS BANQ US FINANCE | | 06/18/2008 | 0.000 | 07/01/2008 | 75,000,000 | | 65,003 |
| NATIONAL RURAL UTILITIES | | 05/29/2008 | 0.000 | 07/08/2008 | 22,689,936 | | 47,442 |
| NEW YORK LIFE CAPITAL CORP | | 06/10/2008 | 0.000 | 07/10/2008 | 16,491,131 | | 20,694 |
| NISSAN MOTOR ACCEPTANCE | | 06/20/2008 | 0.000 | 07/03/2008 | 24,996,042 | | 21,772 |
| NORDEA NORTH AMERICAN | | 06/25/2008 | 0.000 | 07/07/2008 | 44,588,638 | | 18,362 |
| NORDEA NORTH AMERICAN | | 06/26/2008 | 0.000 | 07/09/2008 | 3,098,140 | | 1,163 |
| NOVARTIS FINANCE CORP | | 06/18/2008 | 0.000 | 07/18/2008 | 74,918,540 | | 62,293 |
| NSTAR | | 06/26/2008 | 0.000 | 07/03/2008 | 11,805,491 | | 3,771 |
| OGLETHORPE POWER CORP | | 06/20/2008 | 0.000 | 07/18/2008 | 49,938,612 | | 39,722 |
| ONEOK INC. | | 06/30/2008 | 0.000 | 07/01/2008 | 5,000,000 | | 431 |
| ONEOK INC. | | 06/30/2008 | 0.000 | 07/08/2008 | 5,896,558 | | 492 |
| ONEOK INC. | | 06/26/2008 | 0.000 | 07/10/2008 | 4,685,483 | | 1,954 |
| PECO ENERGY TRANSITION (EXELON) | | 06/30/2008 | 0.000 | 07/01/2008 | 25,000,000 | | 2,153 |
| PEPSIAMERICAS INC. | | 06/18/2008 | 0.000 | 07/17/2008 | 9,988,889 | | 9,028 |
| PRAXAIR, INC. | | 06/17/2008 | 0.000 | 07/07/2008 | 22,991,759 | | 19,230 |
| PRINCIPAL FINANCIAL SERVICES INC | | 06/27/2008 | 0.000 | 07/03/2008 | 14,997,875 | | 4,250 |
| PRINCIPAL FINANCIAL SERVICES INC | | 06/27/2008 | 0.000 | 07/07/2008 | 27,987,867 | | 8,089 |
| PRUDENTIAL FINANCIAL INC | | 06/30/2008 | 0.000 | 08/01/2008 | 59,873,415 | | 4,083 |
| PRUDENTIAL FUNDING CORPORATION | | 06/04/2008 | 0.000 | 07/07/2008 | 4,998,217 | | 8,025 |
| PRUDENTIAL PLC | | 05/15/2008 | 0.000 | 07/14/2008 | 28,972,877 | | 98,061 |
| PUBLIC SERVICE ELECTRIC & GAS | | 06/30/2008 | 0.000 | 07/01/2008 | 10,000,000 | | 861 |
| QUESTAR CORP | | 06/17/2008 | 0.000 | 07/01/2008 | 11,000,000 | | 12,277 |
| RECKITT BENCKISER | | 06/12/2008 | 0.000 | 08/05/2008 | 14,961,354 | | 20,979 |
| RECKITT BENCKISER | | 06/12/2008 | 0.000 | 08/06/2008 | 34,906,549 | | 49,321 |
| REED ELSEVIER | | 06/30/2008 | 0.000 | 07/01/2008 | 3,500,000 | | 294 |
| ROCKWELL COLLINS INC | | 06/11/2008 | 0.000 | 07/11/2008 | 24,985,069 | | 29,862 |
| ROCKWELL AUTOMATION | | 06/16/2008 | 0.000 | 07/02/2008 | 33,997,903 | | 31,451 |
| RYDER SYSTEMS INC | | 06/19/2008 | 0.000 | 07/03/2008 | 14,887,684 | | 13,897 |
| SAFEWAY STORES HLDGS CORP | | 06/30/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 1,722 |
| SANOFI-AVENTIS | | 06/26/2008 | 0.000 | 07/15/2008 | 49,956,641 | | 15,486 |
| SANTANDER CENTRAL HISPANO FINANCE | | 06/26/2008 | 0.000 | 07/07/2008 | 24,990,416 | | 7,986 |
| SIGMA-ALDRICH CORP | | 06/11/2008 | 0.000 | 07/10/2008 | 28,984,413 | | 34,638 |
| SMITHKLINE BEECHAM CORP | | 06/26/2008 | 0.000 | 07/14/2008 | 48,961,426 | | 14,836 |
| SOCIETE GENERALE NA | | 06/25/2008 | 0.000 | 07/09/2008 | 49,976,223 | | 17,833 |
| SONOCO PRODUCTS COMPANY | | 06/30/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 1,722 |
| SOUTHERN COMPANY FUNDING CORP | | 06/20/2008 | 0.000 | 07/22/2008 | 19,974,100 | | 13,566 |
| SPECTRA ENERGY LLC | | 06/27/2008 | 0.000 | 07/03/2008 | 16,997,120 | | 5,761 |
| STARBUCKS CORP | | 06/30/2008 | 0.000 | 07/07/2008 | 3,391,332 | | 278 |
| STARBUCKS CORP | | 06/25/2008 | 0.000 | 07/08/2008 | 17,520,183 | | 8,414 |
| STARBUCKS CORP | | 06/27/2008 | 0.000 | 07/10/2008 | 7,994,140 | | 2,605 |
| SWEDBANK | | 06/27/2008 | 0.000 | 07/03/2008 | 24,996,681 | | 6,638 |
| SWISS REINSURANCE COMPANY | | 04/25/2008 | 0.000 | 07/11/2008 | 74,945,833 | | 362,916 |
| SYNGENTA WILMINGTON INC | | 06/09/2008 | 0.000 | 07/14/2008 | 41,961,629 | | 64,936 |
| SYNGENTA WILMINGTON INC | | 06/30/2008 | 0.000 | 07/18/2008 | 13,480,939 | | 1,121 |
| SYNGENTA WILMINGTON INC | | 06/30/2008 | 0.000 | 07/28/2008 | 39,914,799 | | 24,163 |
| TATE & LYLE INTL FIN PLC | | 06/19/2008 | 0.000 | 07/03/2008 | 18,997,044 | | 17,734 |
| TELSTRA CORP. | | 06/09/2008 | 0.000 | 07/11/2008 | 16,863,047 | | 26,297 |
| TELSTRA CORP. | | 06/20/2008 | 0.000 | 08/21/2008 | 13,774,541 | | 17,619 |
| TEXTRON FINANCIAL CORP | | 06/30/2008 | 0.000 | 07/01/2008 | 7,000,000 | | 587 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| TIME WARNER INC | | 06/30/2008 | 0.000 | 07/01/2008 | 15,275,000 | | 1,308 |
| TORCHMARK CORP | | 06/13/2008 | 0.000 | 07/07/2008 | 20,990,900 | | 27,299 |
| TORCHMARK CORP | | 06/27/2008 | 0.000 | 07/11/2008 | 9,992,511 | | 3,573 |
| TORCHMARK CORP | | 06/26/2008 | 0.000 | 07/16/2008 | 12,485,938 | | 4,688 |
| TYCO ELECTRONICS GROUP | | 06/19/2008 | 0.000 | 07/02/2008 | 19,998,367 | | 19,601 |
| TYCO INTL FINANCE SA | | 06/26/2008 | 0.000 | 07/08/2008 | 21,897,645 | | 8,825 |
| UNITED HEALTHCARE | | 06/17/2008 | 0.000 | 07/01/2008 | 18,900,000 | | 20,947 |
| VERIZON GLOBAL | | 06/03/2008 | 0.000 | 07/07/2008 | 13,894,463 | | 25,838 |
| WAL-MART STORES | | 06/25/2008 | 0.000 | 07/14/2008 | 21,982,920 | | 7,883 |
| WALGREEN CO | | 06/20/2008 | 0.000 | 07/08/2008 | 26,988,240 | | 18,480 |
| WALGREEN CO | | 06/27/2008 | 0.000 | 07/10/2008 | 31,675,775 | | 8,100 |
| WELLPOINT INC | | 06/17/2008 | 0.000 | 07/01/2008 | 50,000,000 | | 52,500 |
| WESTERN UNION CO | | 06/30/2008 | 0.000 | 07/01/2008 | 20,000,000 | | 1,694 |
| WHEELS INC. | | 06/06/2008 | 0.000 | 07/11/2008 | 25,669,804 | | 45,490 |
| WHEELS INC. | | 06/16/2008 | 0.000 | 07/14/2008 | 9,302,686 | | 10,747 |
| WISCONSIN POWER & LIGHT | | 06/30/2008 | 0.000 | 07/01/2008 | 25,500,000 | | 2,196 |
| WISCONSIN PUBLIC SERVICE | | 06/25/2008 | 0.000 | 07/01/2008 | 7,500,000 | | 3,938 |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 05/07/2008 | 2.690 | 07/08/2008 | 21,000,000 | 86,304 | |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 05/28/2008 | 2.550 | 07/29/2008 | 75,000,000 | 180,625 | |
| CARGIL INC | | 06/03/2008 | 2.450 | 07/18/2008 | 60,000,000 | 114,333 | |
| NATIONAL RURAL UTILITIES | | 06/16/2008 | 2.480 | 07/16/2008 | 50,000,000 | 51,667 | |
| NATIONAL RURAL UTILITIES | | 06/24/2008 | 2.520 | 07/07/2008 | 16,500,000 | 8,085 | |
| ARCHER DANIELS MIDLAND | | 06/26/2008 | 2.480 | 07/24/2008 | 50,000,000 | 17,222 | |
| ARCHER DANIELS MIDLAND | | 06/30/2008 | 2.450 | 07/21/2008 | 50,000,000 | 3,403 | |
| 3999999. Industrial and Miscellaneous - Issuer Obligations | | | | | 4,195,342,333 | 461,639 | 3,147,443 |
| 4599999. Total - Industrial and Miscellaneous Bonds | | | | | 4,195,342,333 | 461,639 | 3,147,443 |
| 5399999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | |
| 5499999. Total - Issuer Obligations | | | | | 4,295,342,333 | 469,070 | 3,147,443 |
| 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 | | | | | 4,295,342,333 | 469,070 | 3,147,443 |
| 8799999 - Total Cash Equivalents | | | | | 4,295,342,333 | 469,070 | 3,147,443 |