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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2008
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL 60062-6127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Web site Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)
LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	STEVEN CARL VERNEY
Secretary	MARY JOVITA MCGINN	Chief Financial Officer	DOGAN CIVGIN #

OTHER

CATHERINE SPEARMAN BRUNE, Senior Vice President	FREDERICK FLORIAN CRIPE, Senior Vice President	JAMES DAVID DEVRIES, # Senior Vice President
JUDITH PEPPLE GREFFIN, # Senior Vice President	JAMES EDWARD HOHMANN, Senior Vice President	JEFFREY LYNN KAUFMAN, Group Vice President
MICHELE COLEMAN MAYES, Senior Vice President	CHARLES NELSON PAUL, Group Vice President	SAMUEL HENRY PILCH,* # Group Vice President
JOSEPH JAMES RICHARDSON, JR. # Senior Vice President	MICHAEL JOHN ROCHE, Senior Vice President	GEORGE EDWARD RUEBENSON, Senior Vice President
ERIC ALLEN SIMONSON, Senior Vice President	STEVEN PAUL SORENSON, Senior Vice President	JOAN HELENA WALKER, Senior Vice President

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	DOGAN CIVGIN #	FREDERICK FLORIAN CRIPE
JAMES DAVID DEVRIES #	JUDITH PEPPLE GREFFIN #	JAMES EDWARD HOHMANN
MICHELE COLEMAN MAYES	JOSEPH JAMES RICHARDSON, JR. #	MICHAEL JOHN ROCHE
GEORGE EDWARD RUEBENSON	ERIC ALLEN SIMONSON	STEVEN PAUL SORENSON
JOAN HELENA WALKER	THOMAS JOSEPH WILSON, II	

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this
7TH day of November 2008

Katherine Grefsheim
Notary
2/26/2009

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	22,051,814,923		22,051,814,923	27,710,343,782
2. Stocks:				
2.1 Preferred stocks	262,722,953		262,722,953	612,189,811
2.2 Common stocks	7,578,447,039	4,317,872	7,574,129,166	8,333,881,952
3. Mortgage loans on real estate:				
3.1 First liens	122,881,657		122,881,657	795,247,729
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	273,309,896		273,309,896	265,444,580
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)	26,243,310		26,243,310	26,243,310
5. Cash ($ (862,563,439)), cash equivalents ($ 1,953,389,356) and short-term investments ($ 94,833,953)	1,185,659,870		1,185,659,870	317,697,598
6. Contract loans (including $ ..... premium notes)				
7. Other invested assets	2,706,269,913	822,577,887	1,883,692,026	1,809,832,931
8. Receivables for securities	56,191,613	439,469	55,752,144	13,645,719
9. Aggregate write-ins for invested assets	207,133,329		207,133,329	68,732,415
10. Subtotals, cash and invested assets (Lines 1 to 9)	34,470,674,502	827,335,228	33,643,339,274	39,953,259,827
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	306,259,721		306,259,721	313,842,357
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	753,097,865	13,352,763	739,745,101	808,737,960
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,298,135,891	3,350,723	3,294,785,168	3,227,345,520
13.3 Accrued retrospective premiums	2,677,351	267,735	2,409,616	2,642,822
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	77,655,064		77,655,064	85,277,418
14.2 Funds held by or deposited with reinsured companies	1,251,806	65,816	1,185,990	1,283,948
14.3 Other amounts receivable under reinsurance contracts				
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon	556,747,692		556,747,692	
16.2 Net deferred tax asset	1,829,192,098	506,905,929	1,322,286,170	1,047,805,605
17. Guaranty funds receivable or on deposit				
18. Electronic data processing equipment and software	324,258,437	270,123,648	54,134,789	59,534,596
19. Furniture and equipment, including health care delivery assets ($ .....)	215,090,239	215,090,239		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	173,356,047	2,328,798	171,027,249	242,216,865
22. Health care ($ .....) and other amounts receivable				
23. Aggregate write-ins for other than invested assets	2,359,049,282	964,574,290	1,394,474,992	420,487,377
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	44,367,445,994	2,803,395,169	41,564,050,825	46,162,434,295
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	44,367,445,994	2,803,395,169	41,564,050,825	46,162,434,295
DETAILS OF WRITE-INS				
0901. Call options	174,268,324		174,268,324	22,299,207
0902. Security lending principal	32,865,005		32,865,005	46,433,208
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	207,133,329		207,133,329	68,732,415
2301. Contribution receivable from parent	1,002,331,833		1,002,331,833	
2302. Cash surrender value of COLI	241,752,659		241,752,659	283,100,301
2303. Accounts receivable	88,038,727	199,038	87,839,689	57,474,421
2398. Summary of remaining write-ins for Line 23 from overflow page	1,026,926,063	964,375,252	62,550,811	79,912,655
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	2,359,049,282	964,574,290	1,394,474,992	420,487,377

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 4,894,421,034)	12,078,867,680	11,162,167,967
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,126,045	3,462,642
3.	Loss adjustment expenses	3,214,046,293	3,064,863,530
4.	Commissions payable, contingent commissions and other similar charges	180,163,036	188,994,308
5.	Other expenses (excluding taxes, licenses and fees)	1,374,106,743	1,554,875,664
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	173,555,197	228,460,670
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		4,613,853
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 185,864,867 and including warranty reserves of $)	8,855,534,186	8,874,686,588
10.	Advance premium	318,296,476	279,455,746
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	276,376	2,037,258
13.	Funds held by company under reinsurance treaties	2,347,930	2,843,412
14.	Amounts withheld or retained by company for account of others	31,200,070	26,059,565
15.	Remittances and items not allocated	24,885,268	21,015,268
16.	Provision for reinsurance	120,802,336	88,096,073
17.	Net adjustments in assets and liabilities due to foreign exchange rates	14,715	
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	98,263,974	216,599,589
20.	Payable for securities	157,442,926	318,481,864
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	1,868,708,910	2,091,182,673
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	28,500,638,161	28,127,896,673
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	28,500,638,161	28,127,896,673
27.	Aggregate write-ins for special surplus funds	27,239,732	27,436,312
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	3,363,621,073	2,357,833,601
33.	Unassigned funds (surplus)	9,668,351,860	15,645,067,708
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	13,063,412,664	18,034,537,621
36.	Totals	41,564,050,825	46,162,434,295
	DETAILS OF WRITE-INS		
2301.	Contribution payable to subsidiary	1,000,000,000	
2302.	Securities lending collateral	470,719,511	1,649,230,103
2303.	Accounts payable	263,208,289	322,168,660
2398.	Summary of remaining write-ins for Line 23 from overflow page	134,781,111	119,783,911
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,868,708,910	2,091,182,673
2701.	SCOR retroactive reinsurance account	27,239,732	27,436,312
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	27,239,732	27,436,312
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 8,345,488,986)	8,525,731,788	9,270,484,511	12,229,708,762
	1.2 Assumed (written $ 10,727,852,532)	10,523,524,726	9,973,773,388	13,394,865,851
	1.3 Ceded (written $ 451,329,527)	408,351,239	435,073,339	572,641,589
	1.4 Net (written $ 18,622,011,991)	18,640,905,275	18,809,184,560	25,051,933,023
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 11,642,491,497):			
	2.1 Direct	5,001,429,280	4,253,090,561	5,899,954,974
	2.2 Assumed	7,255,867,540	5,642,627,610	7,521,070,237
	2.3 Ceded	420,153,269	106,853,165	130,480,542
	2.4 Net	11,837,143,551	9,788,865,006	13,290,544,669
3.	Loss adjustment expenses incurred	2,322,752,484	2,107,980,316	2,945,237,262
4.	Other underwriting expenses incurred	4,644,146,760	4,785,320,951	6,446,519,840
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	18,804,042,795	16,682,166,273	22,682,301,772
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(163,137,520)	2,127,018,286	2,369,631,251
	INVESTMENT INCOME			
9.	Net investment income earned	1,136,072,712	1,454,094,739	2,720,016,715
10.	Net realized capital gains (losses) less capital gains tax of $ (84,045,284)	(827,948,253)	804,114,525	987,592,885
11.	Net investment gain (loss) (Lines 9 + 10)	308,124,459	2,258,209,264	3,707,609,599
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 62,877,738)	(62,877,738)	(50,613,187)	(67,620,133)
13.	Finance and service charges not included in premiums	230,328,749	233,678,056	303,180,898
14.	Aggregate write-ins for miscellaneous income	(7,435,364)	(8,917,618)	(11,583,075)
15.	Total other income (Lines 12 through 14)	160,015,647	174,147,251	223,977,690
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	305,002,586	4,559,374,802	6,301,218,541
17.	Dividends to policyholders		(8,455)	(8,455)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	305,002,586	4,559,383,257	6,301,226,996
19.	Federal and foreign income taxes incurred	165,314,020	1,122,963,097	1,343,002,566
20.	Net income (Line 18 minus Line 19)(to Line 22)	139,688,566	3,436,420,160	4,958,224,431
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	18,034,537,622	19,129,160,177	19,129,160,177
22.	Net income (from Line 20)	139,688,566	3,436,420,160	4,958,224,431
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (324,174,773)	(1,831,066,715)	(179,813,685)	(1,288,503,251)
25.	Change in net unrealized foreign exchange capital gain (loss)	(57,821,534)		15,981,293
26.	Change in net deferred income tax	160,449,038	1,158,912	10,375,059
27.	Change in nonadmitted assets	(926,588,020)	135,121,765	41,283,904
28.	Change in provision for reinsurance	(32,706,263)	(15,146,927)	65,496,996
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	1,005,787,472	28,978,325	30,065,014
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(3,400,000,000)	(4,000,000,000)	(4,921,500,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(28,867,500)		(6,046,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(4,971,124,958)	(593,281,451)	(1,094,622,555)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	13,063,412,664	18,535,878,726	18,034,537,622
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Fines and penalties	(5,097,988)	(110,439)	(913,636)
1402.	Transferable tax credits	(1,458,468)	332,091	548,551
1403.	Allocated share of loss on sale of fixed assets	(1,219,475)		
1498.	Summary of remaining write-ins for Line 14 from overflow page	340,567	(9,139,270)	(11,217,990)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(7,435,364)	(8,917,618)	(11,583,075)
3701.	Additional minimum pension liability	(28,867,500)		(6,046,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(28,867,500)		(6,046,000)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	18,659,766,431	24,993,612,500
2.	Net investment income	1,099,855,083	2,611,693,637
3.	Miscellaneous income	160,015,647	223,977,690
4.	Total (Lines 1 to 3)	19,919,637,161	27,829,283,827
5.	Benefit and loss related payments	10,912,821,484	13,391,618,624
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,042,320,749	9,444,613,036
8.	Dividends paid to policyholders		(8,455)
9.	Federal and foreign income taxes paid (recovered) net of $ 43,340,959 tax on capital gains (losses)	642,630,281	1,944,220,141
10.	Total (Lines 5 through 9)	18,597,772,514	24,780,443,346
11.	Net cash from operations (Line 4 minus Line 10)	1,321,864,647	3,048,840,481
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	11,289,515,938	12,478,759,278
	12.2 Stocks	7,305,619,235	8,838,336,169
	12.3 Mortgage loans	650,347,814	115,825,375
	12.4 Real estate		291,648
	12.5 Other invested assets	287,111,452	551,727,491
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(498,788)	156,495
	12.7 Miscellaneous proceeds		484,631,258
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	19,532,095,650	22,469,727,714
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,248,232,093	12,430,215,718
	13.2 Stocks	8,141,471,924	7,384,876,307
	13.3 Mortgage loans	(120,842)	262,595,840
	13.4 Real estate	25,080,263	19,401,677
	13.5 Other invested assets	1,221,353,390	729,719,023
	13.6 Miscellaneous applications	175,813,516	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	15,811,830,345	20,826,808,566
14.	Net increase (or decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	3,720,265,306	1,642,919,148
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	1,005,787,472	30,065,014
	16.3 Borrowed funds		(52,791,627)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	3,400,000,000	4,921,500,000
	16.6 Other cash provided (applied)	(1,779,955,151)	510,658,311
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,174,167,680)	(4,433,568,302)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	867,962,272	258,191,328
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	317,697,598	59,506,270
	19.2 End of period (Line 18 plus Line 19.1)	1,185,659,870	317,697,598

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

20.0001. Proceeds from bonds sold, matured or repaid	728,107,063	263,072,766
20.0002. Proceeds from equities sold	28,878,426	67,716,055
20.0003. Cost of bonds acquired	58,102,184	182,763,505
20.0004. Cost of equities acquired	570,220,121	116,671,844

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2007 Annual Statement notes: 1, 3-5, 6(A), 7, 8, 9(B, E, F), 10(G-I, K), 11, 12, 13(1-8, 10-12), 14(C, D), 15, 16(2), 17(A, B1, B3-B6), 18, 19, 20(A, B, E, F3, G, I2, I4), 22(B, C2, C3, D-G), 23(A, B, D) and 24-34.

2. Accounting Changes and Corrections of Errors

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

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs of $14 million on four partnership investments during the first nine months of 2008. An impairment write-down of $6 million was recognized on an underperforming partnership that acquires investments in medium and small sized companies. Another impairment write-down of $4 million was recognized on two partnerships that are nearing liquidation and the Company believes it is unlikely it will recover its carrying value. The fair value of these partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $4 million recognized on a partnership which experienced a large decrease in its intangible assets. The fair value of this partnership was determined by performing an updated discounted cash flow analysis. All four impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

During the third quarter of 2007, the Company wrote-off $6 thousand and $13 thousand on two limited partnership investments after receiving dissolution letters. Since there is pending litigation on the latter limited partnership, the Company still has the par value of the limited partnership recorded.

9. Income Taxes

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

(in millions)	September 30, 2008	December 31, 2007
Total of gross deferred tax assets	$ 1,963	$ 1,788
Total of gross deferred tax liabilities	(134)	(444)
Net deferred tax asset	1,829	1,344
Deferred tax asset nonadmitted	507	296
Net admitted deferred tax asset	$ 1,322	$ 1,048
(Increase) decrease in nonadmitted asset	$ (211)	

C. The provision for incurred income taxes for the nine months ended September 30 was:

(in millions)	2008	2007
Federal income tax - excluding net capital gains (losses)	$ 165	$ 1,123
Federal income tax on net capital gains (losses)	(84)	325
Federal income taxes incurred	$ 81	$ 1,448

The provision for income tax incurred did not include foreign income taxes for the nine months ended September 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)	September 30, 2008	December 31, 2007
Deferred tax assets:		
Adjustment for unearned premiums	$ 631	$ 644
Nonadmitted assets	520	552
Reserve discounting	317	331
Investments	298	82
Employee benefits	87	58
Additional minimum pension liability	16	16
Uncollectible reinsurance	6	6
Other	88	99
Total deferred tax assets	1,963	1,788
Nonadmitted deferred tax assets	507	296
Admitted deferred tax assets	1,456	1,492
Deferred tax liabilities:		
Fixed assets	(52)	(50)
Unrealized net gains	(41)	(365)
Premium taxes	(19)	(7)
Premium acquisition expense	(11)	(10)
Salvage and subrogation discounting	(10)	(10)
Deposit accounting adjustments	(1)	(2)
Total deferred tax liabilities	(134)	(444)
Net admitted deferred tax asset	$ 1,322	$ 1,048

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

(in millions)	September 30, 2008	December 31, 2007	Change
Total deferred tax assets	$ 1,963	$ 1,788	$ 175
Total deferred tax liabilities	(134)	(444)	310
Net deferred tax asset (liability)	$ 1,829	$ 1,344	485
Tax effect of unrealized gains (losses)			(325)
Change in net deferred income tax			160
Tax effect of nonadmitted assets			32
Adjustment of prior year tax liabilities			(7)
Change in net deferred income tax relating to the provision			$ 185

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(in millions)	September 30, 2007	December 31, 2006	Change
Total deferred tax assets	$ 1,779	$ 1,801	$ (22)
Total deferred tax liabilities	(621)	(632)	11
Net deferred tax asset (liability)	$ 1,158	$ 1,169	(11)
Tax effect of unrealized gains (losses)			12
Change in net deferred income tax			1
Tax effect of nonadmitted assets			39
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 40

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 September 30:

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ 77	35.0 %
Change in net deferred income taxes	185	83.6
Nondeductibles	32	14.7
Tax exempt interest deduction	(179)	(81.1)
Dividend received deduction	(10)	(4.7)
Adjustment of prior years	(7)	(3.3)
Other	(17)	(7.5)
Total statutory income taxes	$ 81	36.7 %

(in millions)	2007	Effective Tax Rate
Provision computed at statutory rate	$ 1,709	35.0 %
Change in net deferred income taxes	40	0.8
Nondeductibles	26	0.5
Tax exempt interest deduction	(177)	(3.7)
Dividend received deduction	(11)	(0.2)
Adjustment of prior years	(59)	(1.2)
Other	(80)	(1.5)
Total statutory income taxes	$ 1,448	29.7 %

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 nine months of 2008 and in 2007 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with The Allstate Corporation ("Corporation")

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

(in millions)

Date of payment	2008	2007
February 1	$ 400	$ 400
March 15	-	300
March 17	300	-
April 2	300	300
May 7	-	400
May 14	400	-
June 1	-	500
June 2	500	-
July 2	-	600
August 1	-	500
August 19	750	-
September 6	-	500
September 11	750	-
October 3	-	500
November 1	-	500
December 3	-	422
Total	$ 3,400	$ 4,922

The Company received excess tax benefits of $4 million and $30 million at September 30, 2008 and December 31, 2007, respectively, primarily related to the Corporation's stock options exercised by Company employees. These amounts are presented in the Company's Statement of Income as surplus paid in.

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At September 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 nine months of 2008. Total interest paid on intercompany debt during 2007 was $52 thousand.

Transactions with Allstate Life Insurance Company ("ALIC")

On August 29, 2008, the Company purchased, in cash, a $400 million surplus note from its subsidiary, ALIC. The note accrues interest at a rate of 7.5% annually, which is due on the first day of April and October each year beginning April 1, 2009 until maturity on August 28, 2028.

In June 2008, the Company made a capital contribution of $350 million to ALIC. The contribution consisted of securities with a fair value of $343 million which was paid on June 27 and cash of $7 million which was paid on June 30.

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The Company received the following cash dividends on common stock from ALIC:

(in millions) Date of payment	2007
September 24	$ 85
December 17	251
December 21	389
Total	$ 725

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

Transactions with Allstate Floridian Insurance Company ("AFIC")

On August 15, 2008, the Company and nine of its subsidiaries signed a consent order to resolve a contested administrative complaint filed by the Florida Office of Insurance Regulation ("FL OIR") in February 2008. The settlement terms included a provision whereby the Company would cancel and forgive the principal and related interest payment obligations associated with the $175 million surplus note ("surplus note") issued by AFIC to the Company on September 30, 2004. The $175 million principal amount of the surplus note was converted to a capital contribution for AFIC.

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

(in millions)	September 30, 2008	December 31, 2007
ALIC	$ 69	$ 129
Lincoln Benefit Life Company	31	59
Allstate Enterprises, LLC	10	-
American Heritage Life Insurance Company	10	10
Allstate Indemnity Company ("AI")	10	-
Allstate Financial Services, LLC ("AFS")	6	13
Allstate Texas Lloyd's	6	2
Allstate Property and Casualty Insurance Company ("APC")	5	-
Allstate Investments, LLC	4	12
Allstate Motor Club, Inc.	4	5
E.R.J. Insurance Group, Inc.	4	3
First Colonial Insurance Company	3	2
Allstate Life Insurance Company of New York ("ALNY")	2	2
Northbrook Services, Inc.	1	2
Allstate Insurance Company of Canada	1	1
Allstate Distributors, LLC	1	1
Encompass Indemnity Company	1	-
Encompass Property and Casualty Company	1	-
Allstate Fire and Casualty Insurance Company	1	-
Encompass Insurance Company of America ("EICA")	1	-
Encompass Insurance Company	-	1
Total	$ 171	$ 242

The Company also reported the following as payable to affiliates:

(in millions)	September 30, 2008	December 31, 2007
Corporation	$ 77	$ 178
Allstate New Jersey Insurance Company	18	14
AFIC	2	18
Allstate Investment Management Limited	1	-
APC	-	3
AI	-	3
EICA	-	1
Total	$ 98	$ 217

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 two exceptions. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to stock options and profit sharing the Corporation grants to the Company's employees are settled annually.

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

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $4.96 billion and $4.98 billion at September 30, 2008 and December 31, 2007, respectively.

The Company and ALIC entered into a Capital Support Agreement effective December 14, 2007. Under the terms of this agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level risk-based capital ("RBC") ratio of at least 150%. The Company's obligation to provide capital and surplus to ALIC is limited to an aggregate amount of $1 billion. In exchange for providing this capital and surplus, on March 1 of each year, ALIC will pay the Company an annual commitment fee of 1% of the amount of the Capital and Surplus Maximum, as defined in the agreement, that remains available on January 1 of such year. ALIC or the Company have the right to terminate this agreement when: 1) ALIC qualifies for a financial strength rating from Standard and Poor's, Moody's or A.M. Best, without giving weight to the existence of this agreement, that is the same or better than its rating with such support; or 2) ALIC's company action level RBC ratio is at least 300% or 3) the Company no longer directly or indirectly owns at least 50% of the voting stock of ALIC. At September 30, 2008 and December 31, 2007, no capital or surplus had been provided by the Company under this agreement.

F. Effective May 8, 2008, the Company, ALIC and the Corporation became parties to a one-year Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") which amends and restates the Intercompany Liquidity Agreement between the Company and ALIC, dated January 1, 2008. The purpose of the agreement is to allow for short-term advances of funds to be made between parties for liquidity and other general corporate purposes. It shall be automatically renewed for subsequent one-year terms unless terminated by the parties. The Liquidity Agreement does not establish a commitment to advance funds on the part of either party. While the Company and ALIC each serve as a lender and borrower, the Corporation's role is only as a lender. The maximum amount of advances each party may make or receive is limited to $1 billion. Netting or offsetting of advances made and received is not permitted. Advances between the parties are required to have

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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 impairment write-downs of $14 million on partnership investments during the first nine months of 2008. All these write-downs were on investments that were also considered subsidiary, controlled or affiliated entities. The details of the write-downs are described in Note 6. The Company did not recognize impairment write-downs during the first nine months of 2007.

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

9. Cumulative unrealized gains and losses, net of tax, increased unassigned funds by $274 million and $2.16 billion at September 30, 2008 and December 31, 2007, respectively.

14. Contingencies

A. Contingent Commitments

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

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $865 million and $999 million at September 30, 2008 and December 31, 2007, respectively. These commitments are generally for acquiring financial interests and making additional capital contributions.

California Earthquake Authority ("CEA")

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

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

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

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

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

Shared markets

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

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective September 30, 2008, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $18 million at September 30, 2008. If all outstanding leases were terminated effective December 31, 2007, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $17 million at December 31, 2007. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment was $10 million at both September 30, 2008 and December 31, 2007. The obligations associated with these bonds expire at various dates during the next six years.

PMI Runoff Support Agreement

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

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B. Assessments

Guaranty funds

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 to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue guaranty fund assessments based on notification of new and ongoing insolvencies received from individual state guaranty associations. The period over which assessments are expected to be paid varies. At September 30, 2008 and December 31, 2007, the Company had accrued $115 million and $108 million, respectively, for future guaranty fund assessments and $18 million and $21 million, respectively, for the related premium tax offset expected to be realized. The Company is applying policy surcharges for certain guaranty fund assessments paid in 2007 and 2006. A receivable for policy surcharges of $1 million at September 30, 2008 and December 31, 2008 was included in the Company's Assets page. Policy surcharges are recognized as a reduction of guaranty fund expense when the receivable is established.

E. All Other Contingencies

Regulation

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

In February 2008, the FL OIR filed an administrative complaint against ten affiliated Allstate companies regarding their rate filing certification process and their response to subpoenas issued by the FL OIR in connection with the investigation of residential property insurance rate practices. On August 15, 2008, the FL OIR announced that these ten affiliated Allstate companies and the FL OIR had agreed upon the entry of a consent order, which provides for in major part: 1) dismissal of the administrative complaint; 2) the Company paying a $5 million penalty; 3) subject to any regulatory filings necessary to complete the transaction, the Company making a permanent capital contribution of approximately $175 million to AFIC by canceling and forgiving an outstanding surplus note and any related interest; 4) AFIC and Allstate Floridian Indemnity ("AFI") writing a combined total of 100,000 new homeowners and renters or condo insurance policies over a period of three years in Florida (i.e., 50,000 of these policies shall be homeowners policies; the remaining 50,000 may be a combination of condominium unit owners policies or renters policies); 5) AFIC and AFI reducing their homeowners and renters territorial base rates by 5.6%; and 6) the continued cooperation of the ten affiliated Allstate companies with current FL OIR investigations regarding insurer relationships with various entities and claim-payment practices.

Legal and regulatory proceedings and inquiries

Background

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

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

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

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

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

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

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

Proceedings

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

There is a nationwide putative class action pending against the Company that challenges the Company's use of a vendor's automated database in valuing total loss automobiles. To a large degree, this lawsuit mirrors similar lawsuits filed against other carriers in the

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industry. Plaintiffs allege the Company systematically underpays first party total loss vehicle claims. The plaintiffs are seeking actual and punitive damages. The lawsuit is in the early stages of discovery and the Company is vigorously defending it.

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

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

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

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

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

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

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

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

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

In addition, the Company has been providing documents to federal and state authorities conducting investigations into the insurance industry's handling of claims in the aftermath of Hurricanes Katrina and Rita, including a federal grand jury sitting in the Southern District of Mississippi. The Assistant United States Attorney has requested the Company to provide additional information with respect to claim handling. The Company is in the process of gathering this information.

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

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

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

- The EEOC also filed another lawsuit in 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that the Company was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether the Company had reasonable factors other than age to support the rehire policy. In June 2008, the Eighth Circuit Court of Appeals affirmed summary judgment in the EEOC's favor. In September 2008, the Court of Appeals granted the Company's petition for rehearing *en banc* and vacated its earlier decision affirming the trial court's grant of summary judgment in favor of the EEOC. The Court of Appeals then dismissed the appeal, determining that it lacked jurisdiction to consider the appeal at this stage in the litigation.

- The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. Plaintiffs allege that they were constructively discharged so that the Company could avoid paying Employee Retirement Income Security Act ("ERISA") and other benefits offered under the reorganization. They

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claim that the constructive discharge resulted from the implementation of agency standards, including mandatory office hours and a requirement to have licensed staff available during business hours. The court approved the form of class notice which was sent to approximately 1,800 potential class members in November 2007. Fifteen individuals opted out. The Company's motions for judgment on the pleadings were partially granted. In May 2008, the Court granted summary judgment in the Company's favor on all class claims. Plaintiff's moved for reconsideration and in the alternative to decertify the class. The Company opposed this motion and filed a motion for summary judgment with respect to the remaining non-class claim. In August 2008, the court denied plaintiffs' motion to reconsider and to decertify the class.

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

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

The Company is defending a certified 13-state class action challenging the method by which the Company discloses installment fees. The plaintiffs contend that installment fees must be disclosed on the insurance policy itself, which would include the declarations page, because the fees allegedly meet the legal definition of "premium". Plaintiffs seek repayment of installment fees since October 1996. The New Mexico trial court had initially certified the 13-state class in 2005. In 2007, the class, except for New Mexico, was set aside on appeal. In June 2008, the New Mexico Supreme Court reinstated the 13-state class of the Company's policyholders who paid installment fees from October 1996 to present. The Court has denied the Company's motion for reconsideration. The matter is now pending before the trial court.

The Texas Department of Insurance ("TX DOI") and California Department of Insurance ("CA DOI') filed several insurance rate administrative actions against the Company, focusing on the reasonableness of the Company's rates for the risk to which they apply. The following information provides an update on the resolution of these actions.

- In 2004, the Company made a homeowners rate filing in Texas requesting to reduce its rates by approximately 1.5%. The TX DOI disapproved that filing and began proceedings to disapprove the Company's then current rates. Following an administrative hearing process, in 2006, the TX DOI ordered the Company to reduce its then current homeowners rates by 5.0% and to pay refunds on the difference plus interest back to December 30, 2004. The Company implemented a 5.0% rate decrease occurring in two stages, but challenged the refund order in a Texas district court. In the first half of 2007, the district court affirmed in whole the TX DOI's rate refund order and the Company appealed the judgment of the district court to the Third Court of Appeals. In May 2008, the Company and the TX DOI resolved the dispute. The Company agreed to pay refunds of $37 million, including principal and interest, for the period of December 1, 2004 through April 23, 2006.

- In the second half of 2007, the Company filed and implemented an 8.0% homeowners rate increase and immediately received an order from the TX DOI disapproving the rate change. In addition, the TX DOI ordered the Company to pay refunds of its homeowners rates amounting to approximately 6.5% for the period between August 20, 2007 and October 5, 2007, and refunds of approximately 18.5% for the period following October 5, 2007, plus interest. In May 2008, the Company resolved this dispute with the TX DOI. The TX DOI agreed to vacate the refund order and the disapproval of the Company's 2007 rate increase. The Company agreed to provide credits or refunds of 3.0% to certain policyholders for the period beginning August 20, 2007 through June 1, 2008, and to also reduce its current rate level by an average of 3.0%, effective June 2, 2008. This reduced rate level will remain in effect until June 1, 2009, at which time the Company may file new rates. The Company's estimate of credits and refunds is $16 million.

- In 2006, the Company made an automobile rate filing in California. Following a rate hearing, the CA DOI issued an order in March 2008 directing the Company to reduce its rates by 15.9%. The Company implemented the rate reduction effective April 28, 2008.

- In 2007, the CA DOI issued an order to show cause and commenced an administrative hearing which sought an order to direct the Company to issue refunds to its California homeowner customers, for rates dating to May 2007, based on allegations that the Company's current rates were excessive. In July 2008, the Company resolved this dispute with the CA DOI. The Company agreed to reduce is California homeowners rates by 28.5% effective July 28, 2008. The CA DOI withdrew its order to show cause.

Other matters

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

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

NOTES TO FINANCIAL STATEMENTS

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)	September 30, 2008		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 20,300	$ 44	$ 44
Financial futures contracts	601	-	16
Total interest rate contracts	20,901	44	60
Equity and index contracts			
Options, commodities and financial futures	744	92	90
Foreign currency contracts			
Foreign currency forward and option contracts	-	-	-
Other derivative financial instruments			
Replication credit default swap agreement	559	(2)	(26)
Credit default swap agreements – buying protection	867	16	16
Replication excess return swaps	71	-	-
Total other derivative financial instruments	1,497	14	(10)
Total derivative financial instruments	$ 23,142	$ 150	$ 140

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

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

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

(in millions)	September 30, 2008	December 31, 2007
Option contracts	$ 81	$ -
Interest rate swap agreements	44	22
Credit default swap agreements – buying protection	16	2
Replication credit default swap agreements	(1)	(2)
Total derivative financial instruments	$ 140	$ 22

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

4. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At September 30, 2008, the Company did not have securities pledged for margin deposits. At December 31, 2007, the Company pledged $36 million 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 September 30, 2008, counterparties did not have cash or securities pledged to the Company and the Company had $59 million of securities pledged to counterparties. As of December 31, 2007, counterparties pledged $40 thousand in cash to the Company, however, the Company did not pledge any collateral to counterparties.

Other than derivative financial instruments

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

(in millions)	September 30, 2008	December 31, 2007
Commitments to invest in limited partnership interests	$ 865	$ 999
Credit guarantees	-	10
Commitments to invest – other	-	1

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

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

NOTES TO FINANCIAL STATEMENTS

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

B.

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds and domestic and foreign equities in 2008 and 2007. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned were $469 million and $1.59 billion at September 30, 2008 and December 31, 2007, respectively. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and records the related obligations to return the collateral in aggregate write-ins for liabilities. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. None of the collateral was sold or repledged.

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

C. In the course of managing the Company's investment portfolio, securities are sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of securities sold during the third 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	1	$ 1	$ 1	$ -
NAIC 4	1	1	1	-
NAIC 5	-	-	-	-
Preferred stocks				
NAIC P/RP3	1	-	-	-
NAIC P/RP4	-	-	-	-

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

20. Other Items

C. Other Disclosures

The Company, along with ALIC 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 nine months of 2008 or in 2007.

D. Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $21 million and $19 million at September 30, 2008 and December 31, 2007, respectively. Premiums and considerations older than 90 days are nonadmitted.

F. State Transferable Tax Credits

1. At September 30, 2008, the Company had unsused transferable state tax credits in Connecticut of $232 thousand, with a carrying value of $209 thousand. At December 31, 2007, the Company had unused transferable state tax credits in Connecticut of $4 million, with a carrying value of $3 million.

2. The Company estimates the utilization of the remaining transferable state tax credit by projecting the future tax liability and comparing it to the availability of remaining transferable state tax credits. At September 30, 2008, the estimated unused transferable state tax credits are expected to be fully utilized by December 31, 2008.

H. Hybrid Securities

The Company had investments in hybrid securities of $44 million and $134 million at September 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"), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At September 30, 2008, the ABS RMBS portfolio had net unrealized losses of $237 million, of which $239 million were gross unrealized losses and $2 million were gross unrealized gains. At December 31, 2007, the ABS RMBS portfolio had net unrealized losses of $128 million, which were fully comprised of gross unrealized losses.

   In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A") which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At September 30, 2008, the Atl-A portfolio had net unrealized losses of $36 million, of which $36 million were gross unrealized losses and $311 thousand were gross unrealized gains. At December 31, 2007, the Atl-A portfolio had net unrealized losses of $11 million, of which $12 million were gross unrealized losses and $1 million were gross unrealized gains.

NOTES TO FINANCIAL STATEMENTS

Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page. Additionally, at September 30, 2008 and December 31, 2007, 87% and 99%, respectively, of the total ABS RMBS securities were rated NAIC 1FE. At September 30, 2008, 99% of the Alt-A securities were rated NAIC 1FE. All of the Alt-A securities were rated NAIC 1FE at December 31, 2007.

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. At September 30, 2008 and December 31, 2007, the Company recorded investment write-downs of $33 million and $3 million, respectively, in the ABS RMBS portfolio related to asset impairments. In addition, at September 30, 2008, investment write-downs of $31 million were recorded in the ABS RMBS portfolio related to the potential sale of assets to meet future cash flow requirements. At December 31, 2007, the Company did not record investment write-downs in the ABS RMBS portfolio related to the potential sale of assets to meet future cash flow requirements. At September 30, 2008, the Company recorded investment write-downs in the Alt-A portfolio of $49 million related to asset impairments and $10 million due to the potential sale of assets to meet future cash flow requirements. No investment write-downs related to asset impairments or the potential sale of assets to meet future cash requirements had been recorded in the Alt-A portfolio at December 31, 2007. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of other-than-temporary impairments, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A mortgage-backed securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, 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)	September 30, 2008			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,250	$ 1,229	$ 991	$ 64
Other assets	50	43	43	-
Total	$ 1,300	$ 1,272	$ 1,034	$ 64

(in millions)	December 31, 2007			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,616	$ 1,603	$ 1,475	$ 3
Other assets	13	13	13	-
Total	$ 1,629	$ 1,616	$ 1,488	$ 3

In addition, the Company held Alt-A securities at September 30, 2008 with actual cost and book/adjusted carrying values of $199 million and fair values of $163 million. The Company also recorded other-than-temporary losses of $59 million as of September 30, 2008 related to Alt-A securities. At December 31, 2007, the Company held Alt-A securities with actual cost and book/adjusted carrying values of $321 million and fair values of $310 million. The Company did not record other-than-temporary losses as of December 31, 2007 related to Alt-A securities.

21. Events Subsequent

The Company received a capital contribution from the Corporation in the amount of $1 billion paid in securities on October 28, 2008. Subsequently, on November 13, 2008, the Company made a capital contribution of $600 million in cash to ALIC and on November 17, 2008, the Company purchased, in cash, a $400 million surplus note from ALIC. The note accrues interest at a rate of 7.0% annually, which is due on the first day of April and October each year beginning April 1, 2009 until maturity on November 17, 2028. All of these transactions were reflected in the September 30, 2008 financial statements of the Company and were approved by the Illinois Department of Insurance.

22. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus:

Reinsurer	NAIC Group Code	FEIN	September 30, 2008	December 31, 2007
Michigan Catastrophe Claim Association	0000	AA-9991159	$ 929	$ 969
NFIP	0000	AA-9992201	524	-

C. Reinsurance Assumed and Ceded

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

(in millions)	September 30, 2008					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 5,078	$ 620	$ -	$ -	$ 5,078	$ 620
(ii) All other	17	-	(186)	(28)	(169)	(28)
(iii) Total	$ 5,095	$ 620	$ (186)	$ (28)	$ 4,909	$ 592

(iv) Direct Unearned Premium Reserve $3.94 billion

NOTES TO FINANCIAL STATEMENTS

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

(iv) Direct Unearned Premium Reserve $4.13 billion

23. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first nine months of 2008 and 2007 subject to retrospective rating features was $1.2 billion and $646 million, respectively. These amounts represented 6.4% and 7.1% of the total net premiums written in the first nine months of 2008 and 2007, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

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

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

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

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

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

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

7.2 If yes, give full information:
Effective Friday, August 15, 2008, the FL OIR and ten named affiliated Allstate companies signed a consent order which resolved all matters arising out of certain residential property insurance rate practices and the related disputes over the subpoenas issued in response to September 2007 rate filings. During this process, on two occasions the OIR suspended the certificates of authority in Florida of the Companies to write new business. The Companies complied with these orders. In the first instance, the First District Court of Appeals stayed the order. In the second instance, the OIR stayed the enforcement of its order, relying on the Companies' submission of an affidavit certifying that they have complied with Florida law by providing all documents requested by the OIR.

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

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:
$106,604,059 PLEDGED AS COLLATERAL; $33,069,150 OPTION AGREEMENTS; $170,829,477 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $91,048,309 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $646,540,545

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 4,176,138,933	$ 4,013,568,558
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 808,244,950	$ 1,499,106,197
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,984,383,883	$ 5,512,674,755
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
00000	AA-1120083	LLOYD'S SYNDICATE NUMBER 1910	GB	YES
00000	AA-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA	ES	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

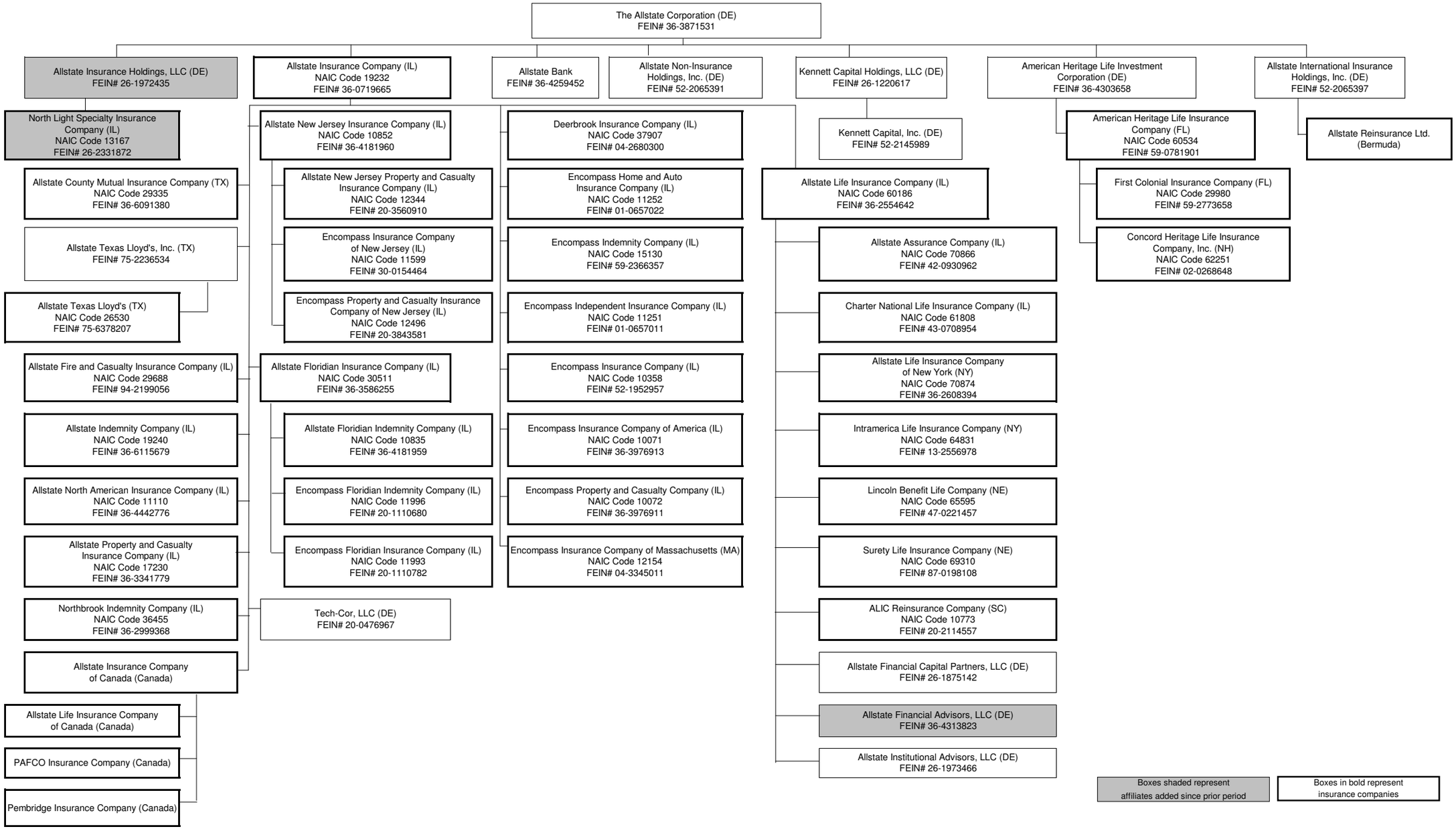
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	139,449,907	148,738,951	71,058,164	70,740,431	55,021,280	55,795,626
2.	Alaska AK	L	74,560,182	79,903,591	34,894,659	36,153,555	37,612,051	37,761,498
3.	Arizona AZ	L	108,251,067	129,448,262	51,913,970	68,573,908	58,916,148	68,555,786
4.	Arkansas AR	L	66,869,444	74,231,379	53,744,101	33,503,343	32,071,471	28,460,890
5.	California CA	L	1,011,066,330	1,126,240,579	502,119,922	423,826,160	623,021,376	554,367,076
6.	Colorado CO	L	101,311,880	113,222,693	55,378,368	50,721,976	55,028,506	61,257,324
7.	Connecticut CT	L	190,415,712	205,053,109	89,811,958	93,569,923	153,190,740	178,612,721
8.	Delaware DE	L	23,193,828	25,747,689	12,805,302	12,656,285	58,476,126	60,804,408
9.	District of Columbia DC	L	16,460,779	17,925,059	8,847,534	7,129,097	8,110,510	7,998,311
10.	Florida FL	L	638,435,828	706,349,287	368,091,457	384,028,921	441,447,145	460,067,394
11.	Georgia GA	L	318,319,135	351,231,230	221,657,957	160,922,950	119,469,479	108,232,602
12.	Hawaii HI	L	59,091,627	57,051,883	24,509,649	21,095,515	27,712,832	23,785,714
13.	Idaho ID	L	30,487,470	34,633,767	15,903,903	15,328,965	17,774,110	18,008,244
14.	Illinois IL	L	360,511,187	398,113,177	199,099,821	213,738,914	411,203,034	384,751,569
15.	Indiana IN	L	112,607,200	128,542,167	70,063,860	67,511,505	73,854,591	62,697,787
16.	Iowa IA	L	16,369,910	18,581,989	12,396,898	7,537,210	6,618,649	8,226,296
17.	Kansas KS	L	33,083,340	37,500,745	19,992,868	18,616,111	10,869,019	12,364,236
18.	Kentucky KY	L	99,050,005	111,128,011	59,983,551	54,601,396	68,079,726	41,457,912
19.	Louisiana LA	L	299,405,055	312,991,114	264,315,765	214,561,733	515,788,801	288,700,190
20.	Maine ME	L	33,001,879	37,609,655	17,127,088	19,328,923	19,860,924	22,364,336
21.	Maryland MD	L	348,043,769	372,983,309	205,349,277	191,184,725	131,546,956	140,504,627
22.	Massachusetts MA	L			7,540	310,797	32,109,762	33,783,904
23.	Michigan MI	L	174,379,404	219,091,509	130,827,224	146,910,856	958,551,432	1,034,221,911
24.	Minnesota MN	L	55,693,087	64,591,726	47,781,340	37,346,282	49,585,297	58,119,024
25.	Mississippi MS	L	85,679,788	86,617,656	52,986,920	86,743,711	79,749,947	83,042,363
26.	Missouri MO	L	50,311,214	56,760,061	33,446,702	30,877,126	26,370,791	30,652,307
27.	Montana MT	L	12,934,673	14,599,947	6,496,745	6,870,451	8,476,553	9,073,373
28.	Nebraska NE	L	19,811,883	22,990,605	13,441,392	11,059,646	9,353,342	11,442,796
29.	Nevada NV	L	70,656,484	83,246,226	38,788,781	42,792,161	40,506,826	48,776,860
30.	New Hampshire NH	L	34,030,310	37,389,531	16,925,574	18,610,379	16,579,712	17,954,380
31.	New Jersey NJ	N	(90)	29,941	24,001,665	25,017,257	230,486,058	293,226,606
32.	New Mexico NM	L	55,302,140	60,120,649	30,095,863	32,967,422	29,267,891	31,547,192
33.	New York NY	L	1,399,501,514	1,469,265,911	783,373,952	804,159,026	1,334,635,769	1,344,612,454
34.	North Carolina NC	L	222,855,366	242,473,939	111,595,882	113,298,094	90,394,330	97,333,324
35.	North Dakota ND	L	6,220,953	6,628,121	3,593,118	2,594,741	3,296,029	3,851,117
36.	Ohio OH	L	204,475,883	224,183,451	118,714,706	146,812,802	234,547,508	199,308,821
37.	Oklahoma OK	L	82,338,037	93,074,677	62,377,638	42,729,943	36,090,694	35,509,185
38.	Oregon OR	L	84,818,908	93,748,823	47,927,880	47,876,006	41,929,233	48,985,375
39.	Pennsylvania PA	L	519,011,324	585,807,483	279,346,113	314,853,212	624,271,245	659,781,320
40.	Rhode Island RI	L	51,545,510	56,099,917	23,676,775	24,574,644	47,462,900	43,969,386
41.	South Carolina SC	L	207,139,373	218,456,172	98,305,582	91,523,352	76,158,765	86,474,423
42.	South Dakota SD	L	3,784,432	4,054,364	1,676,716	2,481,373	2,573,885	2,751,195
43.	Tennessee TN	L	122,222,276	132,438,433	69,569,963	65,537,459	62,238,636	63,421,277
44.	Texas TX	L	119,002,580	124,725,429	51,154,062	58,264,716	314,414,429	112,015,869
45.	Utah UT	L	85,355,671	94,629,220	48,792,226	46,115,129	42,665,058	46,704,600
46.	Vermont VT	L	18,573,536	20,774,730	8,360,423	9,334,253	8,520,043	11,216,770
47.	Virginia VA	L	269,217,671	286,691,637	132,747,304	131,368,055	103,133,520	113,263,090
48.	Washington WA	L	205,896,811	224,802,908	118,195,627	140,097,363	132,348,257	137,579,677
49.	West Virginia WV	L	51,209,709	54,401,638	26,315,376	27,728,213	27,757,775	28,626,474
50.	Wisconsin WI	L	45,176,689	50,020,931	43,063,939	24,755,477	73,215,649	108,344,575
51.	Wyoming WY	L	8,358,313	9,006,559	4,165,532	3,767,623	3,567,140	5,022,428
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L		(602)	79,612	(3,801)	3,895,226	134,376
55.	U.S. Virgin Islands VI	N						
56.	Nothern Mariana Islands MP	N						
57.	Canada CN	L						
58.	Aggregate Other Alien OT	XXX			360,537		1,111,455	1,537,813
59.	Totals	(a) 51	8,345,488,983	9,123,949,238	4,787,258,781	4,702,705,314	7,670,938,631	7,427,058,812
	DETAILS OF WRITE-INS							
5801.	Other alien	XXX			360,537		1,111,455	1,537,813
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX			360,537		1,111,455	1,537,813

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

STATEMENT AS OF SEPTEMBER 30, 2008 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	23,355,665	11,767,005	50.4	66.1
2.	Allied Lines	193,246,995	377,088,122	195.1	27.8
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	2,402,265,314	1,616,350,883	67.3	43.2
5.	Commercial multiple peril	358,691,178	246,913,335	68.8	43.7
6.	Mortgage guaranty				
8.	Ocean marine	1,921,432	2,663,603	138.6	22.3
9.	Inland marine	87,763,881	30,830,198	35.1	31.3
10.	Financial guaranty				
11.1	Medical malpractice - occurrence				
11.2	Medical malpractice - claims-made				
12.	Earthquake	2,258,138	2,047,239	90.7	(11.4)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		1,856,637		
17.1	Other liability - occurrence	87,955,948	109,152,339	124.1	114.9
17.2	Other liability - claims-made				
18.1	Products liability - occurrence	1,325,130	36,163,164	2,729.0	(2,253.3)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	2,841,807,515	1,485,785,106	52.3	53.1
19.3,19.4	Commercial auto liability	157,598,996	70,706,188	44.9	48.7
21.	Auto physical damage	2,362,166,121	1,009,805,864	42.7	41.4
22.	Aircraft (all perils)	20,491			
23.	Fidelity	220,342	360	0.2	12.6
24.	Surety	3,279	23,769	724.9	(5.5)
26.	Burglary and theft	484,709	20,552	4.2	11.8
27.	Boiler and machinery	1,139,451	99,927	8.8	11.7
28.	Credit				
29.	International				
30.	Warranty	(157,308)	181,980	(115.7)	
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	3,664,511	(26,991)	(0.7)	66.8
35.	Totals	8,525,731,788	5,001,429,280	58.7	45.9
	DETAILS OF WRITE-INS				
3401.	Identity theft	3,244,351	(322)		
3402.	Mechanical breakdown	420,160	(26,668)	(6.3)	66.8
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	3,664,511	(26,991)	(0.7)	66.8

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	6,983,705	21,309,632	24,581,600
2.	Allied Lines	95,110,058	235,900,922	221,900,013
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	813,362,550	2,310,293,386	2,494,967,609
5.	Commercial multiple peril	110,997,456	341,424,803	376,604,601
6.	Mortgage guaranty			
8.	Ocean marine	634,739	2,019,434	2,487,013
9.	Inland marine	30,044,810	89,844,943	99,563,021
10.	Financial guaranty			
11.1	Medical malpractice - occurrence			
11.2	Medical malpractice - claims-made			
12.	Earthquake	809,489	2,228,165	1,926,452
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	80,052,568	146,560,792	58,324,312
17.2	Other liability - claims-made			
18.1	Products liability - occurrence	516,633	1,415,728	1,492,438
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	868,838,078	2,732,080,070	3,135,407,543
19.3,19.4	Commercial auto liability	46,105,437	151,611,655	171,786,048
21.	Auto physical damage	749,438,959	2,305,817,812	2,532,745,102
22.	Aircraft (all perils)	(10,683)	(527)	36,539
23.	Fidelity	58,162	207,096	232,186
24.	Surety	759	3,807	3,318
26.	Burglary and theft	134,068	423,206	618,380
27.	Boiler and machinery	342,971	1,073,285	1,284,048
28.	Credit			
29.	International			
30.	Warranty	(1,751)	(2,861)	
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,234,373	3,277,638	(10,986)
35.	Totals	2,804,652,381	8,345,488,986	9,123,949,237
	DETAILS OF WRITE-INS			
3401.	Identiy theft	1,234,373	3,277,638	
3402.	Mechanical breakdown			(10,986)
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,234,373	3,277,638	(10,986)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2008 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2008 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2008 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2005 + Prior	3,605,129	1,944,467	5,549,596	1,327,636	119,983	1,447,620	2,397,035	57,221	1,665,592	4,119,848	119,543	(101,670)	17,873
2. 2006	2,106,075	606,196	2,712,272	760,342	55,046	815,388	1,437,593	66,176	391,121	1,894,890	91,860	(93,854)	(1,994)
3. Subtotals 2006 + Prior	5,711,204	2,550,663	8,261,867	2,087,978	175,029	2,263,008	3,834,628	123,397	2,056,713	6,014,738	211,402	(195,524)	15,878
4. 2007	4,731,004	1,234,160	5,965,164	2,714,055	390,082	3,104,137	1,832,896	286,165	736,770	2,855,832	(184,053)	178,858	(5,195)
5. Subtotals 2007 + Prior	10,442,209	3,784,823	14,227,032	4,802,033	565,111	5,367,145	5,667,524	409,562	2,793,483	8,870,570	27,349	(16,666)	10,683
6. 2008	XXX	XXX	XXX	XXX	7,726,864	7,726,864	XXX	4,643,262	1,779,083	6,422,344	XXX	XXX	XXX
7. Totals	10,442,209	3,784,823	14,227,032	4,802,033	8,291,975	13,094,009	5,667,524	5,052,824	4,572,566	15,292,914	27,349	(16,666)	10,683
8. Prior Year-End Surplus As Regards Policyholders	18,034,538										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.3	2. (0.4)	3. 0.1
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.1

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

3.

Bar Codes:

1.

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

Trusteed Surplus Statement [Document Identifier 490]

3.

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

Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Pension intangible asset	55,362,000	2,000	55,360,000	55,880,000
2305.	Prepaid reinsurance premium	6,186,274		6,186,274	19,894,681
2306.	Equities and deposits in pools and associations	795,357		795,357	795,357
2307.	Transferable state tax credits	209,181		209,181	3,342,617
2308.	Prepaid expenses	932,330,338	932,330,338		
2309.	Advances	32,042,914	32,042,914		
2397.	Summary of remaining write-ins for Line 23 from overflow page	1,026,926,063	964,375,252	62,550,811	79,912,655

Additional Write-ins for Liabilities Line 23

2304.	Reserve for uncashed checks	115,832,220	96,989,618
2305.	Deposit for assumed reinsurance from CNA	34,367,426	36,018,399
2306.	Deferred gain on intercompany asset transfer	11,859,231	14,250,239
2307.	Retroactive reinsurance reserve ceded	(27,277,766)	(27,474,346)
2397.	Summary of remaining write-ins for Line 23 from overflow page	134,781,111	119,783,911

Additional Write-ins for Statement of Income Line 14

1404.	CNA renewal rights and option agreement	(374,514)	(1,436,239)	(1,632,024)
1405.	Retroactive reinsurance gain	714,613	(7,703,031)	(9,585,966)
1406.	Intercompany write-off	468		
1497.	Summary of remaining write-ins for Line 14 from overflow page	340,567	(9,139,270)	(11,217,990)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	291,687,889	299,131,887
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions		2,285,322
	2.2 Additional investment made after acquisitions		
3.	Current year change in encumbrances	25,080,263	17,116,355
4.	Total gain (loss) on disposals		187,260
5.	Deduct amounts received on disposals		291,648
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	17,214,947	26,741,287
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	299,553,205	291,687,889
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	299,553,205	291,687,889

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	795,247,729	648,449,686
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions		262,787,727
	2.2 Additional investment made after acquisitions	(120,842)	(191,887)
3.	Capitalized deferred interest and other		
4.	Accrual of discount	263,119	27,578
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(22,160,536)	
7.	Deduct amounts received on disposals	650,347,814	115,825,375
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	122,881,657	795,247,729
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	122,881,657	795,247,729

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,827,497,372	1,279,460,341
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	920,101,700	366,309,678
	2.2 Additional investment made after acquisitions	301,251,690	363,409,345
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(41,973,303)	104,027,980
6.	Total gain (loss) on disposals	13,061,257	187,622,655
7.	Deduct amounts received on disposals	287,111,452	452,121,093
8.	Deduct amortization of premium and depreciation	15,206,964	13,921,050
9.	Total foreign exchange change in book/adjusted carrying value	2,321,930	1,993,807
10.	Deduct current year's other than temporary impairment recognized	13,672,318	9,284,290
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,706,269,913	1,827,497,372
12.	Deduct total nonadmitted amounts	822,577,887	17,664,442
13.	Statement value at end of current period (Line 11 minus Line 12)	1,883,692,026	1,809,832,930

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,660,733,416	38,551,647,110
2.	Cost of bonds and stocks acquired	14,389,704,017	19,815,092,026
3.	Accrual of discount	73,703,906	99,931,031
4.	Unrealized valuation increase (decrease)	(1,593,886,240)	(1,628,431,092)
5.	Total gain (loss) on disposals	66,744,044	1,192,399,784
6.	Deduct consideration for bonds and stocks disposed of	18,595,135,173	21,317,095,447
7.	Deduct amortization of premium	36,675,091	68,642,272
8.	Total foreign exchange change in book/adjusted carrying value	(58,349,072)	15,832,276
9.	Deduct current year's other than temporary impairment recognized	1,013,854,897	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,892,984,911	36,660,733,416
11.	Deduct total nonadmitted amounts	4,317,872	4,317,873
12.	Statement value at end of current period (Line 10 minus Line 11)	29,888,667,038	36,656,415,543

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	21,341,493,809	27,241,378,344	28,407,760,914	(47,904,174)	23,118,944,059	21,341,493,809	20,127,207,065	24,480,711,907
2. Class 2 (a)	2,655,772,809	99,682,832	454,207,916	(61,801,826)	2,705,629,337	2,655,772,809	2,239,445,898	2,389,408,303
3. Class 3 (a)	788,819,943	154,887,239	68,428,823	(33,651,193)	792,229,376	788,819,943	841,627,166	773,352,569
4. Class 4 (a)	617,561,320	35,245,175	47,243,174	(36,117,488)	694,735,784	617,561,320	569,445,832	830,038,823
5. Class 5 (a)	305,603,865	33,649,107	19,666,991	(21,685,858)	209,301,509	305,603,865	297,900,123	220,673,152
6. Class 6 (a)	22,272,672	2,872,500	6,524,108	5,791,084	18,487,885	22,272,672	24,412,148	19,379,775
7. Total Bonds	25,731,524,418	27,567,715,196	29,003,831,926	(195,369,456)	27,539,327,950	25,731,524,418	24,100,038,232	28,713,564,529
PREFERRED STOCK								
8. Class 1	279,167,028	3,769,500	88,677,988	(95,775,901)	333,923,600	279,167,028	98,482,639	296,660,789
9. Class 2	82,769,735	5,554,994	8,309,457	(6,192,387)	142,677,651	82,769,735	73,822,885	148,964,270
10. Class 3	99,428,721	7,819,412	34,763,737	(14,818,214)	69,876,241	99,428,721	57,666,181	89,465,983
11. Class 4	39,008,244	2,348,357	7,434,970	(6,082,882)	59,562,786	39,008,244	27,838,748	73,031,894
12. Class 5	2,287,500	2,722,500		(101,250)	3,222,875	2,287,500	4,908,750	4,066,875
13. Class 6			35,120,000	35,123,750			3,750	
14. Total Preferred Stock	502,661,228	22,214,762	174,306,153	(87,846,884)	609,263,153	502,661,228	262,722,953	612,189,811
15. Total Bonds and Preferred Stock	26,234,185,646	27,589,929,958	29,178,138,079	(283,216,340)	28,148,591,103	26,234,185,646	24,362,761,186	29,325,754,340

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,048,223,310 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
8299999 Totals	94,833,953	XXX	94,526,072	58,555	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	54,401,280	195,610
2.	Cost of short-term investments acquired	1,447,400,276	1,726,774,367
3.	Accrual of discount	672,912	1,920,548
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	1,407,640,514	1,674,489,246
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	94,833,953	54,401,280
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	94,833,953	54,401,280

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
07556Q*6	INDIANA HLTH FAC SISTERS ST FRANCIS 06E. CDS CS2229124 ON BEAZER HOMES USA	1	1,500,000	1,143,185	CDS CS2229124 ON BEAZER HOMES USA	(228,925)	454795-DW-2	INDIANA HLTH FAC SISTERS ST FRANCIS 06E	1,500,000	1,372,110	1FE
097023C#0	PALM BEACH CNTY FL SCH BRD COP 04A. CDS CS2298244 ON BA 36 03/20/2013	1	3,011,977	2,718,689	CDS CS2298244 ON BA 36 03/20/2013	(81,271)	696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A	3,011,977	2,799,960	1FE
12513#AB7	TBW 2006-4 A4. CDS CXS527361 ON CDX.NA.IG.HVOL.8	2	12,523,245	5,776,181	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(1,153,234)	872224-AE-0	TBW 2006-4 A4	12,523,245	6,929,415	1FE
12513#AB7	NORTHGATE PLC -UNITED KINGDOM 7 YEAR FI. CDS CXS527361 ON CDX.NA.IG.HVOL.8	2	12,475,050	10,957,848	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(1,148,639)	G6644#-AA-6	NORTHGATE PLC -UNITED KINGDOM 7 YEAR FI	12,475,050	12,106,487	2
12513#AC5	HFCHC 2006-3 A3V. CDS CXS527361 ON CDX.NA.IG.HVOL.8	2	15,723,764	11,060,143	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(1,447,764)	40430X-AF-0	HFCHC 2006-3 A3V	15,723,764	12,507,907	1FE
12513#AC5	JPMAC 2006-FRE2 A3. CDS CXS527361 ON CDX.NA.IG.HVOL.8	2	9,276,236	7,406,860	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(854,109)	46626L-GZ-7	JPMAC 2006-FRE2 A3	9,276,236	8,260,969	1FE
26056@BC9	CWL 2006-S8 A3. CDS CXS570882 ON CDX.NA.IG.8	2	8,777,306	4,299,978	CDS CXS570882 ON CDX.NA.IG.8	(452,573)	12668X-AC-9	CWL 2006-S8 A3	8,777,306	4,752,551	1FE
26056@BC9	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G. CDS CXS570882 ON CDX.NA.IG.8	2	16,301,701	12,801,085	CDS CXS570882 ON CDX.NA.IG.8	(836,460)	431022-JZ-6	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G	16,301,701	13,637,545	1FE
26056@BD7	CALIFORNIA ST G O BDS 2007 APRIL REF. CDS CXS529920 ON CDX.NA.IG.8	2	24,846,969	20,082,467	CDS CXS529920 ON CDX.NA.IG.8	(1,289,033)	13062T-H2-3	CALIFORNIA ST G O BDS 2007 APRIL REF	24,846,969	21,371,500	1FE
33938EA@6	ORACLE CORP. CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	1,818,280	1,762,503	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(55,777)	68389X-AE-5	ORACLE CORP	1,818,280	1,818,280	1FE
37247DB@4	ORANGE CNTY FL SCH BRD COP 1997 A. CDS SPG4026L4 ON GENWORTH FINANCIAL INC	1	5,317,024	4,483,613	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	(813,887)	684517-AP-0	ORANGE CNTY FL SCH BRD COP 1997 A	5,317,024	5,297,500	1FE
55295*AB4	TARGET CORP. CDS CS2211213 ON MBIA INSURANCE CORPORAT	1	9,170,940	4,452,073	CDS CS2211213 ON MBIA INSURANCE CORPORAT	(4,718,867)	87612E-AP-1	TARGET CORP	9,170,940	9,170,940	1FE
62618#AD2	ABSHE 2003-HE4 M1. CDS CS2236806 ON FLORIDA STATE GO 60%	1	8,069,316	6,085,310	CDS CS2236806 ON FLORIDA STATE GO 60%	(336,668)	04541G-EU-2	ABSHE 2003-HE4 M1	8,069,316	6,421,978	1FE
62618#AD2	BURLINGTON KS ENVIR K C PWR & LT 93 A. CDS CS2236806 ON FLORIDA STATE GO 60%	1	11,934,317	11,168,602	CDS CS2236806 ON FLORIDA STATE GO 60%	(498,148)	121822-AS-9	BURLINGTON KS ENVIR K C PWR & LT 93 A	11,934,317	11,666,750	1FE
85375CA@0	CONNECTICUT HLTH & EDL QUINNIPIAC 07I. CDS CS2034581 ON STANDARD PACIFIC CORP.	4	1,044,645	840,577	CDS CS2034581 ON STANDARD PACIFIC CORP.	(86,773)	20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I	1,044,645	927,350	1FE
85590AA@3	PALM BEACH CNTY FL SCH BRD COP 04A. CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	2	1,009,544	930,231	CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	(33,059)	696550-WB-4	PALM BEACH CNTY FL SCH BRD COP 04A	1,009,544	963,290	1FE
254067A*2	WILLIAMS COS. CDS CS2264964 ON DILLARD'S INC	2	4,061,769	3,898,120	CDS CS2264964 ON DILLARD'S INC	(27,916)	96946R-AB-1	WILLIAMS COS	4,061,769	3,926,036	2FE
345370D*8	MINNEAPOLIS ST PAUL MN METRO ARPT 08A. CDS CS2270086 ON FORD MOTOR COMPANY	5	4,157,716	3,865,329	CDS CS2270086 ON FORD MOTOR COMPANY	(185,711)	603827-QD-1	MINNEAPOLIS ST PAUL MN METRO ARPT 08A	4,157,716	4,051,040	1FE
629377E*9	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2. CDS CS2272645 ON NRG ENERGY INC	4	3,083,722	2,710,826	CDS CS2272645 ON NRG ENERGY INC	(94,744)	20774U-XX-8	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2	3,083,722	2,805,570	1FE
62618#AK6	ASSET BACKED SECURITIES CORP H. CDS CS2275218 ON STATE OF TEXAS RR85%	1	7,107,988	5,248,909	CDS CS2275218 ON STATE OF TEXAS RR85%	(124,319)	04541G-HX-3	ASSET BACKED SECURITIES CORP H	7,107,988	5,373,228	1FE
62618#AK6	CALIFORNIA HSG FIN AGY HOME MTG 07 J. CDS CS2275218 ON STATE OF TEXAS RR85%	1	7,909,300	6,593,487	CDS CS2275218 ON STATE OF TEXAS RR85%	(138,672)	13034P-FX-0	CALIFORNIA HSG FIN AGY HOME MTG 07 J	7,909,300	6,732,159	1FE
91911TA*4	ILLINOIS HSG DEV AUTH HMEOWNER 07 A-2. CDS CS2295794 ON CVRD 125 01/20/2013	1	3,000,000	2,585,228	CDS CS2295794 ON CVRD 125 01/20/2013	(78,532)	45201Y-TC-1	ILLINOIS HSG DEV AUTH HMEOWNER 07 A-2	3,000,000	2,663,760	1FE
29273RB@7	SCHERING-PLOUGH. CDS CS2295828 ON ENTRPA 125.1 03/20/2013	2	2,813,226	2,755,973	CDS CS2295828 ON ENTRPA 125.1 03/20/2013	(57,253)	806605-AJ-0	SCHERING-PLOUGH	2,813,226	2,813,226	2FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
319963C#9	XSTRATA FINANCE CANADA. CDS CS2305924 ON FIRST DATA CORPORATION	2	5,100,342	5,065,672	CDS CS2305924 ON FIRST DATA CORPORATION	(34,670)	98417E-AC-4	XSTRATA FINANCE CANADA	5,100,342	5,100,342	2FE
85375CA#8	SARASOTA CNTY FL ENVIR SENS G O 2008. CDS CS2316160 ON STANDARD PACIFIC CORP.	4	1,017,869	907,916	CDS CS2316160 ON STANDARD PACIFIC CORP.	(56,354)	803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008	1,017,869	964,270	1FE
91911TA@2	HASBRO INC. CDS CS2321285 ON CVRD 180 02/20/2013	2	4,824,475	4,795,747	CDS CS2321285 ON CVRD 180 02/20/2013	(28,728)	418056-AP-2	HASBRO INC	4,824,475	4,824,475	2FE
13645RA#1	ECHOSTAR DBS CORP. CDS CS2334114 ON CP-RAILWAY 140 03/20/20	3	2,407,500	2,431,601	CDS CS2334114 ON CP-RAILWAY 140 03/20/20	24,101	27876G-AY-4	ECHOSTAR DBS CORP	2,407,500	2,407,500	3FE
23331AA@8	RHODE ISLAND HLTH PROVIDENCE SCH 07C. CDS CS2346928 ON D.R. HORTON INC.	3	3,178,655	2,986,926	CDS CS2346928 ON D.R. HORTON INC.	(40,554)	762243-ZS-5	RHODE ISLAND HLTH PROVIDENCE SCH 07C	3,178,655	3,027,480	1FE
656568A*3	COLORADO E-470 PUB HWY SR 06 A. CDS CS2352009 ON NORTEL NETWORKS CORPORA	4	4,249,369	3,762,402	CDS CS2352009 ON NORTEL NETWORKS CORPORA	(145,798)	26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A	4,249,369	3,908,200	1FE
842400F*9	BAXTER INTL. CDS CS2357123 ON EIX-SOUCAL 115 03/20/20	1	2,845,998	2,811,315	CDS CS2357123 ON EIX-SOUCAL 115 03/20/20	(34,683)	071813-AX-7	BAXTER INTL	2,845,998	2,845,998	1FE
962166D*2	BURKE CNTY GA PCR OGLETHORPE PWR 07E. CDS CS2367403 ON WEYERHAEUSER CO.	2	4,260,870	4,328,686	CDS CS2367403 ON WEYERHAEUSER CO.	(1,253)	121342-MF-3	BURKE CNTY GA PCR OGLETHORPE PWR 07E	4,260,870	4,329,938	1FE
962166D*2	DISCOVER FINANCIAL SVS. CDS CS2367403 ON WEYERHAEUSER CO.	2	1,980,638	1,979,833	CDS CS2367403 ON WEYERHAEUSER CO.	(805)	254709-AD-0	DISCOVER FINANCIAL SVS	1,980,638	1,980,638	2FE
29273RB#5	BRIDGEPORT CT G O 2002 A REF. CDS CS2369920 ON ENTRPA 185 06/20/2013	2	5,253,253	5,172,062	CDS CS2369920 ON ENTRPA 185 06/20/2013	16,862	108151-XM-8	BRIDGEPORT CT G O 2002 A REF	5,253,253	5,155,200	2FE
62618#AP5	BSSLT 2007-SV1A A3. CDS CS2318729 ON HOUSTON TEXAS RR 85%	1	5,723,217	3,194,051	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(95,013)	07401U-AU-7	BSSLT 2007-SV1A A3	5,723,217	3,289,064	1FE
62618#AP5	NEW JERSEY HLTH CARE WARREN HOSP 08A. CDS CS2318729 ON HOUSTON TEXAS RR 85%	3	13,428,395	13,187,029	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(241,366)	64579F-UN-1	NEW JERSEY HLTH CARE WARREN HOSP 08A	13,428,395	13,428,395	3
62618#AP5	SASC 2007-GEL2 A1. CDS CS2318729 ON HOUSTON TEXAS RR 85%	1	4,737,909	3,995,946	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(78,656)	86363M-AA-9	SASC 2007-GEL2 A1	4,737,909	4,074,601	1FE
62618#AN0	TYLER TX HLTH FAC EAST TX MED CTR 07A. CDS CS2318737 ON PHOENIX ARIZONA RR85%	2	24,792,341	20,510,196	CDS CS2318737 ON PHOENIX ARIZONA RR85%	(640,554)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	24,792,341	21,150,750	2FE
62618#AQ3	CWL 2005-1 3AV3. CDS CS2318745 ON SHELBY TENNESSEE RR85%	1	767,369	752,171	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(8,235)	126673-WW-8	CWL 2005-1 3AV3	767,369	760,406	1FE
62618#AQ3	LOUISIANA PUB FAC HURRICANE RELIEF 07. CDS CS2318745 ON SHELBY TENNESSEE RR85%	1	9,637,108	8,360,164	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(106,041)	546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07	9,637,108	8,466,205	1FE
62618#AQ3	NEW JERSEY HLTH CARE WARREN HOSP 08A. CDS CS2318745 ON SHELBY TENNESSEE RR85%	1	7,759,065	7,668,903	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(90,161)	64579F-UN-1	NEW JERSEY HLTH CARE WARREN HOSP 08A	7,759,065	7,759,065	3
62618#AQ3	SVHE 2007-NS1 A4. CDS CS2318745 ON SHELBY TENNESSEE RR85%	1	5,942,268	3,312,648	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(63,878)	83612Q-AD-0	SVHE 2007-NS1 A4	5,942,268	3,376,526	1FE
58445MA@1	MADISON AL WTR & WSTWTR SWR 06A. CDS CS2070445 ON MEDIACOM LLC	1	3,026,446	2,296,058	CDS CS2070445 ON MEDIACOM LLC	(397,252)	556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A	3,026,446	2,693,310	1FE
346091A#8	COVENTRY HEALTH CARE INC. CDS CS2126726 ON FOREST OIL CORPORATION	2	3,668,092	3,500,640	CDS CS2126726 ON FOREST OIL CORPORATION	(167,452)	222862-AH-7	COVENTRY HEALTH CARE INC	3,668,092	3,668,092	2FE
22237UL*1	TYCO ELECTRONICS GROUP S. CDS CS2400709 ON COUNTRYWIDE HOME LOANS	1	2,990,698	2,754,684	CDS CS2400709 ON COUNTRYWIDE HOME LOANS	(132,174)	902133-AF-4	TYCO ELECTRONICS GROUP S	2,990,698	2,886,858	2FE
984121C#8	UNITEDHEALTH GROUP INC. CDS CS2418560 ON XRX 105 06/20/2013	2	2,753,484	2,606,312	CDS CS2418560 ON XRX 105 06/20/2013	(147,172)	91324P-AW-2	UNITEDHEALTH GROUP INC	2,753,484	2,753,484	1FE
14911*BJ7	AT&T INC. CDS CS2426241 ON CATERPILLAR FINANCIAL S	1	2,685,120	2,593,148	CDS CS2426241 ON CATERPILLAR FINANCIAL S	(91,972)	00206R-AM-4	AT&T INC	2,685,120	2,685,120	1FE
55295*AD0	KRAFT FOODS INC. CDS CS2259840 ON MBIA INSURANCE CORPORAT	2	4,811,015	2,507,992	CDS CS2259840 ON MBIA INSURANCE CORPORAT	(2,303,023)	50075N-AS-3	KRAFT FOODS INC	4,811,015	4,811,015	2FE
APPLIED	S&P 500 INDEX	1	12,032,099	30,018,967	S&P INDEX FUTURES SPZ8-GSC	17,986,868	07388A-AB-0	BSABS 2006-HE4 IA2	12,032,099	12,032,099	1FE
APPLIED	S&P 500 INDEX	1F	25,256,453	57,536,585	S&P INDEX FUTURES SPZ8-GSC	32,280,132	643528-AB-8	NCAMT 2006-ALT1 AF2	25,256,453	25,256,453	1F
APPLIED	S&P 500 INDEX	1F	12,091,372	26,330,158	S&P INDEX FUTURES SPZ8-JPMF	14,238,786	07384M-U4-2	BSARM 2004-4 A6	12,091,372	12,091,372	1F

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
APPLIED	S&P 500 INDEX	1F	445,582	1,184,818	S&P INDEX FUTURES SPZ8	739,235	22541S-ES-3	HEMT 2004-2 M2	445,582	445,582	1F
APPLIED	S&P 500 INDEX	1F	298,914	810,144	S&P INDEX FUTURES SPZ8-JPMF	511,229	61746R-GT-2	MSAC 2004-WMC1 M2	298,914	298,914	1F
873168A@7	CHAMBERS CNTY AL COOP DIST GVDG 07A. CDS CS2241921 ON TXU 220 09/20/2008	5	5,571,000	5,559,337	CDS CS2241921 ON TXU 220 09/20/2008	(11,663)	15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A	5,571,000	5,571,000	5
04624@AA4	AGILENT TECHNOLOGIES INC. CDS CS2441604 ON AGO-AGC 465 06/20/2013	2	2,734,851	2,042,315	CDS CS2441604 ON AGO-AGC 465 06/20/2013	(692,536)	00846U-AC-5	AGILENT TECHNOLOGIES INC	2,734,851	2,734,851	2FE
91913YA*1	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1. CDS CS2449284 ON VALERO ENERGY CO	1	3,000,000	2,570,982	CDS CS2449284 ON VALERO ENERGY CO	(32,148)	246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1	3,000,000	2,603,130	1FE
88732JA#5	DR PEPPER SNAPPLE GROUP. CDS CS2451843 ON TW-CAB 152 06/20/2013	2	2,895,840	2,869,449	CDS CS2451843 ON TW-CAB 152 06/20/2013	(26,391)	26138E-AE-9	DR PEPPER SNAPPLE GROUP	2,895,840	2,895,840	2FE
APPLIED	TOPEKA KS PUB BLDG 10TH & JACKSN 07A. CDS CS2459564 ON INTERNATIONAL LEASE FIN	1	3,190,997	2,413,229	CDS CS2459564 ON INTERNATIONAL LEASE FIN	(453,871)	890630-EN-2	TOPEKA KS PUB BLDG 10TH & JACKSN 07A	3,190,997	2,867,100	1FE
APPLIED	DISTRICT COLUMBIA G O 2007 A. CDS CS2464663 ON GENERAL ELECTRIC CAP CO	1	9,950,619	6,729,732	CDS CS2464663 ON GENERAL ELECTRIC CAP CO	(1,445,768)	25476F-BX-5	DISTRICT COLUMBIA G O 2007 A	9,950,619	8,175,500	1FE
APPLIED	MISSOURI HLTH & ED ST LUKES HOSP 03A. CDS CXS888326 ON CDX.NA.IG.10	1	24,973,736	23,854,733	CDS CXS888326 ON CDX.NA.IG.10	(135,919)	60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A	24,973,736	23,990,652	1FE
APPLIED	VISTA CA COP CMNTY PROJS 2007. CDS CXS888326 ON CDX.NA.IG.10	1	25,508,326	22,477,299	CDS CXS888326 ON CDX.NA.IG.10	(137,441)	92831H-BM-5	VISTA CA COP CMNTY PROJS 2007	25,508,326	22,614,740	1FE
APPLIED	ILLINOIS FIN AUTH SHERMAN HLTH 07A. CDS CXS888326 ON CDX.NA.IG.10	2	24,819,823	21,053,070	CDS CXS888326 ON CDX.NA.IG.10	(136,680)	45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A	24,819,823	21,189,750	2FE
APPLIED	LOUISVILLE JEFFERSON CNTY KY JEWISH 08. CDS CXS888326 ON CDX.NA.IG.10	1	24,816,005	23,489,820	CDS CXS888326 ON CDX.NA.IG.10	(136,680)	546593-AE-4	LOUISVILLE JEFFERSON CNTY KY JEWISH 08	24,816,005	23,626,500	1FE
APPLIED	COMMERCIAL METALS CO. CDS CS2492805 ON XL CAP LTD	2	2,994,896	2,580,477	CDS CS2492805 ON XL CAP LTD	(252,504)	201723-AJ-2	COMMERCIAL METALS CO	2,994,896	2,832,981	2FE
APPLIED	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1. CDS CS2492813 ON XL CAP LTD	1	5,027,848	4,017,111	CDS CS2492813 ON XL CAP LTD	(420,839)	246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1	5,027,848	4,437,950	1FE
APPLIED	NORTH TX TWY AUTH SYS 1ST TIER 08E-1. CDS CXS888326 ON CDX.NA.IG.10	1	50,524,937	50,233,640	CDS CXS888326 ON CDX.NA.IG.10	(273,360)	66285W-CX-2	NORTH TX TWY AUTH SYS 1ST TIER 08E-1	50,524,937	50,507,000	1FE
APPLIED	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D. CDS CS2518435 ON SEMPRA ENERGY	1	3,000,000	2,810,336	CDS CS2518435 ON SEMPRA ENERGY	44,666	956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D	3,000,000	2,765,670	1FE
APPLIED	MICHIGAN ST COP HSE OF REP STR FND 08A. CDS CS2523567 ON EMBARQ CORP	1	3,058,490	2,919,515	CDS CS2523567 ON EMBARQ CORP	(42,355)	594698-DX-7	MICHIGAN ST COP HSE OF REP STR FND 08A	3,058,490	2,961,870	1FE
APPLIED	FLORIDA HSG FIN CORP HMEOWNER MTG 08-1. CDS CS2526081 ON FREEPORT-MCMORAN COPPER	1	3,000,000	2,759,839	CDS CS2526081 ON FREEPORT-MCMORAN COPPER	(22,631)	34073N-6A-3	FLORIDA HSG FIN CORP HMEOWNER MTG 08-1	3,000,000	2,782,470	1FE
APPLIED	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H. CDS CS2528640 ON CITIGROUP INC	1	3,000,000	2,595,996	CDS CS2528640 ON CITIGROUP INC	(85,674)	83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H	3,000,000	2,681,670	1FE
APPLIED	MISSISSIPPI DEV BK MADISON CNTY HWY 06. CDS CS2536320 ON BA 95 12/20/2013	1	3,073,370	2,871,797	CDS CS2536320 ON BA 95 12/20/2013	(18,823)	60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06	3,073,370	2,890,620	1FE
APPLIED	DJ AIG COMMODITY INDEX	1	10,492,274	8,428,052	SWAP0948 DJ AIG COMMODITY INDEX	22,881	61748B-AC-8	MSAC 2006-HE4 A3	10,492,274	8,405,171	1FE
APPLIED	DJ AIG COMMODITY INDEX	1	7,658,360	7,681,240	SWAP0948 DJ AIG COMMODITY INDEX	22,881	83612Q-AC-2	SVHE 2007-NS1 A3	7,658,360	7,658,360	1FE
APPLIED	DJ AIG COMMODITY INDEX	1	19,230,769	17,713,937	SWAP0963 DJ AIG COMMODITY INDEX	54,322	106238-LC-0	BRAZOS 2005-1 A2	19,230,769	17,659,615	1FE
APPLIED	DJ AIG COMMODITY INDEX	1	30,769,231	26,296,145	SWAP0963 DJ AIG COMMODITY INDEX	86,914	36156H-AK-4	GCOE 2005-1 A3L	30,769,231	26,209,231	1FE
26056@BA3	ILLINOIS FIN AUTH RESURRECTION 1999 B. CDS CXS529920 ON CDX.NA.IG.8	2	15,055,940	13,175,787	CDS CXS529920 ON CDX.NA.IG.8	(515,613)	45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B	15,055,940	13,691,400	1FE
26056@BA3	NEW JERSEY HLTH TRINITAS HOSP 07B. CDS CXS529920 ON CDX.NA.IG.8	2	40,000,000	32,268,347	CDS CXS529920 ON CDX.NA.IG.8	(2,062,453)	64579F-QP-1	NEW JERSEY HLTH TRINITAS HOSP 07B	40,000,000	34,330,800	2FE
9999999 - Totals			677,247,259	650,402,173	XXX	39,477,397	XXX	XXX	677,247,259	610,924,775	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	44	551,677,610	99	820,813,067	80	564,226,255			44	551,677,610
2. Add: Opened or Acquired Transactions	93	624,367,391	47	266,342,368	65	986,682,767			205	1,877,392,527
3. Add: Increases in Replicated Asset Statement Value	XXX	398,583	XXX	5,270,592	XXX	9,870,741	XXX		XXX	15,539,916
4. Less: Closed or Disposed of Transactions	38	351,398,679	66	501,625,100	69	808,045,794			173	1,661,069,572
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	4,231,839	XXX	26,574,673	XXX	75,486,710	XXX		XXX	106,293,221
7. Ending Inventory	99	820,813,067	80	564,226,255	76	677,247,259			76	677,247,259

SCHEDULE E - VERIFICATION

Cash Equivalents

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	948,819,468	729,843,296
2.	Cost of cash equivalents acquired	66,165,875,658	94,196,337,976
3.	Accrual of discount	22,380,244	61,767,390
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	108,858	
6.	Deduct consideration received on disposals	65,183,794,872	94,039,129,194
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,953,389,356	948,819,468
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,953,389,356	948,819,468

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
122641	PALATINE	IL		07/29/2005	4.940		6,500	
122915	PLANO	TX		01/02/2007	6.330		(20,938)	
122920	PHOENIX	AZ		01/31/2007	5.850		(71,429)	
0599999. Mortgages in good standing - Commercial mortgages-all other							(85,867)	
0899999. Total Mortgages in good standing							(85,867)	
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							(85,867)	

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
800034	BREA	CA		04/30/1983	09/05/2008	10,749							10,749	10,749			
0199999. Mortgages closed by repayment						10,749							10,749	10,749			
						1,619,423		65			65		1,619,488	1,619,488			
0299999. Mortgages with partial repayments						1,619,423		65			65		1,619,488	1,619,488			
107008	CANTON	OH		02/28/1997	09/30/2008	1,344,842							1,344,842	1,390,656		45,814	45,814
107009	NORTH CANTON	OH		02/28/1997	09/30/2008	551,731							551,731	570,526		18,795	18,795
107010	IRVING	TX		10/22/1990	09/30/2008	3,608,538							3,608,538	6,385,538		2,777,000	2,777,000
122374	HAMDEN	CT		02/17/2004	09/30/2008	8,470,927							8,470,927	8,321,959		(148,968)	(148,968)
122393	DARIEN	IL		12/19/2003	09/30/2008	10,000,001							10,000,001	9,837,646		(162,355)	(162,355)
122397	NOBLESVILLE	IN		01/20/2004	09/30/2008	14,162,000							14,162,000	13,844,404		(317,596)	(317,596)
122399	MINNETONKA	MN		03/05/2004	09/30/2008	10,000,000							10,000,000	10,104,592		104,592	104,592
122402	CHICAGO	IL		02/26/2004	09/30/2008	9,750,000							9,750,000	9,616,755		(133,245)	(133,245)
122410	PITTSBURGH	PA		03/15/2004	09/30/2008	7,435,701							7,435,701	7,178,150		(257,551)	(257,551)
122414	HOUSTON	TX		08/10/2004	09/30/2008	13,690,318							13,690,318	13,247,379		(442,939)	(442,939)
122418	LAS VEGAS	NV		04/15/2004	09/30/2008	18,565,455		3,372			3,372		18,568,827	18,142,163		(426,664)	(426,664)
122429	SAN FRANCISCO	CA		09/01/2004	09/30/2008	6,840,899							6,840,899	6,575,968		(264,931)	(264,931)
122433	HOUSTON	TX		05/26/2004	09/30/2008	2,381,719							2,381,719	2,269,306		(112,413)	(112,413)
122434	MAITLAND	FL		05/26/2004	09/30/2008	4,479,053							4,479,053	4,278,263		(200,790)	(200,790)
122448	HARTFORD	CT		05/19/2004	09/30/2008	8,512,060							8,512,060	8,390,336		(121,724)	(121,724)
122458	SEA GIRT	NJ		06/24/2004	09/30/2008	6,841,831							6,841,831	6,736,393		(105,438)	(105,438)
122462	NAPERVILLE	IL		05/27/2004	09/30/2008	4,525,000							4,525,000	4,296,622		(228,378)	(228,378)
122463	OAKBROOK	IL		06/03/2004	09/30/2008	15,000,000							15,000,000	14,401,088		(598,912)	(598,912)
122466	STERLING	VA		07/01/2004	09/30/2008	7,632,400							7,632,400	7,185,702		(446,698)	(446,698)
122468	MARIETTA	GA		07/20/2004	09/30/2008	12,700,000							12,700,000	12,386,217		(313,783)	(313,783)

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
122469	NORTH BRANCH	MN		07/26/2004	09/30/2008	4,306,270							4,306,270	4,161,540		(144,730)	(144,730)
122505	COLESVILLE	MD		08/31/2005	09/30/2008	799,925							799,925	776,587		(23,338)	(23,338)
122507	BALTIMORE	MD		08/31/2004	09/30/2008	8,500,000							8,500,000	8,402,068		(97,932)	(97,932)
122509	DENVER	CO		10/15/2004	09/30/2008	3,072,511		556			556		3,073,067	2,993,318		(79,749)	(79,749)
122510	DENVER	CO		02/01/2005	09/30/2008	9,381,475		1,692			1,692		9,383,167	9,205,675		(177,492)	(177,492)
122513	CLIFTON	NJ		10/06/2004	09/30/2008	9,686,270							9,686,270	9,127,312		(558,958)	(558,958)
122514	MECHANICSBURG	PA		10/06/2004	09/30/2008	9,686,271							9,686,271	9,118,237		(568,034)	(568,034)
122544	EDEN PRAIRE	MN		11/30/2004	09/30/2008	3,800,017							3,800,017	3,333,513		(466,504)	(466,504)
122554	ROCKVILLE	MD		02/18/2005	09/30/2008	6,973,943							6,973,943	6,510,328		(463,615)	(463,615)
122558	PLYMOUTH MEETING	PA		02/10/2005	09/30/2008	10,000,000							10,000,000	9,661,181		(338,819)	(338,819)
122568	COLUMBUS	OH		04/28/2005	09/30/2008	4,639,953		425			425		4,640,378	4,121,804		(518,574)	(518,574)
122573	PAWTUCKET	RI		03/04/2005	09/30/2008	13,025,000							13,025,000	12,816,385		(208,615)	(208,615)
122575	DENVER	CO		02/22/2005	09/30/2008	9,074,768							9,074,768	8,267,906		(806,862)	(806,862)
122582	DRESHER	PA		03/09/2005	09/30/2008	5,300,000							5,300,000	5,187,694		(112,306)	(112,306)
122583	JOLIET	IL		01/21/2005	09/30/2008	10,000,000							10,000,000	9,839,418		(160,582)	(160,582)
122596	WASHINGTON	DC		06/02/2005	09/30/2008	10,000,000							10,000,000	9,681,550		(318,450)	(318,450)
122600	CHICAGO	IL		03/31/2005	09/30/2008	12,500,000							12,500,000	11,541,470		(958,530)	(958,530)
122602	DUNCANSVILLE	PA		03/07/2005	09/30/2008	1,596,125							1,596,125	1,578,126		(17,999)	(17,999)
122613	ST. LOUIS PARK	MN		08/05/2005	09/30/2008	6,500,000							6,500,000	6,233,046		(266,954)	(266,954)
122646	NEWTOWN SQUARE	PA		08/22/2005	09/30/2008	7,487,739							7,487,739	7,085,348		(402,391)	(402,391)
122664	PORTLAND	OR		09/29/2005	09/30/2008	14,750,000							14,750,000	14,516,019		(233,981)	(233,981)
122672	WILLOWBROOK	IL		09/20/2005	09/30/2008	5,000,000							5,000,000	4,854,124		(145,876)	(145,876)
122685	CHICAGO	IL		09/28/2005	09/30/2008	8,000,000							8,000,000	7,648,329		(351,671)	(351,671)
122693	TINICUM TOWNSHIP	PA		09/30/2005	09/30/2008	9,602,385							9,602,385	9,584,312		(18,073)	(18,073)
122813	PHILADELPHIA	PA		06/20/2006	09/30/2008	12,500,000							12,500,000	12,299,980		(200,020)	(200,020)
122833	MACEDONIO	OH		08/31/2006	09/30/2008	5,250,000							5,250,000	5,138,234		(111,766)	(111,766)
122837	LEWISVILLE	TX		06/28/2006	09/30/2008	4,462,500							4,462,500	4,422,710		(39,790)	(39,790)
122839	PHILADELPHIA	PA		07/25/2006	09/30/2008	10,000,000							10,000,000	9,392,920		(607,080)	(607,080)
122841	DALLAS	TX		09/29/2006	09/30/2008	6,250,000							6,250,000	6,311,575		61,575	61,575
122845	SAN ANTONIO	TX		07/20/2006	09/30/2008	7,750,000							7,750,000	7,540,373		(209,627)	(209,627)
122849	BELLEVUE	WA		09/01/2006	09/30/2008	3,925,000							3,925,000	3,537,586		(387,414)	(387,414)
122863	MCLEAN	VA		10/12/2006	09/30/2008	6,671,392							6,671,392	6,685,054		13,662	13,662
122868	BOSTON	MA		09/28/2006	09/30/2008	5,770,560							5,770,560	5,768,664		(1,896)	(1,896)
122872	BOSTON	MA		09/28/2006	09/30/2008	3,609,309							3,609,309	3,605,760		(3,549)	(3,549)
122877	KINGWOOD	TX		09/14/2006	09/30/2008	4,275,000							4,275,000	4,073,366		(201,634)	(201,634)
122884	ATLANTA	GA		07/19/2007	09/30/2008	4,907,500							4,907,500	4,830,969		(76,531)	(76,531)
122888	CLAYTON	MO		09/29/2006	09/30/2008	10,000,000							10,000,000	9,819,015		(180,985)	(180,985)
122890	WOOD DALE	IL		10/26/2006	09/30/2008	4,895,394							4,895,394	4,476,925		(418,469)	(418,469)
122898	ANNAPOLIS	MD		12/28/2006	09/30/2008	5,145,143							5,145,143	5,146,460		1,317	1,317
122912	WEST CONSHOHOCKEN	PA		12/08/2006	09/30/2008	7,917,975							7,917,975	7,805,714		(112,261)	(112,261)
122913	LOS ANGELES	CA		01/25/2007	09/30/2008	2,911,393							2,911,393	2,725,704		(185,689)	(185,689)
122929	HIGHLANDS RANCH	CO		02/16/2007	09/30/2008	9,115,729							9,115,729	8,561,798		(553,931)	(553,931)
122941	CAMBRIDGE	MA		01/18/2007	09/30/2008	10,000,000							10,000,000	9,729,209		(270,791)	(270,791)
122976	EATONTOWN	NJ		05/14/2007	09/30/2008	8,500,000							8,500,000	8,216,700		(283,300)	(283,300)
123000	NEWTOWN SQUARE	PA		06/20/2007	09/30/2008	6,010,188							6,010,188	5,836,856		(173,332)	(173,332)
123005	CHARLOTTE	NC		07/02/2007	09/30/2008	15,200,000							15,200,000	14,201,577		(998,423)	(998,423)
123011	EAST HANOVER	NJ		10/01/2007	09/30/2008	7,904,307							7,904,307	7,063,415		(840,892)	(840,892)
123021	CARLSTADT	NJ		06/28/2007	09/30/2008	15,000,000							15,000,000	13,947,068		(1,052,932)	(1,052,932)
123022	JERICHO	NY		07/31/2007	09/30/2008	18,000,000							18,000,000	17,450,999		(549,001)	(549,001)
123023	AURORA	CO		07/19/2007	09/30/2008	2,260,000							2,260,000	2,234,222		(25,778)	(25,778)
123024	DENVER	CO		07/19/2007	09/30/2008	1,730,000							1,730,000	1,710,267		(19,733)	(19,733)
123025	AURORA	CO		07/19/2007	09/30/2008	5,680,000							5,680,000	5,639,712		(40,288)	(40,288)
123033	HOUSTON	TX		08/08/2007	09/30/2008	10,000,000							10,000,000	9,527,726		(472,274)	(472,274)
123045	DALLAS	TX		07/19/2007	09/30/2008	34,537,534							34,537,534	34,280,916		(256,618)	(256,618)
500009	SANTA MONICA	CA		12/19/2007	09/30/2008	9,825,228		63,944			63,944		9,889,172	9,029,058		(860,114)	(860,114)
550001	SAN FRANCISCO	CA		04/03/2007	09/30/2008	11,876,971							11,876,971	10,560,409		(1,316,562)	(1,316,562)
550002	SAN FRANCISCO	CA		04/03/2007	09/30/2008	18,663,811							18,663,811	16,587,462		(2,076,349)	(2,076,349)
0399999. Mortgages disposed						640,720,059		69,989			69,989		640,790,047	619,563,354		(21,226,694)	(21,226,694)
0599999 - Totals						642,350,231		70,053			70,053		642,420,285	621,193,591		(21,226,694)	(21,226,694)

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	TREESDALE RECOVERY FUND	CURACAO	CI	TREESDALE PARTNERS		09/29/2007			12,500,000			5.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									12,500,000			XXX
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL		09/03/2004			244,438		369,073	1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III LP	BOSTON	MA	HANCOCK PARTNERS		12/30/2003			16,145		219,272	3.130
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		06/10/2008			(34,615)			7.150
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	PRUDENTIAL ALT GROUP		04/28/2005			225,441		1,099,187	1.330
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									451,409		1,687,532	XXX
000000-00-0	1903 EQUITY FUND LP	BOSTON	MA	GORDON BROTHERS		11/30/2006			126,000		7,371,819	3.880
000000-00-0	ABRY BROADCAST PARTNERS III L.P.	BOSTON	MA	ABRY PARTNERS		03/19/1997			24,890		1,107,491	1.720
000000-00-0	ACTIS EMERGING MATKETS 3 LP	LONDON	EG	ACTIS CAPITAL		01/02/2008			1,650,132		16,612,997	0.750
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SI	AFFINITY EQUITY PRTNRS		01/29/2007			149,013		8,313,932	0.880
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGHSTAR PARTNERS		05/24/2004			141,019		1,078,186	5.410
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG GLOBAL INVESTMENT		05/25/2007			4,445,964		5,453,567	0.620
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT		05/11/2006			1,479,809		5,397,585	0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT		01/28/2008			907,844		13,697,850	0.120
000000-00-0	ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	ARCLIGHT PARTNERS		12/16/2003			800,769		1,439,368	0.940
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	ARGAN CAPITAL		02/12/2007			1,386,899		1,128,333	1.740
000000-00-0	ASTORG IV	PARIS	FR	ASTORG PARTNERS		03/20/2008			1,745,690		6,094,588	0.670
000000-00-0	AURIGEN RE CAPITAL LIMITED	TORONTO	ON	AURIGEN CAPITAL PARTNERS		10/01/2007			2,085,178		7,886,102	2.110
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV LP	NEW YORK	NY	AVENUE CAPITAL GROUP		07/20/2006			505,000		6,419,637	0.340
000000-00-0	BIRCH HILL EQUITY PARTNERS III LP	TORONTO	ON	BIRCH HILL EQUITY PRTNRS		03/17/2006			5,879,231		3,896,103	2.350
000000-00-0	BLACKSTONE CAPITAL PARTNERS V LP	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006			714,523		2,226,930	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-A	NEW YORK	NY	BLACKSTONE GROUP		04/18/2007			432,246		1,506,756	0.070
000000-00-0	BRAIT IV LP	ILLOVO SANDTON 2196	SF	BRAIT		12/07/2006			93,391		5,281,401	2.320
000000-00-0	CALERA CAPITAL PARTNERS IV	SAN FRANCISCO	CA	CALERA CAPITAL		04/18/2008			85,313		9,544,945	0.710
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	DOUGHTY HANSON & CO		05/04/2007			4,484,326		8,613,429	0.520
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS		04/18/2006			105,974		6,098,599	1.410
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS		04/18/2006			97,880		5,380,292	1.410
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	ELEVATION ASSOCIATION		12/13/2004			89,619		6,616,750	0.800
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY ALBERTA	AB	ENERVEST MANAGEMENT		06/22/2007			3,634,897		7,296,198	1.680
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		12/01/2006			96,943		4,765,668	0.190
000000-00-0	FFC PARTNERS I L.P.	GREENWICH	CT	FERRER FREEMAN & CO		12/23/1996			215,193			4.760
000000-00-0	FIMI OPPORTUNITY FUND IV	TEL AVIV	IS	FIMI OPPORTUNTIY LTD		01/07/2008			57,785		5,033,419	1.140
000000-00-0	GLOBAL PRIVATE EQUITY VI	BOSTON	MA	ADVENT GROUP		07/07/2008		1,380,750			11,769,250	0.130
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR GOLDER RAUNER		12/01/2006			867,282		9,922,879	0.910
000000-00-0	HARBOURVEST BUYOUT FUND	BOSTON	MA	HARBOURVEST PARTNERS		11/12/2003			320,000			1.070
000000-00-0	HARBOURVEST VENTURE FUND	BOSTON	MA	HARBOURVEST PARTNERS		11/12/2003			80,000			0.110
000000-00-0	HURON FUND III LP	DETROIT	MI	HURON CAPITAL PARTNER		03/28/2008			229,543		7,414,457	2.340
000000-00-0	KOHLBERG INVESTORS V LP	MOUNT KISCO	NY	KOHLBERG & CO		12/28/2004			4,462		2,621,629	2.250
000000-00-0	KOHLBERG INVESTORS VI LP	MOUNT KISCO	NY	KOHLBERG & CO		06/20/2007			1,439,252		8,889,088	1.300
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG CAPITAL PARTNERS		06/08/2005			2,331		3,365,718	2.670
000000-00-0	KRG CAPITAL FUND IV LP	DENVER	CO	KRG CAPITAL PARTNERS		01/04/2008			64,339		14,931,066	0.870
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	LANDMARK PARTNERS		07/01/2003			56,612			1.820
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	LEEDS WELD ASSOC		07/21/2004			1,855,865		125,614	2.800
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	LEHMAN BROS INV MGMT		11/17/2004			248,485		1,963,864	1.400
000000-00-0	LEHMAN BROTHERS MERCHANT BKG PTR IV	NEW YORK	NY	LEHMAN BROS MERC		10/22/2007			2,151,460		8,465,610	0.520
000000-00-0	LEXINGTON V LP	NEW YORK	NY	LEXINGTON PRTNRS		06/27/2003			302,396			2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III LP	NEW YORK	NY	LINCHONSINRE PRTNRS		10/01/2004			49,007		4,472,684	2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & CO		08/17/2006			1,085,787		3,478,788	0.700
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON	BE	MEZZANINE MGMT		11/15/1999			236,328			7.000
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	NATURAL GAS PARTNERS		03/28/2008			251,235		6,225,578	0.190
000000-00-0	OAK HILL CAPITAL PARTNERS II LP	FORT WORTH	TX	OAK HILL PARTNERS		12/28/2004			1,290,480		2,195,461	0.910
000000-00-0	OAK HILL CAPITAL PARTNERS III	FORT WORTH	TX	OAK HILL PARTNERS		03/11/2008			3,165,756		10,887,801	0.360
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	OAK HILL PARTNERS		12/19/2003			345,584			1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III LP	NEW YORK	NY	ODYSSEY PARTNERS		08/27/2004			2,581,743		2,611,716	2.670
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 -B	ST. PETER PORT	GR	PARTNERS GROUP MGMT		06/27/2006			831,956		10,950,184	4.700
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS		09/30/2005			127,500		3,676,250	2.560
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNRS		03/16/2007			841,257		7,629,253	0.190
000000-00-0	QUADRANGLE CAPITAL PARTNERS II LP	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006			2,148,265		5,737,736	1.130
000000-00-0	SEGULAH IV LP	STOCKHOLM	CA	SEGULAH		04/28/2008			1,184,752		6,614,960	1.120
000000-00-0	SILVER LAKE III LP	MENLO PARK	CA	CALYON CORPORATE AND INVT		06/29/2007			789,430		9,048,111	0.130
000000-00-0	STERLING CAPITAL PARTNERS II LP	BALTIMORE	MD	STERLING PARTNERS		08/18/2005			742,402		2,409,720	2.540
000000-00-0	STERLING CAPITAL PARTNERS III	BALTIMORE	MD	STERLING PARTNERS		08/13/2007			554,191		7,367,063	2.080
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	TENASKA INC		03/25/2005			249,643		496,571	2.340

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TENESKA POWER FUND II LP	OMAHA	NE	TENEASKA INC		10/15/2007			4,659,599		8,216,256	0.770
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	TFCP III		11/02/2006			236,242		8,317,296	0.440
000000-00-0	TPG V	FORT WORTH	TX	TEXAS PACIFIC GROUP		06/27/2006			104,122		2,866,503	0.200
000000-00-0	TPG VI	FORT WORTH	TX	TEXAS PACIFIC GROUP		05/22/2008			1,929,075		18,383,671	0.090
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X LP	NEW YORK	NY	WARBURG PINCUS		10/24/2007			851,200		16,352,000	0.130
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	WAYZATA PARTNERS		02/17/2006			1,327,500		83,012	0.940
000000-00-0	WIND POINT PARTNERS VI LP	SOUTHFIELD	MI	WIND POINT PARTNERS		02/15/2006			876,480		4,613,746	2.900
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,380,750	65,517,088		360,365,480	XXX
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	BRAZOS PARTNERS		03/17/2006			484,500		4,828,081	5.830
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI OPPORTUNTIY LTD		10/11/2005			823,847		2,368,956	6.560
000000-00-0	LANDMARK EQUITY PARTNERS XII LP	SIMSBURY	CT	LANDMARK PARTNERS		12/13/2004			84,260		2,152,138	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	TX	LEHMAN BRO INV MGMT		06/27/2005			550,000		3,080,000	14.670
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PRTNRS		06/25/2004			327,271		4,385,854	5.470
000000-00-0	SUMMER STREET CAPITAL II LP	BUFFALO	NY	SUMMER STREET CAPITAL		05/01/2007			1,557,750		6,116,241	5.180
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	NEW YORK	NY	WAND PARTNERS		12/27/1996			18,455			11.380
1699999. Joint Venture Interests - Common Stock - Affiliated									3,846,083		22,931,270	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V LP	BOSTON	MA	BEACON PARTNERS		08/23/2007			2,400,000		9,600,000	0.780
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	BLACKSTONE GROUP		10/22/2003			49,758			0.900
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006			77,380		6,104,431	0.640
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	BLACKSTONE GROUP		09/27/2007			141,891		18,085,447	0.300
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL		11/15/2005			1,222,000		3,178,000	2.500
000000-00-0	CBRE STRATEGIC US OPP V LP	LOS ANGELES	CA	CB RICHARD ELLIS		12/11/2007			140,000		20,925,420	2.400
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	BLACKACRE CAPITAL		05/06/2004			553,495			2.670
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL		10/26/2005			1,842,800		2,149,722	3.610
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		10/18/2006			317,807			8.330
000000-00-0	ING REALTY PARTNERS L.P.	NEW YORK	NY	ING REALTY		10/02/1998			445			3.700
000000-00-0	JER FUND II	MCLEAN	VA	JER REALTY		06/04/1999			1,857			2.520
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY		01/05/2005			2,993,657		7,505,009	2.400
000000-00-0	KEYSTONE INDUSTRIAL FUND LP	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS		10/24/2005			49,500		2,640,000	2.930
000000-00-0	KTR INDUSTRIAL FUND II	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS		12/31/2007			75,000		20,000,000	2.670
000000-00-0	LANDMARK REAL ESTATE FUND V LP	SIMSBURY	CT	LANDMARK PARTNERS		07/27/2005			1,528,042			4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	NEW YORK	NY	MORGAN STANLEY RE GP		06/05/1998			3,991			8.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V- U.S.	NEW YORK	NY	MORGAN STANLEY RE GP		10/10/2006			59,307		2,775,618	1.600
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	MORGAN STANLEY RE GP		07/30/2007			20,909		4,569,994	0.160
000000-00-0	MORGAN STANLEY REAL ESTATE IV- U.S.	NEW YORK	NY	MORGAN STANLEY RE GP		11/06/2002			13,353			5.000
000000-00-0	RLJ REAL ESTATE FUND III LP	BETHESDA	MD	RLJ CAPITAL PARTNERS		09/05/2008		655,329			15,589,055	2.180
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ CAPITAL PARTNERS		06/12/2006			116,427			2.820
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004			15,371			1.750
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	ROCKPOINT GROUP		09/27/2007			90,492		23,428,934	5.000
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	ROCKPOINT GROUP		09/29/2005			1,013,778			1.200
000000-00-0	WALTON STREET REAL ESTATE FUND IV	CHICAGO	IL	WALTON STREET		10/08/2003			60,604			2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	WALTON STREET		08/08/2006			1,352,955		748,726	1.920
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	WESTBROOK PARTNERS		06/12/1997			1,690			2.800
000000-00-0	WESTBROOK REAL ESTATE FUND II -PAINE WEBBER	NEW YORK	NY	WESTBROOK PARTNERS		09/10/2004			614			2.800
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	WESTBROOK PARTNERS		09/01/1998			1,949			2.710
000000-00-0	WESTBROOK REAL ESTATE FUND III -PAINE WEBBER	NEW YORK	NY	WESTBROOK PARTNERS		09/13/2004			649			2.710
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	WESTBROOK PARTNERS		10/17/2000			5,201			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	WESTBROOK PARTNERS		12/03/2007			95,770		19,242,424	1.540
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS		05/04/2006			55,299			2.670
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	WESTBROOK PARTNERS		10/01/2004			35,196			4.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated								655,329	14,337,187		156,542,780	XXX
02003@-AE-1	ALLSTATE LIFE INSURANCE COMPANY SURPLUS NOTE	NORTHBROOOK	IL	ALLSTATE LIFE INS COMPANY		08/29/2008		400,000,000				
02003@-AF-8	ALLSTATE LIFE INSURANCE COMPANY SURPLUS NOTE	NORTHBROOOK	IL	ALLSTATE LIFE INS COMPANY		09/30/2008		400,000,000				0.000
2299999. Surplus Debentures, etc - Affiliated								800,000,000				XXX
3999999. Total - Unaffiliated								2,036,079	92,805,684		518,595,792	XXX
4099999. Total - Affiliated								800,000,000	3,846,083		22,931,270	XXX
4199999 - Totals								802,036,079	96,651,767		541,527,062	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
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	09/10/2008								27,070	27,070				(52,552)
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated														27,070	27,070				(52,552)
000000-00-0	IMPACT HEALTHCARE	SAN FRANCISCO	CA	IMPACT COMMUNITY	09/26/2005	07/01/2008	4,778	(4,272)				(4,272)		506	506				506
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							4,778	(4,272)				(4,272)		506	506				506
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	09/03/2004	08/07/2008	91,571	(2,769)				(2,769)		88,803	88,803				(66,379)
000000-00-0	HANCOCK MEZZANINE PARTNERS III LP	BOSTON	MA	HANCOCK PARTNERS	12/30/2003	07/01/2008	47,883	50,243				50,243		98,126	98,126				(46,054)
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CAPITAL PARTNERS	01/13/2005	08/28/2008	118,638	24,295				24,295		142,933	142,933				(3,657)
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	PRUDENTIAL ALT GROUP	04/28/2005	08/28/2008	(18,601)	(123,891)				(123,891)		(142,491)	(142,491)				(287,292)
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							239,492	(52,121)				(52,121)		187,370	187,370				(403,382)
000000-00-0	ABRY BROADCAST PARTNERS III L.P.	BOSTON	MA	ABRY PARTNERS	03/19/1997	08/01/2008	2,252,090	(542,636)				(542,636)		1,709,454	1,709,454				
000000-00-0	ACTIS EMERGING MATKETS 3 LP	LONDON	EG	ACTIS CAPITAL	01/02/2008	08/12/2008		(166,146)				(166,146)		26,649	26,649				
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG GLOBAL INVESTMENT	05/25/2007	08/05/2008	73,190	(24,068)				(24,068)		49,122	49,122				49,122
000000-00-0	ALERIAN CAPITAL PARTNERS	NEW YORK	NY	ALERIAN CAPITAL MGMT	04/30/2007	07/01/2008	2,109,058	(1,496,157)				(1,496,157)		612,901	612,901				612,901
000000-00-0	ALERIAN OPPORTUNITY PARTNERS IX LP	NEW YORK	NY	ALERIAN CAPITAL MGMT	10/26/2007	09/19/2008	117,843	(38,197)				(38,197)		79,646	79,646				
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT	05/11/2006	08/22/2008	3,312,936	(2,808,621)				(2,808,621)		504,315	504,315				
000000-00-0	APOLLO INVESTMENT FUND VII LP	PURCHASE	NY	APOLLO CAPITAL MANAGEMENT	01/28/2008	09/26/2008		(46,500)				(46,500)		189,002	189,002				
000000-00-0	ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	ARCLIGHT PARTNERS	12/16/2003	09/26/2008	1,076,741	(398,956)				(398,956)		677,785	677,785				(588,997)
000000-00-0	BLACKSTONE CAPITAL PARTNERS V LP	NEW YORK	NY	BLACKSTONE GROUP	01/30/2006	09/08/2008	281,420	(279,674)				(279,674)		1,746	1,746				
000000-00-0	BLACKSTONE CAPITAL PTR V - A	NEW YORK	NY	BLACKSTONE GROUP	04/18/2007	09/08/2008	1,164							1,164	1,164				
000000-00-0	BRAIT IV LP	ILLOVO SANDTON 2196	SF	BRAIT	12/07/2006	07/01/2008	211,895	(187,887)				(187,887)		24,007	24,007				24,007
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	DOUGHTY HANSON & CO	05/04/2007	07/01/2008	(120,608)	78,736				78,736	45,569	3,697	3,697				3,310
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS	04/18/2006	07/01/2008	145,212	71,799				71,799	(1,850)	215,161	215,161				215,161
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EDGESTONE PARTNERS	04/18/2006	07/22/2008	75,242	(29,809)				(29,809)		45,433	45,433				39,353
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	ELEVATION ASSOCIATION	12/13/2004	07/01/2008	35,510	(1,066,257)				(1,066,257)		(1,030,747)	(1,030,747)				(1,030,747)
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY ALBERTA	AB	ENERVEST MANAGEMENT	06/22/2007	09/30/2008	1,959,154	(1,114,137)				(1,114,137)		845,017	845,017				(359,028)
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT	12/01/2006	08/27/2008	203,109	2,278				2,278	2,243	207,631	207,631				(127,544)
000000-00-0	ETHOS PE FUND V	ILLOVO JOHANNESBURG	SF	ETHOS EQUITY LTD	10/20/2006	08/21/2008	2,890,428	(1,457,468)				(1,457,468)		1,432,959	1,432,959				
000000-00-0	FRANCISCO PARTNERS II LP	MENLO PARK	CA	FRANCISCO PARTNERS	07/10/2006	08/19/2008	1,868,481	1,126,182				1,126,182		2,994,663	2,994,663				(51,426)
000000-00-0	HARBOURVEST BUYOUT FUND	BOSTON	MA	HARBOURVEST PARTNERS	11/12/2003	09/30/2008	313,173	(281,108)				(281,108)		32,065	32,065				(205,535)
000000-00-0	HARBOURVEST VENTURE FUND	BOSTON	MA	HARBOURVEST PARTNERS	11/12/2003	07/01/2008	(683)	(12,783)				(12,783)		(13,466)	(13,466)				(13,466)
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCTS	08/07/2002	07/01/2008									209		209	209	
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCTS	08/07/2002	07/01/2008	(54,354)	54,354				54,354			(209)		(209)	(209)	
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG CAPITAL PARTNERS	06/08/2005	07/29/2008	20,797	(18,466)				(18,466)		2,331	2,331				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	LEEDS WELD ASSOC	07/21/2004	07/17/2008	3,935,564	(2,429,877)				(2,429,877)		1,505,687	1,505,687				(1,522)
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	LEHMAN BROS INV MGMT	11/17/2004	09/15/2008	507,995	449,896				449,896		957,891	957,891				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & CO	08/17/2006	09/17/2008	167,853	(42,889)				(42,889)		124,964	124,964				
000000-00-0	MARQUETTE TRANSPORTATION CO. CO-INVESTMENT	PADUCAH	KY	KRG CAPITAL PARTNERS	03/19/2007	07/01/2008	(22,418)	201,023				201,023		178,605	178,605				178,605
000000-00-0	OAK HILL CAPITAL PARTNERS III	FORT WORTH	TX	OAK HILL PARTNERS	03/11/2008	08/01/2008		(112,504)				(112,504)		198,244	198,244				
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS	09/30/2005	08/29/2008	409,529							409,529	409,529				(69,473)
000000-00-0	PROTEGE PARTNERS QP FUND	DUBLIN	IR	PROTEGE PARTNERS LLC	11/28/2006	07/01/2008	592,312	178,902				178,902		771,215	771,215				771,215
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNRS	03/16/2007	09/12/2008	111,710	6,991				6,991		118,701	118,701				
000000-00-0	PROVIDENCE PARTNERS	PROVIDENCE	RI	PROVIDENCE PRTNRS	12/19/1996	08/29/2008	2,227,930	(1,779,738)				(1,779,738)		448,191	448,191				(1,868,300)
000000-00-0	REALOGY CORP CO-INVEST	NEW YORK	NY	APOLLO MANAGEMENT	04/04/2007	07/01/2008		1,901,756				1,901,756		1,901,756	1,901,756				1,901,756
000000-00-0	SILVER LAKE III LP	MENLO PARK	CA	CALYON CORPORATE AND INVT	06/29/2007	08/01/2008	26,259	(26,035)				(26,035)		224	224				
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	TENASKA INC	03/25/2005	08/29/2008	6,098,267	823,627				823,627		6,921,894	6,921,894				(29,924)
000000-00-0	TENESKA POWER FUND II LP	OMAHA	NE	TENEASKA INC	10/15/2007	07/24/2008	1,536,177	(90,070)				(90,070)		1,446,107	1,446,107				
000000-00-0	TPG VI	FORT WORTH	TX	TEXAS PACIFIC GROUP	05/22/2008	09/08/2008								1,610,311	1,610,311				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX LP	NEW YORK	NY	WARBURG PINCUS	07/26/2005	08/06/2008	1,372,726	(322)				(322)		1,372,404	1,372,404				652,404
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X LP	NEW YORK	NY	WARBURG PINCUS	10/24/2007	08/14/2008	481,988	(463,857)				(463,857)		18,131	18,131				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	WAYZATA PARTNERS	02/17/2006	07/09/2008	1,493,489	(143,489)				(143,489)		1,350,000	1,350,000				
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	WILLIS STEIN	04/24/1996	08/21/2008	35,440	(741,899)				(741,899)		(706,459)	(706,459)				(741,468)
000000-00-0	WIND POINT PARTNERS VI LP	SOUTHFIELD	MI	WIND POINT PARTNERS	02/15/2006	08/08/2008	598,243	103,724				103,724		701,967	701,967				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							36,344,862	(10,800,281)				(10,800,281)	45,962	27,939,899	27,939,899				(639,595)
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	HARTFORD	CT	CONNING PARTNERS	07/16/1994	07/01/2008	(5,112)							(5,112)	(5,112)				(5,112)

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	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	EAGLESTONE PARTNERS	02/26/1999	09/15/2008	98,882	86,515				86,515		185,397	327,035		141,638	141,638	
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	09/30/2008	388,000							388,000	388,000				(133,782)
000000-00-0	IMPACT COMMUNITY CAPITAL LLC CLASS A	SAN FRANCISCO	CA	IMPACT COMMUNITY	03/17/1998	07/01/2008	72,318	296,658				296,658		368,976	368,976				368,976
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	LEHMAN BRO INV MGMT	06/27/2005	07/01/2008	99,230	(115,148)				(115,148)		(15,918)	(15,918)				(15,918)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PRTNRS	06/25/2004	09/30/2008	554,104	(82,154)				(82,154)		471,950	471,950				(48,634)
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	LYKAION IAM LTD	04/26/2006	07/01/2008	11,143,826	(10,517,422)				(10,517,422)		626,404	626,404				626,404
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	NEW YORK	NY	WAND PARTNERS	12/27/1996	08/28/2008	167,972							167,972	167,972				
000000-00-0	WAND/PARAGON INVESTMENTS I L.P.	NEW YORK	NY	WAND PARTNERS	10/20/2006	07/01/2008		(3,460)				(3,460)		(3,460)	(3,460)				(3,460)
1699999. Joint Venture Interests - Common Stock - Affiliated							12,519,219	(10,335,010)				(10,335,010)		2,184,209	2,325,847		141,638	141,638	788,474
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL	11/15/2005	09/08/2008	(39,918)	23,537				23,537		(16,381)	(16,381)				(120,265)
000000-00-0	CB STRATEGIC PARTNERS III	LOS ANGELES	CA	CB RICHARD ELLIS	01/06/2004	09/29/2008	1,414,054	(603,945)				(603,945)		810,108	810,108				(598,635)
000000-00-0	CBRE STRATEGIC US OPP V LP	LOS ANGELES	CA	CB RICHARD ELLIS	12/11/2007	08/15/2008	717,303	(117,301)				(117,301)		600,002	600,002				
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	BLACKACRE CAPITAL	05/06/2004	07/01/2008	432,201	(344,750)				(344,750)		87,452	87,452				87,452
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL	10/26/2005	07/16/2008	197,412	(63,908)				(63,908)		133,504	133,504				25,104
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY	10/18/2006	09/08/2008	102,947	(69,194)				(69,194)		33,753	33,753				
000000-00-0	JER FUND II	MCLEAN	VA	JER REALTY	06/04/1999	09/26/2008	262,933	(261,076)				(261,076)		1,857	1,857				
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY	01/05/2005	07/01/2008	392,259	(886,782)				(886,782)		(494,523)	(494,523)				(494,523)
000000-00-0	JER REAL ESTATE PARTNERS IV LP	MCLEAN	VA	JER REALTY	07/09/2007	07/01/2008	682,976	(614,819)				(614,819)		68,157	68,157				68,157
000000-00-0	KEYSTONE INDUSTRIAL FUND LP	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS	10/24/2005	08/26/2008	629,759	98,132				98,132		727,891	727,891				(105,767)
000000-00-0	LF STRATEGIC REALTY INVESTORS II	NEW YORK	NY	LF REALTY INVESTMENT	03/06/1998	07/18/2008	361,773	(159,106)				(159,106)		202,667	202,667				(205,563)
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING CLARION	11/02/2005	07/01/2008	(384,903)	1,073,659				1,073,659		688,756	688,756				688,756
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GP	01/23/1995	07/01/2008	52,081	(1,820,056)				(1,820,056)		(1,767,975)	(1,767,975)				(1,767,975)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V- U.S.	NEW YORK	NY	MORGAN STANLEY RE GP	10/10/2006	09/30/2008	989,982	(536,199)				(536,199)		453,783	453,783				
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ CAPITAL PARTNERS	06/12/2006	08/14/2008	1,798,276	(871,473)				(871,473)		926,803	926,803				564,021
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	ROCKPOINT GROUP	09/29/2005	08/28/2008	1,472,508	(841,772)				(841,772)		630,736	630,736				(968,073)
000000-00-0	WALTON STREET REAL ESTATE FUND IV	CHICAGO	IL	WALTON STREET	10/08/2003	07/28/2008	10,405,472	(9,071,240)				(9,071,240)		1,334,232	1,334,232				
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	WESTBROOK PARTNERS	10/17/2000	07/01/2008	(14,465)	62,423				62,423		47,958	47,958				47,958
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS	05/04/2006	07/01/2008	110,030	(106,198)				(106,198)		3,832	3,832				3,832
1799999. Joint Venture Interests - Real Estate - Unaffiliated							19,582,680	(15,110,069)				(15,110,069)		4,472,611	4,472,611				(2,775,522)
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA SOLAR FUND IV	07/20/2007	07/02/2008	1,432,317	(1,308,085)				(1,308,085)		124,232	124,232				
2099999. Joint Venture Interests - Other - Affiliated							1,432,317	(1,308,085)				(1,308,085)		124,232	124,232				
020023-9A-7	ALLSTATE FLORIDIAN INS CO SURPLUS NOTE	NORTHBROOK	IL	ALLSTATE FLORIDIAN INS	09/30/2004	08/15/2008	175,000,000							175,000,000	175,000,000				
2299999. Surplus Debentures, etc - Affiliated							175,000,000							175,000,000	175,000,000				
3999999. Total - Unaffiliated							56,167,033	(25,962,471)				(25,962,471)	45,962	32,626,951	32,626,951				(3,871,051)
4099999. Total - Affiliated							188,956,314	(11,647,367)				(11,647,367)		177,308,947	177,450,585		141,638	141,638	788,980
4199999 - Totals							245,123,347	(37,609,838)				(37,609,838)	45,962	209,935,898	210,077,536		141,638	141,638	(3,082,071)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-PW-2	US TREASURY N/B 02/15/2038		07/02/2008	HSBC SECURITIES, INC.		34,229,048	35,000,000	643,630	1
912828-HB-9	US TREASURY N/B 08/31/2009		08/12/2008	BARCLAYS BANK		50,937,670	50,000,000	902,174	1
912828-HL-7	US TREASURY N/B 12/31/2009		08/13/2008	HSBC SECURITIES, INC.		25,317,468	25,000,000	114,810	1
912828-HZ-6	US TREASURY N/B 05/15/2018		08/05/2008	Various		67,675,850	68,100,000	490,556	1
912828-JC-5	US TREASURY N/B 06/30/2010		07/11/2008	Various		75,542,830	75,000,000	99,609	1
912828-JD-3	US TREASURY N/B 06/30/2013		07/01/2008	HSBC SECURITIES, INC.		30,121,977	30,000,000	5,503	1
912828-JF-8	US TREASURY N/B 07/31/2010		08/15/2008	Various		51,331,616	51,000,000	76,223	1
912828-JG-6	US TREASURY N/B 07/31/2013		08/13/2008	Various		34,248,865	34,000,000	31,641	1
912828-JH-4	US TREASURY N/B 08/15/2018		08/27/2008	Various		101,608,211	100,000,000	293,478	1
0399999. Bonds - U.S. Governments						471,013,533	468,100,000	2,657,623	XXX
Q0819A-CT-5	AUSTRALIAN GOVERNMENT 08/15/2010	D	08/15/2008	TORONTO DOMINION SECURITIES (USA) INC.		4,301,498	4,338,505	3,080	1FE
D1R27G-AA-6	BUNDESREPUB. DEUTSCHLAND 01/04/2018	D	07/18/2008	CHASE SECURITIES		6,086,778	6,325,240	172,914	1FE
L0594W-AR-9	EUROPEAN INVESTMENT BANK 01/11/2010	D	07/28/2008	CHASE SECURITIES		1,771,694	1,760,777	99,609	1FE
U45818-XL-7	INTER-AMERICAN DEVEL BK 06/03/2013	D	08/19/2008	CHASE SECURITIES		13,627,099	14,189,446	176,263	1FE
U4594T-QQ-3	INTL BK RECON & DEVELOP 11/08/2010	D	09/09/2008	CHASE SECURITIES		15,228,924	15,949,886	1,066,703	1FE
105756-BN-9	REPUBLIC OF BRAZIL 01/10/2028	D	09/16/2008	Various		10,071,285	11,738,572	124,397	2FE
S69124-MN-2	REPUBLIC OF SOUTH AFRICA 12/21/2014	D	08/08/2008	TORONTO DOMINION SECURITIES (USA) INC.		6,255,567	6,500,716	82,595	1FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	08/19/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		11,018,456	9,850,000	288,318	2FE
1099999. Bonds - All Other Governments						68,361,302	70,653,142	2,013,877	XXX
624080-ME-4	MOUNTAIN HOME AR SCH DIST NO 12/01/2037		08/19/2008	MORGAN KEEGAN & COMPANY, INC.		4,968,750	5,000,000	15,972	1FE
399262-DZ-4	GROSSMONT CA UN HIGH SCH DIST 08/01/2024		07/29/2008	STONE & YOUNGBERG		1,714,280	4,000,000		1FE
399262-EA-8	GROSSMONT CA UN HIGH SCH DIST 08/01/2025		07/29/2008	STONE & YOUNGBERG		829,026	2,060,000		1FE
626905-JG-9	MURRIETA VALLEY CA UNI SCH DI 09/01/2033		09/10/2008	PIPER JAFFRAY INC.		1,626,900	6,600,000		1FE
977266-GP-4	WISEBURN CA SCH DIST 2008 CAP 08/01/2033		08/22/2008	PIPER JAFFRAY INC.		2,076,779	8,775,000		1FE
115065-RD-8	BROWARD CNTY FL SCH BRD COP 2 07/01/2022		07/30/2008	MORGAN STANLEY DEAN WITTER		5,490,000	5,490,000	27,450	1FE
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2 07/01/2023		07/29/2008	CITIGROUP GLOBAL MARKETS		7,305,000	7,305,000	36,525	1FE
43232V-QS-3	HILLSBOROUGH CNTY FL SCH BRD 07/01/2023		08/05/2008	PRAGER MCCARTHY & SEALY		3,235,875	3,220,000	19,231	1FE
43232V-QU-8	HILLSBOROUGH CNTY FL SCH BRD 07/01/2024		08/05/2008	PRAGER MCCARTHY & SEALY		3,257,116	3,255,000	19,440	1FE
43232V-QV-6	HILLSBOROUGH CNTY FL SCH BRD 07/01/2025		08/05/2008	PRAGER MCCARTHY & SEALY		4,056,744	4,080,000	24,367	1FE
696550-WB-4	PALM BEACH CNTY FL SCH BRD CO 08/01/2020		08/01/2008	MORGAN STANLEY DEAN WITTER		1,837,709	1,820,000	3,286	1FE
696550-WC-2	PALM BEACH CNTY FL SCH BRD CO 08/01/2021		08/01/2008	MORGAN STANLEY DEAN WITTER		4,658,885	4,640,000	8,378	1FE
696550-WD-0	PALM BEACH CNTY FL SCH BRD CO 08/01/2022		08/01/2008	MORGAN STANLEY DEAN WITTER		1,000,480	1,000,000	1,806	1FE
373384-HA-7	GEORGIA ST G O 2008 B 07/01/2024		09/29/2008	STONE & YOUNGBERG		9,865,300	10,000,000	133,333	1FE
215579-EE-9	COOK CNTY IL TWP HSD 209 PROV 12/01/2025		09/10/2008	MESIROW FINANCIAL, INC.		1,840,904	4,960,000		1FE
215579-EF-6	COOK CNTY IL TWP HSD 209 PROV 12/01/2026		09/10/2008	MESIROW FINANCIAL, INC.		1,618,325	4,660,000		1FE
215579-EG-4	COOK CNTY IL TWP HSD 209 PROV 12/01/2027		09/10/2008	MESIROW FINANCIAL, INC.		1,595,186	4,960,000		1Z
200578-PM-8	COMMERCE CHARTER TOWNSHIP MI 04/01/2025		08/22/2008	RAYMOND JAMES & ASSOCIATES, INC.		1,956,520	2,000,000		1FE
944313-DQ-5	WAYNE CNTY MI G O WTR & SEW O 08/01/2038		07/23/2008	RAYMOND JAMES & ASSOCIATES, INC.		3,000,000	3,000,000		1FE
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS 12/01/2024		07/30/2008	MORGAN STANLEY DEAN WITTER		22,012,481	21,985,000	201,529	1FE
485106-CK-2	KANSAS CITY MO DNTWN ARENA 08 04/01/2038		07/17/2008	J. P. MORGAN SECURITIES, INC.		9,481,600	10,000,000		1FE
77183N-AV-8	ROCK COMMUNITY FIRE PROTN MO 03/01/2028		08/19/2008	STIFEL NICOLAUS & CO, INC.		1,077,579	1,095,000		1FE
64580A-AN-1	NEW JERSEY ST COP HOSP ASSET 10/01/2038		07/23/2008	MORGAN STANLEY DEAN WITTER		9,704,700	10,000,000		1FE
64603R-TM-9	NEW JERSEY ST COP SPORTS ST C 09/01/2022		09/05/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,479,475	2,500,000		1FE
64603R-TP-2	NEW JERSEY ST COP SPORTS ST C 09/01/2024		09/05/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,910,760	4,000,000		1FE
646039-LB-1	NEW JERSEY ST G O REF 2005 N 07/15/2011		07/22/2008	CABRERA CAPITAL MARKETS INC		3,207,030	3,000,000	7,000	1FE
64972H-DJ-8	NEW YORK NY TRANSITIONAL FIN 01/15/2024		09/30/2008	JESUP & LAMONT SECURITIES CORPORATION		4,664,900	5,000,000	53,472	1FE
64972H-DK-5	NEW YORK NY TRANSITIONAL FIN 01/15/2025		09/30/2008	JESUP & LAMONT SECURITIES CORPORATION		2,737,128	2,955,000	31,602	1FE
593842-AX-5	MIAMI VALLEY CAREER TECH CTR 12/01/2032		08/08/2008	OHIO COMPANY (THE)		1,017,190	1,000,000		1FE
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2 10/01/2022		08/20/2008	MESIROW FINANCIAL, INC.		3,348,701	3,380,000	1,268	1FE
762224-DL-4	RHODE ISLAND COP TRAINING SCH 10/01/2020		08/20/2008	UNION BANK OF SWITZERLAND		2,913,138	2,845,000	56,900	1FE
762224-DN-0	RHODE ISLAND COP TRAINING SCH 10/01/2022		08/20/2008	UNION BANK OF SWITZERLAND		3,629,669	3,585,000	71,700	1FE
762224-DP-5	RHODE ISLAND COP TRAINING SCH 10/01/2023		08/20/2008	UNION BANK OF SWITZERLAND		2,355,711	2,335,000	46,700	1FE
762243-H2-2	RHODE ISLAND HLTH PUB SCH FIN 05/15/2022		07/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		986,010	1,000,000		1FE
762243-H3-0	RHODE ISLAND HLTH PUB SCH FIN 05/15/2023		07/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		992,130	1,000,000		1FE
762243-H4-8	RHODE ISLAND HLTH PUB SCH FIN 05/15/2024		07/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,323,463	1,325,000		1FE
762243-H5-5	RHODE ISLAND HLTH PUB SCH FIN 05/15/2025		07/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,111,118	1,120,000		1FE
762243-H6-3	RHODE ISLAND HLTH PUB SCH FIN 05/15/2026		07/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		984,880	1,000,000		1FE
762243-H8-9	RHODE ISLAND HLTH PUB SCH FIN 05/15/2028		07/31/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,169,678	1,185,000		1FE
763665-TE-6	RICHLAND CNTY SC SD NO 01 G O 03/01/2024		08/12/2008	MORGAN STANLEY DEAN WITTER		12,963,829	13,035,000	282,063	1FE
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 03/01/2025		08/12/2008	MORGAN STANLEY DEAN WITTER		15,690,352	15,870,000	343,409	1FE
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 03/01/2026		08/14/2008	MORGAN STANLEY DEAN WITTER		16,440,788	16,670,000	369,518	1FE
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 06 06/01/2025		07/10/2008	BANC AMERICA SECURITIES		3,376,050	3,440,000		1FE
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 06 06/01/2026		07/10/2008	BANC AMERICA SECURITIES		3,523,830	3,615,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
014464-QE-4	ALEDO TX INDPT SCH DIST G O 2 02/15/2033		07/11/2008	SOUTHWEST SECURITIES, INC.		1,060,648	4,310,000		1FE
014464-QG-9	ALEDO TX INDPT SCH DIST G O 2 02/15/2035		07/11/2008	SOUTHWEST SECURITIES, INC.		747,917	3,425,000		1FE
228129-T8-5	CROWLEY TX INDPT SCH DIST 08 08/01/2039		07/21/2008	FIRST SOUTHWEST COMPANY		9,844,800	10,000,000	56,944	1FE
293443-VH-7	ENNIS TX INPT SCH DIST CAP 20 08/15/2032		07/11/2008	FIRST SOUTHWEST COMPANY		1,920,851	7,595,000		1FE
293443-VJ-3	ENNIS TX INPT SCH DIST CAP 20 08/15/2033		07/11/2008	FIRST SOUTHWEST COMPANY		1,805,180	7,595,000		1FE
293443-VK-0	ENNIS TX INPT SCH DIST CAP 20 08/15/2034		07/11/2008	FIRST SOUTHWEST COMPANY		1,700,065	7,595,000		1FE
293443-VL-8	ENNIS TX INPT SCH DIST CAP 20 08/15/2035		07/11/2008	FIRST SOUTHWEST COMPANY		1,600,722	7,595,000		1FE
293443-VM-6	ENNIS TX INPT SCH DIST CAP 20 08/15/2036		07/11/2008	FIRST SOUTHWEST COMPANY		1,506,924	7,595,000		1FE
293443-VN-4	ENNIS TX INPT SCH DIST CAP 20 08/15/2037		07/11/2008	FIRST SOUTHWEST COMPANY		1,418,366	7,595,000		1FE
293443-VP-9	ENNIS TX INPT SCH DIST CAP 20 08/15/2038		07/11/2008	FIRST SOUTHWEST COMPANY		2,904,104	16,525,000		1Z
442092-CV-2	HOUSTON CNTY TX G O LTD 2008 02/15/2033		08/13/2008	SOUTHWEST SECURITIES, INC.		3,391,617	3,490,000	12,724	1FE
543264-RS-6	LONGVIEW TX INDPT SCH DIST 20 02/15/2018		07/15/2008	DAIN RAUSCHER INCORPORATED		2,215,539	3,370,000		1FE
770332-AU-8	ROBERT LEE TX INDPT SCH DIST 08/15/2033		08/22/2008	SOUTHWEST SECURITIES, INC.		1,127,779	1,140,000	4,786	1FE
774285-N4-8	ROCKWALL TX INDPT SCH DIST 20 02/15/2030		07/24/2008	SOUTHWEST SECURITIES, INC.		1,866,423	6,550,000		1FE
774285-N5-5	ROCKWALL TX INDPT SCH DIST 20 02/15/2031		07/24/2008	SOUTHWEST SECURITIES, INC.		2,002,650	7,500,000		1FE
774285-N6-3	ROCKWALL TX INDPT SCH DIST 20 02/15/2032		07/24/2008	SOUTHWEST SECURITIES, INC.		2,477,576	9,885,000		1FE
2499999. Bonds - Political Subdivisions						230,627,128	331,530,000	1,829,402	XXX
31393R-6T-2	FHR 2617 HC 05/15/2018		08/01/2008	LEHMAN BROTHERS INC.		9,645,313	10,000,000	6,250	1
31395W-K5-5	FHR 3005 ZG 02/15/2020		07/01/2008	SCHEDULED PAY UP		21,509	21,509		1
31395W-ZJ-9	FHR 3016 ZC 08/15/2035		09/01/2008	SCHEDULED PAY UP		446,981	446,981		1
31397J-WL-4	FHR 3349 TZ 07/15/2037		09/01/2008	SCHEDULED PAY UP		58,422	58,422		1
31397J-WQ-3	FHR 3349 ZL 07/15/2037		09/01/2008	SCHEDULED PAY UP		27,891	27,891		1
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL 05/01/2038		07/29/2008	GARDNYR MICHAEL CAPITAL, INC		4,294,926	4,395,000		5
040507-KY-0	ARIZONA HLTH FAC BANNER HLTH 01/01/2038		08/21/2008	MORGAN STANLEY DEAN WITTER		16,587,580	17,000,000		1FE
565748-HS-2	MARANA AZ MUN PPTY CORP MUN F 07/01/2028		07/31/2008	STONE & YOUNGBERG		6,934,970	7,000,000		1FE
721901-JC-1	PIMA CNTY AZ IDA TUCSON ELEC 09/01/2029		09/17/2008	CITIGROUP GLOBAL MARKETS		4,199,634	4,495,000	16,716	3FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM 07/01/2023		07/18/2008	STEPHENS, INC.		10,775,000	10,775,000		1FE
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM 07/01/2028		07/18/2008	STEPHENS, INC.		18,145,000	18,145,000		1FE
348815-KP-5	FORT SMITH AR WTR & SWR 2008 10/01/2032		07/02/2008	STEPHENS, INC.		4,944,350	5,000,000	3,472	1FE
914084-2C-1	UNIVERSITY OF AR VAR FAYETTEV 11/01/2033		08/04/2008	CREWS & ASSOC.		2,412,601	2,430,000	6,413	1FE
130795-XZ-5	CALIFORNIA STWIDE CMNTY THOS 10/01/2026		08/22/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,625,929	11,985,000		3FE
130795-YC-5	CALIFORNIA STWIDE CMNTY THOS 10/01/2023		08/22/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		23,500,000	25,000,000		3FE
196617-FD-1	COLORADO SPRINGS CO HOSP REV 12/15/2027		07/09/2008	GOLDMAN, SACHS & CO.		4,868,750	5,000,000		1FE
196617-FE-9	COLORADO SPRINGS CO HOSP REV 12/15/2032		07/09/2008	GOLDMAN, SACHS & CO.		4,937,500	5,000,000		1FE
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER 07/01/2026		07/30/2008	RAYMOND JAMES & ASSOCIATES, INC.		3,806,860	4,505,000	18,790	1FE
34073N-2J-8	FLORIDA HSG FIN CORP HMEOWNER 07/01/2038		07/22/2008	PRAGER MCCARTHY & SEALY		6,155,235	7,025,000	30,149	1FE
342816-VP-7	FLORIDA MUN PWR AGY ALL-REQUI 10/01/2031		09/05/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,192,875	7,500,000		1Z
342816-WB-7	FLORIDA MUN PWR AGY ALL-REQUI 10/01/2017		09/08/2008	FAHNESTOCK & CO., INC.		7,343,693	6,855,000		1FE
657815-AP-1	NORTH BREVARD CNTY FL PARRISH 10/01/2038		07/17/2008	RAYMOND JAMES & ASSOCIATES, INC.		6,871,480	7,000,000		1FE
121342-MJ-5	BURKE CNTY GA PCR OGLETHORPE 01/01/2033		08/22/2008	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000		1FE
380037-FE-6	GLYNN-BRUNSWICK HOSP SE GA HL 08/01/2034		08/21/2008	BB&T CAPITAL MARKETS		6,305,715	6,500,000		1FE
507154-AF-9	LAGRANGE-TROUP CNTY GA HOSP W 07/01/2038		07/23/2008	J. P. MORGAN SECURITIES, INC.		9,644,400	10,000,000		1FE
45129Y-QS-8	IDAHO HSG & FIN SGL FAM MTG O 07/01/2038		07/17/2008	FIRST ALBANY		6,414,334	7,520,000	21,385	1FE
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSIO 01/01/2022		07/23/2008	LEHMAN BROTHERS INC.		4,803,000	10,000,000		1FE
45200F-MS-5	ILLINOIS FIN AUTH NORWEGIAN A 09/15/2028		08/25/2008	RAYMOND JAMES & ASSOCIATES, INC.		2,490,950	2,500,000		3
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN A 09/15/2038		08/25/2008	RAYMOND JAMES & ASSOCIATES, INC.		10,731,000	10,950,000		3
45202H-AB-9	ILLINOIS FIN SOLID WASTE MGMT 08/01/2029		09/17/2008	CITIGROUP GLOBAL MARKETS		1,128,135	1,500,000	10,731	2FE
45470Y-AY-7	INDIANA FIN AUTH SISTERS ST F 11/01/2032		08/15/2008	CITIGROUP GLOBAL MARKETS		4,851,700	5,000,000		1FE
471373-BU-3	JASPER CNTY IN PCR NIPSC 1988 11/01/2016		08/20/2008	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		1FE
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2 09/01/2021		07/16/2008	BB&T CAPITAL MARKETS		4,193,446	4,160,000		1FE
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2 09/01/2022		07/16/2008	BB&T CAPITAL MARKETS		2,583,189	2,575,000		1FE
791748-EE-2	ST LOUIS PARK MINN HEALTH CAR 07/01/2030		07/30/2008	MORGAN STANLEY DEAN WITTER		979,210	1,000,000		1Z
54566P-AA-5	LOST RABBIT MS PUB IMPT SPL A 05/01/2038		07/08/2008	GARDNYR MICHAEL CAPITAL, INC		18,605,000	18,605,000		5
60635R-4Z-7	MISSOURI HLTH & ED COXHEALTH 11/15/2039		09/11/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		14,437,200	15,000,000		1FE
60635R-3L-9	MISSOURI HLTH & ED ST LUKES H 11/15/2032		08/25/2008	MESIROW FINANCIAL, INC.		1,682,142	1,650,000	14,369	1FE
63968M-DA-4	NEBRASKA INVT FIN AUTH SGL FA 09/01/2039		07/31/2008	LEHMAN BROTHERS INC.		13,065,000	13,065,000		1FE
63968A-PF-6	NEBRASKA PUB PWR DIST GEN REV 01/01/2033		09/11/2008	GOLDMAN, SACHS & CO.		4,896,400	5,000,000		1FE
181004-CZ-3	CLARK CNTY NV IDR SOUTHWEST G 12/01/2033		09/18/2008	RAYMOND JAMES & ASSOCIATES, INC.		12,673,876	17,720,000	275,644	2FE
181004-AW-2	CLARK CNTY NV INDL NEVADA PWR 10/01/2030		09/18/2008	RAYMOND JAMES & ASSOCIATES, INC.		10,363,345	13,380,000	170,669	3FE
846562-AB-2	SPARKS NV TOURISM IMPT DIST 1 06/15/2028		08/18/2008	CITIGROUP GLOBAL MARKETS		1,925,860	2,000,000	18,375	3FE
64579F-XC-2	NEW JERSEY HLTH ST JOSEPHS 20 07/01/2038		08/26/2008	CITIGROUP GLOBAL MARKETS		30,530,610	32,000,000	20,243	3FE
73358T-FC-0	PORT AUTH NY & NJ CONS 136TH 11/01/2019		09/16/2008	PRAGER MCCARTHY & SEALY		5,982,000	6,000,000	115,000	1FE
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST 09/01/2027		07/15/2008	PRAGER MCCARTHY & SEALY		3,002,973	3,040,000	57,844	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
89602N-QX-5	TRIBOROUGH NY BRDG & TUNL AUT 11/15/2026		07/16/2008	CITIGROUP GLOBAL MARKETS		10,324,300	10,000,000		1FE
677525-SN-8	OHIO AIR QUALITY DAYTON PWR & 09/01/2036		07/15/2008	MESIROW FINANCIAL, INC.		9,285,000	10,000,000	192,000	1FE
67756A-F8-0	OHIO ST HGHR ED HOSP CLEVELAN 01/01/2033		09/10/2008	J. P. MORGAN SECURITIES, INC.		6,886,320	7,000,000		1FE
386442-TA-5	GRAND RIVER DAM AUTH OK 2008 06/01/2027		09/11/2008	CITIGROUP GLOBAL MARKETS		11,878,468	11,540,000		1FE
794458-CX-5	SALEM OR HOSP FAC SALEM HOSP 08/15/2023		09/24/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,894,644	5,995,000		1FE
708796-PP-6	PENNSYLVANIA HSG FIN AGY SGL 04/01/2022		08/15/2008	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		1FE
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE U 11/15/2023		09/29/2008	J. P. MORGAN SECURITIES, INC.		8,805,000	10,000,000	252,118	2FE
83712D-QZ-2	SOUTH CAROLINA HSG FIN DEV MT 07/01/2039		08/01/2008	GOLDMAN, SACHS & CO.		13,379,638	13,430,000		1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MT 07/01/2027		08/01/2008	GOLDMAN, SACHS & CO.		5,815,000	5,815,000		1FE
66285W-EE-2	NORTH TEX TWY AUTH REV CAP AP 01/01/2042		09/10/2008	CITIGROUP GLOBAL MARKETS		13,638,800	20,000,000		1FE
25484J-AM-2	DISTRICT COLUMBIA UNIV REV GE 04/01/2036		09/11/2008	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		1Z
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNI 06/01/2028		09/10/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,500,000	6,500,000		1FE
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNI 06/01/2033		09/10/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,000,000	5,000,000		1FE
956622-YR-9	WEST VIRGINIA HOSP FIN WV UNI 06/01/2035		09/11/2008	BANC AMERICA SECURITIES		9,776,100	10,000,000		1FE
97710A-FY-5	WISCONSIN HLTH & ED WHEATON F 08/15/2013		09/22/2008	CITIBANK		14,802,248	15,685,000	104,567	1FE
3199999. Bonds - Special Revenues						480,071,501	511,794,802	1,334,735	XXX
125896-AW-0	CMS ENERGY CORP 2.875000% 12/ 12/01/2024		07/11/2008	DEUTSCHE BANK CAPITAL CORP.		2,594,019	2,250,000	7,547	3FE
60467P-AJ-3	MIRANT AMERICAS GENR INC 05/01/2031		09/02/2008	BANK OF NEW YORK		1,312,500	1,500,000	47,146	4FE
641423-BW-7	NEVADA POWER CO 08/01/2018		07/25/2008	BANK OF AMERICA		2,990,190	3,000,000		2FE
744448-CA-7	PUBLIC SERVICE COLORADO 08/01/2038		08/06/2008	LEHMAN BROTHERS INC.		1,493,970	1,500,000		1FE
744448-CB-5	PUBLIC SERVICE COLORADO 08/01/2018		08/06/2008	GOLDMAN, SACHS & CO.		2,995,590	3,000,000		1FE
75952B-AP-0	RELIANT ENERGY INC 06/15/2017		09/29/2008	BANK OF NEW YORK		1,200,000	1,600,000	37,450	4FE
826428-AJ-3	SIERRA PACIFIC RESOURCES 06/15/2012		09/10/2008	MERRILL LYNCH CAPITAL MARKETS		2,669,963	2,637,000	51,441	3FE
3899999. Bonds - Public Utilities						15,256,232	15,487,000	143,584	XXX
000886-AB-7	ADC TELECOMMUNICATIONS 3.0650 06/15/2013		07/02/2008	MCMAHAN SECURITIES CO LP		1,044,809	1,207,000	2,705	3
007903-AN-7	ADVANCED MICRO DEVICES 5.7500 08/15/2012		08/20/2008	JEFFERIES & COMPANY, INC.		2,061,500	3,100,000	4,951	5FE
008252-AK-4	AFFILIATED MANAGERS GROU 3.95 08/15/2038		09/05/2008	Various		4,664,345	4,750,000	7,516	2FE
01958X-BF-3	ALLIED WASTE NORTH AMER 02/15/2014		09/23/2008	MERRILL LYNCH CAPITAL MARKETS		2,368,750	2,500,000	17,439	3FE
991144-9B-4	ALLTEL COMMUNICATIONS, INC. I 05/15/2015		07/17/2008	CIBC WORLD MARKETS		987,500	1,000,000		3FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. I 05/15/2015		07/11/2008	WACHOVIA SECURITIES		996,250	1,000,000		3FE
991144-9A-6	ALLTEL COMMUNICATIONS, INC. T 05/15/2015		07/21/2008	CIBC WORLD MARKETS		988,125	1,000,000		3FE
020039-AJ-2	ALLTEL CORP 05/01/2029		08/01/2008	CIBC WORLD MARKETS		2,827,500	3,000,000	53,833	5FE
031162-AN-0	AMGEN INC .125000% 02/01/2011 02/01/2011		07/15/2008	MCMAHAN SECURITIES CO LP		931,250	1,000,000	580	1FE
053332-AH-5	AUTOZONE INC 01/15/2014		07/29/2008	BANK OF AMERICA		5,999,460	6,000,000		2FE
053773-AF-4	AVIS BUDGET CAR RENTAL 05/15/2016		08/14/2008	CITIBANK		878,125	1,250,000	25,295	3FE
053807-AL-7	AVNET INC 2.000000% 03/15/203 03/15/2034		07/24/2008	JEFFERIES & COMPANY, INC.		783,750	750,000	5,583	2FE
12489W-LB-8	CBASS 2005-CB3 AF2 05/25/2035		06/01/2008	VARIOUS		(2)	(2)		1FE
152312-AN-4	CENTEX CORP 05/15/2014		09/10/2008	WACHOVIA SECURITIES		701,250	850,000	16,150	3FE
161133-AE-3	CHARMING SHOPPES 1.125000% 05 05/01/2014		08/19/2008	MCMAHAN SECURITIES CO LP		1,343,940	2,000,000	6,938	4FE
165167-CB-1	CHESAPEAKE ENERGY CORP 2.2500 12/15/2038		08/20/2008	Various		5,744,228	6,000,000	26,188	3FE
165167-BW-6	CHESAPEAKE ENERGY CORP 2.7500 11/15/2035		08/11/2008	Various		6,474,291	4,500,000	28,149	3FE
17453B-AJ-0	CITIZENS COMMUNICATIONS 08/15/2031		08/07/2008	MERRILL LYNCH CAPITAL MARKETS		1,767,500	2,000,000	88,500	3FE
184502-AS-1	CLEAR CHANNEL COMMUNICAT 05/15/2015		09/02/2008	J. P. MORGAN SECURITIES, INC.		950,000	2,000,000	29,944	5FE
201723-AJ-2	COMMERCIAL METALS CO 08/15/2018		07/30/2008	BANK OF AMERICA		3,993,120	4,000,000		2FE
225470-UM-3	CSMC 2006-1 1A5 02/25/2036		09/01/2008	SCHEDULED PAY UP		8,375	8,375		1FE
25212E-AF-7	DEX MEDIA INC 11/15/2013		09/10/2008	MORGAN STANLEY DEAN WITTER		597,500	1,000,000		4FE
252126-AF-4	DEX MEDIA WEST/FINANCE 08/15/2013		09/12/2008	KBC FINANCIAL PRODUCTS USA INC		1,155,000	1,500,000	13,167	4FE
263534-BT-5	E.I. DU PONT DE NEMOURS 07/15/2018		07/23/2008	GOLDMAN, SACHS & CO.		2,998,740	3,000,000		1FE
263534-BU-2	E.I. DU PONT DE NEMOURS 07/15/2013		07/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,970,240	3,000,000		1FE
29355X-AB-3	ENPRO INDUSTRIES INC 3.937500 10/15/2015		07/21/2008	MCMAHAN SECURITIES CO LP		1,469,844	1,150,000	12,452	4
29364D-AN-0	ENTERGY ARKANSAS INC 08/01/2013		07/14/2008	J. P. MORGAN SECURITIES, INC.		2,499,825	2,500,000		2FE
319963-AN-4	FIRST DATA CORPORATION 09/24/2015		09/03/2008	KBC FINANCIAL PRODUCTS USA INC		1,446,781	1,675,000	72,595	4FE
35671D-AT-2	FREEPORT-MCMORAN C & G 04/01/2015		07/10/2008	CIBC WORLD MARKETS		1,000,000	1,000,000	17,157	3FE
35687M-AM-9	FREESCALE SEMICONDUCTOR 12/15/2014		09/03/2008	LEHMAN BROTHERS INC.		820,000	1,000,000	20,462	4FE
370334-BG-8	GENERAL MILLS INC 08/15/2013		07/31/2008	BANK OF AMERICA		3,991,360	4,000,000		2FE
370442-BT-1	GENERAL MOTORS 07/15/2033		07/15/2008	BANK OF AMERICA		540,000	1,000,000	698	3Z
370442-BW-4	GENERAL MOTORS 07/15/2023		08/21/2008	DEUTSCHE BANK SECURITIES		482,500	1,000,000	9,396	5FE
36186C-AF-0	GMAC LLC 12/15/2011		07/21/2008	LEHMAN BROTHERS INC.		1,718,750	2,500,000	16,250	4FE
36186C-AH-6	GMAC LLC 05/15/2012		09/03/2008	LEHMAN BROTHERS INC.		979,875	1,675,000	34,832	4FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCRE 12/03/2012		06/09/2008	GOLDMAN, SACHS & CO.		478,046	499,265		6FE
39248#-9D-0	GREEKTOWN HOLDINGS, LLC TERM 12/03/2012		07/30/2008	MORGAN STANLEY DEAN WITTER		2,394,454	2,500,735		6FE
404119-BA-6	HCA INC 11/15/2016		08/11/2008	SALOMON SMITH BARNEY		2,923,813	2,870,000	68,292	4FE
423074-AJ-2	HEINZ (H.J.) CO. 07/15/2013		07/09/2008	J. P. MORGAN SECURITIES, INC.		5,997,900	6,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
427093-AA-7	HERCULES OFFSHORE LLC 3.37500 06/01/2038		08/25/2008	GOLDMAN, SACHS & CO.		828,210	1,000,000	7,969	4Z
428040-CA-5	HERTZ CORP 01/01/2016		07/08/2008	LEHMAN BROTHERS INC.		713,400	820,000	2,392	4FE
45258#-AA-8	IMPACT HUNTINGTON CAPITAL II 05/31/2020		09/15/2008	Various		573,504	482,952		4Z
45687A-AB-8	INGERSOLL-RAND FIN I 08/15/2013		08/12/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		999,570	1,000,000		2FE
442488-BB-7	K HOVNANIAN ENTERPRISES 05/01/2013		09/04/2008	GOLDMAN, SACHS & CO.		1,281,250	1,250,000	40,729	3FE
49460W-AF-6	KINETIC CONCEPTS INC 3.250000 04/15/2015		07/15/2008	DEUTSCHE BANK CAPITAL CORP.		2,022,810	2,000,000	15,528	4FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDI 09/11/2021		09/17/2008	KBC FINANCIAL PRODUCTS USA INC		680,313	700,000		2
512815-AH-4	LAMAR ADVERTISING CO 2.875000 12/31/2010		09/15/2008	MCMAHAN SECURITIES CO LP		973,750	1,000,000	6,229	4
991082-9B-6	LAUREATE EDUCATION, INC. TERM 08/17/2014		09/22/2008	GOLDMAN, SACHS & CO.		193,548	193,548		4FE
521865-AQ-8	LEAR CORP 12/01/2016		07/09/2008	SALOMON SMITH BARNEY		643,700	820,000	8,570	4FE
526057-AS-3	LENNAR CORP 05/31/2015		09/08/2008	WARBURG DILLION READ LLC		1,027,500	1,500,000	23,333	3FE
576203-AJ-2	MASSEY ENERGY CO 3.250000% 08 08/01/2015		09/15/2008	Various		2,682,806	3,000,000	6,319	3FE
499040-AN-3	MCCLATCHY COMPANY 11/01/2014		09/12/2008	MERRILL LYNCH CAPITAL MARKETS		61,360	118,000	2,062	5FE
499040-AP-8	MCCLATCHY COMPANY 09/01/2017		09/12/2008	MERRILL LYNCH CAPITAL MARKETS		232,300	460,000	1,176	5FE
552953-AR-2	MGM MIRAGE INC 07/15/2015		07/28/2008	BARCLAYS BANK		797,500	1,000,000	2,944	3FE
608328-AT-7	MOHEGAN TRIBAL GAMING 02/15/2013		07/31/2008	Various		1,880,750	2,150,000	60,638	4FE
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		09/17/2008	Various		1,963,900	2,000,000	5,758	2FE
631103-AB-4	NASDAQ STOCK MARKET INC 2.500 08/15/2013		07/16/2008	MCMAHAN SECURITIES CO LP		845,000	1,000,000	10,069	3FE
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT 09/03/2020		09/03/2008	Various		12,000,000	12,000,000	75,276	3Z
64110D-AA-2	NETAPP INC 1.750000% 06/01/20 06/01/2013		07/24/2008	Various		3,656,925	3,750,000	7,182	3Z
651639-AJ-5	NEWMONT MINING CORP 1.625000% 07/15/2017		09/22/2008	CITIGROUP GLOBAL MARKETS		554,885	500,000	1,580	2FE
671040-AH-6	OSI PHARMACEUTICALS INC 3.000 01/15/2038		07/21/2008	MCMAHAN SECURITIES CO LP		552,500	500,000	375	4Z
742962-AD-5	PRIVATEBANCORP INC 3.625000% 03/15/2027		09/17/2008	MCMAHAN SECURITIES CO LP		470,000	500,000	352	3Z
744320-AJ-1	PRUDENTIAL FINANCIAL INC 1.17 12/15/2037		09/10/2008	CITIGROUP GLOBAL MARKETS		9,648,750	10,000,000	3,662	1FE
69366A-AC-4	PSS WORLD MEDICAL INC 3.12500 08/01/2014		09/03/2008	Various		2,026,250	2,000,000	1,476	3FE
991147-9A-9	QUICKSILVER RESOURCES INC. SE 08/08/2013		08/14/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,450,000	2,500,000		4FE
74913G-AG-0	QWEST CORPORATION 10/01/2014		07/22/2008	MERRILL LYNCH CAPITAL MARKETS		3,914,063	4,175,000	99,156	2FE
74913G-AK-1	QWEST CORPORATION 06/15/2015		07/22/2008	MERRILL LYNCH CAPITAL MARKETS		3,903,625	4,175,000	35,372	2FE
750438-AC-7	RADIOSHACK CORP 2.500000% 08/ 08/01/2013		08/13/2008	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		3Z
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.75 10/15/2012		09/17/2008	DEUTSCHE BANK CAPITAL CORP.		502,430	500,000	8,177	2FE
779282-AA-0	ROUSE CO LP/TRC CO-ISSR 05/01/2013		09/04/2008	LEHMAN BROTHERS INC.		1,037,500	1,250,000	30,000	3FE
785583-AC-9	SABINE PASS LNG LP 11/30/2013		07/28/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,474,000	1,675,000	20,240	4FE
785583-AF-2	SABINE PASS LNG LP 11/30/2016		09/04/2008	GREENWICH CAPITAL MARKETS, INC.		741,625	850,000	17,531	4FE
799183-AA-6	SAN PASQUAL CASINO 09/15/2013		08/29/2008	VARIOUS		(62,300)			4FE
805423-AA-8	SAVVIS INC 3.000000% 05/15/20 05/15/2012		08/06/2008	CIBC WORLD MARKETS		1,102,500	1,500,000	10,750	4
80874P-AD-1	SCIENTIFIC GAMES CORP .750000 12/01/2024		07/11/2008	JEFFERIES & COMPANY, INC.		1,130,500	1,000,000	938	3FE
81662T-AA-3	SEMGROUP LP 11/15/2015		07/17/2008	J. P. MORGAN SECURITIES, INC.		237,300	840,000	13,679	4Z
867363-AM-5	SUNGARD DATA SYSTEMS INC 05/15/2015		09/19/2008	GOLDMAN, SACHS & CO.		1,655,771	1,675,000		5FE
871130-AB-6	SYBASE INC 1.750000% 02/22/20 02/22/2025		07/15/2008	JEFFERIES & COMPANY, INC.		1,265,900	1,000,000	7,097	3
887319-AC-5	TIME WARNER TELECOM LLC 2.375 04/01/2026		08/18/2008	MCMAHAN SECURITIES CO LP		1,538,250	1,500,000	13,854	5FE
902494-AP-8	TYSON FOODS INC 3.250000% 10/ 10/15/2013		09/09/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,000,000	1,000,000		3FE
92276M-AD-7	VENTAS REALTY LP/CAP CRP 05/01/2012		08/08/2008	BNP CAPITAL MARKETS		1,597,500	1,500,000	38,250	2FE
92343E-AD-4	VERISIGN INC 3.250000% 08/15/ 08/15/2037		08/05/2008	GOLDMAN, SACHS & CO.		1,141,920	1,000,000	15,618	2
92857W-AE-0	VODAFONE GROUP PLC 07/15/2018		07/18/2008	GOLDMAN, SACHS & CO.		5,262,120	6,000,000	6,167	1FE
98235T-AA-5	WRIGHT MEDICAL GROUP INC 2.62 12/01/2014		07/28/2008	CITIGROUP GLOBAL MARKETS		543,970	500,000	2,188	3
98385X-AM-8	XTO ENERGY INC 08/01/2037		08/04/2008	LEHMAN BROTHERS INC.		2,831,730	3,000,000	3,375	2FE
98385X-AS-5	XTO ENERGY INC 12/15/2013		08/04/2008	LEHMAN BROTHERS INC.		2,997,930	3,000,000		2FE
98385X-AT-3	XTO ENERGY INC 12/15/2018		08/04/2008	LEHMAN BROTHERS INC.		2,991,390	3,000,000		2FE
003669-AF-5	ABITIBI-CONSOLIDATED INC 06/15/2011	T	09/03/2008	MERRILL LYNCH CAPITAL MARKETS		940,000	2,000,000	35,736	5FE
02342T-AD-1	AMDOCS LIMITED .500000% 03/15 03/15/2024	F	07/14/2008	MCMAHAN SECURITIES CO LP		986,875	1,000,000	1,694	2FE
00182E-AJ-8	AUST & NZ BANKING GROUP 07/19/2013	F	07/09/2008	J. P. MORGAN SECURITIES, INC.		2,997,180	3,000,000		1FE
143658-AN-2	CARNIVAL CORP 2.000000% 04/15 04/15/2021	F	08/26/2008	MCMAHAN SECURITIES CO LP		1,066,850	1,000,000	7,444	1FE
40420X-AA-3	HKCG FINANCE LTD 08/07/2018	F	07/31/2008	MORGAN STANLEY DEAN WITTER		2,979,570	3,000,000		1Z
45822E-AF-7	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	09/03/2008	Various		5,951,875	6,000,000	59,783	4FE
U4594T-NJ-2	INTL BK RECON & DEVELOP 08/02/2010	D	08/13/2008	CHASE SECURITIES		3,104,182	3,180,188	13,592	1FE
U4594T-YA-9	INTL BK RECON & DEVELOP 08/04/2010	D	08/19/2008	CHASE SECURITIES		3,053,191	3,039,514	18,362	1FE
D4085A-YT-4	KFW 09/10/2010	D	08/13/2008	CHASE SECURITIES		3,714,931	3,662,556	360,402	1FE
D4085M-HT-7	KFW 10/27/2008	D	07/28/2008	CHASE SECURITIES		1,368,899	1,372,192	104,227	1FE
00386S-AE-2	TAQA ABU DHABI NATL ENER 08/01/2013	F	07/24/2008	BARCLAYS BANK		2,998,230	3,000,000		1FE
4599999. Bonds - Industrial and Miscellaneous						196,708,681	208,424,323	1,786,322	XXX
6099997. Total - Bonds - Part 3						1,462,038,376	1,605,989,268	9,765,544	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
6099999. Total - Bonds						1,462,038,376	1,605,989,268	9,765,544	XXX
172967-59-8	CITIGROUP INC		07/25/2008	LEHMAN BROTHERS INC.	50,000.000	2,269,500	0.00		P1LFE
524901-30-3	LEGG MASON INC		09/03/2008	LAZARD FRERES & COMPANY	75,000.000	2,970,716	0.00		RP2LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						5,240,216	XXX		XXX
039483-20-1	ARCHER DANIELS		07/18/2008	CITIGROUP GLOBAL MARKETS	55,000.000	2,345,548	0.00		P2LZ
053611-30-7	AVERY DENNISON CORP		08/29/2008	LAZARD FRERES & COMPANY	5,000.000	238,730	0.00		RP2LFE
28336L-60-4	EL PASO CORPORATION		07/17/2008	JEFFERIES & COMPANY, INC.	900.000	1,363,500	0.00		P4UZ
35671D-78-2	FREEPORT-MCMORAN C & G		09/17/2008	Various	24,500.000	2,737,334	0.00		P3LFE
595017-AA-2	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		07/01/2008	Various	6,500,000.000	6,582,078	0.00	9,946	P1UZ
628530-20-6	MYLAN INC		08/12/2008	Various	1,060.000	984,857	0.00		P4LFE
817315-AW-4	SEPRACOR INC 0% 10/15/2024		07/15/2008	DEUTSCHE BANK CAPITAL CORP.	3,000,000.000	2,722,500	0.00		RP5U
6399999. Preferred Stocks - Industrial and Miscellaneous						16,974,546	XXX	9,946	XXX
6599997. Total - Preferred Stocks - Part 3						22,214,762	XXX	9,946	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						22,214,762	XXX	9,946	XXX
023608-10-2	AMEREN COR P COM		09/17/2008	Various	13,749.000	569,759			L
025537-10-1	AMERICAN E LEC PWR INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,567.000	160,800			L
131347-30-4	CALPINE CORP		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	15,324.000	212,807			L
209115-10-4	CONSOLIDAT ED EDISON INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	1,586.000	69,788			L
25746U-10-9	DOMINION R ES INC VA NEW COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	6,661.000	273,767			L
26441C-10-5	DUKE ENERG Y HLDG CORP COM		09/17/2008	Various	40,962.000	723,376			L
281020-10-7	EDISON INT L COM		09/17/2008	Various	100,729.000	4,466,494			L
29364G-10-3	ENTERGY CO RP NEW COM		09/17/2008	Various	45,894.000	4,524,174			L
30161N-10-1	EXELON CORP COM		09/17/2008	Various	73,175.000	6,369,768			L
337932-10-7	FIRSTENERG Y CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	9,117.000	577,626			L
302571-10-4	FPL GROUP INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,426.000	222,112			L
69331C-10-8	PG+E CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,108.000	163,004			L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		09/25/2008	WEEDEN & COMPANY	25,960.000	836,418			L
69351T-10-6	PPL CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,381.000	153,900			L
743263-10-5	PROGRESS E NERGY INC COM		09/17/2008	Various	13,366.000	590,590			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	5,818.000	199,398			L
748356-10-2	QUESTAR CO RP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	10,742.000	452,852			L
75952B-10-5	RELIANT RESOURCES INC		08/14/2008	BLOOMBERG TRADEBOOK LLC	71,340.000	1,217,989			L
816851-10-9	SEMPRA ENE RGY COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	2,871.000	145,233			L
842587-10-7	SOUTHERN C O COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	8,664.000	330,868			L
867652-30-7	SUNPOWER CORP CL B		08/20/2008	DISTRIBUTION	21,229.110	1,804,610			L
D85916-10-0	E.ON AG	D	07/24/2008	ALLIANCE BERNSTEIN	2,209.000	423,661			U
F42651-11-1	GDF SUEZ CMN STK	D	09/10/2008	ALLIANCE BERNSTEIN	8,826.000	578,492			L
G4890M-10-9	INTL POWER ORD GBP0.50	D	07/24/2008	ALLIANCE BERNSTEIN	41,481.000	335,263			U
F90131-53-7	SUEZ ENVIRONMENT BONUS RIGHTS 22/06/2010	D	07/22/2008	DISTRIBUTION	40,326.000	251,780			L
6699999. Common Stocks - Public Utilities						25,654,528	XXX		XXX
026874-10-7	AMERICAN I NTL GROUP INC COM		08/05/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	34,800.000	997,215			L
03076C-10-6	AMERIPRISE FINL INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	2,689.000	102,047			L
037389-10-3	AON CORP.		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,127.000	141,721			L
060505-10-4	BANK OF AMERICA CORP		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	97,418.000	2,683,464			L
054937-10-7	BB+T CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	9,117.000	324,422			L
808513-10-5	CHARLES SCHWAB		09/16/2008	Various	410,188.000	9,621,117			L
171232-10-1	CHUBB CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,510.000	235,653			L
12572Q-10-5	CME GROUP INC.		08/27/2008	CANTOR, FITZGERALD & CO.	100.000	32,137			L
126600-10-5	CVB FINANCIAL CORP		09/09/2008	BLOOMBERG TRADEBOOK LLC	77,470.000	924,620			L
253922-10-8	DIME COMMUNITY BANCSHARES		07/24/2008	LEHMAN BROTHERS INC.	13,000.000	218,729			L
254709-10-8	DISCOVER F INL SVCS COM		09/08/2008	LEHMAN BROTHERS INC.	56,430.000	981,876			L
302301-10-6	EZCORP INC CL A		09/08/2008	BANK OF AMERICA SECURITIES LLC	59,320.000	1,017,261			L
320517-10-5	FIRST HORI ZON NATL CORP COM		09/10/2008	STOCK DIV.	42.870	309			L
37637Q-10-5	GLACIER BANCORP INC		09/09/2008	BLOOMBERG TRADEBOOK LLC	41,890.000	912,197			L
38141G-10-4	GOLDMAN SA CHS GROUP INC COM		07/01/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	8,210.000	1,436,327			L
416515-10-4	HARTFORD F INANCIAL SVCS GRP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,561.000	184,174			L
443683-10-7	HUDSON CIT Y BANCORP INC COM		09/16/2008	Various	434,900.000	7,918,456			L
G491BT-10-8	INVESCO LTD		09/17/2008	Various	9,225.000	222,802			L
G4933P-10-1	IPC HOLDING LTD		09/22/2008	JONES TRADING	28,380.000	887,675			L
464288-77-8	ISHARES DJ US REGIONAL BANKS		08/28/2008	Various	200,000.000	6,122,230			L
46625H-10-0	JPMORGAN CHASE & CO COM		09/30/2008	Various	195,870.000	7,951,785			L

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

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493267-10-8	KEYCORP NE W COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	132,607.000	1,701,229			L
524901-10-5	LEGG MASON INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	1,554.000	55,450			L
534187-10-9	LINCOLN NA TL CORP IN COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,052.000	130,784			L
540424-10-8	LOEWS CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,111.000	154,992			L
571748-10-2	MARSH + MC LENNAN COS INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	5,592.000	181,188			L
55262C-10-0	MBIA INC COM		08/15/2008	BERNSTEIN (SANFORD C.) & CO., INC.	220,800.000	2,439,575			L
59156R-10-8	METLIFE IN C COM		09/17/2008	Various	155,717.000	7,978,697			L
665859-10-4	NORTHERN TRUST CORP		09/17/2008	Various	169,830.000	13,155,791			L
693475-10-5	PNC FINL S VCS GROUP INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,973.000	288,063			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,325.000	129,505			L
743315-10-3	PROGRESSIVE CORP.		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	7,433.000	119,867			L
74347R-74-3	PROSHARES ULTRA FINANCIALS		09/26/2008	Various	8,113,715.000	171,811,941			L
744320-10-2	PRUDENTIAL FINL INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	5,022.000	373,619			L
759351-40-6	REINSURANCE GROUP AMERICA INC		09/22/2008	JEFFERIES & COMPANY, INC.	16,760.000	880,368			L
857477-10-3	STATE STREET CORP.		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	1,577.000	102,440			L
860630-10-2	STIFEL FINANCIAL CORP		09/30/2008	Various	36,044.000	1,727,022			L
872275-10-2	TCF FINANCIAL		09/19/2008	CANTOR, FITZGERALD & CO.	40,770.000	897,466			L
89417E-10-9	TRAVELERS COS INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	16,376.000	744,444			L
894675-10-7	TREE COM INC		08/27/2008	DISTRIBUTION	83.330	618			L
902973-30-4	US BANCORP DEL COM NEW		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	50,033.000	1,668,375			L
939322-10-3	WASHINGTON MUTUAL INC		07/17/2008	CANTOR, FITZGERALD & CO.	6,100.000	31,586			L
949746-10-1	WELLS FARG O + CO NEW COM		09/25/2008	Various	168,413.000	5,826,101			L
H0023R-10-5	ACE LIMITED	F	09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	9,324.000	519,616			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	07/07/2008	ALLIANCE BERNSTEIN	19,070.000	316,625			U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	09/17/2008	ALLIANCE BERNSTEIN	42,777.000	2,056,492			L
H4407G-26-3	JULIUS BAER HLDGS AG-REG PAR CHF .05	D	09/17/2008	ALLIANCE BERNSTEIN	1,958.000	108,378			U
Q6077P-11-9	MACQUARIE AIRPORTS NPV STAPLED F/PAID	D	08/19/2008	ALLIANCE BERNSTEIN	17,919.000	45,227			U
G5790V-15-6	MAN GROUP PLC OMN STK	D	09/10/2008	ALLIANCE BERNSTEIN	6,575.000	58,610			U
W58204-10-3	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	07/01/2008	ALLIANCE BERNSTEIN	42,600.000	586,415			U
Q78063-11-4	QBE INS GROUP NPV	D	08/22/2008	ALLIANCE BERNSTEIN	23,259.000	476,923			L
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	09/15/2008	STOCK DIV.	9,305.000	64,466			L
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	09/17/2008	ALLIANCE BERNSTEIN	13,949.000	354,362			L
J77067-10-6	SUMITOMO MITSUI NPV	D	07/09/2008	ALLIANCE BERNSTEIN	144.000	1,077,555			U
90458E-10-7	UNIBANCO UNIAO DE GDS EACH REPR 1000 UTS	F	07/17/2008	ALLIANCE BERNSTEIN	4,000.000	517,820			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						259,497,827	XXX		XXX
88579Y-10-1	3M CO COM		07/16/2008	KBC FINANCIAL PRODUCTS USA INC	15,000.000	1,017,200			L
002824-10-0	ABBOTT LABS		09/17/2008	Various	24,935.000	1,437,009			L
00507V-10-9	ACTIVISION BLIZZARD INC		07/24/2008	MORGAN STANLEY DEAN WITTER	19,100.000	689,455			L
00724F-10-1	ADOBE SYS INC COM		07/24/2008	Various	112,800.000	4,736,855			L
00766T-10-0	AECOM TECHNOLOGY GROUP		07/24/2008	MORGAN STANLEY DEAN WITTER	12,000.000	334,432			L
007865-10-8	AEROPOSTALE INC		09/04/2008	Various	44,770.000	1,539,721			L
008190-10-0	AFFILIATED COMPUTER		08/08/2008	THOMAS WEISEL PARTNERS	8,400.000	428,512			L
001084-10-2	AGCO CORP.		07/28/2008	Various	11,500.000	598,348			L
008474-10-8	AGNICO EAGLE MINES, LTD.		07/16/2008	BLOOMBERG TRADEBOOK LLC	55,206.000	4,167,948			U
009363-10-2	AIRGAS INC		08/27/2008	Various	15,443.000	904,518			L
001547-10-8	AK STEEL HOLDING CO		07/24/2008	Various	8,100.000	382,531			L
00971T-10-1	AKAMAI TECHNOLOGIES		07/24/2008	MORGAN STANLEY DEAN WITTER	8,200.000	263,945			L
013817-10-1	ALCOA INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	21,959.000	555,169			L
015351-10-9	ALEXION PHARMACEUTICAL INC		08/13/2008	Various	35,400.000	3,256,606			L
019589-30-8	ALLIED WAS TE INDUSTRIES INC COM PAR O		09/09/2008	BLOOMBERG TRADEBOOK LLC	68,490.000	887,788			L
023135-10-6	AMAZON COM INC COM		09/09/2008	Various	180,418.000	15,136,148			L
023436-10-8	AMEDISYS INC		08/12/2008	STIFEL CAPITAL MARKETS	47,669.000	3,135,619			L
02913V-10-3	AMERICA PUBLIC EDUCATION		08/22/2008	Various	83,008.000	3,759,525			L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		09/04/2008	BLOOMBERG TRADEBOOK LLC	53,490.000	945,942			L
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	8,800.000	308,032			L
031162-10-0	AMGEN INC COM		09/15/2008	Various	271,596.000	15,494,826			L
032095-10-1	AMPHENOL CORP.		09/22/2008	Various	237,558.000	11,770,871			L
032511-10-7	ANADARKO PETROLEUM		09/17/2008	Various	137,142.000	8,350,009			L
035290-10-5	ANIXTER INTERNATIONAL INC		09/02/2008	JEFFERIES & COMPANY, INC.	48,300.000	3,593,945			L
03662Q-10-5	ANSYS INC		09/02/2008	Various	43,120.000	1,932,692			L
037411-10-5	APACHE COR P COM		09/17/2008	Various	70,871.000	8,055,479			L
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		08/29/2008	STOCK DIV.	95.000	3,405			L
037604-10-5	APOLLO GROUP		09/11/2008	Various	22,520.000	1,452,660			L

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037833-10-0	APPLE INC.		08/14/2008	CANTOR, FITZGERALD & CO.	15,100.000	2,626,861			L
038149-10-0	APPLIED BIOSYSTEMS		09/04/2008	BLOOMBERG TRADEBOOK LLC	26,000.000	937,566			L
040049-10-8	ARENA RESOURCES INC		07/24/2008	MORGAN STANLEY DEAN WITTER	6,700.000	274,463			L
046353-10-8	ASTRAZENECA PLC SPONSERED ADR		09/25/2008	WEEDEN & COMPANY	17,800.000	827,688			L
00206R-10-2	AT+T INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	129,551.000	3,697,112			L
050095-10-8	ATWOOD OCEANICS INC		07/24/2008	Various	26,400.000	2,722,543			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/16/2008	Various	88,850.000	4,019,688			L
053332-10-2	AUTOZONE INC.		09/26/2008	JEFFERIES & COMPANY, INC.	6,320.000	816,272			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		07/24/2008	MORGAN STANLEY DEAN WITTER	10,500.000	371,705			L
053611-10-9	AVERY DENN ISON CORP COM		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	24,050.000	1,079,532			L
054303-10-2	AVON PRODS INC COM		08/27/2008	Various	312,485.000	13,686,969			L
054615-10-9	AXSYS TECHNOLOGIES		08/13/2008	Various	37,700.000	2,761,272			L
002474-10-4	AZZ INC		08/18/2008	CANTOR, FITZGERALD & CO.	20,743.000	937,917			L
056525-10-8	BADGER METER INC		07/30/2008	Various	18,500.000	1,055,731			L
057224-10-7	BAKER HUGH ES INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,810.000	310,398			L
067806-10-9	BARNES GROUP INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	48,770.000	1,092,770			L
071813-10-9	BAXTER INT L INC COM		09/22/2008	Various	185,060.000	12,424,067			L
073302-10-1	BE AEROSPACE		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	56,690.000	1,062,314			L
09062X-10-3	BIOGEN IDEC INC.		07/23/2008	Various	199,610.000	14,241,181			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		07/24/2008	MORGAN STANLEY DEAN WITTER	12,400.000	385,114			L
05548J-10-6	BJ'S WHOLESALE CLUB		07/24/2008	Various	22,701.000	892,145			L
091935-50-2	BLACKBOARD INC		07/24/2008	Various	45,600.000	1,847,809			L
093671-10-5	BLOCK H&R		07/14/2008	BLOOMBERG TRADEBOOK LLC	46,730.000	1,043,121			L
055921-10-0	BMC SOFTWARE		07/24/2008	MORGAN STANLEY DEAN WITTER	9,800.000	356,399			L
101121-10-1	BOSTON PPT YS INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	487.000	42,367			L
101137-10-7	BOSTON SCIENTIFIC		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	12,075.000	146,949			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	43,476.000	892,728			L
116794-10-8	BRUKER CORP		09/19/2008	PIPELINE TRADING SYSTEM, LLC	58,850.000	914,423			L
118440-10-6	BUCKLE INC		07/24/2008	Various	26,700.000	1,334,653			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		07/24/2008	MORGAN STANLEY DEAN WITTER	9,200.000	547,079			L
119848-10-9	BUFFALO WILD WINGS INC		09/12/2008	Various	58,217.000	2,199,598			L
129603-10-6	CALGON CARBON CORP.		09/02/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.	167,300.000	3,676,133			L
13342B-10-5	CAMERON INTERNATION		07/24/2008	MORGAN STANLEY DEAN WITTER	13,200.000	626,058			L
134429-10-9	CAMPBELL S OUP CO COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	2,967.000	113,652			L
14149Y-10-8	CARDINAL H EALTH INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,267.000	215,587			L
142339-10-0	CARLISLE CORP.		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	31,410.000	1,119,804			L
143658-30-0	CARNIVAL C ORP PAIRED 1		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	23,116.000	909,250			L
144577-10-3	CARRIZO OIL GAS INC		07/24/2008	MORGAN STANLEY DEAN WITTER	5,100.000	253,918			L
124857-20-2	CBS CORP C LASS B		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	7,223.000	108,978			L
150870-10-3	CELANESE CORP		08/14/2008	BLOOMBERG TRADEBOOK LLC	30,710.000	1,202,449			L
151020-10-4	CELGENE CORP.		07/25/2008	Various	232,000.000	15,935,512			L
156708-10-9	CEPHALON INC		08/19/2008	Various	79,278.000	5,868,912			L
125269-10-0	CF INDUSTRIES HOLDI		08/29/2008	Various	3,900.000	550,334			L
166764-10-0	CHEVRON CORP.		09/17/2008	Various	53,952.000	4,364,430			L
169656-10-5	CHIPOTLE MEXICAN GRILL		07/24/2008	MORGAN STANLEY DEAN WITTER	3,600.000	243,999			L
125509-10-9	CIGNA CORP.		09/17/2008	Various	46,047.000	1,708,151			L
17275R-10-2	CISCO SYS INC COM		09/25/2008	Various	885,100.000	20,244,280			L
184499-10-1	CLEAN ENERGY FUELS CORP		09/04/2008	BLOOMBERG TRADEBOOK LLC	53,010.000	1,001,865			L
184496-10-7	CLEAN HARBORS		07/25/2008	Various	59,900.000	4,725,830			L
185896-10-7	CLEVELAND-CLIFFS, INC.		07/24/2008	MORGAN STANLEY DEAN WITTER	7,400.000	688,861			L
189054-10-9	CLOROX CO COM		09/11/2008	MORGAN STANLEY DEAN WITTER	14,150.000	892,957			L
191216-10-0	COCA COLA CO COM		09/17/2008	Various	616,083.000	33,698,689			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		07/24/2008	MORGAN STANLEY DEAN WITTER	10,800.000	289,456			L
194162-10-3	COLGATE-PALMOLIVE		09/08/2008	Various	260,421.000	20,369,444			L
20030N-10-1	COMCAST CO RP NEW CL A		09/05/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	150,000.000	3,102,000			L
205887-10-2	CONAGRA IN C COM		09/17/2008	Various	22,937.000	502,802			L
206708-10-9	CONCUR TECHNOLOGIES		08/12/2008	Various	64,000.000	2,980,494			L
20825C-10-4	CONOCOPHILLIPS		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	31,731.000	2,203,660			L
81369Y-30-8	CONSUMER STAPLES SECTOR SPDR FUND		08/07/2008	INVESTMENT TECHNOLOGY GROUP, INC.	480,413.000	13,450,315			L
210795-30-8	CONTINENTAL AIRLINES		08/15/2008	INVESTMENT TECHNOLOGY GROUP	130,600.000	2,275,117			L
212015-10-1	CONTINENTAL RESOURCES INC OK		07/24/2008	MORGAN STANLEY DEAN WITTER	12,700.000	791,218			L
G24182-10-0	COOPER IND USTRIES LTD SHS A		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	25,550.000	1,102,620			L
217204-10-6	COPART INC		07/24/2008	MORGAN STANLEY DEAN WITTER	7,500.000	330,449			L

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22160K-10-5	COSTCO CO.		07/22/2008	Various	110,800.000	8,094,288			L
222816-10-0	COVANCE INC		07/24/2008	Various	15,731.000	1,342,407			L
G2552X-10-8	COVIDIEN L TD SHS		09/17/2008	Various	102,696.000	5,621,925			L
126349-10-9	CSG SYSTEMS INTERNATION		09/04/2008	BLOOMBERG TRADEBOOK LLC	48,140.000	936,060			L
126408-10-3	CSX CORP COM		08/12/2008	INVESTMENT TECHNOLOGY GROUP	43,900.000	2,652,337			L
229678-10-7	CUBIST PHARMACEUTICALS INC		09/22/2008	PIPELINE TRADING SYSTEM, LLC	38,720.000	886,065			L
231021-10-6	CUMMINS INC.		07/24/2008	MORGAN STANLEY DEAN WITTER	9,200.000	601,561			L
126650-10-0	CVS CAREMARK CORP.		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	15,865.000	555,904			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		08/20/2008	Various	100,600.000	3,009,998			L
23918K-10-8	DAVITA INC.		07/31/2008	CANTOR, FITZGERALD & CO.	1,100.000	61,844			L
24702R-10-1	DELL INC COM		08/13/2008	Various	446,300.000	11,259,168			L
25179M-10-3	DEVON ENER GY CORPORATION NEW COM		09/17/2008	Various	85,496.000	8,667,987			L
254687-10-6	DISNEY WAL T CO DISNEY CO		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	36,791.000	1,186,296			L
25659T-10-7	DOLBY LABORATORIES CL A		07/24/2008	MORGAN STANLEY DEAN WITTER	5,200.000	210,349			L
256746-10-8	DOLLAR TREE INC		09/11/2008	Various	58,579.000	2,326,497			L
260003-10-8	DOVER CORP COM		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	24,160.000	1,099,490			L
260543-10-3	DOW CHEM C O COM		09/17/2008	Various	44,143.000	1,424,448			L
Y2109Q-10-1	DRYSHIPS INC		07/24/2008	MORGAN STANLEY DEAN WITTER	2,600.000	194,461			L
23335C-10-1	DTS INC		07/24/2008	LEHMAN BROTHERS INC.	12,300.000	355,730			L
263534-10-9	DU PONT E I DE NEMOURS + CO COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	28,921.000	1,321,619			L
233377-40-7	DXP ENTERPRISES INC		09/02/2008	KNIGHT SECURITIES, L.P.	60,400.000	3,723,249			L
278058-10-2	EATON CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	1,271.000	83,395			L
278865-10-0	ECOLAB INC.		09/10/2008	Various	96,927.000	4,405,035			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		07/24/2008	Various	100,304.000	6,356,003			L
28336L-10-9	EL PASO CO RP COM		08/05/2008	Various	200,000.000	3,584,222			L
268648-10-2	EMC CORP.		07/31/2008	JEFFERIES & COMPANY, INC.	541,723.000	8,351,093			L
29084Q-10-0	EMCOR GROUP INC		08/29/2008	Various	159,100.000	5,191,609			L
291011-10-4	EMERSON ELECTRIC		08/14/2008	MORGAN STANLEY DEAN WITTER	60,000.000	2,920,770			L
29270J-10-0	ENERGY RECOVERY INC		08/13/2008	Various	43,944.000	401,349			L
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND		08/29/2008	J. P. MORGAN SECURITIES, INC.	361,300.000	27,014,509			L
29476L-10-7	EQUITY RES IDENTIAL SH BEN IN		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	2,600.000	103,396			L
29481V-10-8	ERESEARCH TECHNOLOGY INC		07/24/2008	Various	236,285.000	4,148,021			L
269279-40-2	EXCO RESOURCES INC		07/24/2008	MORGAN STANLEY DEAN WITTER	10,100.000	250,566			L
302182-10-0	EXPRESS SC RIPTS INC COM		08/19/2008	Various	160,583.000	10,554,392			L
30231G-10-2	EXXON MOBIL CORP		09/25/2008	Various	217,154.000	16,876,785			L
302491-30-3	F M C CORP.		07/24/2008	MORGAN STANLEY DEAN WITTER	4,600.000	308,689			L
303075-10-5	FACTSET RESEARCH SYSTEMS		07/14/2008	JEFFERIES & COMPANY, INC.	18,750.000	1,023,484			L
307000-10-9	FAMILY DLR STORES INC COM		09/24/2008	WEEDEN & COMPANY	30,980.000	822,643			L
311900-10-4	FASTENAL		09/19/2008	Various	327,553.000	17,120,017			L
336433-10-7	FIRST SOLAR		08/25/2008	Various	5,100.000	1,370,992			L
302445-10-1	FLIR SYSTEMS		07/24/2008	MORGAN STANLEY DEAN WITTER	87,873.000	3,719,001			L
34354P-10-5	FLOWSERVE CORPORATI		07/24/2008	MORGAN STANLEY DEAN WITTER	5,100.000	622,583			L
343412-10-2	FLUOR CORP. (NEW)		07/24/2008	MORGAN STANLEY DEAN WITTER	9,800.000	771,440			L
30249U-10-1	FMC TECHNLOGIES INC		07/24/2008	MORGAN STANLEY DEAN WITTER	8,400.000	557,192			L
345425-10-2	FORDING CANADIAN COAL TRUST		07/24/2008	MORGAN STANLEY DEAN WITTER	7,700.000	591,775			L
345838-10-6	FOREST LAB S INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	2,360.000	65,415			L
349853-10-1	FORWARD AIR CORP		08/21/2008	CANTOR, FITZGERALD & CO.	2,800.000	98,000			L
356108-10-0	FRED'S INC		09/04/2008	BLOOMBERG TRADEBOOK LLC	68,190.000	966,426			L
35671D-85-7	FREEPORT-MCMORAN CP		09/17/2008	Various	24,690.000	1,596,895			L
302941-10-9	FTI CONSULTING INC		09/02/2008	BLOOMBERG TRADEBOOK LLC	21,520.000	1,578,446			L
364760-10-8	GAP (THE)		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,551.000	84,340			L
365558-10-5	GARDNER DENVER INC		07/24/2008	MORGAN STANLEY DEAN WITTER	4,700.000	214,973			L
G37260-10-9	GARMIN LTD		08/14/2008	BLOOMBERG TRADEBOOK LLC	31,620.000	1,183,196			L
366651-10-7	GARTNER GROUP INC NEW		09/04/2008	Various	184,960.000	5,044,094			L
368710-40-6	GENENTECH INC		07/25/2008	Various	181,391.000	16,451,545			L
369604-10-3	GENERAL EL EC CO COM		08/12/2008	Various	120,972.000	3,598,200			L
370021-10-7	GENERAL GR OWTH PPTYS INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	2,064.000	41,658			L
370334-10-4	GENERAL MILLS		09/17/2008	Various	135,919.000	8,990,714			L
36866T-10-3	GEN-PROBE INC		07/24/2008	MORGAN STANLEY DEAN WITTER	6,800.000	360,210			L
372917-10-4	GENZYME CORP.		07/24/2008	MORGAN STANLEY DEAN WITTER	5,500.000	415,694			L
374689-10-7	GIBRALTAR INDS INC		09/08/2008	J. P. MORGAN SECURITIES, INC.	44,270.000	976,154			L
375558-10-3	GILEAD SCIENCES		07/21/2008	Various	166,081.000	8,805,312			L
38011M-10-8	GMX RESOURCES INC		07/24/2008	MORGAN STANLEY DEAN WITTER	4,800.000	296,789			L

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
382388-10-6	GOODRICH CORPORATIO		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	21,790.000	1,033,905			L
38259P-50-8	GOOGLE INC.		09/24/2008	CANTOR, FITZGERALD & CO.	41,169.000	18,090,313			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		07/24/2008	Various	58,000.000	1,464,676			L
384556-10-6	GRAHAM CORP		08/19/2008	INVESTMENT TECHNOLOGY GROUP, INC.	9,020.000	922,305			L
3623E0-20-9	GT SOLAR INTERNATIONAL INC		07/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	5,600.000	92,400			L
406216-10-1	HALLIBURTON CO.		09/17/2008	Various	233,176.000	12,035,124			L
411310-10-5	HANSEN NATURAL CORP.		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	46,070.000	1,090,693			L
412822-10-8	HARLEY DAV IDSON INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	1,475.000	58,619			L
413875-10-5	HARRIS CORP.		09/19/2008	CANTOR, FITZGERALD & CO.	1,400.000	67,242			L
418056-10-7	HASBRO INC COM		07/24/2008	MORGAN STANLEY DEAN WITTER	6,300.000	251,452			L
422347-10-4	HEARTLAND EXPRESS INC		09/04/2008	BLOOMBERG TRADEBOOK LLC	55,460.000	938,031			L
423074-10-3	HEINZ H J CO COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,580.000	182,952			L
426281-10-1	HENRY JACK & ASSOCIATES		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	54,710.000	1,118,989			L
428236-10-3	HEWLETT-PACKARD		09/26/2008	Various	372,907.000	17,767,552			L
428567-10-1	HIBBETT SPORTS INC		09/08/2008	J. P. MORGAN SECURITIES, INC.	40,740.000	986,723			L
431466-10-1	HILL INTERNATIONAL INC		07/24/2008	Various	74,374.000	1,150,561			L
436440-10-1	HOLOGIC, INC.		07/24/2008	MORGAN STANLEY DEAN WITTER	13,900.000	321,418			L
437076-10-2	HOME DEPOT INC		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	37,438.000	960,606			L
404303-10-9	HSN INC DE L COM		08/27/2008	DISTRIBUTION	500.000	6,305			L
445658-10-7	HUNT TRANSPORT SVC		09/19/2008	Various	574,466.000	21,466,488			L
447462-10-2	HURON CONSULTING GR INC		09/08/2008	Various	80,100.000	5,173,793			L
45103T-10-7	ICON PLC SPON ADR		09/25/2008	Various	57,145.000	5,011,112			L
45167R-10-4	IDEX CORP		09/22/2008	PIPELINE TRADING SYSTEM, LLC	26,440.000	876,156			L
902104-10-8	II VI INC		07/24/2008	JEFFERIES & COMPANY, INC.	10,900.000	418,669			L
452308-10-9	ILLINOIS T OOL WKS INC COM		09/17/2008	Various	105,129.000	5,029,661			L
452327-10-9	ILLUMINA INC		07/30/2008	Various	177,258.000	16,366,078			L
452526-10-6	IMMUCOR INC		09/30/2008	ISI GROUP	17,670.000	558,126			L
45774N-10-8	INNOPHOS HOLDINGS INC		09/09/2008	BLOOMBERG TRADEBOOK LLC	30,930.000	928,559			L
45810H-10-7	INTEGRAL SYSTEMS INC/MD		07/15/2008	LIQUIDNET INC	68,500.000	3,017,452			L
458140-10-0	INTEL CORP COM		08/12/2008	INVESTMENT TECHNOLOGY GROUP	647,296.000	15,791,110			L
45840J-10-7	INTERACTIVE DATA CORP		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	39,660.000	1,087,715			L
459200-10-1	INTERNATIO NAL BUSINESS MACHS COM		07/25/2008	Various	182,063.000	23,131,126			L
460146-10-3	INTERNATIO NAL PAPER CO COM		09/17/2008	Various	180,669.000	5,084,018			L
46113M-10-8	INTERVAL LEISURE GROUP		08/27/2008	DISTRIBUTION	500.000	7,060			L
461148-10-8	INTEVAC INC		08/11/2008	WEEDEN & COMPANY	40,100.000	450,209			L
46121Y-10-2	INTREPID POTASH INC		07/24/2008	MORGAN STANLEY DEAN WITTER	3,600.000	187,448			L
46120E-60-2	INTUITIVE SURGICAL		07/24/2008	MORGAN STANLEY DEAN WITTER	1,700.000	550,390			L
464287-55-6	ISHARES NASDAQ BIOTECHNOLOGY INDEX		07/24/2008	CANTOR, FITZGERALD & CO.	4,900.000	417,566			L
464289-10-9	ISHARES SILVER TRUST		07/24/2008	Various	135,308.000	24,537,621			L
464287-30-9	ISHARES TRUST S&P 500 BARRA GROWTH		09/23/2008	Various	398,101.000	24,188,434			L
450911-10-2	ITT CORP N EW COM		08/06/2008	INVESTMENT TECHNOLOGY GROUP	21,870.000	1,494,213			L
45068B-10-9	ITT EDUCATIONAL SVCS INC		09/11/2008	Various	15,350.000	1,389,240			L
708160-10-6	J C PENNEY INC COM		09/17/2008	Various	267,273.000	10,839,317			L
469814-10-7	JACOBS ENG R GROUP INC COM		07/24/2008	MORGAN STANLEY DEAN WITTER	7,300.000	568,515			L
477839-10-4	JOHN BEAN TECH		07/24/2008	DISTRIBUTION	21,630.680	298,797			L
478160-10-4	JOHNSON + JOHNSON COM		09/17/2008	Various	236,111.000	16,815,487			L
480838-10-1	JOS A BANK CLOTHIERS INC		09/08/2008	JEFFERIES & COMPANY, INC.	31,710.000	972,219			L
481165-10-8	JOY GLOBAL INC		07/24/2008	MORGAN STANLEY DEAN WITTER	6,200.000	412,328			L
48203R-10-4	JUNIPER NETWORKS		07/25/2008	Various	350,559.000	9,102,266			L
485170-30-2	KANSAS CITY SOUTHERN		08/12/2008	Various	137,476.000	6,987,616			L
487836-10-8	KELLOGG CO.		08/07/2008	INVESTMENT TECHNOLOGY GROUP	7,400.000	401,170			L
494368-10-3	KIMBERLY-CLARK CORPORATION		09/30/2008	Various	31,794.000	2,018,846			L
499064-10-3	KNIGHT TRANSPORTATION INC		09/04/2008	BLOOMBERG TRADEBOOK LLC	51,180.000	927,184			L
500255-10-4	KOHLS CORP		09/12/2008	Various	336,523.000	16,945,574			L
50060P-10-6	KOPPERS CO.		07/24/2008	MORGAN STANLEY DEAN WITTER	5,200.000	214,413			L
50075N-10-4	KRAFT FOOD S INC CL A		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	38,825.000	1,268,499			L
501044-10-1	KROGER CO COM		09/17/2008	Various	16,544.000	465,781			L
521050-10-4	LAYNE CHRISTENSEN CO		09/02/2008	WEEDEN & COMPANY	47,500.000	2,651,811			L
52602E-10-2	LENDER PROCESSING SERVICES		07/03/2008	DISTRIBUTION	15,920.000	520,565			L
53219L-10-9	LIFEPOINT HOSPITALS INC		08/07/2008	LAZARD FRERES & COMPANY	4,200.000	130,290			L
532457-10-8	LILLY ELI + CO COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	20,192.000	887,979			L
532791-10-0	LINCARE HOLDINGS INC		09/12/2008	BERNSTEIN (SANFORD C.) & CO., INC.	27,370.000	891,712			L
535555-10-6	LINDSAY CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	4,700.000	415,462			L

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535678-10-6	LINEAR TECHNOLOGY C		07/24/2008	MORGAN STANLEY DEAN WITTER	13,000.000	398,215			L
539830-10-9	LOCKHEED MARTIN COR		08/29/2008	WARBURG DILLION READ LLC	172,106.000	19,376,893			L
548661-10-7	LOWE'S COS.		09/19/2008	JEFFERIES & COMPANY, INC.	480,332.000	12,245,296			L
550021-10-9	LULULEMON ATHLETICA INC		07/24/2008	MORGAN STANLEY DEAN WITTER	12,800.000	332,239			L
55003Q-10-3	LUMBER LIQUIDATORS INC		09/12/2008	Various	337,585.000	5,001,652			L
55616P-10-4	MACYS INC COM		08/21/2008	JONES TRADING	23,400.000	453,997			L
563571-10-8	MANITOWOC CO.		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	56,370.000	1,099,074			L
564563-10-4	MANTECH INTL CORP		08/12/2008	Various	63,500.000	3,743,049			L
565849-10-6	MARATHON O IL CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	14,265.000	574,676			L
572901-10-6	MARTEK BIOSCIENCES CORP		09/05/2008	Various	28,696.000	1,004,727			L
57383T-10-3	MARVELENTERTAINMENT INC		07/24/2008	MORGAN STANLEY DEAN WITTER	6,700.000	227,945			L
574599-10-6	MASCO CORP COM		09/22/2008	Various	51,973.000	952,380			L
574795-10-0	MASIMO CORP		09/22/2008	Various	58,153.000	2,269,043			L
576206-10-6	MASSEY ENE RGY CORP COM		07/24/2008	MORGAN STANLEY DEAN WITTER	6,000.000	378,248			L
57636Q-10-4	MASTERCARD INC.		08/14/2008	Various	11,700.000	2,883,072			L
579064-10-6	MCAFEE INC		09/11/2008	Various	235,834.000	9,014,977			L
579780-20-6	MCCORMICK & CO.		08/19/2008	INVESTMENT TECHNOLOGY GROUP	22,169.000	903,848			L
580135-10-1	MCDONALD'S CORP.		09/17/2008	Various	205,235.000	12,880,198			L
582411-10-4	MCMORAN EXPLORATION COMPANY		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	48,920.000	1,091,562			L
58405U-10-2	MEDCO HEALTH SOLUTI		07/11/2008	BLOOMBERG TRADEBOOK LLC	74,308.000	3,507,627			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		08/14/2008	JEFFERIES & COMPANY, INC.	58,630.000	1,239,954			L
585055-10-6	MEDTRONIC INC.		09/04/2008	Various	302,991.000	16,378,067			L
552715-10-4	MEMC ELECT R MATLS INC COM		07/24/2008	MORGAN STANLEY DEAN WITTER	3,800.000	162,795			L
589331-10-7	MERCK & CO.		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	44,357.000	1,387,775			L
594918-10-4	MICROSOFT CORP		09/25/2008	Various	1,420,477.000	38,849,259			L
609839-10-5	MONOLITHIC POWER SYSTEMS		08/12/2008	INVESTMENT TECHNOLOGY GROUP	97,800.000	2,740,131			L
620076-10-9	MOTOROLA INC.		09/17/2008	Various	347,495.000	2,941,675			L
553530-10-6	MSC INDL DIRECT INC		07/24/2008	MORGAN STANLEY DEAN WITTER	4,600.000	216,295			L
628530-10-7	MYLAN INC COM		08/07/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	150,000.000	2,070,525			L
62855J-10-4	MYRIAD GENETICS INC		07/25/2008	Various	73,500.000	4,024,132			L
639050-10-3	NATUS MEDICAL INC		08/12/2008	Various	155,775.000	3,911,419			L
628852-10-5	NCI BUILDING SYSTEMS INC.		09/19/2008	JEFFERIES & COMPANY, INC.	23,100.000	881,083			L
64126X-20-1	NEUSTAR INC CLASS A		08/14/2008	J. P. MORGAN SECURITIES, INC.	50,320.000	1,227,803			L
651229-10-6	NEWELL RUB BERMAID INC COM		08/14/2008	BLOOMBERG TRADEBOOK LLC	64,440.000	1,227,597			L
651290-10-8	NEWFIELD EXPLORATION CORP		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,716.000	130,207			L
65248E-10-4	NEWS CORP CL A		08/14/2008	BLOOMBERG TRADEBOOK LLC	89,090.000	1,244,109			L
62913F-20-1	NII HOLDINGS INC		07/23/2008	GOLDMAN, SACHS & CO.	8,900.000	451,693			L
655844-10-8	NORFOLK SO UTHN CORP COM		09/17/2008	Various	66,606.000	4,592,202			L
666807-10-2	NORTHROP GRUMMAN CORP		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	6,874.000	440,200			L
667280-40-8	NORTHWEST AIRLINES GROUP		08/15/2008	INVESTMENT TECHNOLOGY GROUP	559,661.000	6,350,138			L
67018T-10-5	NU SKIN ASIA PAC INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	65,620.000	1,109,752			L
670704-10-5	NUVASIVE, INC.		07/24/2008	Various	83,800.000	3,902,214			L
67066G-10-4	NVIDIA COR P COM		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	117,540.000	1,111,987			L
686091-10-9	O REILLY AUTOMOTIVE INC		09/11/2008	MORGAN STANLEY DEAN WITTER	30,620.000	883,381			L
674599-10-5	OCCIDENTAL PETROLEU		08/21/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.	7,900.000	657,158			L
675232-10-2	OCEANEERING INTERNATIONAL INC		07/24/2008	MORGAN STANLEY DEAN WITTER	5,200.000	336,338			L
683715-10-6	OPEN TEXT CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	7,200.000	215,726			L
68389X-10-5	ORACLE CORP.		08/14/2008	BERNSTEIN (SANFORD C.) & CO., INC.	177,800.000	4,161,053			L
69373H-10-6	PACER INTL		09/15/2008	PIPELINE TRADING SYSTEM, LLC	48,550.000	906,759			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		09/22/2008	JEFFERIES & COMPANY, INC.	37,820.000	899,666			L
695257-10-5	PACTIV COR P COM		09/04/2008	BLOOMBERG TRADEBOOK LLC	33,360.000	920,589			L
69840W-10-8	PANERA BREAD COMPANY		09/05/2008	Various	25,504.000	1,374,421			L
699173-20-9	PARAMETRIC TECHNOLO		09/02/2008	BLOOMBERG TRADEBOOK LLC	78,670.000	1,618,399			L
699462-10-7	PAREXEL INTERNATIONAL CORP		08/11/2008	Various	82,300.000	2,892,232			L
701081-10-1	PARKER DRILLING CO.		09/22/2008	CANTOR, FITZGERALD & CO.	96,980.000	896,619			L
70336T-10-4	PATRIOT COAL CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	2,300.000	261,260			L
69329Y-10-4	PDL BIOPHARMA INC		09/22/2008	BERNSTEIN (SANFORD C.) & CO., INC.	88,830.000	876,388			L
713448-10-8	PEPSICO INC.		09/08/2008	Various	534,824.000	36,545,159			L
714046-10-9	PERKINELME R INC COM		09/05/2008	FRANKEL, STUART, & CO., INC	34,130.000	899,650			L
714236-10-6	PERMIAN BASIN ROYALTY TRUST		09/22/2008	PIPELINE TRADING SYSTEM, LLC	99,133.000	2,492,402			L
716495-10-6	PETROHAWK ENERGY CORP		08/11/2008	MORGAN STANLEY DEAN WITTER	108,900.000	2,987,124			L
716768-10-6	PETSMART INC		09/24/2008	WEEDEN & COMPANY	33,200.000	838,373			L
717081-10-3	PFIZER INC		09/17/2008	Various	133,701.000	2,337,402			L

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

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717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		07/24/2008	MORGAN STANLEY DEAN WITTER	9,600.000	365,854			L
723787-10-7	PIONEER NATURAL RES		09/24/2008	CANTOR, FITZGERALD & CO.	400.000	22,999			L
693506-10-7	PPG INDS I NC COM		09/22/2008	Various	19,128.000	1,225,131			L
74005P-10-4	PRAXAIR IN C COM		09/04/2008	Various	71,957.000	6,325,597			L
740189-10-5	PRECISION CASTPARTS		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,090.000	1,091,583			L
74112D-10-1	PRESTIGE BRANDS		08/12/2008	DISTRIBUTION	37,158.000	378,640			L
741503-40-3	PRICELINE.COM		07/24/2008	MORGAN STANLEY DEAN WITTER	4,600.000	462,865			L
742718-10-9	PROCTER & GAMBLE		09/22/2008	Various	632,156.000	42,654,803			L
74347R-20-6	PROSHARES ULTRA QQQ		09/25/2008	Various	1,014,232.000	66,186,663			L
74347R-84-2	PROSHARES ULTRA RUSSELL2000		09/25/2008	Various	807,011.000	43,605,686			L
74347R-10-7	PROSHARES ULTRA S&P500		09/25/2008	Various	1,303,074.000	73,467,813			L
N72482-10-7	QIAGEN N V		08/19/2008	INVESTMENT TECHNOLOGY GROUP, INC.	97,800.000	2,103,336			L
747277-10-1	QLOGIC CORP.		08/13/2008	INVESTMENT TECHNOLOGY GROUP, INC.	77,190.000	1,460,365			L
747525-10-3	QUALCOMM INC.		07/29/2008	Various	137,717.000	7,409,599			L
747582-10-4	QUALITY SYSTEMS INC		09/19/2008	Various	94,533.000	4,318,401			L
74762E-10-2	QUANTA SERVICES		08/12/2008	Various	303,322.000	10,026,441			L
74837R-10-4	QUICKSILVER RESOURCES INC		09/17/2008	Various	16,552.000	423,941			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	18,929.000	63,691			L
750438-10-3	RADIOSHACK CORP COM		09/29/2008	JEFFERIES & COMPANY, INC.	45,420.000	818,586			L
75281A-10-9	RANGE RESOURCES COR		07/24/2008	MORGAN STANLEY DEAN WITTER	6,300.000	326,091			L
755111-50-7	RAYTHEON C O COM NEW		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	21,350.000	1,251,078			L
756577-10-2	RED HAT INC.		07/24/2008	MORGAN STANLEY DEAN WITTER	15,400.000	321,193			L
76122Q-10-5	RESOURCES CONNECTION INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	45,860.000	1,117,911			L
770196-10-3	ROBBINS & MEYERS INC		07/25/2008	Various	105,080.000	5,563,191			L
774341-10-1	ROCKWELL C OLLINS INC COM		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	21,050.000	1,075,975			L
775371-10-7	ROHM + HAA S CO COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	1,857.000	130,825			L
778296-10-3	ROSS STORES, INC.		09/08/2008	Various	142,400.000	5,460,322			L
786514-20-8	SAFEWAY INC NEW COM		09/17/2008	Various	30,686.000	801,177			L
79466L-30-2	SALESFORCE COM INC		09/19/2008	Various	12,300.000	773,184			L
80007P-30-7	SANDRIDGE ENERGY INC		07/24/2008	MORGAN STANLEY DEAN WITTER	10,500.000	506,308			L
803062-10-8	SAPIENT CORP		09/22/2008	PIPELINE TRADING SYSTEM, LLC	107,410.000	890,128			L
803111-10-3	SARA LEE C ORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	37,947.000	494,395			L
806857-10-8	SCHLUMBERGER LTD.		09/12/2008	BERNSTEIN (SANFORD C.) & CO., INC.	94,400.000	8,355,476			L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		07/24/2008	MORGAN STANLEY DEAN WITTER	5,200.000	413,367			L
811065-10-1	SCRIPPS NETWORK INT		07/01/2008	CANTOR, FITZGERALD & CO.	1,000.000	40,413			L
81211K-10-0	SEALED AIR CORP NEW COM		09/08/2008	WARBURG DILLION READ LLC	38,880.000	951,316			L
826552-10-1	SIGMA-ALDRICH		07/24/2008	MORGAN STANLEY DEAN WITTER	6,800.000	397,355			L
828806-10-9	SIMON PPTY GROUP INC NEW COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	2,487.000	224,217			L
832110-10-0	SMITH INTERNATIONAL		08/21/2008	CANTOR, FITZGERALD & CO.	300.000	22,167			L
83421A-10-4	SOLERA HOLDINGS INC		09/26/2008	JEFFERIES & COMPANY, INC.	292,936.000	8,466,066			L
844741-10-8	SOUTHWEST AIRLS CO COM		09/16/2008	JEFFERIES & COMPANY, INC.	53,790.000	869,553			L
845467-10-9	SOUTHWESTERN ENERGY		07/25/2008	MORGAN STANLEY DEAN WITTER	112,900.000	3,968,914			L
78463V-10-7	SPDR GOLD TRUST ETF		07/24/2008	Various	299,987.000	28,511,705			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		09/16/2008	Various	977,160.000	122,749,129			L
847560-10-9	SPECTRA EN ERGY CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	6,993.000	164,911			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	54,160.000	1,078,667			L
784635-10-4	SPX CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	2,900.000	344,469			L
790849-10-3	ST JUDE ME D INC COM		09/23/2008	Various	207,224.000	9,641,352			L
858912-10-8	STERICYCLE INC		07/24/2008	MORGAN STANLEY DEAN WITTER	4,400.000	260,942			L
859152-10-0	STERIS CORP		09/22/2008	JONES TRADING	23,460.000	881,369			L
861642-10-6	STONE ENERGY INC		08/29/2008	Various	33,289.150	1,708,437			L
863236-10-5	STRAYER EDUCATION INC		09/04/2008	Various	26,600.000	5,820,513			L
866933-40-1	SUN HEALTHCAE GRP INC		09/04/2008	BLOOMBERG TRADEBOOK LLC	54,950.000	945,367			L
867652-10-9	SUNPOWER		08/25/2008	CANTOR, FITZGERALD & CO.	9,300.000	859,681			L
871130-10-0	SYBASE INC		07/24/2008	MORGAN STANLEY DEAN WITTER	17,200.000	594,195			L
871503-10-8	SYMANTEC CORP.		08/27/2008	INVESTMENT TECHNOLOGY GROUP	410,615.000	9,059,974			L
87157D-10-9	SYNAPTICS INC		07/24/2008	MORGAN STANLEY DEAN WITTER	6,500.000	303,064			L
87306E-10-7	T 3 ENERGY SERVICES INC		07/24/2008	Various	55,300.000	4,408,407			L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	65,900.000	1,100,405			L
87612E-10-6	TARGET COR P COM		09/04/2008	Various	400,620.000	20,491,366			L
878377-10-0	TECHNE CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	11,611.000	925,594			L
88023U-10-1	TEMPUR PEDIC INTL		09/30/2008	ISI GROUP	64,620.000	769,075			L
88031M-10-9	TENARIS SA ADR		07/02/2008	BERNSTEIN (SANFORD C.) & CO., INC.	59,200.000	4,247,197			L

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880915-10-3	TERRA INDUSTRIES INC		09/15/2008	JONES TRADING	21,330.000	881,042			L
881005-20-1	TERRANITROGEN CO L P		07/24/2008	MORGAN STANLEY DEAN WITTER	2,900.000	319,041			L
882508-10-4	TEXAS INSTRS INC COM		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	49,840.000	1,106,667			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		07/24/2008	MORGAN STANLEY DEAN WITTER	4,300.000	253,582			L
885175-30-7	THORATEC CORP		09/19/2008	Various	48,255.000	1,268,771			L
88633P-30-2	TICKETMAST ER COM		08/27/2008	DISTRIBUTION	500.000	10,820			L
887317-10-5	TIME WARNE R INC NEW COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	42,693.000	589,222			L
872540-10-9	TJX COMPANIES INC.		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	19,148.000	619,118			L
872960-10-9	TNS INC.		07/24/2008	Various	34,558.000	817,294			L
889478-10-3	TOLL BROTHERS INC		09/19/2008	Various	490,525.000	12,825,362			L
892356-10-6	TRACTOR SUPPLY CO		08/14/2008	BLOOMBERG TRADEBOOK LLC	30,460.000	1,255,286			L
G90073-10-0	TRANSOCEAN INC. (NE		09/12/2008	Various	57,000.000	7,164,208			L
89469A-10-4	TREEHOUSE FOODS INC		09/08/2008	CANTOR, FITZGERALD & CO.	48,794.000	1,416,563			L
89784N-10-4	TRUE RELIGION APPAREL INC		08/12/2008	INVESTMENT TECHNOLOGY GROUP	66,300.000	2,001,411			L
899896-10-4	TUPPERWARE BRANDS CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	10,100.000	392,221			L
G9144P-10-5	TYCO ELECT RONICS LTD SHS		09/17/2008	Various	53,814.000	1,721,120			L
902494-10-3	TYSON FOOD S INC (DEL) CLS A COM		09/17/2008	Various	141,999.000	1,841,335			L
902549-80-7	UAL CORP		08/19/2008	Various	717,283.000	9,986,450			L
74347R-58-6	ULTRASHORT OIL GAS PROSHAR ETF		07/17/2008	Various	464,620.000	13,883,730			L
74347R-87-5	ULTRASHORT QQQ PROSHARES		09/10/2008	WARBURG DILLION READ LLC	234,027.000	11,421,969			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		09/10/2008	Various	245,972.000	17,039,653			L
907818-10-8	UNION PAC CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	10,358.000	754,228			L
911312-10-6	UNITED PARCEL SERVI		09/17/2008	Various	68,447.000	4,590,751			L
912909-10-8	UNITED STATES STEEL		07/24/2008	MORGAN STANLEY DEAN WITTER	3,000.000	410,956			L
91307C-10-2	UNITED THERAPEUTICS CORP		09/26/2008	Various	39,157.000	4,265,167			L
917047-10-2	URBAN OUTFITTERS INC		08/08/2008	Various	191,526.000	6,700,796			L
912318-10-2	US NATURAL GAS FUND		09/17/2008	Various	385,800.000	14,365,989			L
91913Y-10-0	VALERO ENERGY		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	7,646.000	234,585			L
920253-10-1	VALMONT INDUSTRIES INC		07/24/2008	MORGAN STANLEY DEAN WITTER	4,000.000	428,965			L
921943-85-8	VANGUARD EUROPE PACIFIC ETF		07/03/2008	Various	7,058,800.000	298,387,104			L
922908-73-6	VANGUARD GROWTH VIPERS		09/17/2008	WARBURG DILLION READ LLC	723,189.000	39,616,554			L
921910-87-3	VANGUARD MEGA CAP 300 ETF		09/15/2008	WARBURG DILLION READ LLC	1,952,090.000	80,458,122			L
922908-53-8	VANGUARD MIDCAP GROWTH INDEX		09/15/2008	WARBURG DILLION READ LLC	222,895.000	11,785,854			L
922908-59-5	VANGUARD SMALLCAP GRWTH ETF		09/15/2008	WARBURG DILLION READ LLC	122,003.000	7,890,480			L
92220P-10-5	VARIAN MED SYS INC COM		09/25/2008	Various	285,315.000	17,486,452			L
92343V-10-4	VERIZON CO MMUNICATIONS COM USD 5		09/17/2008	Various	82,575.000	2,694,165			L
92532F-10-0	VERTEX PHARMACEUTICALS		07/24/2008	MORGAN STANLEY DEAN WITTER	24,096.000	799,066			L
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD		08/27/2008	ALLIANCE BERNSTEIN	25,300.000	582,523			U
928241-10-8	VIROPHARMA INC		09/12/2008	PIPELINE TRADING SYSTEM, LLC	62,510.000	898,187			L
929042-10-9	VORNADO RL TY TR COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,545.000	313,999			L
929740-10-8	WABTEC		08/29/2008	Various	89,100.000	5,002,382			L
931142-10-3	WAL-MART STORES		09/04/2008	Various	130,100.000	7,643,616			L
94106L-10-9	WASTE MGMT INC DEL COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	5,938.000	202,026			L
G95089-10-1	WEATHERFORD INTERNA		09/24/2008	GOLDMAN, SACHS & CO.	51,800.000	1,563,451			L
947684-10-6	WEBSENSE		09/19/2008	WEEDEN & COMPANY	58,164.000	1,395,087			L
94973V-10-7	WELLPOINT INC COM		09/17/2008	Various	56,031.000	2,914,914			L
950587-10-5	WENDYS ARBYS GROUP INC		09/30/2008	MERGER	425.000	2,508			L
950755-10-8	WERNER ENTERPRISES INC		09/19/2008	WEEDEN & COMPANY	34,873.000	917,746			L
959802-10-9	WESTERN UNION CO		09/05/2008	Various	377,550.000	10,416,631			L
962166-10-4	WEYERHAEUS ER CO COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	1,892.000	104,676			L
966387-10-2	WILLAMETTE INDUSTRIES, INC.		07/24/2008	MORGAN STANLEY DEAN WITTER	4,300.000	364,690			L
969457-10-0	WILLIAMS C OS INC COM		07/14/2008	MORGAN STANLEY DEAN WITTER	180,000.000	6,780,474			L
96950F-10-4	WILLIAMS PARTNERS LP		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	39,710.000	1,049,595			L
980745-10-3	WOODWARD GOVERN		07/24/2008	MORGAN STANLEY DEAN WITTER	6,600.000	286,501			L
983024-10-0	WYETH COM		09/17/2008	Various	32,334.000	1,254,411			L
984121-10-3	XEROX CORP COM		09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	6,559.000	80,275			L
98385X-10-6	XTO ENERGY INC.		08/21/2008	INVESTMENT TECHNOLOGY GROUP	149,680.000	7,716,543			L
984332-10-6	YAHOO INC.		07/07/2008	DEUTSCHE BANK CAPITAL CORP.	293,000.000	7,046,416			L
989922-10-9	ZOLL MED CORP		07/24/2008	MORGAN STANLEY DEAN WITTER	6,900.000	205,617			L
008916-10-8	AGRIUM INC	T	07/24/2008	MORGAN STANLEY DEAN WITTER	5,700.000	469,310			L
067901-10-8	BARRICK GOLD CORP COM NPV	C	07/09/2008	ALLIANCE BERNSTEIN	11,700.000	538,089			U
380956-40-9	GOLDCORP INC	T	07/24/2008	MORGAN STANLEY DEAN WITTER	17,000.000	688,825			L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	T	09/17/2008	ALLIANCE BERNSTEIN	1,400.000	212,263			L

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740215-10-8	PRECISION DRILLING CORP	T	09/04/2008	BLOOMBERG TRADEBOOK LLC	35,470.000	677,625			L
760975-10-2	RESEARCH IN MOTION	T	08/20/2008	ALLIANCE BERNSTEIN	1,000.000	128,952			L
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	08/06/2008	ALLIANCE BERNSTEIN	7,297.000	371,854			L
87971M-20-2	TELUS CORPORATION NON VOTING SHS NPV	C	07/24/2008	ALLIANCE BERNSTEIN	9,100.000	331,908			U
H0010V-10-1	ABB LTD PAR CHF 2.5	D	09/10/2008	ALLIANCE BERNSTEIN	1,925.000	40,802			L
G1150G-11-1	ACCENTURE LTD	F	07/15/2008	DEUTSCHE BANK CAPITAL CORP.	44,100.000	1,711,367			L
J00288-10-0	AEON CO LTD NPV	D	09/03/2008	ALLIANCE BERNSTEIN	46,500.000	512,127			U
H01301-10-2	ALCON, INC	F	09/10/2008	ALLIANCE BERNSTEIN	700.000	117,509			L
02364W-10-5	AMERICA MOVIL SAB DE CV	F	09/18/2008	ALLIANCE BERNSTEIN	24,500.000	1,078,266			L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	08/20/2008	ALLIANCE BERNSTEIN	2,362.000	121,706			U
G9885J-10-2	ASTRAZENECA ORD USD0.25	D	08/06/2008	ALLIANCE BERNSTEIN	15,604.000	772,781			U
G14896-10-7	BAE SYSTEMS ORD GBP0.025	D	09/10/2008	ALLIANCE BERNSTEIN	4,001.000	31,547			U
D07112-11-9	BAYER AG ORD NPV	D	09/17/2008	ALLIANCE BERNSTEIN	3,007.000	240,719			L
G1245Z-10-8	BG GROUP ORD GBP0.10	D	09/17/2008	ALLIANCE BERNSTEIN	37,585.000	701,040			U
Q18193-12-0	BHP BILLITON LTD	D	07/24/2008	ALLIANCE BERNSTEIN	12,700.000	460,869			U
G1104A-10-3	BHP BILLITON PLC ORD USD0.50	D	09/11/2008	ALLIANCE BERNSTEIN	13,296.000	374,126			U
S1201R-16-2	BIDVEST GROUP ZAR0.05	D	07/24/2008	ALLIANCE BERNSTEIN	37,800.000	499,330			U
G15596-11-0	BP PLC	D	09/04/2008	ALLIANCE BERNSTEIN	35,900.000	332,580			L
204412-20-9	CIA VALE RIO DOCE SPONS ADR REPR 1 COM N	F	09/17/2008	ALLIANCE BERNSTEIN	4,900.000	103,468			U
N22717-10-7	CORE LABORATORIES	F	09/22/2008	Various	12,040.000	1,411,477			L
Q3018U-10-9	CSL LIMITED PLACEMENT	D	08/14/2008	ALLIANCE BERNSTEIN	4,170.000	133,777			L
Q3018U-10-9	CSL LTD.	D	09/10/2008	Various	6,008.000	184,741			U
W26049-11-9	ERICSSON(LM)TEL SEK1 SER'B'	D	09/04/2008	ALLIANCE BERNSTEIN	37,000.000	408,391			U
F4113C-10-3	FRANCE TELECOM	D	07/24/2008	ALLIANCE BERNSTEIN	9,500.000	287,347			L
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED	F	07/24/2008	MORGAN STANLEY DEAN WITTER	3,100.000	193,966			L
G3910J-11-2	GLAXOSMITHKLINE PLC	D	08/06/2008	ALLIANCE BERNSTEIN	67,124.000	1,603,426			L
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5	D	09/10/2008	ALLIANCE BERNSTEIN	1,706.000	9,379			L
Q4887E-12-7	INCITEC PIVOT LTD	D	08/22/2008	ALLIANCE BERNSTEIN	1,062.000	128,431			L
G4776G-10-1	INGERSOLL-RAND CO.	F	09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	3,293.000	106,856			L
677862-10-4	LUKOIL OIL COMPANY SPON ADR REP 1 ORD	F	09/16/2008	ALLIANCE BERNSTEIN	6,150.000	343,496			U
Q5701N-10-2	MACQUARIE INFRASTRUCTURE GROUP	D	08/14/2008	ALLIANCE BERNSTEIN	8,135.000	18,478			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	07/24/2008	MORGAN STANLEY DEAN WITTER	27,200.000	394,767			L
J43830-11-6	MITSUBISHI CORPORATION	D	09/16/2008	ALLIANCE BERNSTEIN	36,800.000	894,403			U
G6359F-10-3	NABORS INDUSTRIES L	F	09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	6,682.000	165,352			L
G65422-10-0	NOBLE CORPORATION	F	07/24/2008	MORGAN STANLEY DEAN WITTER	11,300.000	584,852			L
65653B-92-6	NORSK HYDRO ASA NOK20	D	07/09/2008	ALLIANCE BERNSTEIN	47,150.000	667,989			U
H5820Q-15-0	NOVARTIS REGISTERED	D	08/06/2008	ALLIANCE BERNSTEIN	38,828.000	2,274,125			U
Q7186A-10-0	OZ MINERALS LTD	D	07/31/2008	MERGER	191,586.000	466,097			U
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	08/06/2008	ALLIANCE BERNSTEIN	4,767.000	260,715			L
G75754-10-4	RIO TINTO ORD GBP0.10	D	09/11/2008	ALLIANCE BERNSTEIN	1,462.000	108,265			U
G7690A-10-0	ROYAL DUTCH SHELL 'A'SHS EUR0.07	D	08/05/2008	ALLIANCE BERNSTEIN	18,100.000	621,209			L
G7945J-10-4	SEAGATE TECHNOLOGY HOLDINGS	F	09/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	5,957.000	70,740			L
L85773-11-4	SES	D	09/10/2008	ALLIANCE BERNSTEIN	627.000	13,738			U
827084-86-4	SILICONWARE PRECIS SPON ADR REP 5 ORD TW	F	09/26/2008	Various	1,244.000	9,239			L
J76379-10-6	SONY CORP NPV	D	08/05/2008	ALLIANCE BERNSTEIN	16,800.000	633,673			U
85771L-99-4	STATOILHYDRO ASA NOK 2.5	D	09/11/2008	ALLIANCE BERNSTEIN	29,699.000	806,282			U
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	07/09/2008	Various	126,000.000	5,914,249			L
J89752-11-7	TOSHIBA CORP NPV	D	09/04/2008	ALLIANCE BERNSTEIN	39,000.000	204,525			L
F92124-10-0	TOTAL SA EUR 2.5	D	09/10/2008	ALLIANCE BERNSTEIN	803.000	50,143			U
D8484K-16-6	TUI AG NPV	D	07/18/2008	ALLIANCE BERNSTEIN	26,900.000	631,038			U
G9127H-10-4	TUI TRAVEL PLC ORD GBP0.10	D	07/18/2008	ALLIANCE BERNSTEIN	78,100.000	310,718			U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	09/17/2008	ALLIANCE BERNSTEIN	9,985.000	289,627			U
G93882-13-5	VODAFONE GROUP ORD USD 0.11428571	D	08/01/2008	ALLIANCE BERNSTEIN	78,231.000	221,275			L
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	08/20/2008	ALLIANCE BERNSTEIN	2,433.000	136,941			L
6899999. Common Stocks - Industrial and Miscellaneous						2,252,252,907	XXX		XXX
02008#-10-4	ALLSTATE FLORIDIAN INSURANCE COMPANY		08/28/2008	DISTRIBUTION	0.000	175,000,000			J
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		07/31/2008	DISTRIBUTION	0.000	379			J
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						175,000,379	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		09/02/2008	DIRECT	68,752,296.630	68,752,297			L
7199999. Money Market Mutual Funds						68,752,297	XXX		XXX
7299997. Total - Common Stocks - Part 3						2,781,157,939	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
7299999. Total - Common Stocks						2,781,157,939	XXX		XXX
7399999. Total - Preferred and Common Stocks						2,803,372,701	XXX	9,946	XXX
7499999 - Totals						4,265,411,077	XXX	9,775,490	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 39

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
02580E-CN-1	AMERICAN EXPRESS BK FSB		09/09/2008	MORGAN STANLEY DEAN WITTER		3,789,920	4,000,000	3,910,774			3,513		3,513		3,914,287		(124,367)	(124,367)	89,222	04/16/2013	1FE
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		09/01/2008	SCHEDULED REDEMPTION		322	322	337	343		(21)		(21)		322				21	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		09/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8				1	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		09/01/2008	SCHEDULED REDEMPTION		202	202	210	210		(8)		(8)		202				13	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		09/01/2008	SCHEDULED REDEMPTION		172	172	184	182		(10)		(10)		172				11	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		09/01/2008	SCHEDULED REDEMPTION		341	341	357	357		(16)		(16)		341				22	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		09/01/2008	SCHEDULED REDEMPTION		46,794	46,794	45,971	45,789		1,005		1,005		46,794				2,621	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		09/01/2008	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				3	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		09/01/2008	SCHEDULED REDEMPTION		29	29	29	29						29				2	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		09/01/2008	SCHEDULED REDEMPTION		4,111	4,111	4,041	4,051		60		60		4,111				223	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		09/01/2008	SCHEDULED REDEMPTION		3,867	3,867	3,807	3,795		72		72		3,867				210	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		09/01/2008	SCHEDULED REDEMPTION		156	156	163	162		(6)		(6)		156				9	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		09/01/2008	SCHEDULED REDEMPTION		155	155	157	157		(2)		(2)		155				8	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		09/01/2008	SCHEDULED REDEMPTION		2,494	2,494	2,571	2,573		(80)		(80)		2,494				139	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		09/01/2008	SCHEDULED REDEMPTION		23,341	23,341	24,067	23,949		(608)		(608)		23,341				1,237	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		09/01/2008	SCHEDULED REDEMPTION		40,350	40,350	40,474	40,453		(103)		(103)		40,350				2,089	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		09/01/2008	SCHEDULED REDEMPTION		946	946	976	971		(25)		(25)		946				53	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		09/01/2008	SCHEDULED REDEMPTION		2,344	2,344	2,227	2,209		135		135		2,344				110	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		09/01/2008	SCHEDULED REDEMPTION		16,178	16,178	16,197	16,195		(17)		(17)		16,178				812	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		09/01/2008	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				4	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2008	SCHEDULED REDEMPTION		14,334	14,334	14,112	14,103		230		230		14,334				657	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		09/01/2008	SCHEDULED REDEMPTION		17	17	18	18						17				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		09/01/2008	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		09/01/2008	SCHEDULED REDEMPTION		1,139	1,139	1,152	1,150		(11)		(11)		1,139				54	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		09/01/2008	SCHEDULED REDEMPTION		8,785	8,785	8,354	8,434		351		351		8,785				413	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		09/01/2008	SCHEDULED REDEMPTION		33,342	33,342	33,881	33,785		(444)		(444)		33,342				1,580	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		09/01/2008	SCHEDULED REDEMPTION		7,273	7,273	6,912	6,863		411		411		7,273				338	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		09/01/2008	SCHEDULED REDEMPTION		3,458	3,458	3,405	3,417		41		41		3,458				161	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		09/01/2008	SCHEDULED REDEMPTION		6	6	7	7						6					02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		09/01/2008	SCHEDULED REDEMPTION		2,644	2,644	2,729	2,717		(73)		(73)		2,644				143	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		09/01/2008	SCHEDULED REDEMPTION		16,340	16,340	16,877	16,906		(566)		(566)		16,340				915	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		09/01/2008	SCHEDULED REDEMPTION		322	322	333	333		(11)		(11)		322				17	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		09/01/2008	SCHEDULED REDEMPTION		46,117	46,117	43,826	44,097		2,020		2,020		46,117				2,083	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		09/01/2008	SCHEDULED REDEMPTION		3,023	3,023	2,975	2,973		50		50		3,023				142	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		09/01/2008	SCHEDULED REDEMPTION		1,384	1,384	1,413	1,417		(33)		(33)		1,384				80	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7				1	06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		09/01/2008	SCHEDULED REDEMPTION		429	429	438	436		(7)		(7)		429				22	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		09/01/2008	SCHEDULED REDEMPTION		4,740	4,740	4,632	4,646		94		94		4,740				205	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		09/01/2008	SCHEDULED REDEMPTION		2,656	2,656	2,699	2,694		(38)		(38)		2,656				134	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		09/01/2008	SCHEDULED REDEMPTION		5,199	5,199	5,285	5,276		(77)		(77)		5,199				272	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		09/01/2008	SCHEDULED REDEMPTION		6,306	6,306	6,409	6,394		(88)		(88)		6,306				328	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		09/01/2008	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				3	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		09/01/2008	SCHEDULED REDEMPTION		491	491	491	488		3		3		491				23	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		09/01/2008	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				3	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		09/01/2008	SCHEDULED REDEMPTION		105	105	110	110		(4)		(4)		105				6	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		09/01/2008	SCHEDULED REDEMPTION		21	21	21	21						21				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		09/01/2008	SCHEDULED REDEMPTION		442	442	443	444		(2)		(2)		442				25	07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		09/01/2008	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				3	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		09/01/2008	SCHEDULED REDEMPTION		211	211	218	218		(6)		(6)		211				11	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		09/01/2008	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		09/01/2008	SCHEDULED REDEMPTION		139	139	142	142		(3)		(3)		139				7	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		09/01/2008	SCHEDULED REDEMPTION		9,105	9,105	9,498	9,491		(386)		(386)		9,105				560	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		09/01/2008	SCHEDULED REDEMPTION		20,799	20,799	21,725	21,742		(943)		(943)		20,799				1,246	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		09/01/2008	SCHEDULED REDEMPTION		5	5	5							5					12/15/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		09/01/2008	SCHEDULED REDEMPTION		280	280	293	292		(12)		(12)		280				16	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		09/01/2008	SCHEDULED REDEMPTION		42	42	42	42		(1)		(1)		42				2	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		09/01/2008	SCHEDULED REDEMPTION		341	341	341	339		2		2		341				16	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		09/01/2008	SCHEDULED REDEMPTION		159	159	162	161		(2)		(2)		159				8	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		09/01/2008	SCHEDULED REDEMPTION		331	331	346	344		(13)		(13)		331				19	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		09/01/2008	SCHEDULED REDEMPTION		604	604	631	634		(30)		(30)		604				35	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		09/01/2008	SCHEDULED REDEMPTION		527	527	527	524		3		3		527				25	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		09/01/2008	SCHEDULED REDEMPTION		13,944	13,944	14,565	14,488		(544)		(544)		13,944				744	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		09/01/2008	SCHEDULED REDEMPTION		135	135	141	141		(5)		(5)		135				8	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		09/01/2008	SCHEDULED REDEMPTION		656	656	685	688		(32)		(32)		656				35	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		09/01/2008	SCHEDULED REDEMPTION		205	205	205	204		1		1		205				10	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		09/01/2008	SCHEDULED REDEMPTION		124	124	130	131		(6)		(6)		124				7	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		09/01/2008	SCHEDULED REDEMPTION		91	91	95	95		(4)		(4)		91				5	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		09/01/2008	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81				4	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		09/01/2008	SCHEDULED REDEMPTION		12,758	12,758	12,710	12,711		47		47		12,758				599	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		09/01/2008	SCHEDULED REDEMPTION		180	180	188	188		(8)		(8)		180				10	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		09/01/2008	SCHEDULED REDEMPTION		3,656	3,656	3,718	3,715		(60)		(60)		3,656				191	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		09/01/2008	SCHEDULED REDEMPTION		510	510	533	530		(20)		(20)		510				30	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		09/01/2008	SCHEDULED REDEMPTION		193	193	202	202		(8)		(8)		193				11	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		09/01/2008	SCHEDULED REDEMPTION		2,036	2,036	2,127	2,130		(93)		(93)		2,036				111	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		09/01/2008	SCHEDULED REDEMPTION		65	65	65	65		(1)		(1)		65				3	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		09/01/2008	SCHEDULED REDEMPTION		241	241	245	245		(4)		(4)		241				12	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		09/01/2008	SCHEDULED REDEMPTION		288	288	293	293		(5)		(5)		288				14	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		09/01/2008	SCHEDULED REDEMPTION		121	121	123	123		(2)		(2)		121				6	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		09/01/2008	SCHEDULED REDEMPTION		141	141	140	146		(5)		(5)		141				7	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		09/01/2008	SCHEDULED REDEMPTION		184	184	181	180		3		3		184				9	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		09/01/2008	SCHEDULED REDEMPTION		100	100	101	101		(1)		(1)		100				5	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		09/01/2008	SCHEDULED REDEMPTION		13	13	14	14						13				1	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		09/01/2008	SCHEDULED REDEMPTION		249	249	260	263		(14)		(14)		249				14	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		09/01/2008	SCHEDULED REDEMPTION		105	105	110	110		(4)		(4)		105				6	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		09/01/2008	SCHEDULED REDEMPTION		8,522	8,522	8,668	8,666		(144)		(144)		8,522				399	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		09/01/2008	SCHEDULED REDEMPTION		1,860	1,860	1,943	1,959		(99)		(99)		1,860				111	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		09/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8				1	01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		09/01/2008	SCHEDULED REDEMPTION		148	148	150	150		(3)		(3)		148				7	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		09/01/2008	SCHEDULED REDEMPTION		258	258	262	262		(5)		(5)		258				13	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		09/01/2008	SCHEDULED REDEMPTION		230	230	234	234		(4)		(4)		230				12	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2008	SCHEDULED REDEMPTION		59	59	61	60		(1)		(1)		59				3	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		09/01/2008	SCHEDULED REDEMPTION		8,205	8,205	8,120	8,130		75		75		8,205				403	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		09/01/2008	SCHEDULED REDEMPTION		139	139	141	141		(2)		(2)		139				7	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		09/01/2008	SCHEDULED REDEMPTION		218	218	222	222		(4)		(4)		218				11	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		09/01/2008	SCHEDULED REDEMPTION		170	170	173	173		(3)		(3)		170				9	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		09/01/2008	SCHEDULED REDEMPTION		4,645	4,645	4,718	4,703		(58)		(58)		4,645				242	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2008	SCHEDULED REDEMPTION		263	263	267	267		(4)		(4)		263				13	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		09/01/2008	SCHEDULED REDEMPTION		4,392	4,392	4,346	4,353		39		39		4,392				230	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		09/01/2008	SCHEDULED REDEMPTION		1,373	1,373	1,396	1,396		(24)		(24)		1,373				72	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		09/01/2008	SCHEDULED REDEMPTION		211	211	215	214		(3)		(3)		211				11	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		09/01/2008	SCHEDULED REDEMPTION		416	416	423	423		(6)		(6)		416				21	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		09/01/2008	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				3	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2008	SCHEDULED REDEMPTION		131	131	124	124		6		6		131				6	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		09/01/2008	SCHEDULED REDEMPTION		697	697	676	679		19		19		697				30	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		09/01/2008	SCHEDULED REDEMPTION		505	505	514	513		(8)		(8)		505				24	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		09/01/2008	SCHEDULED REDEMPTION		393	393	399	399		(6)		(6)		393				20	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		09/01/2008	SCHEDULED REDEMPTION		819	819	837	834		(15)		(15)		819				41	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		09/01/2008	SCHEDULED REDEMPTION		82	82	81	81		1		1		82				4	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		09/01/2008	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				3	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		09/01/2008	SCHEDULED REDEMPTION		2,411	2,411	2,318	2,303		108		108		2,411				122	12/15/2027	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)
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		09/01/2008	SCHEDULED REDEMPTION		501	501	511	511		(10)		(10)		501				25	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		09/01/2008	SCHEDULED REDEMPTION		473	473	483	482		(8)		(8)		473				23	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		09/01/2008	SCHEDULED REDEMPTION		144	144	147	147		(3)		(3)		144				7	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		09/01/2008	SCHEDULED REDEMPTION		303	303	308	308		(6)		(6)		303				15	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		09/01/2008	SCHEDULED REDEMPTION		99	99	100	101		(2)		(2)		99				5	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		09/01/2008	SCHEDULED REDEMPTION		195	195	198	198		(4)		(4)		195				10	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		09/01/2008	SCHEDULED REDEMPTION		130	130	132	132		(2)		(2)		130				7	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2008	SCHEDULED REDEMPTION		724	724	736	736		(12)		(12)		724				38	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		09/01/2008	SCHEDULED REDEMPTION		1,503	1,503	1,529	1,529		(27)		(27)		1,503				75	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		09/01/2008	SCHEDULED REDEMPTION		2,102	2,102	2,142	2,137		(36)		(36)		2,102				110	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		09/01/2008	SCHEDULED REDEMPTION		549	549	559	558		(8)		(8)		549				27	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		09/01/2008	SCHEDULED REDEMPTION		878	878	869	870		8		8		878				44	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		09/01/2008	SCHEDULED REDEMPTION		1,488	1,488	1,505	1,504		(16)		(16)		1,488				75	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		09/01/2008	SCHEDULED REDEMPTION		625	625	641	637		(12)		(12)		625				31	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		09/01/2008	SCHEDULED REDEMPTION		464	464	472	474		(10)		(10)		464				23	03/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		09/01/2008	SCHEDULED REDEMPTION		287	287	291	292		(5)		(5)		287				15	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		09/01/2008	SCHEDULED REDEMPTION		109	109	111	111		(2)		(2)		109				5	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		09/01/2008	SCHEDULED REDEMPTION		250	250	255	254		(4)		(4)		250				13	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		09/01/2008	SCHEDULED REDEMPTION		16,337	16,337	16,618	16,618		(281)		(281)		16,337				856	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		09/01/2008	SCHEDULED REDEMPTION		199	199	201	201		(2)		(2)		199				10	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		09/01/2008	SCHEDULED REDEMPTION		699	699	715	713		(14)		(14)		699				35	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		09/01/2008	SCHEDULED REDEMPTION		479	479	474	474		5		5		479				24	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		09/01/2008	SCHEDULED REDEMPTION		99	99	101	101		(2)		(2)		99				5	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		09/01/2008	SCHEDULED REDEMPTION		25	25	25	26						25				1	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		09/01/2008	SCHEDULED REDEMPTION		149	149	147	147		2		2		149				7	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		09/01/2008	SCHEDULED REDEMPTION		198	198	195	204		(6)		(6)		198				10	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		09/01/2008	SCHEDULED REDEMPTION		167	167	170	170		(3)		(3)		167				8	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		09/01/2008	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				5	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		09/01/2008	SCHEDULED REDEMPTION		32	32	31	31						32				2	04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		09/01/2008	SCHEDULED REDEMPTION		727	727	744	743		(16)		(16)		727				37	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		09/01/2008	SCHEDULED REDEMPTION		647	647	662	661		(13)		(13)		647				33	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		09/01/2008	SCHEDULED REDEMPTION		451	451	461	459		(8)		(8)		451				23	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		09/01/2008	SCHEDULED REDEMPTION		516	516	529	526		(10)		(10)		516				26	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		09/01/2008	SCHEDULED REDEMPTION		143	143	146	146		(3)		(3)		143				7	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		09/01/2008	SCHEDULED REDEMPTION		124	124	122	122		1		1		124				6	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		09/01/2008	SCHEDULED REDEMPTION		279	279	265	264		15		15		279				13	06/15/2028	1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		07/01/2008	SCHEDULED REDEMPTION		17,554	17,554	17,855	17,864		(311)		(311)		17,554				716	04/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		09/01/2008	SCHEDULED REDEMPTION		171	171	169	169		2		2		171				8	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		09/01/2008	SCHEDULED REDEMPTION		12	12	13	12						12				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		09/01/2008	SCHEDULED REDEMPTION		114	114	116	116		(2)		(2)		114				6	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		09/01/2008	SCHEDULED REDEMPTION		20	20	21			(1)		(1)		20				1	07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		09/01/2008	SCHEDULED REDEMPTION		717	717	706	709		9		9		717				36	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		09/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		09/01/2008	SCHEDULED REDEMPTION		362	362	362	360		2		2		362				17	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		09/01/2008	SCHEDULED REDEMPTION		457	457	450	451		5		5		457				21	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		09/01/2008	SCHEDULED REDEMPTION		277	277	273	274		4		4		277				13	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		09/01/2008	SCHEDULED REDEMPTION		14,357	14,357	13,226	13,808		549		549		14,357				584	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		09/01/2008	SCHEDULED REDEMPTION		4,780	4,780	4,404	4,592		188		188		4,780				190	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		09/01/2008	SCHEDULED REDEMPTION		3,176	3,176	3,288	3,311		(135)		(135)		3,176				160	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		09/01/2008	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				3	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		09/01/2008	SCHEDULED REDEMPTION		2,500	2,500	2,303	2,394		106		106		2,500				99	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		09/01/2008	SCHEDULED REDEMPTION		101,939	101,939	97,304	97,243		4,696		4,696		101,939				4,967	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		09/01/2008	SCHEDULED REDEMPTION		2,532	2,532	2,332	2,428		104		104		2,532				101	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		09/01/2008	SCHEDULED REDEMPTION		12,793	12,793	11,785	12,232		560		560		12,793				485	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		09/01/2008	SCHEDULED REDEMPTION		7,119	7,119	6,558	6,805		315		315		7,119				283	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		09/01/2008	SCHEDULED REDEMPTION		74	74	76	77		(3)		(3)		74				4	08/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		09/01/2008	SCHEDULED REDEMPTION		6,587	6,587	6,068	6,284		303		303		6,587				262	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		09/01/2008	SCHEDULED REDEMPTION		87	87	88	88		(1)		(1)		87				4	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		09/01/2008	SCHEDULED REDEMPTION		125	125	127	127		(3)		(3)		125				7	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		09/01/2008	SCHEDULED REDEMPTION		52	52	52	52						52				2	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		09/01/2008	SCHEDULED REDEMPTION		159	159	162	162		(4)		(4)		159				9	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		09/01/2008	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26				2	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		09/01/2008	SCHEDULED REDEMPTION		5,802	5,802	5,345	5,555		248		248		5,802				230	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		09/01/2008	SCHEDULED REDEMPTION		9,551	9,551	8,799	9,159		392		392		9,551				379	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		09/01/2008	SCHEDULED REDEMPTION		4,901	4,901	4,515	4,703		199		199		4,901				196	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		09/01/2008	SCHEDULED REDEMPTION		1,421	1,421	1,309	1,364		58		58		1,421				57	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		09/01/2008	SCHEDULED REDEMPTION		1,111	1,111	1,058	1,064		47		47		1,111				52	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		09/01/2008	SCHEDULED REDEMPTION		15	15	16	16						15				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		09/01/2008	SCHEDULED REDEMPTION		307	307	283	294		13		13		307				11	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		09/01/2008	SCHEDULED REDEMPTION		34	34	35	35		(2)		(2)		34				2	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		09/01/2008	SCHEDULED REDEMPTION		9	9	10	10						9				1	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		09/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13					04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		09/01/2008	SCHEDULED REDEMPTION		66	66	67	68		(1)		(1)		66				4	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		09/01/2008	SCHEDULED REDEMPTION		162	162	169	167		(5)		(5)		162				9	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		09/01/2008	SCHEDULED REDEMPTION		42,581	42,581	39,228	40,855		1,726		1,726		42,581				1,590	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		09/01/2008	SCHEDULED REDEMPTION		1,120	1,120	1,032	1,072		48		48		1,120				44	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		09/01/2008	SCHEDULED REDEMPTION		14	14	15	14						14				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		09/01/2008	SCHEDULED REDEMPTION		20,944	20,944	19,294	20,091		852		852		20,944				830	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		09/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		09/01/2008	SCHEDULED REDEMPTION		12,161	12,161	11,204	11,692		469		469		12,161				494	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		09/01/2008	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		09/01/2008	SCHEDULED REDEMPTION		6,881	6,881	6,339	6,632		249		249		6,881				274	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		09/01/2008	SCHEDULED REDEMPTION		130	130	132	132		(3)		(3)		130				7	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2008	SCHEDULED REDEMPTION		62	62	62	62						62				3	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		09/01/2008	SCHEDULED REDEMPTION		95	95	98	99		(4)		(4)		95				5	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		09/01/2008	SCHEDULED REDEMPTION		72	72	74	75		(3)		(3)		72				4	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		09/01/2008	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	07/15/2029	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		09/01/2008	SCHEDULED REDEMPTION		58	58	60	60		(2)		(2)		58				3	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		09/01/2008	SCHEDULED REDEMPTION		788	788	797	797		(9)		(9)		788				43	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		09/01/2008	SCHEDULED REDEMPTION		227	227	235	238		(11)		(11)		227				12	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		09/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15				1	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		09/01/2008	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		09/01/2008	SCHEDULED REDEMPTION		154	154	159	161		(7)		(7)		154				8	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		09/01/2008	SCHEDULED REDEMPTION		98	98	104	103		(5)		(5)		98				5	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		09/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	02/15/2030	1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		09/01/2008	SCHEDULED REDEMPTION		71	71	75	76		(5)		(5)		71				4	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		09/01/2008	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		09/01/2008	SCHEDULED REDEMPTION		109	109	113	112		(4)		(4)		109				6	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		09/01/2008	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				4	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		09/01/2008	SCHEDULED REDEMPTION		123	123	125	125		(2)		(2)		123				6	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		09/01/2008	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	12/15/2030	1
36212U-T4-3	GOVT NATL MTG ASSOC I #544271		08/15/2008	Various		242,741	236,816	245,707			(1,955)	471	(2,426)		243,751		(1,010)	(1,010)	8,292	10/15/2036	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		09/01/2008	SCHEDULED REDEMPTION		2,602	2,602	2,658	2,647		(45)		(45)		2,602				122	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		09/01/2008	SCHEDULED REDEMPTION		418	418	427	426		(8)		(8)		418				21	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		09/01/2008	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	03/15/2031	1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		07/01/2008	SCHEDULED REDEMPTION		5,766	5,766	6,066	6,059		(293)		(293)		5,766				252	02/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		09/01/2008	SCHEDULED REDEMPTION		4,398	4,398	4,572			(174)		(174)		4,398				158	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2008	SCHEDULED REDEMPTION		238,667	238,667	243,776	242,432		(3,765)		(3,765)		238,667				8,511	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		09/01/2008	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		09/01/2008	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		09/01/2008	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				4	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		09/01/2008	SCHEDULED REDEMPTION		333	333	344	342		(9)		(9)		333				17	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		09/01/2008	SCHEDULED REDEMPTION		73	73	71	71		2		2		73				3	06/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		09/01/2008	SCHEDULED REDEMPTION		160	160	163	163		(3)		(3)		160				8	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		09/01/2008	SCHEDULED REDEMPTION		1,460	1,460	1,501	1,495		(35)		(35)		1,460				74	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		09/01/2008	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		09/01/2008	SCHEDULED REDEMPTION		174,355	174,355	179,368	178,373		(4,018)		(4,018)		174,355				8,202	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		09/01/2008	SCHEDULED REDEMPTION		688	688	721	716		(28)		(28)		688				32	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		09/01/2008	SCHEDULED REDEMPTION		153	153	152	152		1		1		153				6	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		09/01/2008	SCHEDULED REDEMPTION		121	121	125	124		(3)		(3)		121				6	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		09/01/2008	SCHEDULED REDEMPTION		705	705	728	724		(19)		(19)		705				37	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		09/01/2008	SCHEDULED REDEMPTION		1,366	1,366	1,361	1,361		5		5		1,366				53	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		09/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		09/01/2008	SCHEDULED REDEMPTION		84	84	88	86		(3)		(3)		84				4	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		09/01/2008	SCHEDULED REDEMPTION		999	999	995	996		3		3		999				41	03/15/2033	1
36200A-4H-9	GOVT NATL MTG ASSOC I #595824		08/14/2008	Various		149,634	156,125	151,362	152,903		228	1,483	(1,255)		151,648		(2,014)	(2,014)	5,574	07/15/2037	1
36200A-4J-5	GOVT NATL MTG ASSOC I #595825		09/17/2008	Various		81,727	82,162	80,464	80,494		84		84		80,577		1,150	1,150	3,304	06/15/2037	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		09/01/2008	SCHEDULED REDEMPTION		305	305	304	304		1		1		305				12	04/15/2033	1
36200F-BV-9	GOVT NATL MTG ASSOC I #599552		08/14/2008	Various		1,020,386	1,065,912	1,033,402	1,043,887		990	10,094	(9,104)		1,034,783		(14,398)	(14,398)	38,300	08/15/2037	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		09/01/2008	SCHEDULED REDEMPTION		146	146	145	145		1		1		146				6	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2008	SCHEDULED REDEMPTION		1,606	1,606	1,669			(63)		(63)		1,606				58	01/15/2036	1
36200G-HU-3	GOVT NATL MTG ASSOC I #600643		08/15/2008	Various		71,018	69,027	71,625			(284)	130	(414)		71,341		(323)	(323)	2,478	03/15/2037	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		09/01/2008	SCHEDULED REDEMPTION		165	165	164	164		1		1		165				6	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		09/01/2008	SCHEDULED REDEMPTION		2,480	2,480	2,611	2,563		(83)		(83)		2,480				118	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		09/01/2008	SCHEDULED REDEMPTION		456	456	455	455		2		2		456				18	03/15/2033	1
36200M-M7-5	GOVT NATL MTG ASSOC I #604382		09/17/2008	Various		321,276	317,827	316,624	316,705		62		62		316,767		4,509	4,509	13,901	06/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		09/01/2008	SCHEDULED REDEMPTION		174,780	174,780	181,075	179,476		(4,696)		(4,696)		174,780				7,468	08/15/2034	1
36200N-Q2-0	GOVT NATL MTG ASSOC I #605373		09/17/2008	Various		560,981	554,874	552,846	552,974		77		77		553,051		7,930	7,930	24,502	09/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		09/01/2008	SCHEDULED REDEMPTION		239	239	238	238		1		1		239				10	02/15/2033	1
36202S-7E-2	GOVT NATL MTG ASSOC I #608493		07/09/2008	Various		34,091	33,927	34,491			(13)		(13)		34,478		(387)	(387)	564	06/15/2037	1
36202S-7M-4	GOVT NATL MTG ASSOC I #608500		08/14/2008	Various		56,248	58,757	56,963	57,541		57	556	(499)		57,042		(794)	(794)	2,111	07/15/2037	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		09/01/2008	SCHEDULED REDEMPTION		1,225	1,225	1,221	1,221		4		4		1,225				49	04/15/2033	1
36202X-5W-3	GOVT NATL MTG ASSOC I #612961		09/17/2008	Various		401,566	397,379	395,765	395,982		96		96		396,078		5,488	5,488	17,411	07/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		09/01/2008	SCHEDULED REDEMPTION		177,310	177,310	179,693	179,370		(2,059)		(2,059)		177,310				7,060	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		09/01/2008	SCHEDULED REDEMPTION		655,595	655,595	677,824	678,620		(23,024)		(23,024)		655,595				27,968	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		09/01/2008	SCHEDULED REDEMPTION		28,009	28,009	28,871	28,704		(694)		(694)		28,009				1,228	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		09/01/2008	SCHEDULED REDEMPTION		2,469	2,469	2,545	2,530		(61)		(61)		2,469				107	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		09/01/2008	SCHEDULED REDEMPTION		150,997	150,997	156,966			(5,969)		(5,969)		150,997				4,914	06/15/2036	1
36290T-WR-6	GOVT NATL MTG ASSOC I #617256		08/15/2008	Various		99,074	96,360	99,966			(409)	204	(613)		99,557		(483)	(483)	3,336	10/15/2036	1
36290T-WX-3	GOVT NATL MTG ASSOC I #617262		08/15/2008	Various		224,023	218,003	226,160			(1,070)	461	(1,531)		225,090		(1,067)	(1,067)	7,629	10/15/2036	1
36290T-XK-0	GOVT NATL MTG ASSOC I #617282		09/01/2008	Various		10,420	10,420	10,822			(402)	10	(412)		10,420				365	11/15/2036	1
36290T-Y5-2	GOVT NATL MTG ASSOC I #617332		08/15/2008	Various		2,155,545	2,096,222	2,175,157			(9,368)	3,931	(13,299)		2,165,789		(10,244)	(10,244)	73,048	12/15/2036	1
36290T-3K-3	GOVT NATL MTG ASSOC I #617402		08/15/2008	Various		852,712	828,679	859,803			(3,290)	1,635	(4,925)		856,513		(3,801)	(3,801)	29,420	02/15/2037	1
36290T-6U-8	GOVT NATL MTG ASSOC I #617483		08/15/2008	Various		69,009	67,065	69,590			(278)	126	(404)		69,312		(303)	(303)	2,407	03/15/2037	1
36290U-AR-7	GOVT NATL MTG ASSOC I #617516		07/09/2008	Various		970,030	965,360	982,254			(477)		(477)		981,777		(11,746)	(11,746)	20,486	05/15/2037	1
36290U-BZ-8	GOVT NATL MTG ASSOC I #617556		08/14/2008	Various		1,532,668	1,599,646	1,550,870	1,566,858		2,095	15,406	(13,311)		1,553,547		(20,879)	(20,879)	57,155	06/15/2037	1
36290U-DE-3	GOVT NATL MTG ASSOC I #617601		08/14/2008	Various		3,986,153	4,155,995	4,029,074	4,070,200		7,531	39,546	(32,015)		4,038,185		(52,032)	(52,032)	147,293	07/15/2037	1
36290U-DX-1	GOVT NATL MTG ASSOC I #617618		08/15/2008	Various		15,051	14,672	15,224			(114)	28	(142)		15,110		(59)	(59)	426	05/15/2037	1
36290U-ER-3	GOVT NATL MTG ASSOC I #617644		08/14/2008	Various		2,570,296	2,684,965	2,602,990	2,629,516		2,595	25,522	(22,927)		2,606,589		(36,293)	(36,293)	96,216	08/15/2037	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		09/01/2008	Various		908,771	884,496	918,125			(5,388)	1,337	(6,724)		912,737		(3,967)	(3,967)	31,848	08/15/2037	1
36290U-FK-7	GOVT NATL MTG ASSOC I #617670		08/15/2008	Various		1,627,285	1,584,100	1,644,325			(9,945)	2,397	(12,341)		1,634,380		(7,095)	(7,095)	55,289	08/15/2037	1
36290U-F5-0	GOVT NATL MTG ASSOC I #617688		08/15/2008	Various		116,249	113,037	117,341			(607)	164	(771)		116,734		(484)	(484)	4,015	09/15/2037	1
36290U-GG-5	GOVT NATL MTG ASSOC I #617699		09/17/2008	Various		214,686	215,829	209,239	211,363		252	2,044	(1,791)		209,572		5,114	5,114	8,630	09/15/2037	1
36290V-L2-8	GOVT NATL MTG ASSOC I #618745		08/15/2008	Various		395,196	397,451	398,010	397,962		(27)		(27)		397,935		(2,739)	(2,739)	15,559	12/15/2036	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		09/01/2008	SCHEDULED REDEMPTION		846	846	843	843		3		3		846				32	08/15/2033	1
36290X-DV-9	GOVT NATL MTG ASSOC I #620316		08/15/2008	Various		275,145	267,389	277,427			(915)	532	(1,447)		276,512		(1,367)	(1,367)	9,302	10/15/2036	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		09/01/2008	SCHEDULED REDEMPTION		1,635	1,635	1,685	1,675		(41)		(41)		1,635				71	08/15/2033	1
36290Y-EM-6	GOVT NATL MTG ASSOC I #621240		09/17/2008	Various		253,984	255,320	249,967	250,059		306		306		250,365		3,618	3,618	10,279	05/15/2037	1
36290Y-ER-5	GOVT NATL MTG ASSOC I #621244		07/09/2008	Various		985,199	980,489	997,647			(600)		(600)		997,047		(11,848)	(11,848)	20,858	05/15/2037	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		09/01/2008	SCHEDULED REDEMPTION		57,614	57,614	59,702	59,197		(1,584)		(1,584)		57,614				2,576	07/15/2034	1
36291E-TY-7	GOVT NATL MTG ASSOC I #626167		08/15/2008	Various		586,769	589,975	600,300			(889)		(889)		599,411		(12,643)	(12,643)	14,838	01/15/2037	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		09/01/2008	SCHEDULED REDEMPTION		91	91	90	91						91				4	04/15/2035	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)
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		09/01/2008	SCHEDULED REDEMPTION		2,383	2,383	2,477			(94)		(94)		2,383				86	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		09/01/2008	SCHEDULED REDEMPTION		78	78	82			(3)		(3)		78				3	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		09/01/2008	SCHEDULED REDEMPTION		55	55	55	55						55				2	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		09/01/2008	SCHEDULED REDEMPTION		71	71	71	71						71				3	01/15/2035	1
36291X-SD-2	GOVT NATL MTG ASSOC I #641416		09/17/2008	Various		179,790	177,851	177,201	177,241		30		30		177,271		2,519	2,519	7,844	04/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		09/01/2008	SCHEDULED REDEMPTION		73,587	73,587	76,496			(2,909)		(2,909)		73,587				2,789	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		09/01/2008	SCHEDULED REDEMPTION		62,911	62,911	64,012			(1,101)		(1,101)		62,911				1,635	07/15/2035	1
36292D-NQ-1	GOVT NATL MTG ASSOC I #645799		09/17/2008	Various		4,026,728	4,048,144	3,964,370	3,965,841		4,204		4,204		3,970,044		56,684	56,684	162,734	06/15/2037	1
36292H-QK-2	GOVT NATL MTG ASSOC I #649458		09/17/2008	Various		1,512,330	1,507,380	1,502,084	1,502,356		547		547		1,502,903		9,427	9,427	62,613	09/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		09/01/2008	SCHEDULED REDEMPTION		253	253	263			(10)		(10)		253				9	02/15/2036	1
36292K-SV-9	GOVT NATL MTG ASSOC I #651332		08/15/2008	Various		854,793	830,708	861,163			(1,939)	2,383	(4,322)		859,224		(4,431)	(4,431)	29,649	08/15/2036	1
36292L-FL-3	GOVT NATL MTG ASSOC I #651871		08/15/2008	Various		671,188	652,996	677,430			(2,984)	1,380	(4,364)		674,446		(3,259)	(3,259)	22,742	10/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		09/01/2008	SCHEDULED REDEMPTION		22,703	22,703	23,093	23,051		(347)		(347)		22,703				984	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		09/01/2008	SCHEDULED REDEMPTION		542	542	564			(21)		(21)		542				20	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		09/01/2008	SCHEDULED REDEMPTION		99,238	99,238	103,161			(3,923)		(3,923)		99,238				3,237	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		09/01/2008	SCHEDULED REDEMPTION		1,904	1,904	1,979			(75)		(75)		1,904				68	05/15/2036	1
36294N-G6-9	GOVT NATL MTG ASSOC I #654621		09/17/2008	Various		830,824	821,724	819,472			(382)	16,633	(17,015)		819,090		11,734	11,734	25,045	03/15/2037	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		09/01/2008	SCHEDULED REDEMPTION		16,542	16,542	17,196			(654)		(654)		16,542				571	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		09/01/2008	SCHEDULED REDEMPTION		2,957	2,957	3,074			(117)		(117)		2,957				108	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		09/01/2008	SCHEDULED REDEMPTION		57,993	57,993	60,285			(2,293)		(2,293)		57,993				1,895	04/15/2037	1
36294Q-U8-2	GOVT NATL MTG ASSOC I #656807		08/15/2008	Various		109,782	107,031	111,051			(834)	211	(1,045)		110,217		(435)	(435)	3,647	02/15/2037	1
36294Q-6P-1	GOVT NATL MTG ASSOC I #657078		08/15/2008	Various		2,248,615	2,185,702	2,267,193			(7,148)	4,912	(12,061)		2,260,044		(11,429)	(11,429)	76,583	09/15/2036	1
36294R-AQ-2	GOVT NATL MTG ASSOC I #657115		08/15/2008	Various		29,468	28,637	29,716			(104)	54	(157)		29,612		(144)	(144)	1,002	12/15/2036	1
36294R-AR-0	GOVT NATL MTG ASSOC I #657116		08/15/2008	Various		834,368	810,849	841,383			(2,935)	1,520	(4,454)		838,449		(4,081)	(4,081)	28,413	12/15/2036	1
36294R-PG-8	GOVT NATL MTG ASSOC I #657523		08/15/2008	Various		28,808	27,996	29,043			(90)	59	(149)		28,953		(145)	(145)	1,002	09/15/2036	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		09/01/2008	SCHEDULED REDEMPTION		9,755	9,755	10,141			(386)		(386)		9,755				352	08/15/2036	1
36294R-4Y-2	GOVT NATL MTG ASSOC I #657939		08/15/2008	Various		310,210	303,229	314,535			(3,138)	682	(3,819)		311,397		(1,187)	(1,187)	10,192	09/15/2036	1
36294S-AS-6	GOVT NATL MTG ASSOC I #658017		08/15/2008	Various		395,400	397,693	404,653			(112)		(112)		404,540		(9,141)	(9,141)	10,189	07/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		09/01/2008	Various		571,477	574,781	584,839			(215)		(215)		584,624		(13,147)	(13,147)	14,655	08/15/2036	1
36294S-RS-8	GOVT NATL MTG ASSOC I #658497		08/14/2008	Various		2,807,787	2,930,173	2,840,709	2,869,657		4,715	27,851	(23,137)		2,846,520		(38,734)	(38,734)	105,052	07/15/2037	1
36294S-V6-1	GOVT NATL MTG ASSOC I #658637		08/14/2008	Various		856,674	892,922	865,753	875,716		1,594	9,657	(8,064)		867,652		(10,978)	(10,978)	30,785	06/15/2037	1
36294S-X7-7	GOVT NATL MTG ASSOC I #658702		08/15/2008	Various		20,431	19,855	20,606			(87)	34	(122)		20,519		(87)	(87)	492	05/15/2037	1
36294S-YD-3	GOVT NATL MTG ASSOC I #658708		09/17/2008	Various		333,567	335,317	328,286	328,407		429		429		328,836		4,731	4,731	13,435	05/15/2037	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		09/01/2008	Various		6,796	6,796	7,058			(262)	7	(269)		6,796				169	07/15/2037	1
36294S-4T-1	GOVT NATL MTG ASSOC I #658834		08/14/2008	Various		832,172	869,292	842,780	851,358		812	8,260	(7,448)		843,910		(11,738)	(11,738)	31,230	07/15/2037	1
36294S-5F-0	GOVT NATL MTG ASSOC I #658846		09/17/2008	Various		2,219,069	2,230,875	2,184,059	2,184,877		2,325		2,325		2,187,202		31,866	31,866	90,038	08/15/2037	1
36294S-6P-7	GOVT NATL MTG ASSOC I #658878		09/17/2008	Various		1,196,072	1,202,026	1,177,171	1,177,614		2,762		2,762		1,180,376		15,696	15,696	47,969	08/15/2037	1
36294T-AX-3	GOVT NATL MTG ASSOC I #658922		08/15/2008	Various		1,546,811	1,505,548	1,561,681			(7,536)	3,384	(10,919)		1,554,145		(7,334)	(7,334)	50,668	09/15/2036	1
36294T-FM-2	GOVT NATL MTG ASSOC I #659072		08/15/2008	Various		907,636	882,184	915,231			(3,348)	1,826	(5,174)		911,883		(4,247)	(4,247)	31,396	01/15/2037	1
36294T-GQ-2	GOVT NATL MTG ASSOC I #659107		08/15/2008	Various		50,661	49,233	51,083			(196)	97	(293)		50,887		(226)	(226)	1,724	02/15/2037	1
36294T-JW-6	GOVT NATL MTG ASSOC I #659177		08/15/2008	Various		305,951	297,642	308,779			(1,340)	629	(1,969)		307,439		(1,489)	(1,489)	10,646	09/15/2036	1
36294T-YH-2	GOVT NATL MTG ASSOC I #659612		09/01/2008	Various		3,377	3,377	3,504			(126)	7	(134)		3,377				127	08/15/2036	1
36294T-YS-8	GOVT NATL MTG ASSOC I #659621		08/15/2008	Various		61,570	59,850	62,081			(199)	135	(334)		61,882		(312)	(312)	2,119	09/15/2036	1
36294T-YU-3	GOVT NATL MTG ASSOC I #659623		08/15/2008	Various		80,833	78,592	81,522			(282)	177	(459)		81,240		(407)	(407)	2,724	09/15/2036	1
36294T-4N-2	GOVT NATL MTG ASSOC I #659729		08/15/2008	Various		122,087	118,958	123,424			(807)	237	(1,044)		122,617		(530)	(530)	4,116	11/15/2036	1
36294U-AL-6	GOVT NATL MTG ASSOC I #659811		08/15/2008	Various		651,110	634,037	657,762			(3,689)	1,339	(5,029)		654,072		(2,962)	(2,962)	20,390	09/15/2036	1
36294U-4G-4	GOVT NATL MTG ASSOC I #660623		08/15/2008	Various		131,327	127,800	132,582			(637)	270	(907)		131,945		(619)	(619)	4,464	09/15/2036	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		09/01/2008	Various		53	53	55			(2)		(2)		53				1	06/15/2037	1
36294W-2K-3	GOVT NATL MTG ASSOC I #662378		07/09/2008	Various		30,628	30,481	30,988			(12)		(12)		30,976		(348)	(348)	510	06/15/2037	1
36294W-3U-0	GOVT NATL MTG ASSOC I #662411		08/15/2008	Various		1,434,980	1,396,124	1,449,017			(8,055)	2,298	(10,353)		1,440,962		(5,982)	(5,982)	49,437	05/15/2037	1
36294W-6G-8	GOVT NATL MTG ASSOC I #662471		08/14/2008	Various		234,160	244,606	237,149	239,634		225	2,396	(2,172)		237,463		(3,303)	(3,303)	8,789	06/15/2037	1
36294W-7A-0	GOVT NATL MTG ASSOC I #662489		08/14/2008	Various		316,239	330,343	320,267	323,510		310	3,122	(2,812)		320,698		(4,459)	(4,459)	11,621	07/15/2037	1
36294W-7B-8	GOVT NATL MTG ASSOC I #662490		08/15/2008	Various		26,080	26,231	26,157			(12)	511	(523)		26,145		(65)	(65)	556	07/15/2037	1
36294X-AK-2	GOVT NATL MTG ASSOC I #662510		08/14/2008	Various		949,039	991,378	961,111	970,923		957	9,441	(8,484)		962,439		(13,400)	(13,400)	35,619	07/15/2037	1
36294X-AN-6	GOVT NATL MTG ASSOC I #662513		09/01/2008	Various		913,207	888,853	922,647			(5,421)	1,343	(6,765)		917,225		(4,018)	(4,018)	31,197	07/15/2037	1
36294X-A5-5	GOVT NATL MTG ASSOC I #662528		09/17/2008	Various		103,760	104,312	101,127	102,154		122	988	(866)		101,288		2,472	2,472	4,043	07/15/2037	1
36294X-BF-2	GOVT NATL MTG ASSOC I #662538		08/15/2008	Various		27,758	27,919	28,384			(15)		(15)		28,369		(611)	(611)	592	08/15/2037	1
36294X-4Y-9	GOVT NATL MTG ASSOC I #663339		08/15/2008	Various		460,781	450,405	467,413			(5,023)	797	(5,820)		462,390		(1,609)	(1,609)	14,037	12/15/2036	1
36294X-7A-8	GOVT NATL MTG ASSOC I #663389		08/15/2008	Various		769,968	750,295	778,475			(5,395)	1,480	(6,875)		773,080		(3,112)	(3,112)	26,168	01/15/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36294Y-PF-5	GOVT NATL MTG ASSOC I #663822		08/15/2008	Various		196,993	191,764	198,967			(1,155)	378	(1,534)		197,811		(818)	(818)	6,654	02/15/2037	1
36294Y-PS-7	GOVT NATL MTG ASSOC I #663833		08/15/2008	Various		641,676	624,868	648,276			(3,884)	1,294	(5,178)		644,392		(2,717)	(2,717)	21,810	01/15/2037	1
36294Y-QR-8	GOVT NATL MTG ASSOC I #663864		08/15/2008	Various		28,915	28,113	29,171			(132)	53	(185)		29,039		(124)	(124)	980	03/15/2037	1
36295A-A6-2	GOVT NATL MTG ASSOC I #664329		08/15/2008	Various		675,156	656,124	680,767			(2,600)	1,294	(3,894)		678,167		(3,011)	(3,011)	21,861	02/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2008	Various		580	580	602			(23)		(23)		580				17	09/15/2037	1
36295A-HC-2	GOVT NATL MTG ASSOC I #664527		09/01/2008	Various		381,095	370,533	384,664			(1,861)	517	(2,378)		382,803		(1,708)	(1,708)	12,991	01/15/2038	1
36295A-L6-0	GOVT NATL MTG ASSOC I #664649		08/15/2008	Various		24,913	24,353	25,272			(275)	44	(318)		24,997		(84)	(84)	434	04/15/2037	1
36295C-6Y-2	GOVT NATL MTG ASSOC I #666987		08/15/2008	Various		135,397	131,738	136,698			(717)	248	(965)		135,981		(584)	(584)	4,485	03/15/2037	1
36295D-XQ-7	GOVT NATL MTG ASSOC I #667687		08/15/2008	Various		763,888	745,456	773,644			(6,909)	1,282	(8,190)		766,735		(2,847)	(2,847)	25,058	05/15/2037	1
36295F-FX-7	GOVT NATL MTG ASSOC I #668982		09/17/2008	Various		486,808	489,398	479,137	479,315		487		487		479,802		7,006	7,006	19,752	04/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		09/01/2008	Various		943,039	948,508	965,107			(584)		(584)		964,523		(21,484)	(21,484)	24,700	04/15/2037	1
36295F-H4-9	GOVT NATL MTG ASSOC I #669051		09/17/2008	Various		363,158	365,055	357,400	357,531		495		495		358,026		5,132	5,132	14,624	05/15/2037	1
36295F-KM-5	GOVT NATL MTG ASSOC I #669100		07/09/2008	Various		24,938	24,818	25,231			(9)		(9)		25,222		(283)	(283)	411	06/15/2037	1
36295G-N5-7	GOVT NATL MTG ASSOC I #670112		08/14/2008	Various		103,439	108,054	104,760	105,859		99	1,060	(961)		104,898		(1,459)	(1,459)	3,631	07/15/2037	1
36295G-TM-4	GOVT NATL MTG ASSOC I #670256		08/14/2008	Various		140,462	146,727	142,254	143,738		136	1,430	(1,295)		142,443		(1,981)	(1,981)	4,842	07/15/2037	1
36295G-VX-7	GOVT NATL MTG ASSOC I #670330		09/17/2008	Various		452,017	454,421	444,849	445,028		515		515		445,543		6,474	6,474	18,338	07/15/2037	1
36295G-X6-4	GOVT NATL MTG ASSOC I #670401		07/09/2008	Various		5,005,884	4,981,783	5,068,965			(3,394)		(3,394)		5,065,571		(59,686)	(59,686)	106,453	02/15/2038	1
36295H-R9-3	GOVT NATL MTG ASSOC I #671112		08/15/2008	Various		1,858,321	1,808,490	1,877,246			(11,375)	2,736	(14,111)		1,865,871		(7,550)	(7,550)	61,171	08/15/2037	1
36295H-SF-8	GOVT NATL MTG ASSOC I #671118		08/15/2008	Various		1,389,107	1,354,625	1,406,126			(11,468)	2,049	(13,517)		1,394,658		(5,551)	(5,551)	46,495	08/15/2037	1
36295H-YA-2	GOVT NATL MTG ASSOC I #671305		08/14/2008	Various		302,264	315,276	305,660	308,755		541	2,980	(2,439)		306,316		(4,052)	(4,052)	11,198	06/15/2037	1
36295H-YN-4	GOVT NATL MTG ASSOC I #671317		07/09/2008	Various		766,236	762,547	775,236			(293)		(293)		774,944		(8,707)	(8,707)	12,804	07/15/2037	1
36295H-Y4-6	GOVT NATL MTG ASSOC I #671331		09/17/2008	Various		4,754,515	4,779,325	4,679,645	4,681,389		6,725		6,725		4,688,114		66,401	66,401	190,628	07/15/2037	1
36295H-ZK-9	GOVT NATL MTG ASSOC I #671346		07/09/2008	Various		949,790	945,268	960,997			(548)		(548)		960,450		(10,660)	(10,660)	15,838	07/15/2037	1
36295H-4Q-0	GOVT NATL MTG ASSOC I #671431		08/14/2008	Various		887,627	925,078	896,829	906,020		1,836	8,841	(7,005)		899,016		(11,388)	(11,388)	32,760	07/15/2037	1
36295H-4U-1	GOVT NATL MTG ASSOC I #671435		08/15/2008	Various		996,367	996,592	993,919			(533)	20,113	(20,647)		993,385		2,982	2,982	23,402	07/15/2037	1
36295H-5C-0	GOVT NATL MTG ASSOC I #671443		07/09/2008	Various		930,631	926,150	941,562			(368)		(368)		941,194		(10,563)	(10,563)	15,481	07/15/2037	1
36295H-7C-8	GOVT NATL MTG ASSOC I #671491		08/14/2008	Various		117,864	123,123	119,363	120,575		119	1,166	(1,047)		119,528		(1,664)	(1,664)	4,424	08/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		09/01/2008	Various		1,409	1,409	1,463			(54)	2	(56)		1,409				30	08/15/2037	1
36295J-AN-6	GOVT NATL MTG ASSOC I #671513		08/14/2008	Various		319,698	333,959	323,762	327,050		324	3,163	(2,838)		324,212		(4,514)	(4,514)	11,999	08/15/2037	1
36295J-AT-3	GOVT NATL MTG ASSOC I #671518		08/15/2008	Various		493,208	479,377	497,632			(2,339)	696	(3,035)		495,292		(2,085)	(2,085)	15,522	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		09/01/2008	Various		1,490	1,490	1,547			(57)	2	(59)		1,490				38	09/15/2037	1
36295J-4U-7	GOVT NATL MTG ASSOC I #672335		08/15/2008	Various		31,427	30,598	31,765			(205)	43	(248)		31,560		(133)	(133)	589	10/15/2037	1
36295M-ET-2	GOVT NATL MTG ASSOC I #674346		08/15/2008	Various		32,463	31,562	32,764			(154)	46	(200)		32,610		(147)	(147)	1,105	08/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		09/01/2008	Various		22,725	22,119	22,962			(138)	32	(170)		22,823		(99)	(99)	543	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		09/01/2008	Various		1,254	1,254	1,302			(48)	2	(50)		1,254				41	09/15/2037	1
36295M-J3-4	GOVT NATL MTG ASSOC I #674482		08/14/2008	Various		79,213	82,747	80,218	81,035		83	786	(703)		80,332		(1,120)	(1,120)	2,973	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		09/01/2008	Various		22,256	21,684	22,513			(165)	29	(194)		22,348		(92)	(92)	538	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		09/01/2008	Various		4,494	4,494	4,671			(178)		(178)		4,494				98	01/15/2038	1
36295P-K7-6	GOVT NATL MTG ASSOC I #676318		08/14/2008	Various		1,553,148	1,622,432	1,572,923	1,589,406		1,551	15,884	(14,333)		1,575,073		(21,924)	(21,924)	58,063	09/15/2037	1
36295P-RW-4	GOVT NATL MTG ASSOC I #676501		07/09/2008	Various		935,101	930,621	946,107			(493)		(493)		945,613		(10,512)	(10,512)	15,580	12/15/2037	1
36295P-TH-5	GOVT NATL MTG ASSOC I #676552		09/17/2008	Various		725,977	729,571	714,274	714,550		1,779		1,779		716,329		9,648	9,648	29,327	10/15/2037	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		09/01/2008	Various		2,198	2,198	2,282			(84)	3	(87)		2,198				83	02/15/2038	1
36295Q-VB-3	GOVT NATL MTG ASSOC I #677510		07/09/2008	Various		66,641	66,320	67,424			(30)		(30)		67,394		(753)	(753)	1,113	10/15/2037	1
36295T-UR-3	GOVT NATL MTG ASSOC I #680192		07/09/2008	Various		872,934	868,735	883,192			(462)		(462)		882,730		(9,796)	(9,796)	13,992	04/15/2038	1
36295U-D5-7	GOVT NATL MTG ASSOC I #680624		08/15/2008	Various		1,146,756	1,114,958	1,157,347			(5,345)	1,687	(7,032)		1,152,002		(5,246)	(5,246)	38,682	11/15/2037	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		09/01/2008	SCHEDULED REDEMPTION		4,159	4,159	4,367	4,318		(158)		(158)		4,159				241	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		09/01/2008	SCHEDULED REDEMPTION		29,688	29,688	31,292	31,009		(1,321)		(1,321)		29,688				1,948	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		09/01/2008	SCHEDULED REDEMPTION		8,810	8,810	9,238	9,228		(418)		(418)		8,810				575	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		09/01/2008	SCHEDULED REDEMPTION		375	375	391	390		(14)		(14)		375				22	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		09/01/2008	SCHEDULED REDEMPTION		4,072	4,072	4,276	4,233		(161)		(161)		4,072				236	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		09/01/2008	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				3	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		09/01/2008	SCHEDULED REDEMPTION		5,369	5,369	5,160	5,178		191		191		5,369				260	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		09/01/2008	SCHEDULED REDEMPTION		54,514	54,514	56,491	54,641		(127)		(127)		54,514				3,518	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		09/01/2008	SCHEDULED REDEMPTION		3,322	3,322	3,396	3,386		(64)		(64)		3,322				172	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		09/01/2008	SCHEDULED REDEMPTION		3,440	3,440	3,510	3,504		(64)		(64)		3,440				172	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		09/01/2008	SCHEDULED REDEMPTION		2,098	2,098	2,134	2,135		(37)		(37)		2,098				105	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		09/01/2008	SCHEDULED REDEMPTION		493	493	499	499		(6)		(6)		493				25	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		09/01/2008	SCHEDULED REDEMPTION		307	307	320	315		(8)		(8)		307				17	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		09/01/2008	SCHEDULED REDEMPTION		755	755	752	752		3		3		755				30	07/15/2033	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)
36241K-KT-4	GOVT NATL MTG ASSOC I #782106		08/15/2008	Various		232,650	226,375	234,885			(924)	439	(1,363)		233,961		(1,310)	(1,310)	7,869	07/15/2036	1
36241K-K3-1	GOVT NATL MTG ASSOC I #782114		09/01/2008	SCHEDULED REDEMPTION		26,762	26,762	26,181	26,209		553		553		26,762				967	09/15/2036	1
912810-PW-2	US TREASURY N/B		09/09/2008	Various		56,772,000	57,000,000	54,908,188			3,878		3,878		54,912,065		1,859,935	1,859,935	1,192,883	02/15/2038	1
912828-GA-2	US TREASURY N/B		09/15/2008	BARCLAYS BANK		8,594,974	8,000,000	8,471,562			(45,589)		(45,589)		8,425,973		169,000	169,000	286,230	11/30/2011	1
912828-HB-9	US TREASURY N/B		09/17/2008	CHASE SECURITIES		51,083,815	50,000,000	50,937,670			(87,406)		(87,406)		50,850,264		233,551	233,551	1,099,448	08/31/2009	1
912828-HL-7	US TREASURY N/B		09/17/2008	CHASE SECURITIES		25,522,378	25,000,000	25,317,468			(17,555)		(17,555)		25,299,913		222,465	222,465	176,630	12/31/2009	1
912828-HY-9	US TREASURY N/B		07/30/2008	BARCLAYS BANK		39,515,624	40,000,000	39,570,019			3,281		3,281		39,573,300		(57,676)	(57,676)	312,500	04/30/2013	1
912828-HZ-6	US TREASURY N/B		09/17/2008	Various		80,437,801	78,100,000	77,546,200			5,542		5,542		77,551,742		2,886,058	2,886,058	974,478	05/15/2018	1
912828-JC-5	US TREASURY N/B		09/17/2008	Various		76,642,330	75,000,000	75,542,830			(46,664)		(46,664)		75,496,165		1,146,165	1,146,165	468,750	06/30/2010	1
912828-JD-3	US TREASURY N/B		09/17/2008	DEUTSCHE BANK SECURITIES		31,171,776	30,000,000	30,121,977			(4,805)		(4,805)		30,117,172		1,054,604	1,054,604	220,109	06/30/2013	1
912828-JF-8	US TREASURY N/B		09/17/2008	BARCLAYS BANK		52,087,565	51,000,000	51,331,616			(13,185)		(13,185)		51,318,431		769,134	769,134	186,746	07/31/2010	1
912828-JG-6	US TREASURY N/B		09/17/2008	Various		35,454,846	34,000,000	34,248,865			(4,810)		(4,810)		34,244,055		1,210,792	1,210,792	151,233	07/31/2013	1
912828-JH-4	US TREASURY N/B		09/11/2008	Various		102,683,979	100,000,000	101,608,211			(128)		(128)		101,608,083		1,075,896	1,075,896	297,283	08/15/2018	1
0399999. Bonds - U.S. Governments						647,322,657	635,766,379	637,539,514	40,010,456		(361,201)	278,492	(639,693)		637,191,115		10,131,542	10,131,542	8,290,259	XXX	XXX
00819A-CT-5	AUSTRALIAN GOVERNMENT	D	06/27/2008	TORONTO DOMINION SECURITIES (USA) INC.		(547,050)	(846,443)				13,124		13,124			(553,996)	6,946	(547,050)	(11,231)	08/15/2010	1FE
105756-BN-9	REPUBLIC OF BRAZIL	D	08/01/2008	Various		8,604,517	8,879,729	8,018,646			3,337		3,337		8,021,983	604,427	(21,893)	582,534	539,848	01/10/2028	2FE
D1R27G-AA-6	BUNDESREPUB. DEUTSCHLAND	D	08/13/2008	Various		47,160,903	49,238,890	47,733,871			19,544		19,544		47,753,415	(888,596)	296,084	(592,512)	1,401,149	01/04/2018	1FE
S69124-CF-0	REPUBLIC OF SOUTH AFRICA	D	07/29/2008	Various		18,211,930	17,358,236	18,667,065			(231,519)		(231,519)		18,435,546	137,256	(360,872)	(223,616)	2,035,248	08/31/2010	1FE
1099999. Bonds - All Other Governments						73,430,300	74,630,412	74,419,582			(195,514)		(195,514)		74,210,944	(700,909)	(79,735)	(780,644)	3,965,014	XXX	XXX
258489-TT-0	DOTHAN AL G O WARRANTS 2005		09/23/2008	PRAGER MCCARTHY & SEALY		267,292	255,000	272,080	264,618		(2,264)		(2,264)		262,355		4,937	4,937	12,038	09/01/2010	1FE
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		08/06/2008	PRAGER MCCARTHY & SEALY		104,382	100,000	105,720	105,035		(321)		(321)		104,713		(331)	(331)	7,444	02/15/2022	1FE
607267-K6-7	MOBILE CNTY AL G O 2008		07/09/2008	PRAGER MCCARTHY & SEALY		99,910	100,000	98,163			7		7		98,170		1,740	1,740	1,431	06/01/2038	1FE
61304M-AG-1	MONTGOMERY AL DOWNTOWN REDEV 02		07/10/2008	Various		398,824	375,000	401,190	392,711		(2,374)		(2,374)		390,337		8,487	8,487	14,681	10/01/2011	1FE
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02		07/15/2008	PRAGER MCCARTHY & SEALY		108,724	100,000	108,355	104,774		(408)		(408)		104,365		4,359	4,359	3,986	10/01/2013	1FE
033161-QY-9	ANCHORAGE AK G O SCH 2006 A		08/11/2008	PRAGER MCCARTHY & SEALY		239,226	225,000	237,823	236,373		(629)		(629)		235,743		3,482	3,482	9,330	10/01/2020	1FE
04057P-AQ-1	ARIZONA SCH FACS BRD COP 2003 A		07/15/2008	PRAGER MCCARTHY & SEALY		108,594	100,000	108,922	105,230		(456)		(456)		104,774		3,820	3,820	4,403	09/01/2013	1FE
04057P-BQ-0	ARIZONA SCH FACS BRD COP 2003 B		09/23/2008	PRAGER MCCARTHY & SEALY		6,351,163	5,750,000	6,292,168	6,087,107		(33,217)		(33,217)		6,053,890		297,272	297,272	287,693	09/01/2015	1FE
04057P-CH-9	ARIZONA SCH FACS BRD COP 2004 A		08/19/2008	CRONIN & COMANY		269,193	250,000	268,474	262,861		(1,090)		(1,090)		261,771		7,422	7,422	12,188	09/01/2017	1FE
040588-UJ-2	ARIZONA ST COP 2002 A		07/09/2008	Various		2,460,048	2,280,000	2,462,263	2,368,819		(9,800)		(9,800)		2,359,019		101,029	101,029	86,235	05/01/2012	1FE
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005 A		07/31/2008	PRAGER MCCARTHY & SEALY		181,097	175,000	186,118	183,360		(602)		(602)		182,758		(1,661)	(1,661)	8,118	09/01/2022	1FE
040660-EM-0	ARIZONA STATE UNIV COP UNIV PROJ 2002		07/08/2008	Various		2,376,740	2,200,000	2,470,512	2,335,510		(14,689)		(14,689)		2,320,822		55,918	55,918	121,415	07/01/2012	1FE
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04		08/27/2008	PRAGER MCCARTHY & SEALY		124,715	110,000	123,260	120,279		(693)		(693)		119,586		5,129	5,129	6,754	07/01/2016	1FE
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04		07/29/2008	PRAGER MCCARTHY & SEALY		137,273	125,000	137,022	134,611		(492)		(492)		134,119		3,154	3,154	6,771	07/01/2017	1FE
567505-KC-5	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		08/18/2008	Various		625,032	600,000	601,714	605,004		(248)		(248)		600,782		24,250	24,250	30,017	07/01/2021	1FE
567313-AE-1	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		07/30/2008	PRAGER MCCARTHY & SEALY		103,463	100,000	104,316	103,095		(249)		(249)		102,846		617	617	5,185	07/01/2019	1FE
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 08		08/07/2008	PRAGER MCCARTHY & SEALY		305,026	290,000	298,691			(254)		(254)		298,438		6,588	6,588	6,010	07/01/2024	1FE
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		08/18/2008	Various		406,740	400,000	401,020	401,897		(128)		(128)		399,997		6,743	6,743	19,863	07/01/2022	1FE
718814-VB-9	PHOENIX AZ G O VAR PURP 2004 REF		09/24/2008	Various		1,901,551	1,845,000	1,851,919	1,849,770		(448)		(448)		1,849,322		52,229	52,229	99,189	07/01/2018	1FE
722195-LN-2	PINAL CNTY AZ USD NO 43 APACHE JCT 06B		08/14/2008	PRAGER MCCARTHY & SEALY		693,833	625,000	653,850	649,974		(1,540)		(1,540)		648,435		45,398	45,398	30,789	07/01/2022	1FE
04108K-RU-4	ARKANSAS DEV FIN CORRECTIONS 05B		07/30/2008	PRAGER MCCARTHY & SEALY		429,048	400,000	425,980	421,429		(1,387)		(1,387)		420,041		9,007	9,007	15,167	11/01/2018	1FE
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		08/01/2008	PRAGER MCCARTHY & SEALY		199,232	200,000	201,604	201,524		(79)		(79)		201,444		(2,212)	(2,212)	6,125	06/01/2026	1FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
041042-ME-9	ARKANSAS ST HIGHER ED G O 2007B		08/19/2008	PRAGER MCCARTHY & SEALY		355,911	350,000	345,905	350,000		11		11		345,916		9,994	9,994	10,294	06/01/2025	1FE
212597-PY-8	CONWAY AR SCH DIST NO 1 G O 04		09/03/2008	PRAGER MCCARTHY & SEALY		201,204	200,000	201,130	200,484		(154)		(154)		200,330		874	874	10,752	02/01/2026	1FE
537428-ZD-9	LITTLE ROCK AR SCH DIST 2006		08/12/2008	PRAGER MCCARTHY & SEALY		993,400	1,000,000	958,869	992,220		353		353		959,542		33,858	33,858	32,983	02/01/2025	1FE
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		07/28/2008	PRAGER MCCARTHY & SEALY		292,602	300,000	292,128	292,897		116		116		293,012		(410)	(410)	20,813	02/01/2030	1FE
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/08/2008	PRAGER MCCARTHY & SEALY		100,413	100,000	99,518	99,544		10		10		99,554		859	859	4,008	04/01/2026	1FE
130684-R2-1	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/08/2008	PRAGER MCCARTHY & SEALY		100,093	100,000	99,105	99,149		17		17		99,166		927	927	4,008	04/01/2027	1FE
13062P-B8-4	CALIFORNIA ST G O BDS 2004 SEP		09/11/2008	PRAGER MCCARTHY & SEALY		202,616	200,000	202,200			(172)		(172)		202,028		588	588	7,625	03/01/2034	1FE
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		08/01/2008	PRAGER MCCARTHY & SEALY		197,571	200,000	198,206	198,303		30		30		198,333		(762)	(762)	13,078	03/01/2028	1FE
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		09/05/2008	PRAGER MCCARTHY & SEALY		383,260	385,000	380,103	380,442		115		115		380,557		2,702	2,702	21,508	03/01/2025	1FE
13062T-ZA-5	CALIFORNIA ST G O VAR PURP 2007 FEB		07/10/2008	PRAGER MCCARTHY & SEALY		189,394	195,000	189,891	189,948		52		52		189,999		(605)	(605)	5,460	12/01/2034	1FE
134141-XX-3	CAMPBELL CA UNI SCH DIST G O 2007		09/04/2008	PRAGER MCCARTHY & SEALY		171,010	175,000	173,684	173,709		20		20		173,729		(2,719)	(2,719)	8,706	08/01/2032	1FE
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E		07/01/2008	PRAGER MCCARTHY & SEALY		146,304	150,000	149,351	149,365		9		9		149,373		(3,069)	(3,069)	6,300	08/01/2030	1FE
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E		08/04/2008	PRAGER MCCARTHY & SEALY		96,526	100,000	99,410	99,422		8		8		99,430		(2,904)	(2,904)	4,575	08/01/2031	1FE
156792-CD-3	CERRITOS CA CMNTY CLG DIST G O 2004 A		09/26/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,018,452	930,000	936,780	937,390		227		227		937,617		80,835	80,835	54,250	08/01/2022	1FE
156792-CU-5	CERRITOS CA CMNTY CLG DIST G O 2004 A		09/30/2008	PRAGER MCCARTHY & SEALY		70,418	70,000	70,510	70,392		(39)		(39)		70,353		65	65	4,103	08/01/2022	1FE
171294-DY-4	CHULA VISTA CA COPS POLICE FAC 2002		07/11/2008	PRAGER MCCARTHY & SEALY		102,798	100,000	101,037	100,666		(47)		(47)		100,619		2,179	2,179	7,292	08/01/2029	1FE
190335-BA-6	COAST CMNTY CLG DIST CA G O 2003 A		07/02/2008	PRAGER MCCARTHY & SEALY		971,764	900,000	928,341	917,787		(1,467)		(1,467)		916,320		55,444	55,444	42,069	08/01/2021	1FE
245595-EU-3	DELANO CA JT UNION HSD 2003 A REF		08/20/2008	PRAGER MCCARTHY & SEALY		108,815	100,000	103,364	102,808		(92)		(92)		102,716		6,099	6,099	5,440	02/01/2022	1FE
456560-RJ-2	INDUSTRY CA G O REF 2003		08/28/2008	PRAGER MCCARTHY & SEALY		228,917	225,000	220,235	221,188		141		141		221,329		7,588	7,588	11,306	07/01/2020	1FE
544290-DT-3	LOS ALTOS CA SCH DIST G O 2003 C		09/30/2008	Various		4,291,769	4,000,000	4,000,000	4,004,652		6,927		6,927		4,011,579		280,190	280,190	234,444	08/01/2026	1FE
54438C-BC-5	LOS ANGELES CA CMNTY CLG DIST 01 A		08/21/2008	Various		25,947,026	24,060,000	23,228,005	23,600,345		77,117		77,117		23,677,462		2,269,564	2,269,564	1,286,542	06/01/2026	1FE
556454-BT-2	MADERA CA USD COP SCH FAC PROJ 04		09/19/2008	PRAGER MCCARTHY & SEALY		99,988	100,000	96,683	96,897		49		49		96,945		3,043	3,043	5,452	09/01/2033	1FE
684124-CX-6	ORANGE CA UNI SCH DIST COP 2003		08/22/2008	PRAGER MCCARTHY & SEALY		104,163	100,000	99,030	99,195		27		27		99,222		4,941	4,941	3,417	06/01/2023	1FE
684124-DD-9	ORANGE CA UNI SCH DIST COP 2003		08/22/2008	PRAGER MCCARTHY & SEALY		101,716	100,000	97,804	98,051		41		41		98,092		3,624	3,624	3,510	06/01/2029	1FE
69666H-AY-8	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		09/02/2008	MATURED		115,000	115,000	115,000		115,000			115,000		115,000				6,095	09/02/2008	6*
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		08/28/2008	PRAGER MCCARTHY & SEALY		300,101	300,000	300,237	300,224		(13)		(13)		300,211		(110)	(110)	11,075	05/01/2026	1FE
764440-FV-0	RICHMOND CA JT PWRS LEASE CIVIC CTR 07		08/01/2008	CALLED @ 100.00000000		300,000	300,000	300,000							300,000				2,166	08/01/2037	1FE
773755-BW-2	ROCKLIN CA USD COP 2006		08/18/2008	PRAGER MCCARTHY & SEALY		192,175	200,000	197,756	197,800		28		28		197,828		(5,653)	(5,653)	7,900	10/01/2035	1FE
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03		07/28/2008	PRAGER MCCARTHY & SEALY		161,655	165,000	163,406	163,530		18		18		163,548		(1,892)	(1,892)	11,103	03/01/2034	1FE
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		08/21/2008	PRAGER MCCARTHY & SEALY		52,158	100,000	32,920	43,736		1,603		1,603		45,339		6,819	6,819		01/01/2023	1FE
798186-VG-4	SAN JOSE CA USD G O 2006 C		08/04/2008	PRAGER MCCARTHY & SEALY		351,941	350,000	347,512	347,663		62		62		347,724		4,216	4,216	15,825	08/01/2023	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B		08/11/2008	PRAGER MCCARTHY & SEALY		106,989	110,000	106,246	106,309		81		81		106,390		599	599	5,893	07/01/2037	1FE
899111-CC-0	TULARE CITY CA PUB FIN LSE CAP FAC 08		08/22/2008	PRAGER MCCARTHY & SEALY		318,346	300,000	314,202			(570)		(570)		313,632		4,714	4,714	8,331	04/01/2032	1FE
038681-Z6-2	ARAPAHOE CNTY CO SD 5 CHERRY G O 05B		07/07/2008	PRAGER MCCARTHY & SEALY		533,963	500,000	545,192	527,494		(4,666)		(4,666)		522,829		11,134	11,134	15,614	12/15/2010	1FE
101565-UB-3	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		07/07/2008	PRAGER MCCARTHY & SEALY		274,557	260,000	268,180	265,813		(377)		(377)		265,435		9,122	9,122	7,403	12/15/2020	1FE
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06		08/13/2008	Various		208,644	200,000	206,584	205,656		(359)		(359)		205,296		3,348	3,348	6,792	12/01/2025	1FE
19679R-EH-9	COLORADO WTR RES PWR PARKER WTR 04D		08/13/2008	PRAGER MCCARTHY & SEALY		210,065	200,000	206,560	204,655		(357)		(357)		204,299		5,766	5,766	14,222	09/01/2022	1FE
249183-TP-9	DENVER CO COP HUMAN SVCS CTR 05 A		07/09/2008	PRAGER MCCARTHY & SEALY		104,479	100,000	106,177	103,329		(742)		(742)		102,588		1,891	1,891	3,514	05/01/2010	1FE
283365-FC-3	EL PASO CNTY CO COP PIKES PEAK CTR 03		08/27/2008	PRAGER MCCARTHY & SEALY		209,420	200,000	206,976	204,304		(419)		(419)		203,885		5,535	5,535	7,333	12/01/2020	1FE
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALCON COP 06A		09/26/2008	PRAGER MCCARTHY & SEALY		206,236	200,000	203,979	205,515		(325)		(325)		202,947		3,289	3,289	7,944	12/15/2020	1FE
283484-CF-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A		08/20/2008	PRAGER MCCARTHY & SEALY		514,290	500,000	515,465	514,994		(786)		(786)		514,208		82	82	17,361	12/15/2029	1FE
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A		08/21/2008	CRONIN & COMANY		160,982	150,000	156,024	154,218		(377)		(377)		153,841		7,141	7,141	5,521	06/01/2017	1FE
108151-B2-6	BRIDGEPORT CT G O 2004 A		07/23/2008	PRAGER MCCARTHY & SEALY		181,807	165,000	182,015	176,992		(921)		(921)		176,071		5,736	5,736	8,253	08/15/2014	1FE
108151-D9-9	BRIDGEPORT CT G O 2004 C		07/23/2008	PRAGER MCCARTHY & SEALY		111,006	100,000	110,916	108,810		(498)		(498)		108,312		2,694	2,694	5,002	08/15/2016	1FE
108151-E6-4	BRIDGEPORT CT G O 2004 C		08/22/2008	PRAGER MCCARTHY & SEALY		113,953	100,000	112,050	110,315		(367)		(367)		109,949		4,004	4,004	5,683	08/15/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		08/20/2008	PRAGER MCCARTHY & SEALY		102,852	100,000	98,844	98,925		33		33		98,959		3,893	3,893	3,300	12/01/2022	1FE
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF		07/09/2008	PRAGER MCCARTHY & SEALY		1,067,040	1,000,000	1,085,372	1,050,214		(8,741)		(8,741)		1,041,473		25,567	25,567	30,479	12/15/2010	1FE
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF		09/24/2008	PRAGER MCCARTHY & SEALY		717,308	650,000	723,661	703,670		(6,245)		(6,245)		697,424		19,884	19,884	23,894	12/15/2012	1FE
20772F-JQ-4	CONNECTICUT ST G O 2001 SER C REF		09/24/2008	PRAGER MCCARTHY & SEALY		2,440,433	2,160,000	2,480,240	2,373,879		(16,363)		(16,363)		2,357,516		82,918	82,918	76,803	12/15/2014	1FE
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G		09/25/2008	PRAGER MCCARTHY & SEALY		1,137,524	1,100,000	1,168,618	1,119,029		(7,080)		(7,080)		1,111,949		25,575	25,575	43,403	12/15/2009	1FE
645020-CA-4	NEW HAVEN CT G O 2002 C		09/19/2008	PRAGER MCCARTHY & SEALY		109,921	100,000	111,767	106,723		(800)		(800)		105,923		3,998	3,998	4,598	11/01/2013	1FE
645020-QE-1	NEW HAVEN CT G O 2003 A REF		07/31/2008	PRAGER MCCARTHY & SEALY		163,806	150,000	164,218	161,303		(900)		(900)		160,403		3,403	3,403	5,994	11/01/2015	1FE
941247-J3-3	WATERBURY CT G O 2007 REF		08/06/2008	NORTHEAST SECURITIES		101,504	100,000	103,435	103,298		(105)		(105)		103,193		(1,689)	(1,689)	3,875	04/01/2022	1FE
115065-PB-4	BROWARD CNTY FL SCH BRD COP 2005 A		07/25/2008	PRAGER MCCARTHY & SEALY		291,161	280,000	291,564	286,093		(1,369)		(1,369)		284,724		6,436	6,436	7,315	07/01/2010	1FE
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A		07/07/2008	PRAGER MCCARTHY & SEALY		105,580	100,000	106,985	104,323		(614)		(614)		103,709		1,871	1,871	5,125	07/01/2011	1FE
33833A-AW-1	FLORIDA INTERGOVT FIN CORAL SPRING 01A		09/11/2008	CALLED @ 101.50		20,198,500	19,900,000	19,540,208	19,760,096		27,383		27,383		19,787,479		411,021	411,021	771,125	05/01/2011	1FE
341150-UM-0	FLORIDA ST DEPT OF TRANS BRDG 05B		09/25/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.		7,214,200	7,000,000	7,709,224	7,299,057		(147,280)		(147,280)		7,151,776		62,424	62,424	556,573	07/01/2009	1FE
59333M-AP-0	MIAMI-DADE CNTY FL SCH BRD COP 98A		08/01/2008	CALLED @ 101.00000000		1,711,950	1,695,000	1,707,729	1,699,002		(857)		(857)		1,698,145		13,805	13,805	88,988	08/01/2013	1FE
803276-LM-4	SARASOTA CNTY FL ENVIR SENS G O 2008		08/14/2008	PRAGER MCCARTHY & SEALY		576,978	550,000	561,616			(388)		(388)		561,228		15,750	15,750	13,234	10/01/2028	1FE
816692-FV-4	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/05/2008	PRAGER MCCARTHY & SEALY		105,390	100,000	106,104	104,603		(377)		(377)		104,226		1,164	1,164	5,514	07/01/2019	1FE
816692-FX-0	SEMINOLE CNTY FL SCH BRD COP 2004 A		09/09/2008	PRAGER MCCARTHY & SEALY		525,225	500,000	524,555	517,351		(1,639)		(1,639)		515,712		9,513	9,513	29,931	07/01/2021	1FE
92884E-CG-0	VOLUSIA CNTY FL SCH BRD COP 2005 A		09/25/2008	PRAGER MCCARTHY & SEALY		1,023,110	1,000,000	1,055,754	1,023,601		(10,988)		(10,988)		1,012,613		10,497	10,497	46,694	08/01/2009	1FE
92884E-CH-8	VOLUSIA CNTY FL SCH BRD COP 2005 A		07/08/2008	PRAGER MCCARTHY & SEALY		261,680	250,000	266,314	258,973		(1,768)		(1,768)		257,206		4,474	4,474	18,056	08/01/2010	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92884E-CT-2	VOLUSIA CNTY FL SCH BRD COP 2005 B		08/05/2008	PRAGER MCCARTHY & SEALY		106,908	100,000	106,637	105,431		(372)		(372)		105,059		1,849	1,849	5,097	08/01/2018	1FE
046079-QB-8	ASSOCIATION CNTY COMMR GA DEKALB 03		08/01/2008	PRAGER MCCARTHY & SEALY		543,326	530,000	529,030	529,186		24		24		529,210		14,116	14,116	15,749	12/01/2021	1FE
047681-JP-7	ATLANTA-FULTON GA REC PARK IMPT 05A		07/29/2008	PRAGER MCCARTHY & SEALY		200,557	200,000	192,110	198,292		46		46		192,273		8,284	8,284	5,375	12/01/2025	1FE
164227-AB-6	CHEROKEE CNTY GA SLD WST BALL GRND 07A		07/14/2008	PRAGER MCCARTHY & SEALY		97,405	100,000	96,540	96,561		49		49		96,610		795	795	3,721	07/01/2031	1FE
164227-AC-4	CHEROKEE CNTY GA SLD WST BALL GRND 07A		08/08/2008	PRAGER MCCARTHY & SEALY		194,829	200,000	198,452	198,458		16		16		198,474		(3,645)	(3,645)	8,097	07/01/2037	1FE
240451-XD-1	DEKALB CNTY GA SPL TRANSN PARKS 06		09/05/2008	PRAGER MCCARTHY & SEALY		204,550	200,000	202,524	202,115		(158)		(158)		201,957		2,593	2,593	6,975	12/01/2024	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		08/04/2008	Various		453,779	450,000	454,244	453,557		(219)		(219)		453,337		442	442	13,325	12/01/2025	1FE
373383-W4-6	GEORGIA ST G O 2006 B		09/26/2008	Various		1,887,983	1,860,000	1,860,000	1,860,000						1,860,000		27,983	27,983	70,951	03/01/2021	1FE
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04		07/02/2008	PRAGER MCCARTHY & SEALY		162,095	150,000	154,178	152,874		(219)		(219)		152,655		9,440	9,440	7,646	01/01/2024	1FE
403760-FJ-5	GWINNETT CNTY GA WTR & SEW AUTH 2006		09/19/2008	PRAGER MCCARTHY & SEALY		1,514,976	1,500,000	1,491,299	1,507,355		(292)		(292)		1,489,827		25,149	25,149	71,675	08/01/2024	1FE
556819-FC-9	MADISON CNTY ID SD 321 REXBURG 06		09/18/2008	PRAGER MCCARTHY & SEALY		101,197	100,000	98,638	100,739		(19)		(19)		98,543		2,654	2,654	4,975	08/15/2024	1FE
215579-EG-4	COOK CNTY IL TWP HSD 209 PROVISO 08A		09/12/2008	MESIROW FINANCIAL, INC.		1,612,099	4,960,000	1,595,186							1,595,186		16,914	16,914		12/01/2027	1Z
84552Y-GU-9	SOUTHWESTERN IL DEV EDWARDSVILLE 07		07/03/2008	PRAGER MCCARTHY & SEALY		48,923	100,000	48,341			1,088		1,088		49,429		(506)	(506)		12/01/2023	1FE
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		07/28/2008	PRAGER MCCARTHY & SEALY		273,400	275,000	272,346	272,346		48		48		272,394		1,005	1,005	7,313	10/01/2027	1FE
969037-HS-2	WILL CNTY IL HIGH SD 204 JOLIET LTD 08		09/23/2008	PRAGER MCCARTHY & SEALY		1,004,660	1,000,000	1,014,180			(10,013)		(10,013)		1,004,167		493	493	27,889	01/01/2009	1FE
287461-CY-1	ELKHART CNTY IN CORR COMPLEX 04		07/30/2008	PRAGER MCCARTHY & SEALY		163,967	150,000	160,180	159,458		(778)		(778)		158,680		5,287	5,287	5,063	12/01/2016	1FE
40785E-LP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B		09/22/2008	PRAGER MCCARTHY & SEALY		109,661	100,000	105,528	103,834		(379)		(379)		103,455		6,206	6,206	5,972	07/15/2016	1FE
504025-BR-7	LAPORTE IN MULTI SCH BLDG CORP REF 01A		07/02/2008	PRAGER MCCARTHY & SEALY		532,200	500,000	529,980	513,325		(1,582)		(1,582)		511,743		20,457	20,457	25,740	01/15/2012	1FE
590252-CV-2	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		07/01/2008	MATURED		4,095,000	4,095,000	1,363,758	3,958,390		136,610		136,610		4,095,000					07/01/2008	1FE
641667-EP-1	NEW ALBANY FLOYD CNTY IND SCH BLDG COR		07/15/2008	CALLED @ 102.00000000		6,313,800	6,190,000	6,182,263	6,190,000		123,800		123,800		6,313,800				332,713	01/15/2018	1FE
66042R-AZ-4	NORTH LAWRENCE IN CMNTY SCH CORP 04		08/07/2008	PRAGER MCCARTHY & SEALY		531,295	500,000	533,157	523,118		(2,099)		(2,099)		521,018		10,277	10,277	26,875	07/15/2017	1FE
668265-BV-2	NORTHWESTERN IN SCH BLDG CORP 2004 A		08/07/2008	PRAGER MCCARTHY & SEALY		123,120	115,000	123,202	121,183		(514)		(514)		120,669		2,451	2,451	6,181	07/15/2016	2FE
935783-CV-0	WARREN TWP IN SCH BLDG CORP REF 98		07/05/2008	CALLED @ 101.00		1,010,000	1,000,000	994,520	997,543		211		211		997,753		12,247	12,247	50,000	07/05/2014	1FE
96023P-AT-2	WESTFIELD-WASHINGTON IN MULTI SCH 04A		07/02/2008	PRAGER MCCARTHY & SEALY		106,146	100,000	106,665	104,623		(354)		(354)		104,269		1,877	1,877	7,403	07/15/2017	1FE
98972L-CQ-2	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z		08/08/2008	UNION BANK OF SWITZERLAND		272,643	250,000	263,630	258,290		(829)		(829)		257,461		15,181	15,181	13,472	07/15/2016	1FE
368334-GN-2	GEARY CNTY KS G O HOSP DIST 2006		09/16/2008	PRAGER MCCARTHY & SEALY		100,375	100,000	100,000	100,000						100,000		375	375	4,725	09/01/2025	1FE
478712-JN-3	JOHNSON CNTY KS USD NO 232 DE SOTO 04		09/24/2008	PRAGER MCCARTHY & SEALY		408,455	400,000	396,109	401,566		(52)		(52)		395,395		13,060	13,060	19,501	09/01/2021	1FE
478712-JQ-6	JOHNSON CNTY KS USD NO 232 DE SOTO 04		09/24/2008	PRAGER MCCARTHY & SEALY		1,037,481	1,045,000	1,026,435	1,033,550		430		430		1,028,477		9,004	9,004	53,385	09/01/2023	1FE
478712-LJ-9	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		08/28/2008	PRAGER MCCARTHY & SEALY		131,733	125,000	126,463	126,205		(90)		(90)		126,115		5,618	5,618	5,656	09/01/2018	1FE
478740-LR-2	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		09/30/2008	PRAGER MCCARTHY & SEALY		1,777,482	1,750,000	1,752,660	1,751,889		(178)		(178)		1,751,710		25,772	25,772	74,354	10/01/2023	1FE
478740-LS-0	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		09/30/2008	PRAGER MCCARTHY & SEALY		473,368	470,000	467,001	467,334		78		78		467,412		5,956	5,956	18,026	10/01/2024	1FE
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/29/2008	PRAGER MCCARTHY & SEALY		105,704	100,000	104,449	103,469		(296)		(296)		103,173		2,531	2,531	4,888	09/01/2015	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)
522218-CY-0	LEAVENWORTH CNTY KS USD NO 458 05 REF		07/23/2008	PRAGER MCCARTHY & SEALY		105,013	100,000	103,080	102,406		(155)		(155)		102,251		2,762	2,762	6,338	09/01/2017	1FE
815645-GW-0	SEDGWICK CNTY KS USD NO 261 GO 05		07/24/2008	PRAGER MCCARTHY & SEALY		418,396	415,000	403,873	411,485		105		105		404,297		14,099	14,099	13,115	11/01/2023	1FE
815645-GX-8	SEDGWICK CNTY KS USD NO 261 GO 05		08/12/2008	PRAGER MCCARTHY & SEALY		524,417	525,000	507,777	517,917		226		226		508,591		15,826	15,826	13,745	11/01/2024	1FE
982671-JP-5	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		09/29/2008	PRAGER MCCARTHY & SEALY		104,609	100,000	104,889	103,346		(341)		(341)		103,005		1,604	1,604	5,263	08/01/2015	1FE
982683-DU-5	WYANDOTTE CNTY KS USD 202 G O 2004 A REF		07/25/2008	PRAGER MCCARTHY & SEALY		953,392	855,000	952,975	935,947		(4,571)		(4,571)		931,377		22,016	22,016	40,830	09/01/2016	1FE
982687-DT-9	WYANDOTTE CNTY KS USD 204 BONNER 05A		09/03/2008	PRAGER MCCARTHY & SEALY		309,355	300,000	302,066	308,834		(486)		(486)		299,640		9,715	9,715	19,458	09/01/2024	2FE
473020-LU-7	JEFFERSON CNTY KY LSE CAP PROJS 07A		07/01/2008	PRAGER MCCARTHY & SEALY		149,706	150,000	150,666	150,625		(28)		(28)		150,597		(891)	(891)	3,938	06/01/2024	1FE
473020-LV-5	JEFFERSON CNTY KY LSE CAP PROJS 07A		08/04/2008	PRAGER MCCARTHY & SEALY		143,348	145,000	145,406	145,381		(20)		(20)		145,361		(2,013)	(2,013)	4,335	06/01/2025	1FE
472904-VY-4	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		07/01/2008	PRAGER MCCARTHY & SEALY		252,323	250,000	248,090	250,253		(17)		(17)		247,941		4,381	4,381	11,438	01/01/2022	1FE
472904-WA-5	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		08/18/2008	PRAGER MCCARTHY & SEALY		100,999	100,000	98,017	98,761		38		38		98,243		2,756	2,756	5,125	01/01/2024	1FE
491089-JJ-8	KENTON CNTY KY SD SCH BLDG 2005		08/26/2008	PRAGER MCCARTHY & SEALY		201,976	200,000	195,854	196,288		152		152		196,440		5,536	5,536	8,890	02/01/2020	1FE
491089-JK-5	KENTON CNTY KY SD SCH BLDG 2005		08/11/2008	PRAGER MCCARTHY & SEALY		149,363	150,000	145,158	146,308		136		136		145,694		3,669	3,669	6,528	02/01/2021	1FE
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		07/01/2008	PRAGER MCCARTHY & SEALY		149,310	150,000	146,149	146,467		86		86		146,553		2,758	2,758	6,020	02/01/2023	1FE
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		07/01/2008	CALLED @ 100.00000000		125,000	125,000	117,135	123,706		412		412		124,119		881	881	7,188	07/01/2010	1
680454-RC-1	OLDHAM CNTY KY SCH DIST 2ND - COP 07		07/25/2008	PRAGER MCCARTHY & SEALY		98,600	100,000	98,062	98,076		35		35		98,112		488	488	4,113	09/01/2027	1FE
546279-M9-8	LOUISIANA LOC GOVT EAST ASCENSION 07		08/21/2008	PRAGER MCCARTHY & SEALY		1,009,913	1,000,000	1,007,750	1,007,583		(405)		(405)		1,007,178		2,735	2,735	31,300	12/01/2021	1FE
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07		07/01/2008	PRAGER MCCARTHY & SEALY		99,489	100,000	98,603	98,615		24		24		98,639		850	850	2,700	12/01/2026	1FE
546279-T4-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		08/05/2008	PRAGER MCCARTHY & SEALY		98,822	100,000	100,000	100,000						100,000		(1,178)	(1,178)	3,497	11/01/2034	1FE
546405-BZ-3	LOUISIANA OFFICE FACS LSE CAPITOL 01		08/04/2008	PRAGER MCCARTHY & SEALY		48,177	45,000	49,978	47,359		(325)		(325)		47,034		1,142	1,142	1,898	05/01/2013	1FE
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		09/29/2008	PRAGER MCCARTHY & SEALY		101,213	100,000	102,283	101,462		(167)		(167)		101,295		(82)	(82)	4,597	11/01/2021	1FE
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		09/08/2008	PRAGER MCCARTHY & SEALY		221,801	200,000	217,582	212,114		(888)		(888)		211,226		10,575	10,575	9,858	03/01/2015	1FE
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G O 04		07/07/2008	PRAGER MCCARTHY & SEALY		111,078	100,000	108,826	106,874		(325)		(325)		106,549		4,529	4,529	4,506	03/01/2017	1FE
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A		08/26/2008	PRAGER MCCARTHY & SEALY		102,039	100,000	99,800	99,823		3		3		99,827		2,212	2,212	5,951	07/01/2032	1FE
741705-DG-9	PRINCE GEORGES CNTY MD COP EQUIP 05		09/01/2008	MATURED		905,000	905,000	947,131	914,586		(9,586)		(9,586)		905,000				45,250	09/01/2008	1FE
575827-P5-3	MASSACHUSETTS G O CONS LOAN 2000 C		07/07/2008	PRAGER MCCARTHY & SEALY		2,668,800	2,500,000	2,756,011	2,641,141		(25,904)		(25,904)		2,615,237		53,563	53,563	111,406	10/01/2019	1FE
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C		09/02/2008	PRAGER MCCARTHY & SEALY		567,547	505,000	570,271	542,413		(3,656)		(3,656)		538,756		28,791	28,791	22,241	11/01/2013	1FE
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07		08/07/2008	PRAGER MCCARTHY & SEALY		301,704	300,000	297,627	297,664		46		46		297,710		3,994	3,994	11,123	05/01/2028	1FE
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		07/30/2008	PRAGER MCCARTHY & SEALY		103,954	100,000	102,906	102,502		(196)		(196)		101,635		2,319	2,319	3,792	05/01/2020	1FE
385536-FX-0	GRAND HAVEN MI PUB SCHS 2008		09/10/2008	PRAGER MCCARTHY & SEALY		1,151,593	1,100,000	1,152,404			(11,368)		(11,368)		1,141,036		10,557	10,557	27,111	05/01/2010	1FE
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		09/23/2008	PRAGER MCCARTHY & SEALY		205,704	200,000	205,161	203,705		(383)		(383)		203,323		2,381	2,381	8,125	05/01/2018	1FE
594913-AT-2	MICHIGAN ST COP HSE REPRENTATIVES 98		08/15/2008	CALLED @ 101.00000000		14,771,250	14,625,000	14,187,128	14,328,463		442,787		442,787		14,771,250				731,250	08/15/2020	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF		09/18/2008	PRAGER MCCARTHY & SEALY		510,016	490,000	502,958	499,267		(861)		(861)		498,406		11,610	11,610	18,295	05/01/2018	1FE
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF		08/14/2008	PRAGER MCCARTHY & SEALY		723,832	700,000	712,686	709,062		(733)		(733)		708,329		15,503	15,503	23,513	05/01/2019	1FE
776134-LH-9	ROMEO MI CMNTY SD BLDG G O 2000		09/24/2008	BEAL, M.R., & CO.		2,340,923	2,250,000	2,246,288	2,248,826		360		360		2,249,186		91,736	91,736	102,500	05/01/2011	1FE
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06		08/13/2008	PRAGER MCCARTHY & SEALY		100,832	100,000	100,846	100,760		(48)		(48)		100,712		120	120	3,588	05/01/2023	1FE
119638-KD-5	BUFFALO MN G O WTR SWR 2008		09/02/2008	Various		2,409,191	6,705,000	2,327,708			59,900		59,900		2,387,607		21,583	21,583		10/01/2028	1FE
124637-GY-9	BYRON MN INDPT SCH DIST NO 531 04 A		09/23/2008	Various		835,859	800,000	810,712	807,569		(642)		(642)		806,927		28,932	28,932	42,514	02/01/2021	2FE
23409R-BB-4	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		07/10/2008	PRAGER MCCARTHY & SEALY		528,245	500,000	511,515	505,220		(648)		(648)		504,572		23,673	23,673	25,972	01/01/2015	1FE
311315-QP-3	FARMINGTON MN INDPT SCH DIST 192 06A		08/20/2008	UNION BANK OF SWITZERLAND		507,575	500,000	499,647	500,983		(47)		(47)		499,428		8,147	8,147	24,000	02/01/2024	1FE
616157-PU-1	MOORHEAD MN ISD NO 152 G O 2005		08/18/2008	PRAGER MCCARTHY & SEALY		100,566	100,000	97,621	97,844		78		78		97,922		2,644	2,644	3,778	04/01/2021	1FE
648176-GA-7	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		08/13/2008	PRAGER MCCARTHY & SEALY		149,810	150,000	145,428	145,800		125		125		145,925		3,885	3,885	6,676	02/01/2023	1FE
648176-GC-3	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		08/12/2008	PRAGER MCCARTHY & SEALY		407,294	410,000	398,067	398,883		271		271		399,154		8,140	8,140	18,635	02/01/2025	1FE
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06		07/30/2008	PRAGER MCCARTHY & SEALY		100,456	100,000	100,620	100,556		(32)		(32)		100,523		(67)	(67)	4,913	01/01/2022	1FE
605578-2B-8	MISSISSIPPI ST G O GAMING CNTY HWY 98A		07/01/2008	CALLED @ 100.00000000		2,375,000	2,375,000	2,688,263	2,410,517		(35,517)		(35,517)		2,375,000				124,688	07/01/2012	1FE
467578-BN-9	JACKSON CNTY MO TRUMAN SPORTS SPL 06		07/09/2008	PRAGER MCCARTHY & SEALY		269,395	250,000	265,663	262,526		(1,255)		(1,255)		261,271		8,124	8,124	7,743	12/01/2012	1FE
472538-GQ-4	JEFFERSON CITY MO SCH DIST 2007		08/13/2008	DAIN RAUSCHER INCORPORATED		299,806	285,000	290,758	295,373		(522)		(522)		289,773		10,033	10,033	16,744	03/01/2023	1FE
472538-GS-0	JEFFERSON CITY MO SCH DIST 2007		08/26/2008	PRAGER MCCARTHY & SEALY		524,035	500,000	506,098	517,055		(829)		(829)		504,510		19,525	19,525	30,139	03/01/2025	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		07/24/2008	Various		320,579	600,000	253,546	296,636		8,425		8,425		305,060		15,519	15,519		04/15/2022	1FE
585195-BH-2	MEHLVILLE MO SD NO R-9 COP CAP IMPT 02		07/15/2008	PRAGER MCCARTHY & SEALY		218,336	200,000	219,442	210,022		(1,080)		(1,080)		208,942		9,394	9,394	9,246	09/01/2014	1FE
60636F-BH-4	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		07/17/2008	PRAGER MCCARTHY & SEALY		148,622	145,000	139,800	144,082		45		45		139,952		8,670	8,670	5,128	10/01/2020	1FE
60636M-CY-1	MISSOURI ST REGL CONV SPORTS FAC 03A-1		09/24/2008	PRAGER MCCARTHY & SEALY		329,018	300,000	333,801	321,197		(2,294)		(2,294)		318,902		10,116	10,116	16,931	08/15/2015	1FE
791460-EY-0	ST LOUIS CNTY MO SCH DIST R 8 LINDBERGH		07/28/2008	PRAGER MCCARTHY & SEALY		815,346	850,000	847,875	847,927		41		41		847,968		(32,623)	(32,623)	34,089	03/01/2027	1FE
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06		09/22/2008	PRAGER MCCARTHY & SEALY		3,474,140	3,500,000	3,463,110	3,465,204		1,134		1,134		3,466,338		7,802	7,802	120,000	06/15/2023	1FE
681711-FP-7	OMAHA NE G O 2005		09/02/2008	PRAGER MCCARTHY & SEALY		414,368	400,000	401,588	401,310		(96)		(96)		401,214		13,154	13,154	14,500	11/15/2020	1FE
296806-KF-8	ESSEX CNTY NJ CNTY CORRECTIONAL FAC 03A		08/07/2008	SEIBERT BRANFORD		1,813,567	1,660,000	1,814,896	1,762,000		(9,866)		(9,866)		1,752,135		61,432	61,432	71,703	10/01/2014	1FE
296806-KG-6	ESSEX CNTY NJ CNTY CORRECTIONAL FAC 03A		08/07/2008	SEIBERT BRANFORD		1,321,768	1,210,000	1,313,381	1,256,482		(4,505)		(4,505)		1,251,977		69,791	69,791	52,769	10/01/2015	1FE
29680P-BU-3	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		07/10/2008	PRAGER MCCARTHY & SEALY		269,908	250,000	266,788	262,906		(1,647)		(1,647)		261,258		8,649	8,649	7,656	12/15/2011	1FE
29680P-BW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		08/29/2008	Various		277,540	250,000	270,190	266,950		(1,612)		(1,612)		265,337		12,202	12,202	8,845	12/15/2013	1FE
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A		07/31/2008	PRAGER MCCARTHY & SEALY		453,777	445,000	448,854	448,474		(193)		(193)		448,281		5,496	5,496	12,716	09/01/2022	1FE
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		07/10/2008	PRAGER MCCARTHY & SEALY		182,733	175,000	186,674	178,546		(747)		(747)		177,799		4,934	4,934	5,359	06/15/2011	1FE
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A		07/01/2008	PRAGER MCCARTHY & SEALY		259,990	250,000	253,360			(54)		(54)		253,306		6,684	6,684	2,604	06/15/2023	1FE
646039-FW-2	NEW JERSEY ST G O REF 2002 J		08/05/2008	Various		8,175,757	7,700,000	8,286,201			(76,610)		(76,610)		8,209,591		(33,834)	(33,834)	191,701	07/15/2011	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		09/15/2008	CALLED @ 100.00		216,200	216,200	216,200	216,200						216,200				9,162	03/15/2010	1
64966F-EA-8	NEW YORK NY G O FISCAL 1999 SER J		09/23/2008	DAVIDSON, D.A., & CO.		5,145,050	5,000,000	5,015,995	5,032,819		9,068		9,068		5,041,887		103,163	103,163	226,771	05/15/2011	1FE
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		07/07/2008	PRAGER MCCARTHY & SEALY		322,452	300,000	320,373	310,635		(1,050)		(1,050)		309,585		12,867	12,867	10,894	11/01/2012	1FE
64966G-UR-1	NEW YORK NY G O FISCAL 2008 SER C-1		09/08/2008	Various		1,970,664	1,975,000	1,959,417	6,920,541		1,274		1,274		1,959,984		10,680	10,680	184,891	10/01/2023	1FE
64983R-U8-8	NEW YORK ST DORM CITY UNIV 1998 2 3RD		07/01/2008	CALLED @ 101.00000000		2,752,250	2,725,000	2,689,035	2,741,213		11,037		11,037		2,752,250				143,063	07/01/2015	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)
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1		09/30/2008	PRAGER MCCARTHY & SEALY		103,251	100,000	103,006	100,866		(312)		(312)		100,554		2,697	2,697	6,083	01/15/2010	1FE
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		07/08/2008	PRAGER MCCARTHY & SEALY		1,377,746	1,300,000	1,434,043	1,352,236		(8,034)		(8,034)		1,344,202		33,544	33,544	53,040	04/01/2011	1FE
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		08/04/2008	PRAGER MCCARTHY & SEALY		156,782	150,000	155,280	154,991		(344)		(344)		154,647		2,134	2,134	4,833	06/15/2021	1FE
653424-CK-5	NIAGARA FALLS NY CITY SD HS COP 2005		08/05/2008	PRAGER MCCARTHY & SEALY		206,632	200,000	205,700	206,009		(408)		(408)		204,998		1,634	1,634	6,472	06/15/2025	1FE
986082-AU-9	YONKERS NY G O 2004 E		07/07/2008	PRAGER MCCARTHY & SEALY		270,220	250,000	271,049	266,565		(1,109)		(1,109)		265,456		4,764	4,764	7,604	12/01/2015	1FE
986082-EY-7	YONKERS NY G O 2007 A		09/16/2008	PRAGER MCCARTHY & SEALY		109,775	100,000	107,833	107,402		(476)		(476)		106,926		2,849	2,849	4,417	05/01/2019	1FE
120518-FQ-3	BUNCOMBE CNTY NC CTFS PARTN 2007		08/11/2008	PRAGER MCCARTHY & SEALY		249,295	250,000	250,368	250,355		(19)		(19)		250,336		(1,041)	(1,041)	8,999	04/01/2032	1FE
121352-CC-0	BURKE CNTY NC COP 2006 B		07/25/2008	PRAGER MCCARTHY & SEALY		207,328	200,000	208,988	207,938		(468)		(468)		207,470		(142)	(142)	8,278	04/01/2023	1FE
147054-AJ-9	CARY NC COP PUB IMPT PROJ 2002 A		07/09/2008	PRAGER MCCARTHY & SEALY		214,024	200,000	221,559	210,506		(1,355)		(1,355)		209,151		4,873	4,873	6,194	12/01/2011	1FE
161037-NC-6	CHARLOTTE NC COP GOVT FAC 03 G		08/08/2008	PRAGER MCCARTHY & SEALY		639,951	600,000	634,506	620,959		(1,870)		(1,870)		619,089		20,862	20,862	18,597	06/01/2015	1FE
161037-NN-2	CHARLOTTE NC COP GOVT FAC 03 G		08/14/2008	FIDELITY CAPITAL MARKETS		503,565	500,000	484,900	486,108		208		208		486,316		17,249	17,249	17,917	06/01/2033	1FE
206444-CH-2	CONCORD NC COPS 2005		07/08/2008	PRAGER MCCARTHY & SEALY		107,513	100,000	107,211	105,821		(359)		(359)		105,462		2,051	2,051	3,056	06/01/2017	1FE
206444-CJ-8	CONCORD NC COPS 2005		07/08/2008	PRAGER MCCARTHY & SEALY		106,824	100,000	106,690	105,404		(333)		(333)		105,071		1,753	1,753	3,056	06/01/2018	1FE
206444-CN-9	CONCORD NC COPS 2005		07/18/2008	PRAGER MCCARTHY & SEALY		105,130	100,000	104,073	103,569		(229)		(229)		103,032		2,098	2,098	3,222	06/01/2021	1FE
396288-BN-1	GREENVILLE NC COP PUB FACS & EQUIP 04		08/08/2008	PRAGER MCCARTHY & SEALY		107,829	100,000	108,905	106,730		(575)		(575)		106,155		1,674	1,674	3,675	06/01/2018	1FE
405775-AT-4	HALIFAX CNTY NC COP 2006		08/06/2008	PRAGER MCCARTHY & SEALY		124,683	125,000	120,855	125,000		20		20		120,875		3,807	3,807	3,906	06/01/2024	1FE
462670-CE-8	IREDELL CNTY NC COP SCH PROJ 2006		09/25/2008	PRAGER MCCARTHY & SEALY		207,062	200,000	205,698	206,794		(449)		(449)		204,198		2,864	2,864	8,306	06/01/2020	1FE
462670-CH-1	IREDELL CNTY NC COP SCH PROJ 2006		08/04/2008	STIFEL NICOLAUS & CO, INC.		104,271	100,000	102,526	103,115		(174)		(174)		101,871		2,400	2,400	3,417	06/01/2022	1FE
644802-CS-7	NEW HANOVER CNTY NC COP 2003		07/09/2008	PRAGER MCCARTHY & SEALY		106,068	100,000	106,594	104,648		(359)		(359)		104,289		1,779	1,779	4,347	03/01/2019	1FE
65820R-BH-3	NORTH CAROLINA COP CORR FAC 03		09/05/2008	PRAGER MCCARTHY & SEALY		371,700	350,000	368,816	361,629		(1,183)		(1,183)		360,446		11,253	11,253	15,826	10/01/2019	1FE
65820Q-BA-0	NORTH CAROLINA COP CORR FAC 04A		07/23/2008	PRAGER MCCARTHY & SEALY		103,912	100,000	104,212	103,117		(254)		(254)		102,358		1,554	1,554	4,958	02/01/2021	1FE
65820Q-BB-8	NORTH CAROLINA COP CORR FAC 04A		08/08/2008	PRAGER MCCARTHY & SEALY		103,636	100,000	103,609	102,687		(232)		(232)		102,003		1,633	1,633	5,167	02/01/2022	1FE
65820Q-GX-5	NORTH CAROLINA COP REPAIR RENOV 07B		08/11/2008	PRAGER MCCARTHY & SEALY		99,607	100,000	98,206	98,217		36		36		98,252		1,355	1,355	3,625	06/01/2027	1FE
658256-WZ-1	NORTH CAROLINA ST G O 2006 A		09/24/2008	PRAGER MCCARTHY & SEALY		1,122,980	1,100,000	1,108,778	1,107,651		(498)		(498)		1,107,154		15,826	15,826	36,363	06/01/2021	1FE
658256-XA-5	NORTH CAROLINA ST G O 2006 A		09/25/2008	Various		604,857	600,000	600,942	600,822		(57)		(57)		600,765		4,092	4,092	20,988	06/01/2022	1FE
658256-DE-9	NORTH CAROLINA ST G O PUB IMPT 1999 A		09/24/2008	Various		2,840,045	2,750,000	2,884,585	2,850,524		(28,832)		(28,832)		2,821,692		18,353	18,353	155,604	03/01/2013	1FE
658256-GD-8	NORTH CAROLINA ST G O PUB IMPT 2001 A		07/01/2008	UNION BANK OF SWITZERLAND		863,115	825,000	842,094	834,017		(811)		(811)		833,206		29,909	29,909	33,309	03/01/2013	1FE
658256-GG-1	NORTH CAROLINA ST G O PUB IMPT 2001 A		08/07/2008	SEIBERT BRANFORD		2,612,567	2,495,000	2,576,387	2,549,479		(3,445)		(3,445)		2,546,034		66,532	66,532	112,167	03/01/2016	1FE
658256-BK-7	NORTH CAROLINA ST G O PUB SCH 1999		09/25/2008	PRAGER MCCARTHY & SEALY		1,703,229	1,650,000	1,627,907	1,665,188		10,479		10,479		1,675,667		27,561	27,561	75,600	04/01/2015	1FE
658256-BM-3	NORTH CAROLINA ST G O PUB SCH 1999		09/24/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,180,891	5,020,000	5,114,025	5,113,729		3,925		3,925		5,117,653		63,238	63,238	229,637	04/01/2017	1FE
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF		08/08/2008	PRAGER MCCARTHY & SEALY		107,335	100,000	107,718	105,853		(364)		(364)		105,489		1,846	1,846	3,500	06/01/2019	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF		07/08/2008	PRAGER MCCARTHY & SEALY		217,926	200,000	217,113	212,885		(686)		(686)		212,199		5,727	5,727	6,111	06/01/2017	1FE
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002		08/08/2008	PRAGER MCCARTHY & SEALY		107,806	100,000	110,511	106,178		(634)		(634)		105,545		2,261	2,261	4,750	09/01/2013	1FE
952734-JZ-5	WEST FARGO ND PUB SCH DIST NO 6 2005		07/17/2008	PRAGER MCCARTHY & SEALY		230,649	225,000	226,661	226,226		(94)		(94)		226,133		4,516	4,516	7,266	05/01/2020	1FE
123547-U4-1	BUTLER CNTY OH G O VAR PURP 2004		09/19/2008	PRAGER MCCARTHY & SEALY		100,337	100,000	99,760	100,522		(28)		(28)		99,537		800	800	3,866	12/01/2024	1FE
152236-KA-2	CENTERVILLE OH G O VAR PURP 2003 REF		09/03/2008	PRAGER MCCARTHY & SEALY		137,203	125,000	136,023	132,010		(729)		(729)		131,282		5,921	5,921	5,049	12/01/2016	1FE
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004		07/09/2008	CRONIN & COMANY		1,090,130	1,000,000	1,073,590	1,049,504		(4,020)		(4,020)		1,045,484		44,646	44,646	30,972	12/01/2013	1FE
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004		09/19/2008	PRAGER MCCARTHY & SEALY		273,283	250,000	266,465	261,425		(1,154)		(1,154)		260,271		13,011	13,011	10,174	12/01/2014	1FE
245869-EU-2	DELAWARE CNTY OH G O 2004 REF		09/22/2008	PRAGER MCCARTHY & SEALY		285,362	280,000	282,464	281,694		(185)		(185)		281,510		3,852	3,852	11,433	12/01/2025	1FE
391674-GP-7	GREATER CLEVELAND OH REGL TRANS 04		08/08/2008	PRAGER MCCARTHY & SEALY		491,818	450,000	491,113	480,586		(2,647)		(2,647)		477,938		13,880	13,880	14,604	12/01/2013	1FE
430416-ET-0	HIGHLAND OH LOC SCH DIST SCH IMPT 01		09/30/2008	PRAGER MCCARTHY & SEALY		106,820	100,000	102,691	101,204		(216)		(216)		100,988		5,832	5,832	4,194	12/01/2015	1FE
537292-GQ-1	LITTLE MIAMI OH LOC SCH DIST G O 2006		09/24/2008	PRAGER MCCARTHY & SEALY		3,114,077	2,835,000	2,932,694	2,921,265		(5,950)		(5,950)		2,915,315		198,763	198,763	117,338	12/01/2025	1FE
667689-QP-1	NORTHWEST OH LOC SCH DIST G O 05 REF		08/04/2008	PRAGER MCCARTHY & SEALY		484,973	475,000	476,126	475,924		(57)		(57)		475,868		9,105	9,105	14,056	12/01/2020	1FE
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF		09/22/2008	PRAGER MCCARTHY & SEALY		99,444	100,000	99,407	99,459		19		19		99,478		(34)	(34)	1,425	12/01/2022	1FE
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A		07/11/2008	PRAGER MCCARTHY & SEALY		641,439	600,000	657,486	623,448		(3,594)		(3,594)		619,854		21,585	21,585	25,651	04/01/2011	1FE
67755C-GZ-6	OHIO ST BLDG AUTH ADMIN BLDG 03A		08/21/2008	PRAGER MCCARTHY & SEALY		641,712	625,000	644,146	637,299		(1,369)		(1,369)		635,930		5,783	5,783	26,616	04/01/2021	1FE
677519-PC-8	OHIO ST G O COMMON SCHOOLS 2003 A		07/31/2008	PRAGER MCCARTHY & SEALY		548,542	535,000	529,548	530,803		160		160		530,963		17,579	17,579	20,320	03/15/2019	1FE
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		09/10/2008	PRAGER MCCARTHY & SEALY		510,345	500,000	490,000	490,642		290		290		490,932		19,413	19,413	22,500	09/15/2023	1FE
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		08/27/2008	PRAGER MCCARTHY & SEALY		508,628	500,000	497,276	508,445		(409)		(409)		495,842		12,786	12,786	19,931	09/15/2022	1FE
677520-AR-9	OHIO ST G O HWY CAP IMPT 2005 I		07/22/2008	CABRERA CAPITAL MARKETS INC		1,153,868	1,125,000	1,186,959	1,148,609		(9,914)		(9,914)		1,138,695		15,173	15,173	41,250	05/01/2009	1FE
680616-PG-8	OLENTANGY OH LOC SCH DIST G O 2006		08/22/2008	PRAGER MCCARTHY & SEALY		109,346	100,000	109,010	107,601		(507)		(507)		107,093		2,253	2,253	3,694	12/01/2018	1FE
70960U-AK-0	PENTA CAREER CTR OH COP 2004		07/14/2008	PRAGER MCCARTHY & SEALY		153,625	145,000	152,519	150,175		(403)		(403)		149,771		3,853	3,853	5,184	04/01/2014	2FE
742327-BY-4	PRINCETON OH CITY SCH DIST 2006		07/25/2008	PRAGER MCCARTHY & SEALY		199,480	200,000	201,428	201,309		(71)		(71)		201,239		(1,759)	(1,759)	5,975	12/01/2025	1FE
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A		09/03/2008	PRAGER MCCARTHY & SEALY		103,534	100,000	100,692	100,486		(45)		(45)		100,441		3,093	3,093	3,847	12/01/2024	1FE
897659-MD-7	TROY OH G O VAR PURP 2004		07/24/2008	PRAGER MCCARTHY & SEALY		253,083	250,000	250,900	250,948		(69)		(69)		250,438		2,644	2,644	5,594	12/01/2024	1FE
901816-GT-9	TWINSBURG CITY OH SCH DIST G O IMPT 04		08/15/2008	PRAGER MCCARTHY & SEALY		854,832	800,000	846,616	832,681		(2,622)		(2,622)		830,059		24,773	24,773	28,778	12/01/2018	2FE
915506-KD-0	UPPER ARLINGTON OH CITY SCH DIST 05		07/10/2008	MCDONALD & COMPANY		350,957	320,000	346,127	341,031		(1,331)		(1,331)		339,700		11,257	11,257	9,956	12/01/2016	1FE
915506-KF-5	UPPER ARLINGTON OH CITY SCH DIST 05		07/24/2008	PRAGER MCCARTHY & SEALY		321,297	300,000	321,007	316,932		(1,144)		(1,144)		315,787		5,510	5,510	9,917	12/01/2018	1FE
960028-LL-0	WESTERVILLE OH CITY SCH DIST 2001		09/05/2008	PRAGER MCCARTHY & SEALY		1,060,290	1,000,000	987,350	990,394		1,823		1,823		992,217		68,073	68,073	34,875	12/01/2020	1FE
67908N-LR-0	OKLAHOMA CAP IMPT HIGHER ED 2005 F		09/02/2008	Various		893,313	850,000	879,206	875,156		(1,925)		(1,925)		873,231		20,082	20,082	28,500	07/01/2022	1FE
678739-RB-1	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		09/24/2008	PRAGER MCCARTHY & SEALY		251,918	250,000	250,933	250,563		(356)		(356)		250,206		1,711	1,711	15,778	03/01/2009	1FE
678739-RD-7	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		09/22/2008	PRAGER MCCARTHY & SEALY		2,352,219	2,275,000	2,288,218	2,285,721		(2,061)		(2,061)		2,283,661		68,558	68,558	134,014	03/01/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		08/15/2008	PRAGER MCCARTHY & SEALY		636,974	600,000	622,326	610,395		(1,452)		(1,452)		608,943		28,031	28,031	31,028	02/01/2014	1FE
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2008	CALLED @ 100.00000000		585,000	585,000	585,000	585,000						585,000				38,610	07/01/2014	1FE
467754-FN-2	JACKSON CNTY OR SD NO 6 CENTRAL PT 00		07/03/2008	Various		4,572,581	4,315,000	4,744,824	4,549,267		(48,196)		(48,196)		4,501,072		71,510	71,510	140,533	06/15/2014	1FE
515318-JY-0	LANE CNTY OR SD NO 19 SPRINGFIELD 07A		09/05/2008	PRAGER MCCARTHY & SEALY		281,858	500,000	255,400			5,140		5,140		260,540		21,318	21,318		06/15/2021	1FE
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995		09/30/2008	PRAGER MCCARTHY & SEALY		306,486	300,000	318,834	304,184		(2,140)		(2,140)		302,044		4,442	4,442	12,585	06/15/2012	1FE
68608K-CB-2	OREGON ST G O BRD HIGHER ED 2007 B		08/21/2008	PRAGER MCCARTHY & SEALY		254,258	250,000	243,712	254,272		(143)		(143)		243,313		10,945	10,945	12,031	08/01/2025	1FE
68608B-AJ-7	OREGON ST G O DEPT OF ADMIN SVCS OPP 02		07/08/2008	PRAGER MCCARTHY & SEALY		420,311	390,000	411,700	407,234		(1,694)		(1,694)		405,540		14,771	14,771	11,917	12/01/2012	1FE
68608B-CG-1	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		08/25/2008	Various		2,361,534	2,300,000	2,307,222	2,304,681		(451)		(451)		2,304,230		57,304	57,304	75,063	12/01/2020	1FE
68608B-CH-9	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/04/2008	PIPER JAFFRAY INC.		542,201	530,000	526,756	527,273		99		99		527,372		14,829	14,829	18,418	12/01/2021	1FE
68608B-CJ-5	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		08/27/2008	Various		896,175	885,000	871,663	873,612		339		339		873,951		22,224	22,224	28,313	12/01/2022	1FE
68608B-CK-2	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/17/2008	PRAGER MCCARTHY & SEALY		507,281	500,000	487,770	489,413		314		314		489,726		17,555	17,555	17,300	12/01/2023	1FE
937440-BU-8	WASHINGTON CNTY OR SCH DIST NO 88J 07B		07/28/2008	CITIGROUP GLOBAL MARKETS		244,706	225,000	244,771	243,298		(944)		(944)		242,354		2,352	2,352	7,063	06/15/2018	1FE
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		09/18/2008	PRAGER MCCARTHY & SEALY		100,102	100,000	99,400			6		6		99,406		696	696	1,175	12/01/2025	1FE
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61		09/18/2008	PRAGER MCCARTHY & SEALY		98,729	100,000	98,468			13		13		98,481		248	248	1,175	12/01/2027	1FE
161398-GQ-9	CHARTIERS VALLEY PA SCH DIST G O 04A		07/29/2008	PRAGER MCCARTHY & SEALY		106,732	100,000	105,123	103,603		(270)		(270)		103,333		3,399	3,399	3,972	10/15/2018	1FE
207889-ML-7	CONNELLSVILLE PA AREA SCH DIST 08B		08/19/2008	Various		708,447	700,000	693,196			38		38		693,234		15,213	15,213	6,992	11/15/2031	1FE
207889-MM-5	CONNELLSVILLE PA AREA SCH DIST 08B		07/29/2008	PRAGER MCCARTHY & SEALY		151,662	150,000	150,000							150,000		1,662	1,662	1,875	11/15/2037	1FE
353244-DA-1	FRANKLIN CNTY PA G O 2004		07/17/2008	PRAGER MCCARTHY & SEALY		103,936	100,000	102,413	102,257		(157)		(157)		101,395		2,541	2,541	3,840	04/01/2021	1FE
691789-GW-5	OXFORD PA AREA SCH DIST G O 2005 A		08/07/2008	PRAGER MCCARTHY & SEALY		263,674	245,000	265,370	261,348		(1,237)		(1,237)		260,111		3,563	3,563	12,148	02/15/2016	2FE
697334-MG-2	PALMYRA PA AREA SCH DIST 2006		09/26/2008	PRAGER MCCARTHY & SEALY		272,558	250,000	257,290	256,184		(635)		(635)		255,549		17,008	17,008	10,417	06/01/2022	1FE
708553-KL-5	PENNSBURY PA SCH DIST G O 2004		07/02/2008	PRAGER MCCARTHY & SEALY		108,849	100,000	108,915	106,271		(439)		(439)		105,832		3,017	3,017	4,681	08/01/2014	1FE
708553-KN-1	PENNSBURY PA SCH DIST G O 2004		09/25/2008	PRAGER MCCARTHY & SEALY		107,071	100,000	106,704	104,734		(475)		(475)		104,258		2,813	2,813	5,819	08/01/2016	1FE
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07		07/14/2008	PRAGER MCCARTHY & SEALY		102,027	100,000	100,810	100,747		(36)		(36)		100,711		1,316	1,316	3,575	04/01/2024	1FE
725209-GH-7	PITTSBURGH PA G O SER 2002 A		09/30/2008	PRAGER MCCARTHY & SEALY		212,554	200,000	206,736	205,101		(859)		(859)		204,242		8,312	8,312	10,889	09/01/2012	1FE
725209-HL-7	PITTSBURGH PA G O SER 2005 B		09/25/2008	PRAGER MCCARTHY & SEALY		410,360	400,000	416,419	408,835		(3,896)		(3,896)		404,939		5,421	5,421	21,611	09/01/2009	1FE
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF		08/08/2008	PRAGER MCCARTHY & SEALY		516,945	475,000	503,286	498,950		(1,774)		(1,774)		497,176		19,770	19,770	33,122	09/01/2014	1FE
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007		07/02/2008	PRAGER MCCARTHY & SEALY		99,232	100,000	100,618	100,536		(60)		(60)		100,475		(1,243)	(1,243)	3,463	04/01/2027	1FE
224561-7T-1	CRANSTON RI G O 2004		09/30/2008	PRAGER MCCARTHY & SEALY		284,686	275,000	290,958	285,562		(1,161)		(1,161)		284,402		284	284	15,583	02/15/2019	1FE
224561-7W-4	CRANSTON RI G O 2004		09/22/2008	PRAGER MCCARTHY & SEALY		407,981	395,000	409,785	404,827		(992)		(992)		403,834		4,147	4,147	21,292	02/15/2022	1FE
534697-SZ-1	LINCOLN RI G O 2006		09/04/2008	PRAGER MCCARTHY & SEALY		152,889	150,000	149,916	150,475		(22)		(22)		149,833		3,056	3,056	4,088	08/01/2023	1FE
743787-Q3-0	PROVIDENCE RI G O 2004 A REF		07/31/2008	PRAGER MCCARTHY & SEALY		294,165	275,000	294,480	289,789		(1,163)		(1,163)		288,625		5,540	5,540	14,333	07/15/2018	1FE
762224-DA-8	RHODE ISLAND COP TRAINING SCH 05A		07/14/2008	PRAGER MCCARTHY & SEALY		200,606	190,000	203,006	197,412		(1,412)		(1,412)		195,999		4,607	4,607	7,547	10/01/2010	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76222N-EB-3	RHODE ISLAND G O CONS CAP DEV LN 02 B		08/12/2008	EASTERN BANK CAPITAL MARKETS		812,843	750,000	822,000	788,463		(4,544)		(4,544)		783,919		28,923	28,923	31,063	11/01/2014	1FE
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A		09/12/2008	PRAGER MCCARTHY & SEALY		105,860	100,000	104,383	105,305		(346)		(346)		103,396		2,464	2,464	4,194	05/15/2023	1FE
762243-XY-4	RHODE ISLAND HLTH PROVIDENCE SCH 07A		09/12/2008	PRAGER MCCARTHY & SEALY		102,165	100,000	99,878	99,879		3		3		99,882		2,283	2,283	3,875	05/15/2025	1FE
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C		09/12/2008	PRAGER MCCARTHY & SEALY		103,966	100,000	101,506	101,506		(93)		(93)		101,413		2,553	2,553	3,523	05/15/2025	1FE
160069-QK-9	CHARLESTON CNTY SC G O 07		09/05/2008	PRAGER MCCARTHY & SEALY		102,052	100,000	100,550	100,548		(31)		(31)		100,516		1,536	1,536	3,338	11/01/2025	1FE
160069-QL-7	CHARLESTON CNTY SC G O 07		07/28/2008	PRAGER MCCARTHY & SEALY		149,802	150,000	150,350	150,348		(17)		(17)		150,331		(529)	(529)	4,275	11/01/2026	1FE
16007B-KS-2	CHARLESTON CNTY SC PUB FAC COP 04		08/12/2008	PRAGER MCCARTHY & SEALY		191,004	175,000	188,937	184,510		(820)		(820)		183,690		7,314	7,314	6,174	12/01/2014	1FE
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04		07/09/2008	PRAGER MCCARTHY & SEALY		215,652	200,000	212,014	208,228		(606)		(606)		207,622		8,030	8,030	6,194	06/01/2016	1FE
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04		08/28/2008	PRAGER MCCARTHY & SEALY		471,957	450,000	465,467	460,644		(925)		(925)		459,719		12,238	12,238	16,208	12/01/2020	1FE
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		09/09/2008	PRAGER MCCARTHY & SEALY		101,736	100,000	100,233	100,232		(13)		(13)		100,219		1,517	1,517	3,363	11/01/2026	1FE
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		08/14/2008	PRAGER MCCARTHY & SEALY		100,427	100,000	99,872	99,873		3		3		99,876		551	551	4,025	03/01/2026	1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		08/22/2008	PRAGER MCCARTHY & SEALY		446,940	450,000	447,102	447,127		57		57		447,184		(244)	(244)	17,350	03/01/2027	1FE
396053-CC-2	GREENVILLE CNTY SC COP PUB FACS 2001		07/30/2008	PRAGER MCCARTHY & SEALY		104,652	100,000	102,381	101,104		(141)		(141)		100,963		3,689	3,689	4,208	04/01/2015	1FE
39715R-AR-5	GREENWOOD SC FIFTY SCH FAC SD 50 07		07/15/2008	PRAGER MCCARTHY & SEALY		332,838	310,000	324,242	325,562		(686)		(686)		322,440		10,398	10,398	9,774	12/01/2022	1FE
529063-LR-8	LEXINGTON CNTY SC SD NO 01 2005 A		08/14/2008	PRAGER MCCARTHY & SEALY		409,544	400,000	412,112	411,766		(741)		(741)		411,025		(1,481)	(1,481)	20,458	02/01/2029	1FE
763665-TA-4	RICHLAND CNTY SC SD NO 01 G O 2003		09/30/2008	PRAGER MCCARTHY & SEALY		1,889,000	1,850,000	1,858,991	1,855,835		(571)		(571)		1,855,264		33,736	33,736	89,742	03/01/2020	1FE
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003		08/01/2008	P.R. GILBOY AND ASSOCIATES		382,425	375,000	373,226	373,535		49		49		373,584		8,841	8,841	16,576	03/01/2021	1FE
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		09/24/2008	PRAGER MCCARTHY & SEALY		203,471	200,000	196,856	197,356		94		94		197,450		6,021	6,021	9,922	03/01/2022	1FE
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		09/02/2008	PRAGER MCCARTHY & SEALY		108,876	100,000	107,674	104,634		(469)		(469)		104,165		4,711	4,711	5,889	01/01/2014	1FE
837108-AM-1	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		08/12/2008	PRAGER MCCARTHY & SEALY		188,085	175,000	186,524	181,977		(646)		(646)		181,331		6,754	6,754	9,819	01/01/2015	1FE
837108-AQ-2	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		07/09/2008	PRAGER MCCARTHY & SEALY		292,597	275,000	286,028	282,036		(555)		(555)		281,480		11,117	11,117	14,247	01/01/2018	1FE
986523-MR-6	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		08/01/2008	P.R. GILBOY AND ASSOCIATES		384,910	380,000	369,521	380,867		15		15		369,289		15,621	15,621	15,913	03/01/2020	1FE
986523-MU-9	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		08/14/2008	PRAGER MCCARTHY & SEALY		331,885	330,000	321,691	327,116		103		103		322,055		9,831	9,831	21,214	03/01/2023	1FE
986523-MW-5	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		08/22/2008	PRAGER MCCARTHY & SEALY		100,717	100,000	97,185	98,117		53		53		97,379		3,338	3,338	6,700	03/01/2025	1FE
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1		09/10/2008	PRAGER MCCARTHY & SEALY		286,170	265,000	286,264	285,052		(961)		(961)		284,091		2,079	2,079	10,224	06/01/2022	1FE
821686-QG-0	SHELBY CNTY TN G O PUB IMPT SCH 2001A		09/29/2008	RAYMOND JAMES & ASSOCIATES, INC.		5,718,927	5,425,000	5,425,000	5,425,000						5,425,000		293,927	293,927	136,378	04/01/2014	1FE
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF		08/13/2008	PRAGER MCCARTHY & SEALY		289,179	265,000	286,572	283,190		(1,034)		(1,034)		282,155		7,023	7,023	11,667	04/01/2018	1FE
832016-FL-8	SMITH CNTY TN G O SCH 2005 REF		08/15/2008	PRAGER MCCARTHY & SEALY		159,632	150,000	158,119	158,221		(447)		(447)		156,158		3,473	3,473	6,646	04/01/2021	1FE
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A		09/08/2008	PRAGER MCCARTHY & SEALY		264,798	250,000	256,002	258,880		(465)		(465)		255,272		9,525	9,525	14,444	08/15/2023	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
111664-CX-4	BROCK TX INDPT SCH DIST CAP APPEC 2007		09/03/2008	PRAGER MCCARTHY & SEALY		127,096	350,000	117,534	119,965		4,351		4,351		124,316		2,779	2,779		08/15/2028	1FE
116403-5B-8	BROWNSVILLE TX G O 2004 REF		09/05/2008	PRAGER MCCARTHY & SEALY		255,335	250,000	242,486	252,121		(47)		(47)		241,522		13,813	13,813	12,031	02/15/2020	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		09/09/2008	PRAGER MCCARTHY & SEALY		252,803	250,000	242,588	243,000		189		189		243,189		9,614	9,614	12,094	02/15/2025	1FE
194738-Q4-5	COLLIN CNTY TX G O ROAD 06		08/12/2008	PRAGER MCCARTHY & SEALY		645,348	645,000	623,238	640,396		193		193		623,717		21,632	21,632	26,775	02/15/2025	1FE
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		08/06/2008	PRAGER MCCARTHY & SEALY		334,373	330,000	330,000	330,000						330,000		4,373	4,373	15,664	02/15/2026	1FE
234839-JN-9	DALLAS CNTY TX UTIL RECLAM DIST 99C REF		08/15/2008	CALLED @ 100.00000000		41,185,000	41,185,000	41,372,500	41,189,994		(4,994)		(4,994)		41,185,000				2,759,395	02/15/2025	1FE
280515-XV-4	EDGEWOOD TX ISD SCH BLDG 2004 A		09/24/2008	PRAGER MCCARTHY & SEALY		205,024	200,000	208,036	205,614		(604)		(604)		205,010		14	14	11,222	02/15/2021	1FE
280515-XX-0	EDGEWOOD TX ISD SCH BLDG 2004 A		08/21/2008	PRAGER MCCARTHY & SEALY		260,333	250,000	256,575	254,605		(431)		(431)		254,174		6,158	6,158	12,882	02/15/2023	1FE
280786-AN-4	EDINBURG TX CONS ISD PUB FAC CORP 98		08/15/2008	CALLED @ 100.00		400,000	400,000	400,000	400,000						400,000				21,000	08/15/2013	1FE
293443-VP-9	ENNIS TX INPT SCH DIST CAP 2008		07/11/2008	STEPHENS, INC.		2,958,140	16,525,000	2,904,104							2,904,104		54,037	54,037		08/15/2038	1Z
346838-8B-4	FORT BEND TX INDPT SCH DIST 2004 A		08/18/2008	PRAGER MCCARTHY & SEALY		624,105	615,000	610,379	610,705		159		159		610,864		13,241	13,241	26,971	08/15/2020	1FE
364496-LS-6	GALVESTON TX ISD SCH HSE 04		08/18/2008	Various		645,345	625,000	634,152	636,079		(840)		(840)		628,709		16,636	16,636	29,028	02/01/2022	1FE
366155-MT-3	GARLAND TX ISD G O SCH BLDG 2003 CAP		07/01/2008	PRAGER MCCARTHY & SEALY		423,185	700,000	315,413	397,632		10,585		10,585		408,217		14,968	14,968		02/15/2019	1FE
366155-MU-0	GARLAND TX ISD G O SCH BLDG 2003 CAP		07/01/2008	PRAGER MCCARTHY & SEALY		113,268	200,000	84,544	106,961		2,891		2,891		109,853		3,415	3,415		02/15/2020	1FE
366155-MV-8	GARLAND TX ISD G O SCH BLDG 2003 CAP		09/03/2008	PRAGER MCCARTHY & SEALY		478,563	890,000	352,396	447,423		14,067		14,067		461,491		17,072	17,072		02/15/2021	1FE
414004-B6-7	HARRIS CNTY TX PERM IMPT G O 2004 A		08/14/2008	PRAGER MCCARTHY & SEALY		210,942	200,000	210,802	207,768		(637)		(637)		207,131		3,811	3,811	8,833	10/01/2020	1FE
414004-TE-1	HARRIS CNTY TX TOLL RD SUB LIEN 03 REF		08/01/2008	CALLED @ 100.00000000		1,760,000	1,760,000	1,751,570	1,755,492		4,508		4,508		1,760,000				88,000	08/01/2022	1FE
414004-TT-8	HARRIS CNTY TX TOLL RD SUB LIEN 03 REF		08/01/2008	CALLED @ 100.00000000		6,645,000	6,645,000	6,621,676	6,631,004		13,996		13,996		6,645,000				315,638	08/01/2020	1FE
442402-8S-5	HOUSTON TX INDPT SCH DIST 99A REF CAP		09/25/2008	PRAGER MCCARTHY & SEALY		1,966,891	2,300,000	1,825,702	1,879,663		68,366		68,366		1,948,029		18,862	18,862		02/15/2012	1FE
442402-8Y-2	HOUSTON TX INDPT SCH DIST 99A REF CUR		09/24/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.		6,697,900	6,635,000	6,635,000	6,635,000						6,635,000		62,900	62,900	350,181	02/15/2026	1FE
463813-LD-5	IRVING TX ISD CAP APPREC 2006		08/14/2008	PRAGER MCCARTHY & SEALY		48,323	125,000	42,194	45,376		1,549		1,549		46,925		1,398	1,398		02/15/2027	1FE
463813-LE-3	IRVING TX ISD CAP APPREC 2006		09/23/2008	PRAGER MCCARTHY & SEALY		457,679	1,250,000	399,325	429,502		16,400		16,400		445,903		11,776	11,776		02/15/2028	1FE
492440-LB-6	KERRVILLE TX INDPT SCH DIST 04 REF		08/19/2008	PRAGER MCCARTHY & SEALY		373,153	350,000	363,402	361,329		(907)		(907)		360,422		12,731	12,731	19,743	08/15/2019	1FE
503462-MW-0	LA JOYA TX ISD SCH BLDG 2004		09/25/2008	PRAGER MCCARTHY & SEALY		285,370	275,000	289,517	285,105		(1,097)		(1,097)		284,008		1,362	1,362	15,469	02/15/2019	1FE
503462-MY-6	LA JOYA TX ISD SCH BLDG 2004		08/21/2008	PRAGER MCCARTHY & SEALY		104,832	100,000	103,791	102,646		(249)		(249)		102,397		2,435	2,435	5,153	02/15/2021	1FE
516840-TL-9	LAREDO TX ISD SCH BLDG 2006		08/27/2008	PRAGER MCCARTHY & SEALY		102,619	100,000	99,352	99,392		22		22		99,414		3,205	3,205	2,638	08/01/2021	1FE
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		07/03/2008	PRAGER MCCARTHY & SEALY		102,033	100,000	98,878	98,941		27		27		98,968		3,065	3,065	6,475	08/01/2022	1FE
516840-TN-5	LAREDO TX ISD SCH BLDG 2006		09/09/2008	PRAGER MCCARTHY & SEALY		356,333	350,000	343,926	345,350		142		142		344,319		12,014	12,014	19,006	08/01/2023	1FE
528827-2D-9	LEWISVILLE TX ISD 1992 REF CAP		08/15/2008	MATURED		9,500,000	9,500,000	3,072,490	9,099,057		400,943		400,943		9,500,000					08/15/2008	1FE
549187-Y4-8	LUBBOCK TX G O 2006 REF		09/23/2008	PRAGER MCCARTHY & SEALY		100,365	100,000	98,973	100,195		2		2		98,946		1,419	1,419	5,291	02/15/2023	1FE
549187-Y6-3	LUBBOCK TX G O 2006 REF		08/01/2008	PRAGER MCCARTHY & SEALY		101,390	100,000	97,613	99,878		11		11		97,631		3,759	3,759	7,006	02/15/2025	1FE
549187-Y7-1	LUBBOCK TX G O 2006 REF		09/19/2008	PRAGER MCCARTHY & SEALY		200,926	200,000	199,228	199,266		19		19		199,285		1,641	1,641	10,503	02/15/2026	1FE
549815-JQ-2	LUFKIN TX INDPT SCH DIST SCH BLDG 08		08/07/2008	PRAGER MCCARTHY & SEALY		397,428	400,000	388,988			64		64		389,052		8,376	8,376	4,856	08/15/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
590759-2B-1	MESQUITE TX ISD SCH BLDG 2007 REF		07/01/2008	PRAGER MCCARTHY & SEALY		96,022	200,000	89,728	91,343		2,398		2,398		93,741		2,281	2,281		08/15/2023	1FE
590759-2E-5	MESQUITE TX ISD SCH BLDG 2007 REF		09/03/2008	PRAGER MCCARTHY & SEALY		98,923	240,000	91,606	93,270		3,298		3,298		96,568		2,356	2,356		08/15/2026	1FE
590759-2F-2	MESQUITE TX ISD SCH BLDG 2007 REF		09/03/2008	PRAGER MCCARTHY & SEALY		165,431	425,000	153,591	156,392		5,551		5,551		161,943		3,488	3,488		08/15/2027	1FE
642543-PJ-5	NEW BRAUNFELS TX INDPT SCH DIST 2004		08/21/2008	PRAGER MCCARTHY & SEALY		100,982	100,000	99,868	99,886		4		4		99,890		1,092	1,092	4,813	02/01/2023	1FE
659414-MD-5	NORTH FOREST TX INDPT SCH DIST 06B		07/11/2008	WELLS FARGO		521,520	500,000	509,533	512,056		(612)		(612)		507,052		14,468	14,468	33,712	08/15/2021	1FE
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		07/11/2008	WELLS FARGO		521,520	500,000	506,602	510,976		(548)		(548)		504,355		17,165	17,165	33,712	08/15/2022	1FE
697685-CK-9	PAMPA TX INDPT SCH DIST 2007 CAP		07/01/2008	HARRIS TRUST & SAVINGS BANK		1,296,980	1,255,000	1,348,535	1,342,977		(3,900)		(3,900)		1,339,077		(42,097)	(42,097)	56,126	08/15/2024	1FE
697685-CL-7	PAMPA TX INDPT SCH DIST 2007 CAP		07/01/2008	HARRIS TRUST & SAVINGS BANK		1,348,881	1,310,000	1,405,342	1,399,682		(3,972)		(3,972)		1,395,710		(46,829)	(46,829)	58,586	08/15/2025	1FE
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B		08/18/2008	PRAGER MCCARTHY & SEALY		126,326	125,000	122,338	124,568		25		25		122,386		3,940	3,940	5,938	02/01/2024	1FE
735218-DZ-9	PORT PORT ARTHUR TX NAV DIST G O 98 REF		09/25/2008	CALLED @ 100.00		1,415,000	1,415,000	1,415,000	1,415,000						1,415,000				75,467	03/01/2013	1FE
735218-EA-3	PORT PORT ARTHUR TX NAV DIST G O 98 REF		09/25/2008	CALLED @ 100.00		205,000	205,000	203,868	204,457		56		56		204,513		487	487	10,933	03/01/2014	1FE
779698-3K-3	ROWLETT TX CTFS OBLIG G O 2005		09/17/2008	PRAGER MCCARTHY & SEALY		100,524	100,000	97,794	99,126		43		43		97,920		2,604	2,604	4,963	02/15/2023	1FE
806640-SE-9	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		09/03/2008	PRAGER MCCARTHY & SEALY		124,115	410,000	115,903	116,132		4,437		4,437		120,569		3,547	3,547		02/01/2031	1FE
867646-DE-8	SUNNYVALE TX SCH DIST SCH BLDG 2007		07/11/2008	WELLS FARGO		524,885	500,000	502,635	502,560		(124)		(124)		502,436		22,449	22,449	23,816	02/15/2022	1FE
882720-NP-6	TEXAS ST G O WTR DEV 2001 A REF		09/05/2008	Various		2,408,771	2,365,000	2,365,000	2,365,000						2,365,000		43,771	43,771	137,613	08/01/2035	1FE
882721-P5-6	TEXAS ST PUB FIN AUTH G O 2008		07/07/2008	PRAGER MCCARTHY & SEALY		8,229,648	7,750,000	8,443,315			(71,820)		(71,820)		8,371,495		(141,848)	(141,848)	150,694	10/01/2011	1FE
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		08/18/2008	PRAGER MCCARTHY & SEALY		126,825	125,000	123,342	125,419		(10)		(10)		123,262		3,563	3,563	8,281	03/01/2023	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		08/12/2008	PRAGER MCCARTHY & SEALY		1,000,530	1,000,000	998,690	998,768		30		30		998,798		1,732	1,732	65,500	03/01/2025	1FE
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		09/17/2008	PRAGER MCCARTHY & SEALY		100,235	100,000	97,209	99,233		40		40		97,281		2,954	2,954	4,963	02/15/2025	1FE
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		07/14/2008	PRAGER MCCARTHY & SEALY		100,997	100,000	100,303	100,294		(19)		(19)		100,275		722	722	6,544	02/15/2032	1FE
127145-FV-7	CACHE CNTY UT BRD OF ED G O GTD 04B		08/08/2008	PRAGER MCCARTHY & SEALY		370,882	350,000	361,858	358,522		(620)		(620)		357,902		12,979	12,979	10,410	06/15/2018	1FE
795681-DG-7	SALT LAKE CNTY UT MUN BLDG AUTH 98		09/30/2008	PRAGER MCCARTHY & SEALY		1,506,076	1,485,000	1,523,402	1,490,723		(3,397)		(3,397)		1,487,326		18,751	18,751	37,218	10/01/2011	1FE
917547-NB-3	UTAH ST BLDG OWNERSHIP AUTH LEASE 01A		07/09/2008	PRAGER MCCARTHY & SEALY		160,631	150,000	156,414	154,835		(625)		(625)		154,210		6,421	6,421	4,979	05/15/2013	1FE
165321-7F-1	CHESAPEAKE VA G O WTR SWR 2004B REF		08/21/2008	PRAGER MCCARTHY & SEALY		664,242	605,000	668,613	652,860		(2,901)		(2,901)		649,959		14,283	14,283	18,934	12/01/2015	1FE
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		07/10/2008	PRAGER MCCARTHY & SEALY		100,497	100,000	99,020	99,056		16		16		99,072		1,425	1,425	6,550	02/01/2029	1FE
927780-3S-3	VIRGINIA CLG BLDG AUTH EDL 21ST CENT 04A		08/05/2008	Various		2,805,604	2,785,000	2,741,805	2,747,796		1,144		1,144		2,748,939		56,664	56,664	127,437	02/01/2022	1FE
92817S-BF-4	VIRGINIA PUB SCH AUTH SCH FING 05 D		08/28/2008	PRAGER MCCARTHY & SEALY		251,019	250,000	249,013	249,083		22		22		249,104		1,914	1,914	11,781	08/01/2025	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		07/10/2008	PRAGER MCCARTHY & SEALY		101,143	100,000	100,306	100,276		(14)		(14)		100,262		881	881	6,550	08/01/2026	1FE
928109-JN-8	VIRGINIA ST G O 2004 A		09/30/2008	PRAGER MCCARTHY & SEALY		1,477,964	1,450,000	1,492,021	1,475,939		(13,616)		(13,616)		1,462,322		15,641	15,641	60,569	06/01/2009	1FE
181144-RQ-1	CLARK CNTY WA VANCOUVER SD NO 37 2001C		07/29/2008	PRAGER MCCARTHY & SEALY		64,629	100,000	62,751			770		770		63,521		1,108	1,108		12/01/2018	1FE
939745-WG-6	WASHINGTON ST G O VAR PURP 1999 A		09/24/2008	PRAGER MCCARTHY & SEALY		388,939	400,000	367,200	371,582		1,001		1,001		372,584		16,355	16,355	22,350	07/01/2023	1FE
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007		07/28/2008	M&T INVESTMENT BANKING GROUP		684,944	650,000	673,491	672,505		(1,148)		(1,148)		671,357		13,587	13,587	24,375	05/01/2021	1FE
956553-PE-5	WEST VIRGINIA ST G O INFRA 1999 A		07/31/2008	PRAGER MCCARTHY & SEALY		114,614	200,000	87,889	106,638		3,122		3,122		109,760		4,854	4,854		11/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF		07/23/2008	PRAGER MCCARTHY & SEALY		103,232	100,000	102,388	102,890		(189)		(189)		101,507		1,725	1,725	4,315	03/01/2020	1FE
602364-M6-5	MILWAUKEE WI G O CORP PURP 1999 P		09/29/2008	PRAGER MCCARTHY & SEALY		1,658,165	1,595,000	1,693,443	1,619,988		(9,351)		(9,351)		1,610,636		47,528	47,528	69,822	12/15/2011	1FE
697165-CB-2	PALMYRA-EAGLE AREA SCH DIST WI 2003		07/07/2008	PRAGER MCCARTHY & SEALY		265,295	250,000	259,463	255,415		(495)		(495)		254,920		10,375	10,375	10,729	03/01/2019	1FE
2499999. Bonds - Political Subdivisions						366,651,895	380,311,200	351,684,117	334,090,429	115,000	686,980		801,980		359,224,778		7,427,117	7,427,117	15,693,260	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		09/01/2008	SCHEDULED REDEMPTION		451,949	451,949	451,543	451,583		366		366		451,949				17,884	05/25/2014	1
3128JM-Q5-9	FED HOME LOAN MTG CORP #1B2375		09/17/2008	Various		15,657,754	15,567,834	15,482,090	15,491,916		2,880		2,880		15,494,796		162,958	162,958	590,968	10/01/2035	1
3128JN-NH-4	FED HOME LOAN MTG CORP #1B3191		09/17/2008	Various		14,130,704	14,037,698	14,106,790	14,092,230		(8,665)		(8,665)		14,083,564		47,140	47,140	601,961	12/01/2036	1
3128JR-QF-6	FED HOME LOAN MTG CORP #847654		09/01/2008	SCHEDULED REDEMPTION		346,133	346,133	346,998	347,200		(1,067)		(1,067)		346,133				15,405	04/01/2034	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		09/01/2008	SCHEDULED REDEMPTION		16,334	16,334	15,551	15,641		693		693		16,334				547	10/01/2035	1
3128KW-6V-0	FED HOME LOAN MTG CORP #A66284		09/01/2008	SCHEDULED REDEMPTION		7,249	7,249	7,341	7,334		(85)		(85)		7,249				343	09/01/2037	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		08/01/2008	SCHEDULED REDEMPTION		73,921	73,921	73,809	73,921						73,921				549	08/15/2008	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		09/01/2008	SCHEDULED REDEMPTION		113,459	113,459	115,615	113,649		(190)		(190)		113,459				5,160	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		09/01/2008	SCHEDULED REDEMPTION		408	408	418	417		(9)		(9)		408				16	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2008	SCHEDULED REDEMPTION		127	127	132	131		(4)		(4)		127				6	08/01/2033	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990		09/01/2008	SCHEDULED REDEMPTION		26,049	26,049	25,891	25,896		153		153		26,049				934	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		09/01/2008	SCHEDULED REDEMPTION		423	423	436	435		(13)		(13)		423				18	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2008	SCHEDULED REDEMPTION		323	323	327	327		(4)		(4)		323				14	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		09/01/2008	SCHEDULED REDEMPTION		91	91	94	93		(2)		(2)		91				4	09/01/2033	1
31296M-UG-2	FED HOME LOAN MTG CORP GOLD #A13283		09/01/2008	SCHEDULED REDEMPTION		7,070	7,070	6,858	6,876		194		194		7,070				260	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		09/01/2008	SCHEDULED REDEMPTION		134	134	137	137		(3)		(3)		134				6	09/01/2033	1
31296N-P4-3	FED HOME LOAN MTG CORP GOLD #A14043		09/01/2008	SCHEDULED REDEMPTION		242,036	242,036	235,426	235,564		6,473		6,473		242,036				8,491	09/01/2033	1
31296N-V3-8	FED HOME LOAN MTG CORP GOLD #A14234		09/01/2008	SCHEDULED REDEMPTION		6,135	6,135	6,040	6,053		82		82		6,135				220	10/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		09/01/2008	SCHEDULED REDEMPTION		451	451	470	464		(14)		(14)		451				19	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2008	SCHEDULED REDEMPTION		1,839	1,839	1,918	1,894		(55)		(55)		1,839				86	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		09/01/2008	SCHEDULED REDEMPTION		1,708	1,708	1,768	1,765		(57)		(57)		1,708				83	10/01/2033	1
31296P-BX-9	FED HOME LOAN MTG CORP GOLD #A14554		09/01/2008	SCHEDULED REDEMPTION		19,319	19,319	18,792	18,802		518		518		19,319				698	11/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		09/01/2008	SCHEDULED REDEMPTION		4,987	4,987	5,202	5,137		(150)		(150)		4,987				234	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		09/01/2008	SCHEDULED REDEMPTION		38,402	38,402	39,524	39,265		(863)		(863)		38,402				1,579	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		09/01/2008	SCHEDULED REDEMPTION		539	539	551	550		(11)		(11)		539				23	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		09/01/2008	SCHEDULED REDEMPTION		218	218	220	220		(3)		(3)		218				9	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		09/01/2008	SCHEDULED REDEMPTION		781	781	798	797		(16)		(16)		781				33	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		09/01/2008	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				2	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		09/01/2008	SCHEDULED REDEMPTION		645	645	659	659		(13)		(13)		645				29	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		09/01/2008	SCHEDULED REDEMPTION		471	471	482	479		(8)		(8)		471				19	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2008	SCHEDULED REDEMPTION		377	377	386	385		(8)		(8)		377				16	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2008	SCHEDULED REDEMPTION		258	258	267	267		(8)		(8)		258				12	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		09/01/2008	SCHEDULED REDEMPTION		245	245	250	250		(5)		(5)		245				11	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		09/01/2008	SCHEDULED REDEMPTION		986	986	1,004	1,000		(14)		(14)		986				39	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		09/01/2008	SCHEDULED REDEMPTION		3,760	3,760	3,850	3,842		(82)		(82)		3,760				163	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		09/01/2008	SCHEDULED REDEMPTION		1,111	1,111	1,150	1,147		(36)		(36)		1,111				54	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		09/01/2008	SCHEDULED REDEMPTION		4,534	4,534	4,631	4,609		(74)		(74)		4,534				180	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		09/01/2008	SCHEDULED REDEMPTION		113	113	115	115		(2)		(2)		113				5	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		09/01/2008	SCHEDULED REDEMPTION		52	52	53	53		(2)		(2)		52				2	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		09/01/2008	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	04/01/2034	1
31296Y-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		09/01/2008	SCHEDULED REDEMPTION		9,234	9,234	8,957	8,991		242		242		9,234				343	05/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		09/01/2008	SCHEDULED REDEMPTION		136	136	139	138		(3)		(3)		136				6	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2008	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		09/01/2008	SCHEDULED REDEMPTION		38	38	38	38						38				2	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		09/01/2008	SCHEDULED REDEMPTION		11,541	11,541	11,667	11,659		(118)		(118)		11,541				517	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2008	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		09/01/2008	SCHEDULED REDEMPTION		104	104	106	106		(2)		(2)		104				4	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		09/01/2008	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				3	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		09/01/2008	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				4	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		09/01/2008	SCHEDULED REDEMPTION		7,302	7,302	7,555	7,525		(222)		(222)		7,302				345	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		09/01/2008	SCHEDULED REDEMPTION		2,013	2,013	2,083	2,074		(61)		(61)		2,013				98	07/01/2034	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)
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2008	SCHEDULED REDEMPTION		1,727	1,727	1,788	1,773		(46)		(46)		1,727				75	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2008	SCHEDULED REDEMPTION		1,379	1,379	1,427	1,421		(41)		(41)		1,379				65	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2008	SCHEDULED REDEMPTION		31	31	33	32		(1)		(1)		31				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2008	SCHEDULED REDEMPTION		33	33	35	34		(1)		(1)		33				2	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		09/01/2008	SCHEDULED REDEMPTION		139	139	141	141		(1)		(1)		139				6	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		09/01/2008	SCHEDULED REDEMPTION		1,029	1,029	1,040	1,039		(10)		(10)		1,029				45	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		09/01/2008	SCHEDULED REDEMPTION		212	212	220	219		(6)		(6)		212				10	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2008	SCHEDULED REDEMPTION		58	58	60	59		(2)		(2)		58				3	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2008	SCHEDULED REDEMPTION		2,458	2,458	2,543	2,531		(73)		(73)		2,458				116	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2008	SCHEDULED REDEMPTION		74	74	77	76		(2)		(2)		74				3	10/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		09/01/2008	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				2	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		09/01/2008	SCHEDULED REDEMPTION		431	431	440	439		(8)		(8)		431				19	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		09/01/2008	SCHEDULED REDEMPTION		70	70	72	72		(1)		(1)		70				3	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2008	SCHEDULED REDEMPTION		1,012	1,012	1,047	1,041		(29)		(29)		1,012				44	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		09/01/2008	SCHEDULED REDEMPTION		190	190	196	195		(5)		(5)		190				9	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		09/01/2008	SCHEDULED REDEMPTION		888	888	836	839		49		49		888				29	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		09/01/2008	SCHEDULED REDEMPTION		250,160	250,160	248,196	248,333		1,828		1,828		250,160				10,234	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		09/01/2008	SCHEDULED REDEMPTION		1,039	1,039	979	983		57		57		1,039				32	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		09/01/2008	SCHEDULED REDEMPTION		163,520	163,520	163,622	163,607		(87)		(87)		163,520				6,706	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		09/01/2008	SCHEDULED REDEMPTION		4,513	4,513	4,556	4,549		(35)		(35)		4,513				179	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		09/01/2008	SCHEDULED REDEMPTION		26	26	26	26						26				1	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		09/01/2008	SCHEDULED REDEMPTION		26,456	26,456	26,629	26,601		(145)		(145)		26,456				1,025	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		09/01/2008	SCHEDULED REDEMPTION		172,955	172,955	174,090	173,904		(949)		(949)		172,955				7,117	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		09/01/2008	SCHEDULED REDEMPTION		2,052	2,052	1,933	1,941		112		112		2,052				67	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		09/01/2008	SCHEDULED REDEMPTION		188	188	194	193		(5)		(5)		188				8	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2008	SCHEDULED REDEMPTION		13	13	14	14						13				1	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		09/01/2008	SCHEDULED REDEMPTION		10,861	10,861	10,533	10,570		291		291		10,861				354	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		09/01/2008	SCHEDULED REDEMPTION		3,185	3,185	3,235	3,225		(40)		(40)		3,185				127	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		09/01/2008	SCHEDULED REDEMPTION		19	19	19	19						19				1	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2008	SCHEDULED REDEMPTION		7,288	7,288	7,370	7,367		(79)		(79)		7,288				291	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		09/01/2008	SCHEDULED REDEMPTION		129	129	134	132		(3)		(3)		129				6	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		09/01/2008	SCHEDULED REDEMPTION		6,705	6,705	6,442	6,473		232		232		6,705				244	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		09/01/2008	SCHEDULED REDEMPTION		27,883	27,883	28,194	28,185		(302)		(302)		27,883				1,145	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		09/01/2008	SCHEDULED REDEMPTION		3,659	3,659	3,520	3,532		127		127		3,659				130	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		09/01/2008	SCHEDULED REDEMPTION		25,906	25,906	24,113	24,187		1,719		1,719		25,906				858	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		09/01/2008	SCHEDULED REDEMPTION		3,678	3,678	3,423	3,434		244		244		3,678				119	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		09/01/2008	SCHEDULED REDEMPTION		4,110	4,110	3,825	3,837		272		272		4,110				134	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2008	SCHEDULED REDEMPTION		1,987	1,987	2,012	2,010		(23)		(23)		1,987				80	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		09/01/2008	SCHEDULED REDEMPTION		25,226	25,226	25,888	25,722		(496)		(496)		25,226				939	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		09/01/2008	SCHEDULED REDEMPTION		9,354	9,354	9,600	9,535		(180)		(180)		9,354				338	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		09/01/2008	SCHEDULED REDEMPTION		5,038	5,038	5,170	5,133		(95)		(95)		5,038				182	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		09/01/2008	SCHEDULED REDEMPTION		427	427	407	409		17		17		427				12	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		09/01/2008	SCHEDULED REDEMPTION		1,327	1,327	1,299	1,305		22		22		1,327				38	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		09/01/2008	SCHEDULED REDEMPTION		15,715	15,715	15,006	15,076		639		639		15,715				460	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		09/01/2008	SCHEDULED REDEMPTION		54,120	54,120	51,679	51,914		2,206		2,206		54,120				1,589	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		09/01/2008	SCHEDULED REDEMPTION		21,666	21,666	20,688	20,785		881		881		21,666				607	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		09/01/2008	SCHEDULED REDEMPTION		8,265	8,265	7,892	7,929		336		336		8,265				236	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		09/01/2008	SCHEDULED REDEMPTION		26,250	26,250	25,066	25,184		1,066		1,066		26,250				749	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		09/01/2008	SCHEDULED REDEMPTION		34,145	34,145	32,604	32,758		1,387		1,387		34,145				976	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		09/01/2008	SCHEDULED REDEMPTION		23,603	23,603	22,538	22,642		961		961		23,603				677	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		09/01/2008	SCHEDULED REDEMPTION		15,203	15,203	14,517	14,586		617		617		15,203				448	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		09/01/2008	SCHEDULED REDEMPTION		36,129	36,129	34,499	34,657		1,472		1,472		36,129				1,070	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		09/01/2008	SCHEDULED REDEMPTION		22,742	22,742	21,716	21,817		924		924		22,742				648	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		09/01/2008	SCHEDULED REDEMPTION		588	588	574	576		11		11		588				17	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		09/01/2008	SCHEDULED REDEMPTION		4,411	4,411	4,215	4,235		176		176		4,411				128	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		09/01/2008	SCHEDULED REDEMPTION		34,241	34,241	32,696	32,848		1,393		1,393		34,241				1,015	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		09/01/2008	SCHEDULED REDEMPTION		34,305	34,305	32,758	32,910		1,395		1,395		34,305				1,015	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		09/01/2008	SCHEDULED REDEMPTION		9,738	9,738	9,299	9,342		396		396		9,738				286	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		09/01/2008	SCHEDULED REDEMPTION		14,391	14,391	14,053	14,105		287		287		14,391				410	07/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		09/01/2008	SCHEDULED REDEMPTION		12,040	12,040	11,497	11,550		489		489		12,040				348	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		09/01/2008	SCHEDULED REDEMPTION		57,121	57,121	54,544	54,797		2,323		2,323		57,121				1,699	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		09/01/2008	SCHEDULED REDEMPTION		9,172	9,172	8,758	8,801		371		371		9,172				272	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		09/01/2008	SCHEDULED REDEMPTION		24,004	24,004	22,921	23,028		975		975		24,004				653	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		09/01/2008	SCHEDULED REDEMPTION		1,934	1,934	1,892	1,898		36		36		1,934				55	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		09/01/2008	SCHEDULED REDEMPTION		523	523	512	514		10		10		523				15	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		09/01/2008	SCHEDULED REDEMPTION		31,395	31,395	30,665	30,770		625		625		31,395				879	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		09/01/2008	SCHEDULED REDEMPTION		16,950	16,950	16,580	16,633		317		317		16,950				489	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		09/01/2008	SCHEDULED REDEMPTION		24,781	24,781	24,248	24,324		457		457		24,781				709	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		09/01/2008	SCHEDULED REDEMPTION		27,470	27,470	26,802	26,899		571		571		27,470				783	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		09/01/2008	SCHEDULED REDEMPTION		21,192	21,192	20,744	20,810		382		382		21,192				605	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		09/01/2008	SCHEDULED REDEMPTION		57,350	57,350	56,017	56,213		1,136		1,136		57,350				1,646	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		09/01/2008	SCHEDULED REDEMPTION		108,824	108,824	106,519	106,856		1,968		1,968		108,824				3,160	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		09/01/2008	SCHEDULED REDEMPTION		27,971	27,971	27,354	27,444		526		526		27,971				810	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		09/01/2008	SCHEDULED REDEMPTION		4,069	4,069	3,974	3,988		81		81		4,069				118	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		09/01/2008	SCHEDULED REDEMPTION		46,017	46,017	44,997	45,144		872		872		46,017				1,328	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		09/01/2008	SCHEDULED REDEMPTION		2,957	2,957	2,892	2,901		56		56		2,957				85	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		09/01/2008	SCHEDULED REDEMPTION		21,488	21,488	21,026	21,093		396		396		21,488				621	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		09/01/2008	SCHEDULED REDEMPTION		12,727	12,727	12,434	12,476		250		250		12,727				368	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		09/01/2008	SCHEDULED REDEMPTION		21,334	21,334	20,874	20,940		394		394		21,334				597	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		09/01/2008	SCHEDULED REDEMPTION		10,604	10,604	10,345	10,382		221		221		10,604				307	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		09/01/2008	SCHEDULED REDEMPTION		24,531	24,531	24,005	24,079		452		452		24,531				701	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		09/01/2008	SCHEDULED REDEMPTION		9,698	9,698	10,009	10,048		(351)		(351)		9,698				519	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2008	SCHEDULED REDEMPTION		114	114	118	117		(3)		(3)		114				7	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2008	SCHEDULED REDEMPTION		7,368	7,368	7,529	7,578		(211)		(211)		7,368				378	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2008	SCHEDULED REDEMPTION		6,139	6,139	5,889	5,907		231		231		6,139				285	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2008	SCHEDULED REDEMPTION		9,949	9,949	10,160	10,126		(177)		(177)		9,949				500	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2008	SCHEDULED REDEMPTION		881	881	899	905		(23)		(23)		881				45	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2008	SCHEDULED REDEMPTION		1,843	1,843	1,889	1,884		(41)		(41)		1,843				78	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2008	SCHEDULED REDEMPTION		6,061	6,061	6,208	6,200		(139)		(139)		6,061				296	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2008	SCHEDULED REDEMPTION		138	138	141	141		(3)		(3)		138				6	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2008	SCHEDULED REDEMPTION		2,713	2,713	2,781	2,778		(65)		(65)		2,713				118	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2008	SCHEDULED REDEMPTION		4,422	4,422	4,530	4,520		(98)		(98)		4,422				190	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		09/01/2008	SCHEDULED REDEMPTION		8,341	8,341	8,570	8,557		(216)		(216)		8,341				455	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		09/01/2008	SCHEDULED REDEMPTION		1,319	1,319	1,358	1,357		(38)		(38)		1,319				74	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2008	SCHEDULED REDEMPTION		85	85	88	89		(4)		(4)		85				5	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2008	SCHEDULED REDEMPTION		1,626	1,626	1,669	1,667		(41)		(41)		1,626				87	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2008	SCHEDULED REDEMPTION		137	137	140	140		(3)		(3)		137				7	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		09/01/2008	SCHEDULED REDEMPTION		62	62	65	64		(2)		(2)		62				3	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		09/01/2008	SCHEDULED REDEMPTION		113	113	118	117		(4)		(4)		113				6	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		09/01/2008	SCHEDULED REDEMPTION		13,718	13,718	14,225	14,202		(484)		(484)		13,718				766	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		09/01/2008	SCHEDULED REDEMPTION		1,733	1,733	1,782	1,780		(48)		(48)		1,733				93	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		09/01/2008	SCHEDULED REDEMPTION		162	162	167	166		(5)		(5)		162				9	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		09/01/2008	SCHEDULED REDEMPTION		40	40	42	42		(2)		(2)		40				2	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		09/01/2008	SCHEDULED REDEMPTION		148	148	152	152		(4)		(4)		148				8	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		09/01/2008	SCHEDULED REDEMPTION		16,403	16,403	16,945	17,065		(662)		(662)		16,403				862	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		09/01/2008	SCHEDULED REDEMPTION		248	248	255	254		(6)		(6)		248				13	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		09/01/2008	SCHEDULED REDEMPTION		1,025	1,025	1,055	1,052		(27)		(27)		1,025				54	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		09/01/2008	SCHEDULED REDEMPTION		140	140	146	145		(5)		(5)		140				8	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		09/01/2008	SCHEDULED REDEMPTION		2,788	2,788	2,871	2,860		(73)		(73)		2,788				156	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2008	SCHEDULED REDEMPTION		37	37	37	37		(1)		(1)		37				2	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		09/01/2008	SCHEDULED REDEMPTION		2,553	2,553	2,641	2,625		(72)		(72)		2,553				143	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2008	SCHEDULED REDEMPTION		4,253	4,253	4,420	4,383		(130)		(130)		4,253				239	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2008	SCHEDULED REDEMPTION		719	719	737	733		(14)		(14)		719				35	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		09/01/2008	SCHEDULED REDEMPTION		7,993	7,993	8,314	8,242		(250)		(250)		7,993				448	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		09/01/2008	SCHEDULED REDEMPTION		9,507	9,507	9,744	9,731		(224)		(224)		9,507				408	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		09/01/2008	SCHEDULED REDEMPTION		5,836	5,836	6,021	6,006		(169)		(169)		5,836				250	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		09/01/2008	SCHEDULED REDEMPTION		221	221	230	228		(7)		(7)		221				12	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2008	SCHEDULED REDEMPTION		382	382	395	393		(11)		(11)		382				19	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		09/01/2008	SCHEDULED REDEMPTION		3,325	3,325	3,424	3,402		(77)		(77)		3,325				187	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		09/01/2008	SCHEDULED REDEMPTION		18,147	18,147	18,589	18,472		(325)		(325)		18,147				905	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2008	SCHEDULED REDEMPTION		884	884	907	902		(18)		(18)		884				45	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2008	SCHEDULED REDEMPTION		422	422	437	437		(14)		(14)		422				20	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		09/01/2008	SCHEDULED REDEMPTION		25,796	25,796	26,193	26,174		(378)		(378)		25,796				1,100	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		09/01/2008	SCHEDULED REDEMPTION		20,236	20,236	20,943	20,823		(587)		(587)		20,236				994	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		09/01/2008	SCHEDULED REDEMPTION		4,691	4,691	4,830	4,787		(95)		(95)		4,691				262	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		09/01/2008	SCHEDULED REDEMPTION		5,467	5,467	5,693	5,617		(149)		(149)		5,467				276	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2008	SCHEDULED REDEMPTION		839	839	868	868		(28)		(28)		839				39	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		09/01/2008	SCHEDULED REDEMPTION		36,025	36,025	37,236	37,121		(1,096)		(1,096)		36,025				1,562	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		09/01/2008	SCHEDULED REDEMPTION		9,119	9,119	9,390	9,366		(247)		(247)		9,119				388	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		09/01/2008	SCHEDULED REDEMPTION		4,770	4,770	4,890	4,874		(104)		(104)		4,770				208	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		09/01/2008	SCHEDULED REDEMPTION		4,473	4,473	4,561	4,554		(81)		(81)		4,473				176	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		09/01/2008	SCHEDULED REDEMPTION		316,699	316,699	304,378	304,826		11,874		11,874		316,699				10,217	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		09/01/2008	SCHEDULED REDEMPTION		571	571	584	583		(12)		(12)		571				25	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2008	SCHEDULED REDEMPTION		1,309	1,309	1,339	1,338		(29)		(29)		1,309				57	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		09/01/2008	SCHEDULED REDEMPTION		713	713	730	728		(16)		(16)		713				31	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		09/01/2008	SCHEDULED REDEMPTION		10,984	10,984	10,592	10,714		270		270		10,984				433	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2008	SCHEDULED REDEMPTION		2,603	2,603	2,510	2,525		78		78		2,603				104	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		09/01/2008	SCHEDULED REDEMPTION		1,075	1,075	1,036	1,044		30		30		1,075				43	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2008	SCHEDULED REDEMPTION		6,667	6,667	6,831	6,815		(148)		(148)		6,667				269	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		09/01/2008	SCHEDULED REDEMPTION		2,195	2,195	2,116	2,138		57		57		2,195				88	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		09/01/2008	SCHEDULED REDEMPTION		12	12	13	13						12				1	01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2008	SCHEDULED REDEMPTION		698	698	714	713		(15)		(15)		698				30	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2008	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				2	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		09/01/2008	SCHEDULED REDEMPTION		30,410	30,410	31,157	31,084		(673)		(673)		30,410				1,368	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2008	SCHEDULED REDEMPTION		422	422	431	431		(9)		(9)		422				18	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2008	SCHEDULED REDEMPTION		414	414	424	423		(9)		(9)		414				18	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2008	SCHEDULED REDEMPTION		9	9	9	8						9				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2008	SCHEDULED REDEMPTION		127	127	123	123		3		3		127				6	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		09/01/2008	SCHEDULED REDEMPTION		185	185	179	181		4		4		185				9	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2008	SCHEDULED REDEMPTION		31	31	31	31						31				2	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		09/01/2008	SCHEDULED REDEMPTION		794	794	813	812		(18)		(18)		794				35	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2008	SCHEDULED REDEMPTION		16,494	16,494	16,404	16,409		85		85		16,494				802	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2008	SCHEDULED REDEMPTION		136	136	135	135		1		1		136				6	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		09/01/2008	SCHEDULED REDEMPTION		465	465	462	462		2		2		465				22	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		09/01/2008	SCHEDULED REDEMPTION		96	96	99	99		(3)		(3)		96				5	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2008	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		09/01/2008	SCHEDULED REDEMPTION		3,111	3,111	3,214	3,215		(104)		(104)		3,111				156	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		09/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		09/01/2008	SCHEDULED REDEMPTION		9,154	9,154	9,474	9,460		(306)		(306)		9,154				513	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		09/01/2008	SCHEDULED REDEMPTION		52	52	54	54		(1)		(1)		52				3	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		09/01/2008	SCHEDULED REDEMPTION		126	126	130	129		(4)		(4)		126				7	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		09/01/2008	SCHEDULED REDEMPTION		52	52	53	53		(2)		(2)		52				3	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		09/01/2008	SCHEDULED REDEMPTION		4,352	4,352	4,473	4,468		(116)		(116)		4,352				245	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		09/01/2008	SCHEDULED REDEMPTION		40	40	42	42		(1)		(1)		40				2	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2008	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				4	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		09/01/2008	SCHEDULED REDEMPTION		182	182	187	186		(5)		(5)		182				10	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2008	SCHEDULED REDEMPTION		190	190	195	195		(4)		(4)		190				10	01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2008	SCHEDULED REDEMPTION		154	154	158	158		(4)		(4)		154				8	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		09/01/2008	SCHEDULED REDEMPTION		124	124	128	129		(5)		(5)		124				7	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		09/01/2008	SCHEDULED REDEMPTION		39,263	39,263	40,386	40,457		(1,194)		(1,194)		39,263				2,208	02/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		09/01/2008	SCHEDULED REDEMPTION		17	17	17	17						17				1	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		09/01/2008	SCHEDULED REDEMPTION		87	87	90	89		(2)		(2)		87				5	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2008	SCHEDULED REDEMPTION		26	26	25	25		1		1		26				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		09/01/2008	SCHEDULED REDEMPTION		848	848	872	872		(23)		(23)		848				48	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		09/01/2008	SCHEDULED REDEMPTION		72	72	74	74		(2)		(2)		72				4	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		09/01/2008	SCHEDULED REDEMPTION		1,272	1,272	1,307	1,308		(36)		(36)		1,272				71	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2008	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				4	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		09/01/2008	SCHEDULED REDEMPTION		7	7	8	8						7				1	04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		09/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		09/01/2008	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		09/01/2008	SCHEDULED REDEMPTION		192	192	198	199		(7)		(7)		192				11	06/01/2030	1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		08/01/2008	SCHEDULED REDEMPTION		2,910	2,910	3,006	3,029		(119)		(119)		2,910				145	06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2008	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28				2	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		09/01/2008	SCHEDULED REDEMPTION		471	471	484	483		(12)		(12)		471				26	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		09/01/2008	SCHEDULED REDEMPTION		43	43	45	44		(1)		(1)		43				2	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		09/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		09/01/2008	SCHEDULED REDEMPTION		13	13	14	14						13				1	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		09/01/2008	SCHEDULED REDEMPTION		118	118	122	122		(3)		(3)		118				7	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		09/01/2008	SCHEDULED REDEMPTION		484	484	498	497		(13)		(13)		484				26	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		09/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		09/01/2008	SCHEDULED REDEMPTION		521	521	536	536		(15)		(15)		521				28	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		09/01/2008	SCHEDULED REDEMPTION		5,192	5,192	5,335	5,319		(127)		(127)		5,192				269	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		09/01/2008	SCHEDULED REDEMPTION		63	63	64	64		(2)		(2)		63				3	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		09/01/2008	SCHEDULED REDEMPTION		761	761	801	797		(36)		(36)		761				42	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		09/01/2008	SCHEDULED REDEMPTION		385	385	397	396		(12)		(12)		385				21	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		09/01/2008	SCHEDULED REDEMPTION		128	128	131	131		(3)		(3)		128				7	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		09/01/2008	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		09/01/2008	SCHEDULED REDEMPTION		16	16	16	16						16				1	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		09/01/2008	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		09/01/2008	SCHEDULED REDEMPTION		67	67	68	68		(2)		(2)		67				4	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		09/01/2008	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		09/01/2008	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		09/01/2008	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				4	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		09/01/2008	SCHEDULED REDEMPTION		351	351	360	359		(9)		(9)		351				19	12/01/2030	1
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		09/01/2008	SCHEDULED REDEMPTION		163	163	163	163		1		1		163				8	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		09/01/2008	SCHEDULED REDEMPTION		6,796	6,796	6,983	6,968		(173)		(173)		6,796				340	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		09/01/2008	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		09/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		09/01/2008	SCHEDULED REDEMPTION		87	87	89	90		(3)		(3)		87				5	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		09/01/2008	SCHEDULED REDEMPTION		62	62	64	64		(1)		(1)		62				3	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		09/01/2008	SCHEDULED REDEMPTION		209	209	215	214		(5)		(5)		209				11	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		09/01/2008	SCHEDULED REDEMPTION		131	131	134	134		(4)		(4)		131				7	12/01/2030	1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		09/01/2008	SCHEDULED REDEMPTION		1,133	1,133	1,164	1,159		(26)		(26)		1,133				62	11/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		09/01/2008	SCHEDULED REDEMPTION		5,686	5,686	5,857	5,843		(157)		(157)		5,686				320	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		09/01/2008	SCHEDULED REDEMPTION		275	275	283	283		(8)		(8)		275				15	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2008	SCHEDULED REDEMPTION		7,398	7,398	7,568	7,560		(163)		(163)		7,398				325	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		09/01/2008	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		09/01/2008	SCHEDULED REDEMPTION		133	133	136	136		(3)		(3)		133				7	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		09/01/2008	SCHEDULED REDEMPTION		120	120	124	124		(4)		(4)		120				7	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		09/01/2008	SCHEDULED REDEMPTION		154	154	161	160		(5)		(5)		154				8	01/01/2031	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)
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		09/01/2008	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				4	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		09/01/2008	SCHEDULED REDEMPTION		711	711	694	697		14		14		711				31	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		09/01/2008	SCHEDULED REDEMPTION		38	38	40	40		(1)		(1)		38				2	12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		09/01/2008	SCHEDULED REDEMPTION		144	144	148	148		(4)		(4)		144				8	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		09/01/2008	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		09/01/2008	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		09/01/2008	SCHEDULED REDEMPTION		38	38	40	40		(1)		(1)		38				2	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		09/01/2008	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29				2	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		09/01/2008	SCHEDULED REDEMPTION		4,048	4,048	4,164	4,151		(103)		(103)		4,048				227	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		09/01/2008	SCHEDULED REDEMPTION		91	91	94	93		(2)		(2)		91				5	01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		09/01/2008	SCHEDULED REDEMPTION		368	368	378	376		(9)		(9)		368				20	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		09/01/2008	SCHEDULED REDEMPTION		43	43	45	44		(1)		(1)		43				2	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		09/01/2008	SCHEDULED REDEMPTION		226	226	232	232		(6)		(6)		226				12	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		09/01/2008	SCHEDULED REDEMPTION		31	31	30	30		1		1		31				1	02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		09/01/2008	SCHEDULED REDEMPTION		780	780	802	799		(19)		(19)		780				42	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		09/01/2008	SCHEDULED REDEMPTION		72	72	75	74		(3)		(3)		72				4	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2008	SCHEDULED REDEMPTION		61	61	59	59		1		1		61				3	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		09/01/2008	SCHEDULED REDEMPTION		116	116	121	120		(4)		(4)		116				6	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		09/01/2008	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				4	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		09/01/2008	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		09/01/2008	SCHEDULED REDEMPTION		98	98	100	100		(2)		(2)		98				5	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		09/01/2008	SCHEDULED REDEMPTION		148	148	152	151		(4)		(4)		148				8	03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		09/01/2008	SCHEDULED REDEMPTION		335	335	345	344		(9)		(9)		335				19	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		09/01/2008	SCHEDULED REDEMPTION		12	12	13	13						12				1	03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		09/01/2008	SCHEDULED REDEMPTION		172	172	178	177		(4)		(4)		172				9	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		09/01/2008	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				3	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		09/01/2008	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				4	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		09/01/2008	SCHEDULED REDEMPTION		195	195	201	200		(5)		(5)		195				11	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		09/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		09/01/2008	SCHEDULED REDEMPTION		86	86	89	89		(3)		(3)		86				5	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		09/01/2008	SCHEDULED REDEMPTION		1,032	1,032	1,060	1,056		(24)		(24)		1,032				55	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		09/01/2008	SCHEDULED REDEMPTION		103	103	106	106		(2)		(2)		103				6	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		09/01/2008	SCHEDULED REDEMPTION		542	542	558	555		(13)		(13)		542				29	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		09/01/2008	SCHEDULED REDEMPTION		24	24	25	24						24				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		09/01/2008	SCHEDULED REDEMPTION		9	9	10	10						9				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		09/01/2008	SCHEDULED REDEMPTION		577	577	599	596		(19)		(19)		577				31	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		09/01/2008	SCHEDULED REDEMPTION		271	271	279	277		(6)		(6)		271				15	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		09/01/2008	SCHEDULED REDEMPTION		253	253	261	259		(6)		(6)		253				14	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		09/01/2008	SCHEDULED REDEMPTION		689	689	707	704		(15)		(15)		689				39	06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		09/01/2008	SCHEDULED REDEMPTION		74	74	76	75		(2)		(2)		74				4	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		09/01/2008	SCHEDULED REDEMPTION		1,518	1,518	1,579	1,569		(51)		(51)		1,518				82	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		09/01/2008	SCHEDULED REDEMPTION		71	71	73	72		(2)		(2)		71				4	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2008	SCHEDULED REDEMPTION		1,298	1,298	1,291	1,291		7		7		1,298				63	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		09/01/2008	SCHEDULED REDEMPTION		250	250	257	256		(6)		(6)		250				14	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		09/01/2008	SCHEDULED REDEMPTION		93	93	96	95		(2)		(2)		93				5	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		09/01/2008	SCHEDULED REDEMPTION		3,000	3,000	3,085	3,073		(73)		(73)		3,000				151	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		09/01/2008	SCHEDULED REDEMPTION		107	107	110	110		(3)		(3)		107				5	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		09/01/2008	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				3	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		09/01/2008	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		09/01/2008	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				4	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		09/01/2008	SCHEDULED REDEMPTION		68,433	68,433	71,177	70,986		(2,553)		(2,553)		68,433				3,082	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2008	SCHEDULED REDEMPTION		343	343	351	350		(7)		(7)		343				17	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		09/01/2008	SCHEDULED REDEMPTION		12	12	13	13						12				1	02/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2008	SCHEDULED REDEMPTION		213	213	212	212		1		1		213				10	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		09/01/2008	SCHEDULED REDEMPTION		274	274	281	280		(6)		(6)		274				15	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		09/01/2008	SCHEDULED REDEMPTION		12	12	13	13						12				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		09/01/2008	SCHEDULED REDEMPTION		117	117	120	120		(3)		(3)		117				6	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		09/01/2008	SCHEDULED REDEMPTION		182	182	187	186		(4)		(4)		182				10	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		09/01/2008	SCHEDULED REDEMPTION		216	216	221	221		(5)		(5)		216				11	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		09/01/2008	SCHEDULED REDEMPTION		572	572	588	585		(13)		(13)		572				32	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		09/01/2008	SCHEDULED REDEMPTION		74	74	76	75		(2)		(2)		74				4	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		09/01/2008	SCHEDULED REDEMPTION		264	264	270	269		(5)		(5)		264				13	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		09/01/2008	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		09/01/2008	SCHEDULED REDEMPTION		19	19	20	19						19				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		09/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2008	SCHEDULED REDEMPTION		63	63	63	63						63				3	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		09/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		09/01/2008	SCHEDULED REDEMPTION		106	106	109	109		(3)		(3)		106				6	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2008	SCHEDULED REDEMPTION		252	252	258	258		(6)		(6)		252				12	10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		09/01/2008	SCHEDULED REDEMPTION		357	357	367	365		(8)		(8)		357				19	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		09/01/2008	SCHEDULED REDEMPTION		212	212	219	217		(5)		(5)		212				12	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		09/01/2008	SCHEDULED REDEMPTION		154	154	158	157		(3)		(3)		154				8	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		09/01/2008	SCHEDULED REDEMPTION		306	306	313	312		(6)		(6)		306				15	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		09/01/2008	SCHEDULED REDEMPTION		16	16	17	17						16				1	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2008	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				4	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		09/01/2008	SCHEDULED REDEMPTION		565	565	587	582		(17)		(17)		565				30	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		09/01/2008	SCHEDULED REDEMPTION		3,680	3,680	3,769	3,754		(75)		(75)		3,680				186	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2008	SCHEDULED REDEMPTION		62	62	64	64		(2)		(2)		62				3	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		09/01/2008	SCHEDULED REDEMPTION		1,892	1,892	1,917	1,914		(22)		(22)		1,892				82	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2008	SCHEDULED REDEMPTION		1,271	1,271	1,315	1,313		(43)		(43)		1,271				60	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		09/01/2008	SCHEDULED REDEMPTION		1,539	1,539	1,575	1,572		(33)		(33)		1,539				67	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		09/01/2008	SCHEDULED REDEMPTION		282	282	290	288		(6)		(6)		282				15	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		09/01/2008	SCHEDULED REDEMPTION		61	61	64	63		(2)		(2)		61				3	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		09/01/2008	SCHEDULED REDEMPTION		187	187	195	193		(5)		(5)		187				10	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		09/01/2008	SCHEDULED REDEMPTION		334	334	342	341		(7)		(7)		334				14	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2008	SCHEDULED REDEMPTION		1,581	1,581	1,636	1,634		(53)		(53)		1,581				74	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		09/01/2008	SCHEDULED REDEMPTION		71,496	71,496	72,624	72,430		(934)		(934)		71,496				3,163	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		09/01/2008	SCHEDULED REDEMPTION		261	261	264	264		(3)		(3)		261				11	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		09/01/2008	SCHEDULED REDEMPTION		137	137	141	141		(3)		(3)		137				8	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		09/01/2008	SCHEDULED REDEMPTION		677	677	705	698		(21)		(21)		677				37	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		09/01/2008	SCHEDULED REDEMPTION		5,182	5,182	5,362	5,356		(174)		(174)		5,182				252	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		09/01/2008	SCHEDULED REDEMPTION		770	770	796	792		(22)		(22)		770				38	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2008	SCHEDULED REDEMPTION		95	95	98	97		(3)		(3)		95				5	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		09/01/2008	SCHEDULED REDEMPTION		1,727	1,727	1,796	1,777		(50)		(50)		1,727				94	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		09/01/2008	SCHEDULED REDEMPTION		2,105	2,105	2,132	2,131		(26)		(26)		2,105				94	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		09/01/2008	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				3	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		09/01/2008	SCHEDULED REDEMPTION		136	136	141	140		(4)		(4)		136				7	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		09/01/2008	SCHEDULED REDEMPTION		164	164	170	168		(4)		(4)		164				8	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2008	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2008	SCHEDULED REDEMPTION		141	141	146	145		(4)		(4)		141				7	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2008	SCHEDULED REDEMPTION		11,267	11,267	11,667	11,550		(282)		(282)		11,267				589	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		09/01/2008	SCHEDULED REDEMPTION		50,819	50,819	52,915	52,176		(1,357)		(1,357)		50,819				2,662	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2008	SCHEDULED REDEMPTION		62,223	62,223	64,430	63,782		(1,559)		(1,559)		62,223				3,261	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		09/01/2008	SCHEDULED REDEMPTION		1,611	1,611	1,701	1,668		(56)		(56)		1,611				87	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		09/01/2008	SCHEDULED REDEMPTION		5,179	5,179	5,375	5,306		(127)		(127)		5,179				262	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		09/01/2008	SCHEDULED REDEMPTION		166	166	171	171		(6)		(6)		166				8	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		09/01/2008	SCHEDULED REDEMPTION		293	293	303	301		(8)		(8)		293				15	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		09/01/2008	SCHEDULED REDEMPTION		126	126	130	130		(4)		(4)		126				6	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2008	SCHEDULED REDEMPTION		1,622	1,622	1,679	1,677		(55)		(55)		1,622				76	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2008	SCHEDULED REDEMPTION		54	54	55	55		(2)		(2)		54				3	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2008	SCHEDULED REDEMPTION		887	887	918	917		(30)		(30)		887				41	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		09/01/2008	SCHEDULED REDEMPTION		700	700	715	715		(15)		(15)		700				31	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		09/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2008	SCHEDULED REDEMPTION		71	71	71	71						71				3	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2008	SCHEDULED REDEMPTION		1,717	1,717	1,708	1,710		8		8		1,717				83	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		09/01/2008	SCHEDULED REDEMPTION		360	360	369	368		(8)		(8)		360				16	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2008	SCHEDULED REDEMPTION		42,606	42,606	42,373	42,419		187		187		42,606				2,075	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		09/01/2008	SCHEDULED REDEMPTION		31,143	31,143	31,534	31,528		(385)		(385)		31,143				1,259	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		09/01/2008	SCHEDULED REDEMPTION		30,594	30,594	31,262	31,244		(650)		(650)		30,594				1,346	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		09/01/2008	SCHEDULED REDEMPTION		7,401	7,401	7,586	7,564		(162)		(162)		7,401				317	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2008	SCHEDULED REDEMPTION		5,350	5,350	5,483	5,467		(117)		(117)		5,350				233	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		09/01/2008	SCHEDULED REDEMPTION		1,198	1,198	1,225	1,222		(24)		(24)		1,198				52	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2008	SCHEDULED REDEMPTION		384	384	398	397		(13)		(13)		384				19	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		09/01/2008	SCHEDULED REDEMPTION		106,398	106,398	108,842	108,530		(2,132)		(2,132)		106,398				4,786	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		09/01/2008	SCHEDULED REDEMPTION		4,867	4,867	4,925	4,925		(58)		(58)		4,867				211	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		09/01/2008	SCHEDULED REDEMPTION		4,539	4,539	4,514	4,514		24		24		4,539				170	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		09/01/2008	SCHEDULED REDEMPTION		315	315	322	322		(7)		(7)		315				13	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		09/01/2008	SCHEDULED REDEMPTION		450	450	461	460		(10)		(10)		450				20	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		09/01/2008	SCHEDULED REDEMPTION		19,311	19,311	19,202	19,204		106		106		19,311				789	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		09/01/2008	SCHEDULED REDEMPTION		104	104	107	106		(2)		(2)		104				4	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		09/01/2008	SCHEDULED REDEMPTION		148	148	153	153		(5)		(5)		148				7	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2008	SCHEDULED REDEMPTION		306	306	317	317		(10)		(10)		306				14	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		09/01/2008	SCHEDULED REDEMPTION		42,944	42,944	43,459	43,452		(508)		(508)		42,944				1,930	06/01/2033	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2008	SCHEDULED REDEMPTION		81,316	81,316	83,067	83,877		(2,560)		(2,560)		81,316				3,801	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2008	SCHEDULED REDEMPTION		1,949	1,949	1,988	2,001		(52)		(52)		1,949				96	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2008	SCHEDULED REDEMPTION		1,654	1,654	1,685	1,695		(42)		(42)		1,654				83	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		09/01/2008	SCHEDULED REDEMPTION		1,730	1,730	1,763	1,772		(42)		(42)		1,730				88	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2008	SCHEDULED REDEMPTION		3,283	3,283	3,344	3,362		(79)		(79)		3,283				166	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		09/01/2008	SCHEDULED REDEMPTION		1,366	1,366	1,419	1,398		(32)		(32)		1,366				76	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2008	SCHEDULED REDEMPTION		4,423	4,423	4,576	4,570		(147)		(147)		4,423				215	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		09/01/2008	SCHEDULED REDEMPTION		5,811	5,811	5,746	5,766		45		45		5,811				295	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2008	SCHEDULED REDEMPTION		122	122	125	125		(3)		(3)		122				5	09/01/2022	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		09/01/2008	SCHEDULED REDEMPTION		7,089	7,089	7,010	7,082		7		7		7,089				332	01/01/2009	1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		09/01/2008	SCHEDULED REDEMPTION		13,183	13,183	13,080	13,173		9		9		13,183				616	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		09/01/2008	SCHEDULED REDEMPTION		12,468	12,468	12,291	12,444		24		24		12,468				585	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		09/01/2008	SCHEDULED REDEMPTION		34,505	34,505	34,235	34,473		32		32		34,505				1,616	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		09/01/2008	SCHEDULED REDEMPTION		5,673	5,673	5,679	5,675		(3)		(3)		5,673				268	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		09/01/2008	SCHEDULED REDEMPTION		15,203	15,203	15,074	15,146		57		57		15,203				651	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		09/01/2008	SCHEDULED REDEMPTION		231	231	239	235		(3)		(3)		231				13	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		09/01/2008	SCHEDULED REDEMPTION		168	168	173	171		(3)		(3)		168				10	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		09/01/2008	SCHEDULED REDEMPTION		25,707	25,707	25,675	25,707						25,707				1,104	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		09/01/2008	SCHEDULED REDEMPTION		1,667	1,667	1,721	1,709		(42)		(42)		1,667				96	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		09/01/2008	SCHEDULED REDEMPTION		1,773	1,773	1,831	1,823		(50)		(50)		1,773				103	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		09/01/2008	SCHEDULED REDEMPTION		3,358	3,358	3,467	3,440		(82)		(82)		3,358				194	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2008	SCHEDULED REDEMPTION		14,020	14,020	14,506	14,414		(394)		(394)		14,020				834	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2008	SCHEDULED REDEMPTION		63,933	63,933	66,630	65,949		(2,016)		(2,016)		63,933				2,642	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		09/01/2008	SCHEDULED REDEMPTION		30,627	30,627	30,493	30,618		9		9		30,627				1,431	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		09/01/2008	SCHEDULED REDEMPTION		17,689	17,689	17,709	17,698		(9)		(9)		17,689				836	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		09/01/2008	SCHEDULED REDEMPTION		7,078	7,078	7,055	7,066		12		12		7,078				363	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		09/01/2008	SCHEDULED REDEMPTION		70	70	72	71		(1)		(1)		70				4	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		09/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15				1	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		09/01/2008	SCHEDULED REDEMPTION		1,911	1,911	1,948	1,927		(16)		(16)		1,911				97	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		09/01/2008	SCHEDULED REDEMPTION		4,812	4,812	4,905	4,862		(50)		(50)		4,812				230	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2008	SCHEDULED REDEMPTION		50,497	50,497	48,773	49,682		814		814		50,497				1,850	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		09/01/2008	SCHEDULED REDEMPTION		3,394	3,394	3,504	3,487		(92)		(92)		3,394				200	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2008	SCHEDULED REDEMPTION		1,916	1,916	1,983	1,958		(42)		(42)		1,916				112	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		09/01/2008	SCHEDULED REDEMPTION		31,433	31,433	32,258	32,099		(666)		(666)		31,433				1,121	10/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		09/01/2008	SCHEDULED REDEMPTION		19,048	19,048	19,548	19,435		(387)		(387)		19,048				695	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		09/01/2008	SCHEDULED REDEMPTION		614	614	630	626		(12)		(12)		614				22	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2008	SCHEDULED REDEMPTION		508,463	508,463	516,010	514,073		(5,611)		(5,611)		508,463				18,429	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		09/01/2008	SCHEDULED REDEMPTION		10,528	10,528	10,805	10,733		(205)		(205)		10,528				376	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		09/01/2008	SCHEDULED REDEMPTION		3,108	3,108	3,190	3,169		(61)		(61)		3,108				107	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2008	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2008	SCHEDULED REDEMPTION		1,190	1,190	1,207	1,206		(16)		(16)		1,190				60	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2008	SCHEDULED REDEMPTION		2,473	2,473	2,544	2,543		(70)		(70)		2,473				135	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		09/01/2008	SCHEDULED REDEMPTION		663	663	689	688		(26)		(26)		663				37	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		09/01/2008	SCHEDULED REDEMPTION		513	513	529	528		(15)		(15)		513				28	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		09/01/2008	SCHEDULED REDEMPTION		280	280	288	287		(7)		(7)		280				15	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		09/01/2008	SCHEDULED REDEMPTION		24,184	24,184	24,987	24,947		(763)		(763)		24,184				1,317	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		09/01/2008	SCHEDULED REDEMPTION		62	62	65	64		(2)		(2)		62				3	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		09/01/2008	SCHEDULED REDEMPTION		6,584	6,584	6,848	6,818		(234)		(234)		6,584				369	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		09/01/2008	SCHEDULED REDEMPTION		2,377	2,377	2,448	2,442		(65)		(65)		2,377				130	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2008	SCHEDULED REDEMPTION		156	156	161	161		(5)		(5)		156				8	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2008	SCHEDULED REDEMPTION		5,797	5,797	5,996	5,980		(183)		(183)		5,797				293	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2008	SCHEDULED REDEMPTION		2,002	2,002	2,071	2,066		(63)		(63)		2,002				100	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2008	SCHEDULED REDEMPTION		1,812	1,812	1,875	1,873		(61)		(61)		1,812				85	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2008	SCHEDULED REDEMPTION		30,992	30,992	32,677	32,620		(1,628)		(1,628)		30,992				1,566	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		09/01/2008	SCHEDULED REDEMPTION		6,457	6,457	6,616	6,601		(143)		(143)		6,457				284	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		09/01/2008	SCHEDULED REDEMPTION		6,354	6,354	6,496	6,495		(142)		(142)		6,354				274	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		09/01/2008	SCHEDULED REDEMPTION		21,899	21,899	22,386	22,365		(466)		(466)		21,899				942	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		09/01/2008	SCHEDULED REDEMPTION		57,778	57,778	59,749	59,671		(1,893)		(1,893)		57,778				2,507	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		09/01/2008	SCHEDULED REDEMPTION		4,028	4,028	4,121	4,114		(85)		(85)		4,028				174	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		09/01/2008	SCHEDULED REDEMPTION		100,057	100,057	103,455	103,229		(3,171)		(3,171)		100,057				4,317	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		09/01/2008	SCHEDULED REDEMPTION		2,359	2,359	2,418	2,416		(57)		(57)		2,359				101	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2008	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2008	SCHEDULED REDEMPTION		134	134	139	138		(4)		(4)		134				6	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		09/01/2008	SCHEDULED REDEMPTION		2,458	2,458	2,514	2,511		(53)		(53)		2,458				106	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		09/01/2008	SCHEDULED REDEMPTION		19,381	19,381	18,645	18,683		698		698		19,381				691	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2008	SCHEDULED REDEMPTION		689	689	698	698		(9)		(9)		689				28	10/01/2036	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2008	SCHEDULED REDEMPTION		55,828	55,828	53,708	53,804		2,023		2,023		55,828				2,011	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		09/01/2008	SCHEDULED REDEMPTION		845	845	787	789		56		56		845				27	02/01/2037	1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		09/01/2008	SCHEDULED REDEMPTION		67,974	67,974	66,232	67,877		97		97		67,974				2,936	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		09/01/2008	SCHEDULED REDEMPTION		82,581	82,581	79,896	81,600		981		981		82,581				3,596	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		09/01/2008	SCHEDULED REDEMPTION		10,878	10,878	10,913	10,894		(17)		(17)		10,878				512	11/01/2010	1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		09/01/2008	SCHEDULED REDEMPTION		2,652	2,652	2,709	2,652						2,652				62	12/01/2008	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		09/01/2008	SCHEDULED REDEMPTION		4,088	4,088	4,221	4,158		(70)		(70)		4,088				238	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		09/01/2008	SCHEDULED REDEMPTION		28,856	28,856	29,677	29,271		(415)		(415)		28,856				1,561	09/01/2012	1
31283K-SE-9	FED HOME LOAN MTG CORP GOLD #G11417		08/13/2008	Various		6,897,662	6,841,684	6,999,161	7,021,779		(8,461)	83,051	(91,513)		6,930,266		(32,604)	(32,604)	263,610	06/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		09/01/2008	SCHEDULED REDEMPTION		24,416	24,416	23,868	23,948		468		468		24,416				708	02/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		09/01/2008	SCHEDULED REDEMPTION		12,668	12,668	12,884	12,853		(185)		(185)		12,668				457	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		09/01/2008	SCHEDULED REDEMPTION		21,929	21,929	20,940	21,038		892		892		21,929				639	07/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		09/01/2008	SCHEDULED REDEMPTION		25,627	25,627	25,045	25,130		496		496		25,627				732	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		09/01/2008	SCHEDULED REDEMPTION		12,600	12,600	12,329	12,368		232		232		12,600				364	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		09/01/2008	SCHEDULED REDEMPTION		29,597	29,597	28,948	29,041		556		556		29,597				839	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		09/01/2008	SCHEDULED REDEMPTION		7,157	7,157	6,996	7,018		138		138		7,157				208	08/01/2020	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		09/01/2008	SCHEDULED REDEMPTION		17,040	17,040	16,862	16,904		136		136		17,040				863	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		09/01/2008	SCHEDULED REDEMPTION		14,592	14,592	14,440	14,460		131		131		14,592				743	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		09/01/2008	SCHEDULED REDEMPTION		2,776	2,776	2,748	2,750		26		26		2,776				109	10/01/2035	1
3128MS-CA-6	FED HOME LOAN MTG CORP GOLD #H00065		09/09/2008	Various		11,869,565	11,888,127	11,769,246	11,778,805		730		730		11,779,535		90,031	90,031	508,403	11/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		09/01/2008	SCHEDULED REDEMPTION		514,697	514,697	509,550	509,979		4,718		4,718		514,697				20,666	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		09/01/2008	SCHEDULED REDEMPTION		2,161	2,161	2,139	2,141		20		20		2,161				87	12/01/2035	1
3128UN-DC-3	FED HOME LOAN MTG CORP GOLD #H09099		09/09/2008	Various		29,367,898	29,431,756	28,765,174			504	776,951	(776,447)		28,765,677		602,221	602,221	984,902	08/01/2037	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		09/01/2008	SCHEDULED REDEMPTION		27,845	27,845	27,230	27,318		527		527		27,845				825	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		09/01/2008	SCHEDULED REDEMPTION		334	334	327	328		6		6		334				10	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		09/01/2008	SCHEDULED REDEMPTION		43,180	43,180	42,191	42,330		850		850		43,180				1,275	08/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		09/01/2008	SCHEDULED REDEMPTION		3,368	3,368	3,291	3,302		66		66		3,368				99	08/01/2020	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2008	SCHEDULED REDEMPTION		15,196	15,196	14,844	14,915		281		281		15,196				674	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		09/01/2008	SCHEDULED REDEMPTION		8,127	8,127	8,040	8,045		82		82		8,127				411	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2008	SCHEDULED REDEMPTION		2,514	2,514	2,455	2,469		45		45		2,514				109	08/01/2028	1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		07/01/2008	SCHEDULED REDEMPTION		28,483	28,483	28,136	28,261		222		222		28,483				1,161	10/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		09/01/2008	SCHEDULED REDEMPTION		369	369	365	366		3		3		369				19	11/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		09/01/2008	SCHEDULED REDEMPTION		2,213	2,213	2,186	2,192		21		21		2,213				112	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		09/01/2008	SCHEDULED REDEMPTION		3,560	3,560	3,561	3,561		(1)		(1)		3,560				194	08/01/2029	1
31360T-JS-5	FED NATL MTG ASSOC #015573		09/01/2008	SCHEDULED REDEMPTION		306	306	319	308		(3)		(3)		306				19	05/01/2009	1
31361C-U9-0	FED NATL MTG ASSOC #027608		09/01/2008	SCHEDULED REDEMPTION		534	534	547	534						534				33	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2008	SCHEDULED REDEMPTION		1,002	1,002	1,045	1,047		(45)		(45)		1,002				61	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2008	SCHEDULED REDEMPTION		1,188	1,188	1,236	1,253		(64)		(64)		1,188				80	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		09/01/2008	SCHEDULED REDEMPTION		16,239	16,239	16,178	16,208		31		31		16,239				807	06/01/2023	1
313615-M3-7	FED NATL MTG ASSOC #050778		08/01/2008	Various		1,803	1,803	1,842	1,803						1,803				16	08/01/2008	1
31362T-WD-1	FED NATL MTG ASSOC #070844		09/01/2008	SCHEDULED REDEMPTION		93	93	98	93						93				6	06/01/2017	1
313623-KG-4	FED NATL MTG ASSOC #076795		09/01/2008	SCHEDULED REDEMPTION		3,944	3,944	4,136	3,984		(40)		(40)		3,944				231	06/01/2016	1
313623-2C-3	FED NATL MTG ASSOC #077271		09/01/2008	SCHEDULED REDEMPTION		866	866	914	866						866				56	01/01/2010	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2008	SCHEDULED REDEMPTION		550	550	565	564		(14)		(14)		550				31	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2008	SCHEDULED REDEMPTION		70	70	73	73		(3)		(3)		70				4	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		09/01/2008	SCHEDULED REDEMPTION		6,970	6,970	6,944	6,957		13		13		6,970				357	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		09/01/2008	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2008	SCHEDULED REDEMPTION		114	114	118	118		(4)		(4)		114				6	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2008	SCHEDULED REDEMPTION		2,156	2,156	2,257	2,257		(101)		(101)		2,156				128	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		09/01/2008	SCHEDULED REDEMPTION		579	579	574	574		5		5		579				27	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		09/01/2008	SCHEDULED REDEMPTION		342	342	359	358		(16)		(16)		342				16	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		09/01/2008	SCHEDULED REDEMPTION		393	393	394	394		(1)		(1)		393				18	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		09/01/2008	SCHEDULED REDEMPTION		1,178	1,178	1,232	1,218		(40)		(40)		1,178				60	04/01/2032	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		09/01/2008	SCHEDULED REDEMPTION		4,682	4,682	4,777	4,682						4,682				156	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		09/01/2008	SCHEDULED REDEMPTION		11,610	11,610	11,846	11,627		(17)		(17)		11,610				585	06/01/2009	1
31369B-U8-6	FED NATL MTG ASSOC #205907		09/01/2008	SCHEDULED REDEMPTION		234	234	238	238		(4)		(4)		234				12	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		09/01/2008	SCHEDULED REDEMPTION		403	403	416	415		(12)		(12)		403				19	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		09/01/2008	SCHEDULED REDEMPTION		11,447	11,447	11,830	11,797		(350)		(350)		11,447				583	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2008	SCHEDULED REDEMPTION		604	604	621	620		(16)		(16)		604				35	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2008	SCHEDULED REDEMPTION		62	62	65	65		(2)		(2)		62				4	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		09/01/2008	SCHEDULED REDEMPTION		41	41	43	43		(2)		(2)		41				3	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		09/01/2008	SCHEDULED REDEMPTION		1,640	1,640	1,660	1,647		(7)		(7)		1,640				77	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2008	SCHEDULED REDEMPTION		730	730	728	730						730				32	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		09/01/2008	SCHEDULED REDEMPTION		16	16	16	16						16				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		09/01/2008	SCHEDULED REDEMPTION		385	385	367	367		17		17		385				18	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		09/01/2008	SCHEDULED REDEMPTION		8,128	8,128	7,723	7,794		334		334		8,128				329	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		09/01/2008	SCHEDULED REDEMPTION		36,936	36,936	35,037	35,381		1,555		1,555		36,936				1,432	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		09/01/2008	SCHEDULED REDEMPTION		307	307	323	322		(15)		(15)		307				15	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		09/01/2008	SCHEDULED REDEMPTION		649	649	650	650		(1)		(1)		649				30	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2008	SCHEDULED REDEMPTION		1,125	1,125	1,165	1,163		(39)		(39)		1,125				53	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		09/01/2008	SCHEDULED REDEMPTION		587	587	616	615		(28)		(28)		587				28	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		09/01/2008	SCHEDULED REDEMPTION		319	319	335	334		(15)		(15)		319				15	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		09/01/2008	SCHEDULED REDEMPTION		1,779	1,779	1,768	1,773		6		6		1,779				90	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		09/01/2008	SCHEDULED REDEMPTION		974	974	1,003	1,003		(29)		(29)		974				47	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		09/01/2008	SCHEDULED REDEMPTION		868	868	838	840		28		28		868				45	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		09/01/2008	SCHEDULED REDEMPTION		3,029	3,029	3,146	3,116		(86)		(86)		3,029				153	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		09/01/2008	SCHEDULED REDEMPTION		5,970	5,970	6,354	6,341		(371)		(371)		5,970				326	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		09/01/2008	SCHEDULED REDEMPTION		1,239	1,239	1,251	1,248		(8)		(8)		1,239				69	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		09/01/2008	SCHEDULED REDEMPTION		673	673	690	687		(14)		(14)		673				33	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2008	SCHEDULED REDEMPTION		7,290	7,290	7,570	7,565		(275)		(275)		7,290				389	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		09/01/2008	SCHEDULED REDEMPTION		1,435	1,435	1,447	1,440		(5)		(5)		1,435				77	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		09/01/2008	SCHEDULED REDEMPTION		617	617	623	622		(4)		(4)		617				36	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2008	SCHEDULED REDEMPTION		2,479	2,479	2,625	2,679		(201)		(201)		2,479				155	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2008	SCHEDULED REDEMPTION		6,044	6,044	6,276	6,267		(223)		(223)		6,044				324	11/01/2030	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)
31371J-S6-2	FED NATL MTG ASSOC #253541		09/01/2008	SCHEDULED REDEMPTION		731	731	759	752		(21)		(21)		731				37	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2008	SCHEDULED REDEMPTION		2,862	2,862	2,964	2,940		(79)		(79)		2,862				143	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		09/01/2008	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				2	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		09/01/2008	SCHEDULED REDEMPTION		1,849	1,849	1,870	1,847		2		2		1,849				107	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		09/01/2008	SCHEDULED REDEMPTION		6,104	6,104	6,272	6,238		(134)		(134)		6,104				314	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		09/01/2008	SCHEDULED REDEMPTION		944	944	987	984		(40)		(40)		944				47	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2008	SCHEDULED REDEMPTION		8,147	8,147	8,460	8,449		(301)		(301)		8,147				444	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2008	SCHEDULED REDEMPTION		184	184	189	191		(7)		(7)		184				10	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2008	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		09/01/2008	SCHEDULED REDEMPTION		5,580	5,580	5,696	5,663		(83)		(83)		5,580				260	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		09/01/2008	SCHEDULED REDEMPTION		1,497	1,497	1,557	1,547		(50)		(50)		1,497				65	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		09/01/2008	SCHEDULED REDEMPTION		1,523	1,523	1,581	1,566		(43)		(43)		1,523				77	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		09/01/2008	SCHEDULED REDEMPTION		3,205	3,205	3,285	3,279		(73)		(73)		3,205				137	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2008	SCHEDULED REDEMPTION		2,898	2,898	2,995	3,002		(105)		(105)		2,898				162	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		09/01/2008	SCHEDULED REDEMPTION		5,141	5,141	5,399	5,390		(249)		(249)		5,141				241	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		09/01/2008	SCHEDULED REDEMPTION		320	320	336	335		(15)		(15)		320				15	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2008	SCHEDULED REDEMPTION		45	45	48	47		(2)		(2)		45				3	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		09/01/2008	SCHEDULED REDEMPTION		4,941	4,941	4,971	4,968		(27)		(27)		4,941				229	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2008	SCHEDULED REDEMPTION		377	377	385	382		(5)		(5)		377				18	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2008	SCHEDULED REDEMPTION		6,690	6,690	6,897	6,872		(182)		(182)		6,690				288	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		09/01/2008	SCHEDULED REDEMPTION		5,579	5,579	5,724	5,670		(91)		(91)		5,579				221	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2008	SCHEDULED REDEMPTION		48,150	48,150	48,421	48,379		(230)		(230)		48,150				2,249	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2008	SCHEDULED REDEMPTION		3,811	3,811	3,929	3,909		(98)		(98)		3,811				168	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		09/01/2008	SCHEDULED REDEMPTION		5,463	5,463	5,598	5,587		(125)		(125)		5,463				230	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		09/01/2008	SCHEDULED REDEMPTION		11,275	11,275	11,324	11,316		(41)		(41)		11,275				524	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		09/01/2008	SCHEDULED REDEMPTION		45,646	45,646	47,600	47,016		(1,370)		(1,370)		45,646				2,560	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		09/01/2008	SCHEDULED REDEMPTION		171,150	171,150	179,710	176,072		(4,922)		(4,922)		171,150				8,773	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2008	SCHEDULED REDEMPTION		314	314	323	321		(7)		(7)		314				14	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2008	SCHEDULED REDEMPTION		5,313	5,313	5,478	5,441		(128)		(128)		5,313				230	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		09/01/2008	SCHEDULED REDEMPTION		35,792	35,792	37,805	36,936		(1,144)		(1,144)		35,792				2,007	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		09/01/2008	SCHEDULED REDEMPTION		12,689	12,689	12,948	12,912		(222)		(222)		12,689				503	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2008	SCHEDULED REDEMPTION		32,080	32,080	33,458	33,155		(1,075)		(1,075)		32,080				1,412	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2008	SCHEDULED REDEMPTION		812	812	827	824		(12)		(12)		812				32	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2008	SCHEDULED REDEMPTION		32,259	32,259	33,645	33,316		(1,057)		(1,057)		32,259				1,408	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2008	SCHEDULED REDEMPTION		23,243	23,243	24,242	23,984		(741)		(741)		23,243				998	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		09/01/2008	SCHEDULED REDEMPTION		542	542	554	551		(9)		(9)		542				20	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		09/01/2008	SCHEDULED REDEMPTION		2,347	2,347	2,331	2,334		14		14		2,347				93	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		09/01/2008	SCHEDULED REDEMPTION		364,225	364,225	355,473	356,285		7,940		7,940		364,225				11,819	10/01/2018	1
31371L-EW-5	FED NATL MTG ASSOC #254949		09/01/2008	SCHEDULED REDEMPTION		97,036	97,036	95,527	95,619		1,417		1,417		97,036				3,486	11/01/2033	1
31371L-E2-1	FED NATL MTG ASSOC #254953		09/01/2008	SCHEDULED REDEMPTION		2,164	2,164	2,140	2,140		24		24		2,164				78	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		09/01/2008	SCHEDULED REDEMPTION		7,798	7,798	7,666	7,671		127		127		7,798				308	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		09/01/2008	SCHEDULED REDEMPTION		2,900	2,900	2,963	2,948		(48)		(48)		2,900				105	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		09/01/2008	SCHEDULED REDEMPTION		3,662	3,662	3,541	3,568		94		94		3,662				106	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		09/01/2008	SCHEDULED REDEMPTION		1,581	1,581	1,599			(18)		(18)		1,581				44	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		09/01/2008	SCHEDULED REDEMPTION		7,300	7,300	7,375	7,370		(70)		(70)		7,300				318	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		09/01/2008	SCHEDULED REDEMPTION		3,286	3,286	3,337	3,331		(45)		(45)		3,286				119	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		09/01/2008	SCHEDULED REDEMPTION		656	656	637	638		19		19		656				21	07/01/2020	1
31371M-EM-5	FED NATL MTG ASSOC #255840		07/10/2008	Various		107,674	110,336	106,655	107,182		120		120		106,810		864	864	3,068	09/01/2020	1
31371M-LD-7	FED NATL MTG ASSOC #256024		07/02/2008	Various		325,573	330,078	326,045	326,462		140		140		326,515		(942)	(942)	10,185	12/01/2020	1
31371M-LH-8	FED NATL MTG ASSOC #256028		07/10/2008	Various		263,556	270,121	261,081	262,407		246		246		261,422		2,134	2,134	7,551	12/01/2020	1
31371M-N7-8	FED NATL MTG ASSOC #256114		07/10/2008	Various		160,618	164,635	159,127	159,931		133		133		159,315		1,303	1,303	4,586	01/01/2021	1
31371M-PL-5	FED NATL MTG ASSOC #256127		09/01/2008	SCHEDULED REDEMPTION		6,940	6,940	6,814	6,825		115		115		6,940				284	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2008	SCHEDULED REDEMPTION		168,263	168,263	165,739	166,050		2,213		2,213		168,263				6,686	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2008	SCHEDULED REDEMPTION		1,187	1,187	1,089	1,098		89		89		1,187				39	03/01/2036	1
31371M-SY-4	FED NATL MTG ASSOC #256235		07/02/2008	Various		45,951	46,585	45,880	46,076		28		28		45,956		(5)	(5)	1,430	05/01/2021	1
31371M-V5-3	FED NATL MTG ASSOC #256336		07/10/2008	Various		221,912	227,450	218,815	220,959		258		258		219,155		2,756	2,756	6,281	06/01/2021	1
31371M-ZS-9	FED NATL MTG ASSOC #256453		07/02/2008	Various		620,860	629,570	621,114			(200)		(200)		620,914		(54)	(54)	14,432	10/01/2021	1
31371M-7B-7	FED NATL MTG ASSOC #256590		07/02/2008	Various		196,223	198,974	195,922	196,814		109		109		196,250		(27)	(27)	6,132	01/01/2022	1
31371M-7F-8	FED NATL MTG ASSOC #256594		07/10/2008	Various		39,380	40,365	38,824	39,214		53		53		38,893		488	488	1,127	12/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31371N-GE-9	FED NATL MTG ASSOC #256797		07/02/2008	Various		835,470	868,571	835,296	843,804		1,252		1,252		836,888		(1,418)	(1,418)	24,241	05/01/2022	1
31371N-GR-0	FED NATL MTG ASSOC #256808		09/01/2008	SCHEDULED REDEMPTION		91,545	91,545	91,874			(329)		(329)		91,545				2,694	07/01/2037	1
31371N-HM-0	FED NATL MTG ASSOC #256836		07/10/2008	Various		928,660	951,701	915,268	924,561		1,640		1,640		917,278		11,382	11,382	26,529	07/01/2022	1
31371N-HW-8	FED NATL MTG ASSOC #256845		09/01/2008	SCHEDULED REDEMPTION		2,510	2,510	2,553	2,549		(39)		(39)		2,510				110	08/01/2037	1
31371N-MR-3	FED NATL MTG ASSOC #256968		07/10/2008	Various		1,667,837	1,709,366	1,644,243	1,660,589		2,364		2,364		1,647,242		20,596	20,596	47,996	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		07/10/2008	Various		899,378	933,614	897,770	906,999		1,724		1,724		899,866		(488)	(488)	26,255	11/01/2022	1
31371N-N6-8	FED NATL MTG ASSOC #257013		07/02/2008	Various		407,801	413,351	407,808			(81)		(81)		407,727		75	75	9,286	11/01/2022	1
31371N-PX-7	FED NATL MTG ASSOC #257038		07/02/2008	Various		2,260,488	2,348,039	2,257,656	2,281,121		3,999		3,999		2,262,610		(2,122)	(2,122)	65,909	11/01/2022	1
31371N-QN-8	FED NATL MTG ASSOC #257061		07/02/2008	Various		3,230,857	3,275,242	3,231,389			(1,095)		(1,095)		3,230,294		562	562	73,846	01/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		09/01/2008	SCHEDULED REDEMPTION		451	451	459	457		(7)		(7)		451				23	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		09/01/2008	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		09/01/2008	SCHEDULED REDEMPTION		394	394	392	394						394				14	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		09/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		09/01/2008	SCHEDULED REDEMPTION		94	94	97	96		(2)		(2)		94				5	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		09/01/2008	SCHEDULED REDEMPTION		3,003	3,003	3,005	3,003						3,003				152	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		09/01/2008	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		09/01/2008	SCHEDULED REDEMPTION		257	257	264	264		(7)		(7)		257				15	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2008	SCHEDULED REDEMPTION		661	661	695	701		(40)		(40)		661				43	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2008	SCHEDULED REDEMPTION		1	1	2	2						1					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2008	SCHEDULED REDEMPTION		3,041	3,041	3,125	3,093		(52)		(52)		3,041				178	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		09/01/2008	SCHEDULED REDEMPTION		66	66	69	69		(3)		(3)		66				4	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2008	SCHEDULED REDEMPTION		127	127	132	130		(3)		(3)		127				7	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		09/01/2008	SCHEDULED REDEMPTION		68	68	69	69		(2)		(2)		68				4	06/01/2025	1
31374Q-WD-3	FED NATL MTG ASSOC #321144		09/01/2008	SCHEDULED REDEMPTION		42	42	42	42		1		1		42				2	10/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2008	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		09/01/2008	SCHEDULED REDEMPTION		28,020	28,020	28,573	28,260		(241)		(241)		28,020				1,418	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		09/01/2008	SCHEDULED REDEMPTION		36,559	36,559	37,649	37,737		(1,178)		(1,178)		36,559				1,603	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		09/01/2008	SCHEDULED REDEMPTION		703	703	738	737		(34)		(34)		703				33	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		09/01/2008	SCHEDULED REDEMPTION		6,261	6,261	6,456	6,453		(192)		(192)		6,261				271	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		09/01/2008	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				4	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		09/01/2008	SCHEDULED REDEMPTION		169	169	166	166		2		2		169				8	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		09/01/2008	SCHEDULED REDEMPTION		154	154	158	158		(4)		(4)		154				7	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		09/01/2008	SCHEDULED REDEMPTION		255	255	267	267		(12)		(12)		255				12	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		09/01/2008	SCHEDULED REDEMPTION		154	154	158	158		(4)		(4)		154				7	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		09/01/2008	SCHEDULED REDEMPTION		353	353	371	370		(17)		(17)		353				16	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		09/01/2008	SCHEDULED REDEMPTION		292	292	301	301		(9)		(9)		292				13	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		09/01/2008	SCHEDULED REDEMPTION		5,924	5,924	6,221	6,210		(286)		(286)		5,924				278	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		09/01/2008	SCHEDULED REDEMPTION		304	304	313	313		(10)		(10)		304				13	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		09/01/2008	SCHEDULED REDEMPTION		435	435	424	430		5		5		435				22	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		09/01/2008	SCHEDULED REDEMPTION		4,330	4,330	4,457	4,452		(122)		(122)		4,330				186	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		09/01/2008	SCHEDULED REDEMPTION		633	633	618	623		10		10		633				25	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		09/01/2008	SCHEDULED REDEMPTION		2,213	2,213	2,156	2,149		64		64		2,213				112	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		09/01/2008	SCHEDULED REDEMPTION		15	15	14	14						15				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2008	SCHEDULED REDEMPTION		14,047	14,047	14,436	14,408		(361)		(361)		14,047				733	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		09/01/2008	SCHEDULED REDEMPTION		689	689	653	646		43		43		689				32	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		09/01/2008	SCHEDULED REDEMPTION		459	459	436	432		27		27		459				22	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		09/01/2008	SCHEDULED REDEMPTION		30,054	30,054	29,729	30,000		54		54		30,054				1,409	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	12/01/2025	1
31375F-KV-9	FED NATL MTG ASSOC #333408		07/01/2008	SCHEDULED REDEMPTION		1,338	1,338	1,359	1,338						1,338				8	03/01/2010	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2008	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		09/01/2008	SCHEDULED REDEMPTION		15,193	15,193	15,481	15,193						15,193				878	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		09/01/2008	SCHEDULED REDEMPTION		105	105	108	108		(3)		(3)		105				4	03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		09/01/2008	SCHEDULED REDEMPTION		144	144	135	136		9		9		144				7	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		09/01/2008	SCHEDULED REDEMPTION		835	835	823	823		12		12		835				39	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		09/01/2008	SCHEDULED REDEMPTION		44,215	44,215	41,746	42,269		1,946		1,946		44,215				1,967	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		09/01/2008	SCHEDULED REDEMPTION		3,679	3,679	3,720	3,675		4		4		3,679				212	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		09/01/2008	SCHEDULED REDEMPTION		384	384	363	350		34		34		384				18	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2008	SCHEDULED REDEMPTION		125	125	129	129		(4)		(4)		125				7	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		09/01/2008	SCHEDULED REDEMPTION		28,122	28,122	27,881	27,877		246		246		28,122				1,518	06/01/2026	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)
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		09/01/2008	SCHEDULED REDEMPTION		166	166	173	171		(5)		(5)		166				8	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		09/01/2008	SCHEDULED REDEMPTION		16,810	16,810	17,585	17,347		(537)		(537)		16,810				881	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		09/01/2008	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				2	01/01/2033	1
31376K-BM-7	FED NATL MTG ASSOC #357444		09/01/2008	SCHEDULED REDEMPTION		1,047,311	1,047,311	1,041,338	1,041,563		5,748		5,748		1,047,311				36,738	10/01/2033	1
31376K-CG-9	FED NATL MTG ASSOC #357471		09/01/2008	Various		3,848	3,848	3,726	3,822		118	92	26		3,848				142	01/01/2034	1
31376K-DR-4	FED NATL MTG ASSOC #357512		09/01/2008	SCHEDULED REDEMPTION		5,678	5,678	5,582	5,585		93		93		5,678				226	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		09/01/2008	SCHEDULED REDEMPTION		485	485	490			(6)		(6)		485				13	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		09/01/2008	SCHEDULED REDEMPTION		891	891	903	901		(11)		(11)		891				33	08/01/2020	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		09/01/2008	SCHEDULED REDEMPTION		134	134	138	138		(4)		(4)		134				7	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		09/01/2008	SCHEDULED REDEMPTION		433	433	440	439		(6)		(6)		433				22	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		09/01/2008	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		09/01/2008	SCHEDULED REDEMPTION		85	85	84	84		1		1		85				4	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		09/01/2008	SCHEDULED REDEMPTION		1,275	1,275	1,257	1,267		8		8		1,275				54	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		09/01/2008	SCHEDULED REDEMPTION		14,396	14,396	14,752	14,715		(319)		(319)		14,396				615	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		09/01/2008	SCHEDULED REDEMPTION		298	298	301	300		(2)		(2)		298				14	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		09/01/2008	SCHEDULED REDEMPTION		17,422	17,422	17,493	17,500		(78)		(78)		17,422				840	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		09/01/2008	SCHEDULED REDEMPTION		219	219	226	224		(5)		(5)		219				12	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2008	SCHEDULED REDEMPTION		6,069	6,069	6,022	6,040		29		29		6,069				266	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		09/01/2008	SCHEDULED REDEMPTION		3,878	3,878	3,932	3,904		(27)		(27)		3,878				182	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		09/01/2008	SCHEDULED REDEMPTION		468	468	491	490		(23)		(23)		468				22	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		09/01/2008	SCHEDULED REDEMPTION		4,418	4,418	4,305	4,366		52		52		4,418				229	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		09/01/2008	SCHEDULED REDEMPTION		958	958	970	960		(2)		(2)		958				45	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		09/01/2008	SCHEDULED REDEMPTION		583	583	600	600		(16)		(16)		583				26	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		09/01/2008	SCHEDULED REDEMPTION		768	768	757	762		6		6		768				33	04/01/2013	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		09/01/2008	SCHEDULED REDEMPTION		20	20	21	21						20				1	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		09/01/2008	SCHEDULED REDEMPTION		14,223	14,223	14,423	14,320		(96)		(96)		14,223				668	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		09/01/2008	SCHEDULED REDEMPTION		166	166	171	171		(5)		(5)		166				7	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		09/01/2008	SCHEDULED REDEMPTION		4,390	4,390	4,269	4,325		65		65		4,390				208	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		09/01/2008	SCHEDULED REDEMPTION		2,924	2,924	2,882	2,904		20		20		2,924				127	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		09/01/2008	SCHEDULED REDEMPTION		1,605	1,605	1,627	1,615		(11)		(11)		1,605				75	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		09/01/2008	SCHEDULED REDEMPTION		248	248	251	249		(2)		(2)		248				12	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		09/01/2008	SCHEDULED REDEMPTION		416	416	429	427		(11)		(11)		416				16	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		09/01/2008	SCHEDULED REDEMPTION		127	127	131	131		(4)		(4)		127				5	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		09/01/2008	SCHEDULED REDEMPTION		1,916	1,916	1,921	1,918		(3)		(3)		1,916				83	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2008	SCHEDULED REDEMPTION		818	818	847	843		(25)		(25)		818				47	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2008	SCHEDULED REDEMPTION		82	82	84	83		(2)		(2)		82				4	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		09/01/2008	SCHEDULED REDEMPTION		356	356	366	366		(10)		(10)		356				15	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		09/01/2008	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				4	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2008	SCHEDULED REDEMPTION		61,195	61,195	56,864	58,826		2,369		2,369		61,195				2,461	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2008	SCHEDULED REDEMPTION		2,506	2,506	2,583	2,559		(53)		(53)		2,506				109	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		09/01/2008	SCHEDULED REDEMPTION		14,867	14,867	14,953	14,915		(48)		(48)		14,867				716	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		09/01/2008	SCHEDULED REDEMPTION		222	222	225	223		(1)		(1)		222				10	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		09/01/2008	SCHEDULED REDEMPTION		1,834	1,834	1,881	1,882		(48)		(48)		1,834				100	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		09/01/2008	SCHEDULED REDEMPTION		4,418	4,418	4,566	4,544		(126)		(126)		4,418				224	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		09/01/2008	SCHEDULED REDEMPTION		3,373	3,373	3,391	3,382		(9)		(9)		3,373				158	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		09/01/2008	SCHEDULED REDEMPTION		75	75	77	77		(2)		(2)		75				4	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		09/01/2008	SCHEDULED REDEMPTION		660	660	655	657		3		3		660				29	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		09/01/2008	SCHEDULED REDEMPTION		2,930	2,930	2,938	2,934		(4)		(4)		2,930				119	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		09/01/2008	SCHEDULED REDEMPTION		1,239	1,239	1,242	1,240		(1)		(1)		1,239				53	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		09/01/2008	SCHEDULED REDEMPTION		135	135	133	133		2		2		135				7	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		09/01/2008	SCHEDULED REDEMPTION		1,619	1,619	1,625	1,624		(6)		(6)		1,619				76	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		09/01/2008	SCHEDULED REDEMPTION		668	668	663	665		3		3		668				29	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		09/01/2008	SCHEDULED REDEMPTION		8,436	8,436	8,371	8,397		39		39		8,436				362	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		09/01/2008	SCHEDULED REDEMPTION		1,588	1,588	1,576	1,580		8		8		1,588				69	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2008	SCHEDULED REDEMPTION		98	98	97	98						98				4	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		09/01/2008	SCHEDULED REDEMPTION		133	133	137	137		(4)		(4)		133				6	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		09/01/2008	SCHEDULED REDEMPTION		446	446	459	459		(13)		(13)		446				21	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		09/01/2008	SCHEDULED REDEMPTION		105	105	103	104		1		1		105				5	08/01/2028	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)
31380H-S7-3	FED NATL MTG ASSOC #440742		09/01/2008	SCHEDULED REDEMPTION		138	138	143	143		(5)		(5)		138				6	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2008	SCHEDULED REDEMPTION		490	490	502	500		(10)		(10)		490				27	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		09/01/2008	SCHEDULED REDEMPTION		92	92	90	91		1		1		92				5	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		09/01/2008	SCHEDULED REDEMPTION		195	195	200	200		(5)		(5)		195				9	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		09/01/2008	SCHEDULED REDEMPTION		1,676	1,676	1,612	1,628		48		48		1,676				67	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		09/01/2008	SCHEDULED REDEMPTION		387	387	399	399		(12)		(12)		387				18	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		09/01/2008	SCHEDULED REDEMPTION		292	292	302	301		(9)		(9)		292				13	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		09/01/2008	SCHEDULED REDEMPTION		355	355	356	356		(1)		(1)		355				17	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		09/01/2008	SCHEDULED REDEMPTION		514	514	530	529		(15)		(15)		514				22	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		09/01/2008	SCHEDULED REDEMPTION		121	121	125	125		(4)		(4)		121				5	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		09/01/2008	SCHEDULED REDEMPTION		15	15	15	15		1		1		15				1	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		09/01/2008	SCHEDULED REDEMPTION		2,282	2,282	2,358	2,355		(73)		(73)		2,282				116	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		09/01/2008	SCHEDULED REDEMPTION		153	153	157	158		(5)		(5)		153				8	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		09/01/2008	SCHEDULED REDEMPTION		30,638	30,638	30,968	30,796		(158)		(158)		30,638				1,351	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		09/01/2008	SCHEDULED REDEMPTION		3,034	3,034	3,041	3,041		(6)		(6)		3,034				147	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		09/01/2008	SCHEDULED REDEMPTION		174	174	180	179		(5)		(5)		174				8	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		09/01/2008	SCHEDULED REDEMPTION		11,162	11,162	10,735	10,798		364		364		11,162				459	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		09/01/2008	SCHEDULED REDEMPTION		704	704	721	720		(16)		(16)		704				31	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		09/01/2008	SCHEDULED REDEMPTION		145	145	150	150		(5)		(5)		145				6	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		09/01/2008	SCHEDULED REDEMPTION		1,173	1,173	1,128	1,135		38		38		1,173				47	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		09/01/2008	SCHEDULED REDEMPTION		27,337	27,337	27,427	27,413		(76)		(76)		27,337				1,215	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		09/01/2008	SCHEDULED REDEMPTION		545	545	559	558		(13)		(13)		545				23	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		09/01/2008	SCHEDULED REDEMPTION		999	999	1,027	1,019		(21)		(21)		999				40	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		09/01/2008	SCHEDULED REDEMPTION		30,586	30,586	29,043	29,253		1,333		1,333		30,586				1,129	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		09/01/2008	SCHEDULED REDEMPTION		3,357	3,357	3,394	3,375		(17)		(17)		3,357				153	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		09/01/2008	SCHEDULED REDEMPTION		511	511	492	496		15		15		511				20	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		09/01/2008	SCHEDULED REDEMPTION		2,041	2,041	2,103	2,102		(61)		(61)		2,041				99	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		09/01/2008	SCHEDULED REDEMPTION		22,037	22,037	22,085	22,082		(45)		(45)		22,037				1,043	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		09/01/2008	SCHEDULED REDEMPTION		4,623	4,623	4,763	4,760		(137)		(137)		4,623				217	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		09/01/2008	SCHEDULED REDEMPTION		50	50	48	48		2		2		50				2	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		09/01/2008	SCHEDULED REDEMPTION		439	439	422	426		13		13		439				17	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		09/01/2008	SCHEDULED REDEMPTION		904	904	891	893		11		11		904				47	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		09/01/2008	SCHEDULED REDEMPTION		86	86	83	83		2		2		86				4	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		09/01/2008	SCHEDULED REDEMPTION		1,312	1,312	1,378	1,375		(63)		(63)		1,312				64	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		09/01/2008	SCHEDULED REDEMPTION		3,493	3,493	3,359	3,386		106		106		3,493				139	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		09/01/2008	SCHEDULED REDEMPTION		2,995	2,995	3,066	3,072		(77)		(77)		2,995				130	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		09/01/2008	SCHEDULED REDEMPTION		39	39	38	38		1		1		39				2	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		09/01/2008	SCHEDULED REDEMPTION		356	356	367	367		(11)		(11)		356				15	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		09/01/2008	SCHEDULED REDEMPTION		171	171	176	176		(5)		(5)		171				8	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		09/01/2008	SCHEDULED REDEMPTION		292	292	282	283		9		9		292				13	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		09/01/2008	SCHEDULED REDEMPTION		2,720	2,720	2,625	2,617		103		103		2,720				132	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		09/01/2008	SCHEDULED REDEMPTION		66	66	64	64		3		3		66				3	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		09/01/2008	SCHEDULED REDEMPTION		532	532	490	498		35		35		532				23	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		09/01/2008	SCHEDULED REDEMPTION		979	979	932	953		26		26		979				43	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		09/01/2008	SCHEDULED REDEMPTION		3,237	3,237	3,400	3,394		(156)		(156)		3,237				145	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		09/01/2008	SCHEDULED REDEMPTION		115	115	119	119		(4)		(4)		115				5	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		09/01/2008	SCHEDULED REDEMPTION		31,349	31,349	29,975	30,031		1,318		1,318		31,349				1,420	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		09/01/2008	SCHEDULED REDEMPTION		342	342	330	330		12		12		342				16	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		09/01/2008	SCHEDULED REDEMPTION		10	10	11	10						10				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		09/01/2008	SCHEDULED REDEMPTION		136	136	130	130		6		6		136				6	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		09/01/2008	SCHEDULED REDEMPTION		5,946	5,946	5,925	5,946						5,946				258	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2008	SCHEDULED REDEMPTION		34	34	33	33						34				2	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		09/01/2008	SCHEDULED REDEMPTION		93	93	89	89		4		4		93				5	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		09/01/2008	SCHEDULED REDEMPTION		558	558	532	536		23		23		558				26	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2008	SCHEDULED REDEMPTION		3,505	3,505	3,639	3,674		(169)		(169)		3,505				210	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		09/01/2008	SCHEDULED REDEMPTION		95	95	98	97		(3)		(3)		95				5	02/01/2016	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)
31383C-AK-1	FED NATL MTG ASSOC #498710		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		09/01/2008	SCHEDULED REDEMPTION		96	96	101	101		(5)		(5)		96				4	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		09/01/2008	SCHEDULED REDEMPTION		1,297	1,297	1,347	1,351		(54)		(54)		1,297				69	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		09/01/2008	SCHEDULED REDEMPTION		114	114	108	108		5		5		114				5	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		09/01/2008	SCHEDULED REDEMPTION		88	88	85	84		4		4		88				4	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		09/01/2008	SCHEDULED REDEMPTION		29,670	29,670	29,734	29,730		(60)		(60)		29,670				1,444	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		09/01/2008	SCHEDULED REDEMPTION		112	112	107	107		5		5		112				5	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		09/01/2008	SCHEDULED REDEMPTION		1,096	1,096	1,024	1,032		64		64		1,096				53	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		09/01/2008	SCHEDULED REDEMPTION		272	272	281	280		(8)		(8)		272				13	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		09/01/2008	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		09/01/2008	SCHEDULED REDEMPTION		332	332	322	323		10		10		332				16	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		09/01/2008	SCHEDULED REDEMPTION		10,096	10,096	10,190	10,184		(88)		(88)		10,096				483	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		09/01/2008	SCHEDULED REDEMPTION		174	174	175	174						174				9	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		09/01/2008	SCHEDULED REDEMPTION		7,034	7,034	6,854	6,953		81		81		7,034				363	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		09/01/2008	SCHEDULED REDEMPTION		311	311	306	307		4		4		311				16	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2008	SCHEDULED REDEMPTION		3,832	3,832	3,790	3,791		40		40		3,832				192	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		09/01/2008	SCHEDULED REDEMPTION		286	286	277	277		9		9		286				14	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2008	SCHEDULED REDEMPTION		319	319	331	337		(17)		(17)		319				18	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		09/01/2008	SCHEDULED REDEMPTION		63	63	61	61		2		2		63				3	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		09/01/2008	SCHEDULED REDEMPTION		470	470	455	457		13		13		470				24	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2008	SCHEDULED REDEMPTION		48	48	50	51		(3)		(3)		48				3	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		09/01/2008	SCHEDULED REDEMPTION		429	429	446	441		(12)		(12)		429				22	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		09/01/2008	SCHEDULED REDEMPTION		71	71	72	72						71				3	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2008	SCHEDULED REDEMPTION		15,029	15,029	14,535	14,521		508		508		15,029				788	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2008	SCHEDULED REDEMPTION		142	142	148	151		(9)		(9)		142				8	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		09/01/2008	SCHEDULED REDEMPTION		544	544	561	560		(16)		(16)		544				25	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		09/01/2008	SCHEDULED REDEMPTION		403	403	423	423		(19)		(19)		403				19	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		09/01/2008	SCHEDULED REDEMPTION		12,812	12,812	12,940	12,904		(92)		(92)		12,812				695	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		09/01/2008	SCHEDULED REDEMPTION		4,260	4,260	4,303	4,293		(32)		(32)		4,260				246	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		09/01/2008	SCHEDULED REDEMPTION		305	305	295	295		10		10		305				15	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14				1	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		09/01/2008	SCHEDULED REDEMPTION		30	30	29	29		1		1		30				2	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2008	SCHEDULED REDEMPTION		824	824	831	829		(5)		(5)		824				48	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		09/01/2008	SCHEDULED REDEMPTION		1,161	1,161	1,172	1,170		(9)		(9)		1,161				67	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		09/01/2008	SCHEDULED REDEMPTION		6,898	6,898	7,244	7,230		(333)		(333)		6,898				303	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2008	SCHEDULED REDEMPTION		24	24	25	26		(1)		(1)		24				1	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		09/01/2008	SCHEDULED REDEMPTION		67	67	69	69		(2)		(2)		67				3	10/01/2029	1
31384C-5Z-3	FED NATL MTG ASSOC #520264		09/01/2008	SCHEDULED REDEMPTION		204	204	213	212		(9)		(9)		204				10	11/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2008	SCHEDULED REDEMPTION		1,493	1,493	1,535	1,558		(65)		(65)		1,493				84	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		09/01/2008	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		09/01/2008	SCHEDULED REDEMPTION		789	789	825	823		(34)		(34)		789				41	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		09/01/2008	SCHEDULED REDEMPTION		303	303	292	291		11		11		303				15	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		09/01/2008	SCHEDULED REDEMPTION		38	38	36	36		2		2		38				2	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		09/01/2008	SCHEDULED REDEMPTION		4,306	4,306	4,432	4,426		(120)		(120)		4,306				192	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		09/01/2008	SCHEDULED REDEMPTION		43	43	43	43						43				3	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		09/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		09/01/2008	SCHEDULED REDEMPTION		1,354	1,354	1,382	1,375		(21)		(21)		1,354				64	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		09/01/2008	SCHEDULED REDEMPTION		20	20	21	21						20				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		09/01/2008	SCHEDULED REDEMPTION		116	116	121	121		(5)		(5)		116				6	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		09/01/2008	SCHEDULED REDEMPTION		12	12	11	11						12				1	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		09/01/2008	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				3	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		09/01/2008	SCHEDULED REDEMPTION		76	76	73	73		4		4		76				3	12/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		09/01/2008	SCHEDULED REDEMPTION		441	441	445	444		(3)		(3)		441				25	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31384J-CW-7	FED NATL MTG ASSOC #524885		09/01/2008	SCHEDULED REDEMPTION		390	390	394	393		(3)		(3)		390				23	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		09/01/2008	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		09/01/2008	SCHEDULED REDEMPTION		312	312	322	323		(10)		(10)		312				16	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2008	SCHEDULED REDEMPTION		1	1	2	2						1					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2008	SCHEDULED REDEMPTION		5,662	5,662	5,879	5,988		(327)		(327)		5,662				339	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		09/01/2008	SCHEDULED REDEMPTION		436	436	453	449		(13)		(13)		436				22	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		09/01/2008	SCHEDULED REDEMPTION		54	54	56	57		(4)		(4)		54				3	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		09/01/2008	SCHEDULED REDEMPTION		1,467	1,467	1,523	1,508		(41)		(41)		1,467				76	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2008	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		09/01/2008	SCHEDULED REDEMPTION		266	266	273	266						266				14	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		09/01/2008	SCHEDULED REDEMPTION		321	321	308	304		17		17		321				15	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		09/01/2008	SCHEDULED REDEMPTION		76	76	79	80		(4)		(4)		76				4	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2008	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				2	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2008	SCHEDULED REDEMPTION		80	80	83	84		(3)		(3)		80				5	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		09/01/2008	SCHEDULED REDEMPTION		318	318	321	318						318				17	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		09/01/2008	SCHEDULED REDEMPTION		33	33	34	34		(2)		(2)		33				2	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		09/01/2008	SCHEDULED REDEMPTION		1,495	1,495	1,509	1,509		(14)		(14)		1,495				87	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		09/01/2008	SCHEDULED REDEMPTION		97	97	100	101		(5)		(5)		97				6	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		09/01/2008	SCHEDULED REDEMPTION		383	383	386	386		(3)		(3)		383				22	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		09/01/2008	SCHEDULED REDEMPTION		17	17	17	17						17				1	05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2008	SCHEDULED REDEMPTION		178	178	186	185		(8)		(8)		178				9	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		09/01/2008	SCHEDULED REDEMPTION		95	95	98	98		(4)		(4)		95				5	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		09/01/2008	SCHEDULED REDEMPTION		588	588	594	592		(4)		(4)		588				34	03/01/2015	1
31384R-WH-0	FED NATL MTG ASSOC #531748		08/01/2008	SCHEDULED REDEMPTION		2,570	2,570	2,642	2,684		(114)		(114)		2,570				128	02/01/2030	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		09/01/2008	SCHEDULED REDEMPTION		114	114	117	114						114				6	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		09/01/2008	SCHEDULED REDEMPTION		558	558	563	561		(3)		(3)		558				32	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		09/01/2008	SCHEDULED REDEMPTION		346	346	349	348		(2)		(2)		346				20	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		09/01/2008	SCHEDULED REDEMPTION		398	398	413	410		(12)		(12)		398				20	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2008	SCHEDULED REDEMPTION		173	173	180	180		(7)		(7)		173				10	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2008	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		09/01/2008	SCHEDULED REDEMPTION		2	2	3	3						2					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		09/01/2008	SCHEDULED REDEMPTION		105	105	105	105						105				6	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		09/01/2008	SCHEDULED REDEMPTION		1,138	1,138	1,148	1,145		(8)		(8)		1,138				65	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		09/01/2008	SCHEDULED REDEMPTION		251	251	257	257		(6)		(6)		251				13	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		09/01/2008	SCHEDULED REDEMPTION		458	458	462	460		(3)		(3)		458				27	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2008	SCHEDULED REDEMPTION		653	653	648	649		4		4		653				35	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2008	SCHEDULED REDEMPTION		1,084	1,084	1,094	1,091		(8)		(8)		1,084				63	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		09/01/2008	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				2	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2008	SCHEDULED REDEMPTION		33	33	34	34		(2)		(2)		33				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		09/01/2008	SCHEDULED REDEMPTION		2,058	2,058	2,048	2,058						2,058				109	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		09/01/2008	SCHEDULED REDEMPTION		213	213	219	218		(5)		(5)		213				11	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2008	SCHEDULED REDEMPTION		37	37	39	40		(3)		(3)		37				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		09/01/2008	SCHEDULED REDEMPTION		931	931	907	919		11		11		931				47	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		09/01/2008	SCHEDULED REDEMPTION		8,728	8,728	8,918	8,914		(187)		(187)		8,728				375	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		09/01/2008	SCHEDULED REDEMPTION		417	417	433	429		(12)		(12)		417				21	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		09/01/2008	SCHEDULED REDEMPTION		5,092	5,092	5,224	5,197		(105)		(105)		5,092				258	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		09/01/2008	SCHEDULED REDEMPTION		243	243	253	250		(7)		(7)		243				12	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		09/01/2008	SCHEDULED REDEMPTION		961	961	1,005	1,003		(41)		(41)		961				50	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		09/01/2008	SCHEDULED REDEMPTION		61	61	64	64		(3)		(3)		61				3	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2008	SCHEDULED REDEMPTION		319	319	331	331		(12)		(12)		319				18	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		09/01/2008	SCHEDULED REDEMPTION		5,889	5,889	5,907	5,906		(17)		(17)		5,889				277	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		09/01/2008	SCHEDULED REDEMPTION		111	111	116	116		(5)		(5)		111				6	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		09/01/2008	SCHEDULED REDEMPTION		132	132	138	138		(6)		(6)		132				7	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2008	SCHEDULED REDEMPTION		293	293	304	303		(11)		(11)		293				16	05/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384V-UZ-3	FED NATL MTG ASSOC #535300		09/01/2008	SCHEDULED REDEMPTION		4,219	4,219	4,430	4,423		(204)		(204)		4,219				197	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		09/01/2008	SCHEDULED REDEMPTION		8,584	8,584	8,914	8,834		(249)		(249)		8,584				438	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2008	SCHEDULED REDEMPTION		8,763	8,763	9,103	9,160		(397)		(397)		8,763				445	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		09/01/2008	SCHEDULED REDEMPTION		1,089	1,089	1,122	1,121		(33)		(33)		1,089				51	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		09/01/2008	SCHEDULED REDEMPTION		4,994	4,994	5,005	5,004		(10)		(10)		4,994				235	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2008	SCHEDULED REDEMPTION		1,152	1,152	1,178	1,173		(21)		(21)		1,152				58	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		09/01/2008	SCHEDULED REDEMPTION		1,359	1,359	1,411	1,399		(40)		(40)		1,359				67	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2008	SCHEDULED REDEMPTION		6,256	6,256	6,496	6,440		(184)		(184)		6,256				317	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		09/01/2008	SCHEDULED REDEMPTION		4,161	4,161	4,321	4,283		(122)		(122)		4,161				211	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		09/01/2008	SCHEDULED REDEMPTION		2,609	2,609	2,615	2,615		(5)		(5)		2,609				123	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		09/01/2008	SCHEDULED REDEMPTION		807	807	823	819		(13)		(13)		807				37	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		09/01/2008	SCHEDULED REDEMPTION		37,174	37,174	38,458	38,163		(989)		(989)		37,174				1,622	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		09/01/2008	SCHEDULED REDEMPTION		9,076	9,076	9,424	9,343		(267)		(267)		9,076				458	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2008	SCHEDULED REDEMPTION		241	241	250	254		(13)		(13)		241				14	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		09/01/2008	SCHEDULED REDEMPTION		1,695	1,695	1,760	1,743		(48)		(48)		1,695				85	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		09/01/2008	SCHEDULED REDEMPTION		287	287	302	301		(14)		(14)		287				14	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2008	SCHEDULED REDEMPTION		5,461	5,461	5,575	5,546		(84)		(84)		5,461				260	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		09/01/2008	SCHEDULED REDEMPTION		4,435	4,435	4,527	4,501		(66)		(66)		4,435				201	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2008	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		09/01/2008	SCHEDULED REDEMPTION		197	197	207	207		(10)		(10)		197				9	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2008	SCHEDULED REDEMPTION		1,204	1,204	1,250	1,254		(51)		(51)		1,204				72	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2008	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		09/01/2008	SCHEDULED REDEMPTION		485	485	495	492		(8)		(8)		485				23	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		09/01/2008	SCHEDULED REDEMPTION		2,289	2,289	2,377	2,353		(65)		(65)		2,289				114	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		09/01/2008	SCHEDULED REDEMPTION		544	544	556	552		(8)		(8)		544				27	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2008	SCHEDULED REDEMPTION		492	492	511	522		(31)		(31)		492				26	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2008	SCHEDULED REDEMPTION		68	68	72	73		(5)		(5)		68				4	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2008	SCHEDULED REDEMPTION		567	567	589	600		(33)		(33)		567				30	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2008	SCHEDULED REDEMPTION		1,536	1,536	1,551	1,547		(10)		(10)		1,536				89	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		09/01/2008	SCHEDULED REDEMPTION		2,492	2,492	2,515	2,508		(16)		(16)		2,492				147	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		09/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		09/01/2008	SCHEDULED REDEMPTION		1,251	1,251	1,299	1,287		(36)		(36)		1,251				63	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2008	SCHEDULED REDEMPTION		47	47	49	50		(3)		(3)		47				3	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		09/01/2008	SCHEDULED REDEMPTION		78	78	81	81		(3)		(3)		78				4	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		09/01/2008	SCHEDULED REDEMPTION		1,036	1,036	1,046	1,044		(8)		(8)		1,036				60	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2008	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2008	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		09/01/2008	SCHEDULED REDEMPTION		47	47	49	50		(3)		(3)		47				3	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		09/01/2008	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2008	SCHEDULED REDEMPTION		148	148	152	156		(8)		(8)		148				8	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		09/01/2008	SCHEDULED REDEMPTION		647	647	653	652		(5)		(5)		647				37	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		09/01/2008	SCHEDULED REDEMPTION		489	489	508	503		(14)		(14)		489				25	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		09/01/2008	SCHEDULED REDEMPTION		564	564	568	564						564				31	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		09/01/2008	SCHEDULED REDEMPTION		295	295	298	297		(2)		(2)		295				17	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		09/01/2008	SCHEDULED REDEMPTION		8,338	8,338	8,235	8,323		15		15		8,338				391	11/01/2010	1
31385A-K9-7	FED NATL MTG ASSOC #538620		09/01/2008	SCHEDULED REDEMPTION		281	281	284	283		(2)		(2)		281				16	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2008	SCHEDULED REDEMPTION		61	61	63	65		(5)		(5)		61				4	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		09/01/2008	SCHEDULED REDEMPTION		381	381	385	384		(3)		(3)		381				22	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		09/01/2008	SCHEDULED REDEMPTION		48	48	48	48						48				3	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		09/01/2008	SCHEDULED REDEMPTION		194	194	196	196		(1)		(1)		194				11	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		09/01/2008	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21				1	05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2008	SCHEDULED REDEMPTION		1,514	1,514	1,572	1,587		(73)		(73)		1,514				91	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		09/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		09/01/2008	SCHEDULED REDEMPTION		275	275	285	296		(21)		(21)		275				16	07/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		09/01/2008	SCHEDULED REDEMPTION		858	858	880	879		(21)		(21)		858				43	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		09/01/2008	SCHEDULED REDEMPTION		135	135	136	136		(1)		(1)		135				8	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2008	SCHEDULED REDEMPTION		2,321	2,321	2,409	2,449		(129)		(129)		2,321				139	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		09/01/2008	SCHEDULED REDEMPTION		751	751	771	768		(17)		(17)		751				38	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		09/01/2008	SCHEDULED REDEMPTION		11,966	11,966	12,085	12,051		(85)		(85)		11,966				478	06/01/2011	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385D-EA-5	FED NATL MTG ASSOC #541129		09/01/2008	SCHEDULED REDEMPTION		1,303	1,303	1,353	1,370		(66)		(66)		1,303				59	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		09/01/2008	SCHEDULED REDEMPTION		841	841	849	848		(7)		(7)		841				49	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		09/01/2008	SCHEDULED REDEMPTION		474	474	479	477		(3)		(3)		474				27	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		09/01/2008	SCHEDULED REDEMPTION		73	73	76	75		(2)		(2)		73				3	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		09/01/2008	SCHEDULED REDEMPTION		480	480	484	483		(3)		(3)		480				28	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		09/01/2008	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83				4	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2008	SCHEDULED REDEMPTION		72	72	75	76		(4)		(4)		72				4	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		09/01/2008	SCHEDULED REDEMPTION		811	811	817	811						811				44	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2008	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2008	SCHEDULED REDEMPTION		141	141	147	149		(8)		(8)		141				8	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		09/01/2008	SCHEDULED REDEMPTION		48	48	49	51		(4)		(4)		48				3	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2008	SCHEDULED REDEMPTION		3,136	3,136	3,321	3,316		(180)		(180)		3,136				178	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		09/01/2008	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				2	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2008	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				2	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		08/01/2008	SCHEDULED REDEMPTION		19,991	19,991	21,172	21,210		(1,219)		(1,219)		19,991				1,043	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		09/01/2008	SCHEDULED REDEMPTION		9,020	9,020	9,104	9,087		(68)		(68)		9,020				540	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2008	SCHEDULED REDEMPTION		858	858	891	883		(25)		(25)		858				43	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		09/01/2008	SCHEDULED REDEMPTION		3,405	3,405	3,476	3,455		(50)		(50)		3,405				159	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		09/01/2008	SCHEDULED REDEMPTION		73	73	74	74		(2)		(2)		73				3	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		09/01/2008	SCHEDULED REDEMPTION		60	60	63	63		(2)		(2)		60				3	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		09/01/2008	SCHEDULED REDEMPTION		220	220	231	230		(11)		(11)		220				10	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2008	SCHEDULED REDEMPTION		817	817	840	848		(31)		(31)		817				45	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2008	SCHEDULED REDEMPTION		14,550	14,550	15,505	15,473		(923)		(923)		14,550				800	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		09/01/2008	SCHEDULED REDEMPTION		3,980	3,980	4,146	4,121		(141)		(141)		3,980				171	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		09/01/2008	SCHEDULED REDEMPTION		1,014	1,014	1,053	1,043		(30)		(30)		1,014				52	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		09/01/2008	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				3	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		09/01/2008	SCHEDULED REDEMPTION		195	195	203	201		(6)		(6)		195				10	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		09/01/2008	SCHEDULED REDEMPTION		264	264	276	275		(11)		(11)		264				13	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2008	SCHEDULED REDEMPTION		1,438	1,438	1,496	1,486		(48)		(48)		1,438				62	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		09/01/2008	SCHEDULED REDEMPTION		1,000	1,000	1,038	1,029		(29)		(29)		1,000				51	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		09/01/2008	SCHEDULED REDEMPTION		11,448	11,448	12,012	11,990		(542)		(542)		11,448				523	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2008	SCHEDULED REDEMPTION		1,230	1,230	1,279	1,271		(41)		(41)		1,230				53	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		09/01/2008	SCHEDULED REDEMPTION		504	504	529	527		(24)		(24)		504				23	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		09/01/2008	SCHEDULED REDEMPTION		20,719	20,719	21,042	20,972		(252)		(252)		20,719				822	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		09/01/2008	SCHEDULED REDEMPTION		4,102	4,102	4,113	4,111		(10)		(10)		4,102				192	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		09/01/2008	SCHEDULED REDEMPTION		856	856	860	860		(4)		(4)		856				40	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2008	SCHEDULED REDEMPTION		13,224	13,224	13,756	13,651		(426)		(426)		13,224				567	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		09/01/2008	SCHEDULED REDEMPTION		5,110	5,110	5,121	5,119		(9)		(9)		5,110				237	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		09/01/2008	SCHEDULED REDEMPTION		932	932	974	969		(37)		(37)		932				47	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2008	SCHEDULED REDEMPTION		14,729	14,729	15,123	15,039		(310)		(310)		14,729				586	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		09/01/2008	SCHEDULED REDEMPTION		522	522	549	546		(23)		(23)		522				25	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		09/01/2008	SCHEDULED REDEMPTION		555	555	561	559		(4)		(4)		555				32	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		09/01/2008	SCHEDULED REDEMPTION		337	337	341	340		(3)		(3)		337				19	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		09/01/2008	SCHEDULED REDEMPTION		881	881	914	905		(24)		(24)		881				44	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		09/01/2008	SCHEDULED REDEMPTION		151	151	157	161		(10)		(10)		151				9	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385K-XE-0	FED NATL MTG ASSOC #547077		09/01/2008	SCHEDULED REDEMPTION		2,171	2,171	2,280	2,341		(169)		(169)		2,171				130	07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		09/01/2008	SCHEDULED REDEMPTION		913	913	921	919		(7)		(7)		913				52	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2008	SCHEDULED REDEMPTION		594	594	607	607		(13)		(13)		594				30	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2008	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				2	07/01/2030	1
31385K-5H-4	FED NATL MTG ASSOC #547248		08/01/2008	SCHEDULED REDEMPTION		1,718	1,718	1,784	1,840		(122)		(122)		1,718				92	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2008	SCHEDULED REDEMPTION		225	225	233	234		(10)		(10)		225				12	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		09/01/2008	SCHEDULED REDEMPTION		49	49	51	52		(2)		(2)		49				3	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		09/01/2008	SCHEDULED REDEMPTION		671	671	686	685		(15)		(15)		671				34	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		09/01/2008	SCHEDULED REDEMPTION		199	199	204	204		(5)		(5)		199				10	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		09/01/2008	SCHEDULED REDEMPTION		1,927	1,927	1,977	1,964		(37)		(37)		1,927				97	04/01/2016	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)
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2008	SCHEDULED REDEMPTION		530	530	557	556		(26)		(26)		530				25	11/01/2029	1
31385R-N6-3	FED NATL MTG ASSOC #550413		09/01/2008	SCHEDULED REDEMPTION		1,141	1,141	1,185	1,174		(33)		(33)		1,141				54	11/01/2015	1
31385R-UV-0	FED NATL MTG ASSOC #550596		09/01/2008	SCHEDULED REDEMPTION		69	69	71	69						69				4	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		09/01/2008	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		09/01/2008	SCHEDULED REDEMPTION		421	421	437	433		(12)		(12)		421				21	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		09/01/2008	SCHEDULED REDEMPTION		122	122	125	127		(5)		(5)		122				6	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2008	SCHEDULED REDEMPTION		2,953	2,953	3,067	3,066		(112)		(112)		2,953				149	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		09/01/2008	SCHEDULED REDEMPTION		422	422	432	432		(10)		(10)		422				21	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2008	SCHEDULED REDEMPTION		541	541	547	541		1		1		541				28	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		09/01/2008	SCHEDULED REDEMPTION		281	281	292	291		(10)		(10)		281				14	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		09/01/2008	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		09/01/2008	SCHEDULED REDEMPTION		21,010	21,010	21,568	21,012		(2)		(2)		21,010				1,176	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2008	SCHEDULED REDEMPTION		172	172	176	176		(3)		(3)		172				7	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		09/01/2008	SCHEDULED REDEMPTION		2,131	2,131	2,238	2,227		(95)		(95)		2,131				100	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		09/01/2008	SCHEDULED REDEMPTION		177	177	186	186		(9)		(9)		177				8	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2008	SCHEDULED REDEMPTION		37,751	37,751	39,328	39,047		(1,296)		(1,296)		37,751				1,648	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		09/01/2008	SCHEDULED REDEMPTION		62,750	62,750	66,319	66,197		(3,446)		(3,446)		62,750				3,122	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		09/01/2008	SCHEDULED REDEMPTION		9,129	9,129	9,287	9,283		(154)		(154)		9,129				426	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		09/01/2008	SCHEDULED REDEMPTION		1,848	1,848	1,877	1,873		(25)		(25)		1,848				73	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		09/01/2008	SCHEDULED REDEMPTION		291,137	291,137	288,619	288,865		2,273		2,273		291,137				10,524	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2008	SCHEDULED REDEMPTION		3,865	3,865	3,887	3,886		(20)		(20)		3,865				186	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		09/01/2008	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2008	SCHEDULED REDEMPTION		109	109	113	115		(6)		(6)		109				6	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		09/01/2008	SCHEDULED REDEMPTION		1,322	1,322	1,356	1,345		(23)		(23)		1,322				67	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		09/01/2008	SCHEDULED REDEMPTION		16	16	16	16						16				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2008	SCHEDULED REDEMPTION		21	21	22	22						21				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2008	SCHEDULED REDEMPTION		171	171	178	177		(6)		(6)		171				9	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				2	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		09/01/2008	SCHEDULED REDEMPTION		3,005	3,005	3,029	3,005						3,005				163	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		09/01/2008	SCHEDULED REDEMPTION		1,733	1,733	1,800	1,783		(50)		(50)		1,733				88	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2008	SCHEDULED REDEMPTION		163	163	163	163						163				9	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2008	SCHEDULED REDEMPTION		2,276	2,276	2,304	2,276						2,276				123	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		09/01/2008	SCHEDULED REDEMPTION		1,137	1,137	1,181	1,170		(33)		(33)		1,137				55	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		09/01/2008	SCHEDULED REDEMPTION		246	246	246	246						246				13	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2008	SCHEDULED REDEMPTION		109	109	113	113		(4)		(4)		109				6	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		09/01/2008	SCHEDULED REDEMPTION		118	118	122	122		(4)		(4)		118				7	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2008	SCHEDULED REDEMPTION		384	384	407	403		(19)		(19)		384				23	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		09/01/2008	SCHEDULED REDEMPTION		2,184	2,184	2,233	2,230		(47)		(47)		2,184				110	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		09/01/2008	SCHEDULED REDEMPTION		101	101	101	101						101				5	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2008	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				3	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		09/01/2008	SCHEDULED REDEMPTION		73	73	77	76		(3)		(3)		73				4	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		09/01/2008	SCHEDULED REDEMPTION		7,412	7,412	7,697	7,623		(211)		(211)		7,412				385	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		09/01/2008	SCHEDULED REDEMPTION		575	575	603	602		(28)		(28)		575				27	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		09/01/2008	SCHEDULED REDEMPTION		3,204	3,204	3,219	3,218		(14)		(14)		3,204				156	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		09/01/2008	SCHEDULED REDEMPTION		54	54	55	54						54				3	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		09/01/2008	SCHEDULED REDEMPTION		789	789	806	803		(15)		(15)		789				40	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		09/01/2008	SCHEDULED REDEMPTION		900	900	924	922		(22)		(22)		900				46	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2008	SCHEDULED REDEMPTION		536	536	556	558		(23)		(23)		536				30	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		09/01/2008	SCHEDULED REDEMPTION		98	98	103	102		(4)		(4)		98				5	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2008	SCHEDULED REDEMPTION		119	119	124	124		(4)		(4)		119				7	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		09/01/2008	SCHEDULED REDEMPTION		1,722	1,722	1,788	1,772		(50)		(50)		1,722				90	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23						22				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2008	SCHEDULED REDEMPTION		434	434	450	449		(15)		(15)		434				23	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		09/01/2008	SCHEDULED REDEMPTION		513	513	533	528		(15)		(15)		513				26	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		09/01/2008	SCHEDULED REDEMPTION		92	92	96	96		(4)		(4)		92				5	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					02/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386M-3B-4	FED NATL MTG ASSOC #567894		09/01/2008	SCHEDULED REDEMPTION		339	339	352	349		(10)		(10)		339				17	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		09/01/2008	SCHEDULED REDEMPTION		9	9	8	8						9					02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		09/01/2008	SCHEDULED REDEMPTION		422	422	432	437		(14)		(14)		422				21	05/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		09/01/2008	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		09/01/2008	SCHEDULED REDEMPTION		67	67	69	70		(3)		(3)		67				4	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		09/01/2008	SCHEDULED REDEMPTION		675	675	690	688		(13)		(13)		675				34	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		09/01/2008	SCHEDULED REDEMPTION		191	191	198	196		(5)		(5)		191				10	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		09/01/2008	SCHEDULED REDEMPTION		235	235	241	241		(6)		(6)		235				12	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2008	SCHEDULED REDEMPTION		5,647	5,647	5,866	5,873		(226)		(226)		5,647				317	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2008	SCHEDULED REDEMPTION		698	698	725	727		(29)		(29)		698				40	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2008	SCHEDULED REDEMPTION		5,268	5,268	5,480	5,444		(176)		(176)		5,268				213	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		09/01/2008	SCHEDULED REDEMPTION		2,472	2,472	2,536	2,544		(72)		(72)		2,472				125	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2008	SCHEDULED REDEMPTION		207	207	215	215		(9)		(9)		207				12	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2008	SCHEDULED REDEMPTION		209	209	214	214		(6)		(6)		209				11	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		09/01/2008	SCHEDULED REDEMPTION		114	114	118	117		(3)		(3)		114				6	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		09/01/2008	SCHEDULED REDEMPTION		795	795	824	817		(22)		(22)		795				40	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		09/01/2008	SCHEDULED REDEMPTION		15,719	15,719	16,323	16,173		(454)		(454)		15,719				740	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2008	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		09/01/2008	SCHEDULED REDEMPTION		600	600	612	609		(9)		(9)		600				28	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		09/01/2008	SCHEDULED REDEMPTION		1,075	1,075	1,103	1,095		(20)		(20)		1,075				54	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2008	SCHEDULED REDEMPTION		790	790	813	812		(21)		(21)		790				34	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		09/01/2008	SCHEDULED REDEMPTION		427	427	436	434		(7)		(7)		427				20	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2008	SCHEDULED REDEMPTION		133	133	139	138		(5)		(5)		133				7	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		09/01/2008	SCHEDULED REDEMPTION		1,004	1,004	1,024	1,020		(16)		(16)		1,004				47	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		09/01/2008	SCHEDULED REDEMPTION		481	481	505	504		(23)		(23)		481				21	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		09/01/2008	SCHEDULED REDEMPTION		787	787	826	824		(37)		(37)		787				37	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		09/01/2008	SCHEDULED REDEMPTION		7,654	7,654	7,948	7,873		(220)		(220)		7,654				364	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		09/01/2008	SCHEDULED REDEMPTION		1,991	1,991	2,074	2,061		(70)		(70)		1,991				86	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2008	SCHEDULED REDEMPTION		267	267	277	274		(8)		(8)		267				14	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		09/01/2008	SCHEDULED REDEMPTION		6,199	6,199	6,458	6,416		(217)		(217)		6,199				256	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		09/01/2008	SCHEDULED REDEMPTION		348	348	355	353		(5)		(5)		348				16	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		09/01/2008	SCHEDULED REDEMPTION		2,124	2,124	2,169	2,158		(34)		(34)		2,124				102	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2008	SCHEDULED REDEMPTION		62	62	64	64		(2)		(2)		62				3	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		09/01/2008	SCHEDULED REDEMPTION		86	86	91	90		(4)		(4)		86				4	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2008	SCHEDULED REDEMPTION		134	134	141	142		(8)		(8)		134				8	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		09/01/2008	SCHEDULED REDEMPTION		3,741	3,741	3,841	3,823		(82)		(82)		3,741				149	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		09/01/2008	SCHEDULED REDEMPTION		653	653	664	662		(8)		(8)		653				26	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		09/01/2008	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		09/01/2008	SCHEDULED REDEMPTION		787	787	805	799		(12)		(12)		787				40	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		09/01/2008	SCHEDULED REDEMPTION		209	209	217	216		(6)		(6)		209				11	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		09/01/2008	SCHEDULED REDEMPTION		606	606	630	626		(20)		(20)		606				26	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		09/01/2008	SCHEDULED REDEMPTION		506	506	518	514		(8)		(8)		506				26	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2008	SCHEDULED REDEMPTION		116	116	119	118		(2)		(2)		116				6	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2008	SCHEDULED REDEMPTION		1,212	1,212	1,260	1,252		(40)		(40)		1,212				53	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		09/01/2008	SCHEDULED REDEMPTION		4,822	4,822	5,064	5,055		(233)		(233)		4,822				233	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		09/01/2008	SCHEDULED REDEMPTION		16	16	16	16						16				1	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2008	SCHEDULED REDEMPTION		126	126	131	134		(8)		(8)		126				6	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		09/01/2008	SCHEDULED REDEMPTION		6,514	6,514	6,765	6,698		(184)		(184)		6,514				339	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		09/01/2008	SCHEDULED REDEMPTION		159	159	162	161		(2)		(2)		159				7	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		09/01/2008	SCHEDULED REDEMPTION		3,023	3,023	3,039	3,038		(15)		(15)		3,023				142	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		09/01/2008	SCHEDULED REDEMPTION		4,794	4,794	4,978	4,928		(134)		(134)		4,794				241	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		09/01/2008	SCHEDULED REDEMPTION		2,734	2,734	2,872	2,867		(132)		(132)		2,734				120	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		09/01/2008	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				2	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		09/01/2008	SCHEDULED REDEMPTION		849	849	890	889		(40)		(40)		849				40	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		09/01/2008	SCHEDULED REDEMPTION		506	506	531	530		(24)		(24)		506				24	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		09/01/2008	SCHEDULED REDEMPTION		5,511	5,511	5,787	5,778		(267)		(267)		5,511				260	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		09/01/2008	SCHEDULED REDEMPTION		1,896	1,896	1,936	1,923		(27)		(27)		1,896				89	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		09/01/2008	SCHEDULED REDEMPTION		2,914	2,914	2,979	2,960		(46)		(46)		2,914				139	07/01/2016	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)
31387E-TL-1	FED NATL MTG ASSOC #582055		09/01/2008	SCHEDULED REDEMPTION		68	68	71	71		(3)		(3)		68				4	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		09/01/2008	SCHEDULED REDEMPTION		43	43	45	44		(2)		(2)		43				3	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		09/01/2008	SCHEDULED REDEMPTION		545	545	566	560		(15)		(15)		545				28	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		09/01/2008	SCHEDULED REDEMPTION		182	182	186	185		(3)		(3)		182				9	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		09/01/2008	SCHEDULED REDEMPTION		183	183	188	187		(4)		(4)		183				7	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		09/01/2008	SCHEDULED REDEMPTION		6,799	6,799	6,648	6,703		96		96		6,799				270	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		09/01/2008	SCHEDULED REDEMPTION		22,986	22,986	23,580	23,367		(382)		(382)		22,986				1,090	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		09/01/2008	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		09/01/2008	SCHEDULED REDEMPTION		3,779	3,779	3,925	3,883		(103)		(103)		3,779				195	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		09/01/2008	SCHEDULED REDEMPTION		215	215	220	219		(3)		(3)		215				10	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		09/01/2008	SCHEDULED REDEMPTION		78	78	81	80		(2)		(2)		78				4	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		09/01/2008	SCHEDULED REDEMPTION		1,268	1,268	1,296	1,289		(22)		(22)		1,268				64	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		09/01/2008	SCHEDULED REDEMPTION		4,661	4,661	4,714	4,695		(34)		(34)		4,661				219	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		09/01/2008	SCHEDULED REDEMPTION		2,064	2,064	2,107	2,093		(29)		(29)		2,064				97	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		09/01/2008	SCHEDULED REDEMPTION		1,975	1,975	2,016	2,003		(28)		(28)		1,975				96	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		09/01/2008	SCHEDULED REDEMPTION		448	448	459	458		(10)		(10)		448				23	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		09/01/2008	SCHEDULED REDEMPTION		5,567	5,567	5,800	5,765		(198)		(198)		5,567				243	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		09/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		09/01/2008	SCHEDULED REDEMPTION		6,331	6,331	6,462	6,419		(89)		(89)		6,331				296	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		09/01/2008	SCHEDULED REDEMPTION		301	301	307	305		(4)		(4)		301				14	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2008	SCHEDULED REDEMPTION		94	94	98	97		(3)		(3)		94				5	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		09/01/2008	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		09/01/2008	SCHEDULED REDEMPTION		24,757	24,757	25,875	25,676		(919)		(919)		24,757				1,299	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		09/01/2008	SCHEDULED REDEMPTION		63	63	66	66		(2)		(2)		63				3	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		09/01/2008	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		09/01/2008	SCHEDULED REDEMPTION		1,552	1,552	1,585	1,575		(23)		(23)		1,552				73	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		09/01/2008	SCHEDULED REDEMPTION		1,281	1,281	1,314	1,304		(23)		(23)		1,281				65	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		09/01/2008	SCHEDULED REDEMPTION		186	186	195	195		(9)		(9)		186				9	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		09/01/2008	SCHEDULED REDEMPTION		119	119	125	124		(4)		(4)		119				6	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		09/01/2008	SCHEDULED REDEMPTION		71	71	74	73		(3)		(3)		71				3	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		09/01/2008	SCHEDULED REDEMPTION		199	199	208	208		(9)		(9)		199				10	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		09/01/2008	SCHEDULED REDEMPTION		5,050	5,050	5,155	5,124		(73)		(73)		5,050				239	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2008	SCHEDULED REDEMPTION		223	223	237	233		(10)		(10)		223				14	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		09/01/2008	SCHEDULED REDEMPTION		77	77	79	79		(1)		(1)		77				4	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		09/01/2008	SCHEDULED REDEMPTION		126	126	130	129		(4)		(4)		126				6	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		09/01/2008	SCHEDULED REDEMPTION		8,062	8,062	8,230	8,184		(122)		(122)		8,062				354	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		09/01/2008	SCHEDULED REDEMPTION		566	566	592	587		(21)		(21)		566				29	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		09/01/2008	SCHEDULED REDEMPTION		621	621	637	632		(11)		(11)		621				31	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		09/01/2008	SCHEDULED REDEMPTION		1,104	1,104	1,160	1,158		(53)		(53)		1,104				49	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		09/01/2008	SCHEDULED REDEMPTION		2,163	2,163	2,208	2,194		(32)		(32)		2,163				102	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		09/01/2008	SCHEDULED REDEMPTION		3,637	3,637	3,713	3,690		(52)		(52)		3,637				164	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		09/01/2008	SCHEDULED REDEMPTION		1,160	1,160	1,218	1,216		(56)		(56)		1,160				54	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		09/01/2008	SCHEDULED REDEMPTION		10,828	10,828	11,053	11,014		(186)		(186)		10,828				525	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		09/01/2008	SCHEDULED REDEMPTION		739	739	755	750		(10)		(10)		739				35	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		09/01/2008	SCHEDULED REDEMPTION		181	181	190	188		(7)		(7)		181				9	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		09/01/2008	SCHEDULED REDEMPTION		515	515	526	523		(8)		(8)		515				25	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2008	SCHEDULED REDEMPTION		67	67	68	69		(2)		(2)		67				4	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		09/01/2008	SCHEDULED REDEMPTION		86	86	88	87		(1)		(1)		86				4	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		09/01/2008	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				3	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		09/01/2008	SCHEDULED REDEMPTION		1,593	1,593	1,626	1,616		(23)		(23)		1,593				75	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		09/01/2008	SCHEDULED REDEMPTION		4,246	4,246	4,438	4,400		(154)		(154)		4,246				175	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		09/01/2008	SCHEDULED REDEMPTION		535	535	546	542		(7)		(7)		535				25	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		09/01/2008	SCHEDULED REDEMPTION		4,876	4,876	5,096	5,057		(181)		(181)		4,876				237	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		09/01/2008	SCHEDULED REDEMPTION		2,294	2,294	2,342	2,326		(31)		(31)		2,294				108	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		09/01/2008	SCHEDULED REDEMPTION		1,204	1,204	1,275	1,252		(48)		(48)		1,204				77	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		09/01/2008	SCHEDULED REDEMPTION		5,120	5,120	5,334	5,303		(182)		(182)		5,120				224	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		09/01/2008	SCHEDULED REDEMPTION		3,857	3,857	3,938	3,917		(60)		(60)		3,857				175	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		09/01/2008	SCHEDULED REDEMPTION		118	118	122	123		(5)		(5)		118				6	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		09/01/2008	SCHEDULED REDEMPTION		70	70	72	71		(1)		(1)		70				3	10/01/2016	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)
31388D-DW-5	FED NATL MTG ASSOC #601417		09/01/2008	SCHEDULED REDEMPTION		412	412	431	427		(15)		(15)		412				21	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		09/01/2008	SCHEDULED REDEMPTION		53	53	55	55		(1)		(1)		53				3	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		09/01/2008	SCHEDULED REDEMPTION		64	64	66	65		(1)		(1)		64				3	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		09/01/2008	SCHEDULED REDEMPTION		98	98	100	100		(2)		(2)		98				5	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		09/01/2008	SCHEDULED REDEMPTION		1,577	1,577	1,612	1,599		(23)		(23)		1,577				80	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2008	SCHEDULED REDEMPTION		37	37	39	39		(2)		(2)		37				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		09/01/2008	SCHEDULED REDEMPTION		1,939	1,939	1,979	1,966		(27)		(27)		1,939				91	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		09/01/2008	SCHEDULED REDEMPTION		2,215	2,215	2,261	2,248		(32)		(32)		2,215				104	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		09/01/2008	SCHEDULED REDEMPTION		289	289	300	297		(8)		(8)		289				15	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		09/01/2008	SCHEDULED REDEMPTION		511	511	522	518		(7)		(7)		511				24	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		09/01/2008	SCHEDULED REDEMPTION		2,379	2,379	2,486	2,467		(88)		(88)		2,379				124	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		09/01/2008	SCHEDULED REDEMPTION		1,383	1,383	1,422	1,422		(39)		(39)		1,383				65	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		09/01/2008	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				3	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2008	SCHEDULED REDEMPTION		83	83	88	87		(4)		(4)		83				5	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		09/01/2008	SCHEDULED REDEMPTION		273	273	289	284		(12)		(12)		273				17	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		09/01/2008	SCHEDULED REDEMPTION		36	36	37	36		(1)		(1)		36				2	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		09/01/2008	SCHEDULED REDEMPTION		1,294	1,294	1,359	1,357		(63)		(63)		1,294				56	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2008	SCHEDULED REDEMPTION		1,652	1,652	1,687	1,675		(23)		(23)		1,652				73	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		09/01/2008	SCHEDULED REDEMPTION		4,485	4,485	4,499	4,497		(12)		(12)		4,485				216	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		09/01/2008	SCHEDULED REDEMPTION		382	382	399	395		(13)		(13)		382				19	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		09/01/2008	SCHEDULED REDEMPTION		226	226	227	227						226				10	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		09/01/2008	SCHEDULED REDEMPTION		1,944	1,944	1,948	1,948		(4)		(4)		1,944				94	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		09/01/2008	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				3	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		09/01/2008	SCHEDULED REDEMPTION		753	753	761	759		(6)		(6)		753				35	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		09/01/2008	SCHEDULED REDEMPTION		5,536	5,536	5,624	5,580		(44)		(44)		5,536				260	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		09/01/2008	SCHEDULED REDEMPTION		7,424	7,424	7,543	7,482		(58)		(58)		7,424				349	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		09/01/2008	SCHEDULED REDEMPTION		1,534	1,534	1,566	1,555		(22)		(22)		1,534				70	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		09/01/2008	SCHEDULED REDEMPTION		476	476	486	483		(7)		(7)		476				21	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		09/01/2008	SCHEDULED REDEMPTION		722	722	737	732		(10)		(10)		722				34	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2008	SCHEDULED REDEMPTION		177	177	187	184		(7)		(7)		177				11	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		09/01/2008	SCHEDULED REDEMPTION		147	147	153	152		(5)		(5)		147				7	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		09/01/2008	SCHEDULED REDEMPTION		691	691	705	700		(9)		(9)		691				29	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2008	SCHEDULED REDEMPTION		8,019	8,019	8,185	8,132		(114)		(114)		8,019				388	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		09/01/2008	SCHEDULED REDEMPTION		141	141	148	146		(5)		(5)		141				7	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		09/01/2008	SCHEDULED REDEMPTION		562	562	573	569		(8)		(8)		562				26	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		09/01/2008	SCHEDULED REDEMPTION		40	40	42	42		(1)		(1)		40				2	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2008	SCHEDULED REDEMPTION		1,688	1,688	1,756	1,745		(56)		(56)		1,688				68	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		09/01/2008	SCHEDULED REDEMPTION		8,103	8,103	8,502	8,487		(384)		(384)		8,103				394	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2008	SCHEDULED REDEMPTION		101	101	107	105		(4)		(4)		101				6	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		09/01/2008	SCHEDULED REDEMPTION		11,781	11,781	12,096	12,042		(262)		(262)		11,781				462	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2008	SCHEDULED REDEMPTION		104	104	107	106		(2)		(2)		104				5	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		09/01/2008	SCHEDULED REDEMPTION		18,931	18,931	19,227	19,179		(248)		(248)		18,931				730	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2008	SCHEDULED REDEMPTION		25,033	25,033	25,553	25,379		(346)		(346)		25,033				1,135	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		09/01/2008	SCHEDULED REDEMPTION		1,196	1,196	1,250	1,236		(40)		(40)		1,196				61	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		09/01/2008	SCHEDULED REDEMPTION		1,524	1,524	1,540	1,537		(13)		(13)		1,524				73	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2008	SCHEDULED REDEMPTION		847	847	881	875		(28)		(28)		847				37	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		09/01/2008	SCHEDULED REDEMPTION		2,084	2,084	2,106	2,102		(18)		(18)		2,084				98	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2008	SCHEDULED REDEMPTION		1,793	1,793	1,830	1,819		(26)		(26)		1,793				84	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		09/01/2008	SCHEDULED REDEMPTION		490	490	504	503		(14)		(14)		490				24	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		09/01/2008	SCHEDULED REDEMPTION		3,022	3,022	3,161	3,137		(115)		(115)		3,022				158	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		09/01/2008	SCHEDULED REDEMPTION		464	464	469	468		(4)		(4)		464				22	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		09/01/2008	SCHEDULED REDEMPTION		129	129	132	132		(3)		(3)		129				6	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		09/01/2008	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				2	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		09/01/2008	SCHEDULED REDEMPTION		242	242	245	244		(2)		(2)		242				11	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		09/01/2008	SCHEDULED REDEMPTION		65	65	66	66						65				3	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2008	SCHEDULED REDEMPTION		2,911	2,911	2,911	2,911						2,911				126	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		09/01/2008	SCHEDULED REDEMPTION		284	284	295	292		(8)		(8)		284				14	04/01/2016	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)
31389E-MQ-5	FED NATL MTG ASSOC #623267		09/01/2008	SCHEDULED REDEMPTION		2,705	2,705	2,788	2,778		(73)		(73)		2,705				117	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		09/01/2008	SCHEDULED REDEMPTION		34	34	36	35		(1)		(1)		34				2	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		09/01/2008	SCHEDULED REDEMPTION		4,485	4,485	4,605	4,578		(93)		(93)		4,485				178	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2008	SCHEDULED REDEMPTION		109	109	114	113		(4)		(4)		109				6	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		09/01/2008	SCHEDULED REDEMPTION		31,588	31,588	31,699	31,685		(97)		(97)		31,588				1,443	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		09/01/2008	SCHEDULED REDEMPTION		1,067	1,067	1,098	1,095		(28)		(28)		1,067				47	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2008	SCHEDULED REDEMPTION		3,214	3,214	3,290	3,264		(51)		(51)		3,214				153	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2008	SCHEDULED REDEMPTION		15,386	15,386	15,798	15,704		(318)		(318)		15,386				614	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		09/01/2008	SCHEDULED REDEMPTION		531	531	537	536		(5)		(5)		531				25	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		09/01/2008	SCHEDULED REDEMPTION		6,605	6,605	6,930	6,916		(311)		(311)		6,605				296	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		09/01/2008	SCHEDULED REDEMPTION		12,892	12,892	13,526	13,495		(603)		(603)		12,892				561	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		09/01/2008	SCHEDULED REDEMPTION		87	87	91	90		(3)		(3)		87				4	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		09/01/2008	SCHEDULED REDEMPTION		206	206	217	216		(10)		(10)		206				10	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2008	SCHEDULED REDEMPTION		1,204	1,204	1,252	1,243		(39)		(39)		1,204				53	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		09/01/2008	SCHEDULED REDEMPTION		2,144	2,144	2,250	2,245		(101)		(101)		2,144				104	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		09/01/2008	SCHEDULED REDEMPTION		218	218	229	227		(9)		(9)		218				10	09/01/2032	1
31389N-AH-8	FED NATL MTG ASSOC #630108		09/01/2008	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				4	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		09/01/2008	SCHEDULED REDEMPTION		132	132	138	137		(4)		(4)		132				7	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		09/01/2008	SCHEDULED REDEMPTION		1,578	1,578	1,614	1,606		(28)		(28)		1,578				80	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		09/01/2008	SCHEDULED REDEMPTION		190	190	199	196		(5)		(5)		190				10	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		09/01/2008	SCHEDULED REDEMPTION		2,266	2,266	2,292	2,289		(24)		(24)		2,266				104	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2008	SCHEDULED REDEMPTION		856	856	890	884		(28)		(28)		856				37	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		09/01/2008	SCHEDULED REDEMPTION		56	56	59	59		(3)		(3)		56				3	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		09/01/2008	SCHEDULED REDEMPTION		50,093	50,093	50,878	50,764		(672)		(672)		50,093				2,048	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2008	SCHEDULED REDEMPTION		5,632	5,632	5,632	5,632						5,632				245	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		09/01/2008	SCHEDULED REDEMPTION		29	29	31	31		(1)		(1)		29				1	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		09/01/2008	SCHEDULED REDEMPTION		9,515	9,515	9,761	9,723		(208)		(208)		9,515				379	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2008	SCHEDULED REDEMPTION		14,330	14,330	14,553	14,503		(173)		(173)		14,330				566	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		09/01/2008	SCHEDULED REDEMPTION		241	241	252	248		(8)		(8)		241				12	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		09/01/2008	SCHEDULED REDEMPTION		334	334	350	349		(15)		(15)		334				16	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		09/01/2008	SCHEDULED REDEMPTION		340	340	357	356		(16)		(16)		340				16	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		09/01/2008	SCHEDULED REDEMPTION		290	290	296	295		(5)		(5)		290				15	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2008	SCHEDULED REDEMPTION		412	412	428	422		(10)		(10)		412				22	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		09/01/2008	SCHEDULED REDEMPTION		124	124	128	127		(3)		(3)		124				7	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		09/01/2008	SCHEDULED REDEMPTION		5,430	5,430	5,442	5,441		(10)		(10)		5,430				256	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		09/01/2008	SCHEDULED REDEMPTION		187	187	194	192		(5)		(5)		187				10	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2008	SCHEDULED REDEMPTION		266	266	276	272		(7)		(7)		266				14	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		09/01/2008	SCHEDULED REDEMPTION		273	273	286	285		(12)		(12)		273				13	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		09/01/2008	SCHEDULED REDEMPTION		744	744	764	762		(18)		(18)		744				35	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		09/01/2008	SCHEDULED REDEMPTION		473	473	484	481		(8)		(8)		473				24	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2008	SCHEDULED REDEMPTION		380	380	395	390		(9)		(9)		380				21	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		09/01/2008	SCHEDULED REDEMPTION		67	67	67	67						67				3	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		09/01/2008	SCHEDULED REDEMPTION		301	301	303	302		(1)		(1)		301				14	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		09/01/2008	SCHEDULED REDEMPTION		14,575	14,575	14,985	14,979		(405)		(405)		14,575				709	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		09/01/2008	SCHEDULED REDEMPTION		858	858	896	884		(26)		(26)		858				44	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		09/01/2008	SCHEDULED REDEMPTION		1,175	1,175	1,179	1,178		(3)		(3)		1,175				57	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		09/01/2008	SCHEDULED REDEMPTION		90	90	91	91						90				4	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		09/01/2008	SCHEDULED REDEMPTION		87	87	87	87						87				4	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2008	SCHEDULED REDEMPTION		700	700	728	722		(21)		(21)		700				30	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		09/01/2008	SCHEDULED REDEMPTION		707	707	709	709		(1)		(1)		707				33	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		09/01/2008	SCHEDULED REDEMPTION		236	236	246	242		(7)		(7)		236				12	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		09/01/2008	SCHEDULED REDEMPTION		527	527	553	551		(24)		(24)		527				25	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		09/01/2008	SCHEDULED REDEMPTION		122	122	127	125		(3)		(3)		122				7	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		09/01/2008	SCHEDULED REDEMPTION		262	262	269	269		(7)		(7)		262				11	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		09/01/2008	SCHEDULED REDEMPTION		1,728	1,728	1,802	1,780		(52)		(52)		1,728				94	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		09/01/2008	SCHEDULED REDEMPTION		193	193	203	202		(9)		(9)		193				9	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2008	SCHEDULED REDEMPTION		98	98	102	101		(3)		(3)		98				5	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390B-3G-1	FED NATL MTG ASSOC #641699		09/01/2008	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				4	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		09/01/2008	SCHEDULED REDEMPTION		625	625	627	627		(1)		(1)		625				29	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		09/01/2008	SCHEDULED REDEMPTION		4,126	4,126	4,330	4,323		(197)		(197)		4,126				194	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		09/01/2008	SCHEDULED REDEMPTION		189	189	197	197		(7)		(7)		189				9	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2008	SCHEDULED REDEMPTION		4,516	4,516	4,704	4,672		(156)		(156)		4,516				188	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		09/01/2008	SCHEDULED REDEMPTION		64	64	64	64						64				3	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		09/01/2008	SCHEDULED REDEMPTION		86	86	89	89		(2)		(2)		86				4	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		09/01/2008	SCHEDULED REDEMPTION		538	538	562	557		(19)		(19)		538				27	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		09/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		09/01/2008	SCHEDULED REDEMPTION		2,825	2,825	2,953	2,907		(81)		(81)		2,825				143	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		09/01/2008	SCHEDULED REDEMPTION		3,659	3,659	3,842	3,820		(161)		(161)		3,659				178	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		09/01/2008	SCHEDULED REDEMPTION		234	234	246	244		(10)		(10)		234				11	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		09/01/2008	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		09/01/2008	SCHEDULED REDEMPTION		1,956	1,956	2,052	2,046		(90)		(90)		1,956				89	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		09/01/2008	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				3	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		09/01/2008	SCHEDULED REDEMPTION		599	599	602	601		(3)		(3)		599				28	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		09/01/2008	SCHEDULED REDEMPTION		398	398	400	400		(2)		(2)		398				19	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		09/01/2008	SCHEDULED REDEMPTION		5,475	5,475	5,568	5,566		(91)		(91)		5,475				265	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		09/01/2008	SCHEDULED REDEMPTION		399	399	417	412		(13)		(13)		399				20	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		09/01/2008	SCHEDULED REDEMPTION		1,065	1,065	1,070	1,069		(5)		(5)		1,065				47	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2008	SCHEDULED REDEMPTION		728	728	769	751		(23)		(23)		728				40	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		09/01/2008	SCHEDULED REDEMPTION		37	37	38	38						37				2	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		09/01/2008	SCHEDULED REDEMPTION		395	395	413	412		(17)		(17)		395				19	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		09/01/2008	SCHEDULED REDEMPTION		308	308	322	321		(13)		(13)		308				14	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		09/01/2008	SCHEDULED REDEMPTION		81	81	81	81						81				4	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		09/01/2008	SCHEDULED REDEMPTION		377	377	396	393		(16)		(16)		377				18	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		09/01/2008	SCHEDULED REDEMPTION		23	23	23	23						23				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		09/01/2008	SCHEDULED REDEMPTION		1,600	1,600	1,678	1,672		(72)		(72)		1,600				70	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		09/01/2008	SCHEDULED REDEMPTION		78,770	78,770	83,201	81,359		(2,589)		(2,589)		78,770				4,425	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		09/01/2008	SCHEDULED REDEMPTION		295	295	297	297		(1)		(1)		295				14	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		09/01/2008	SCHEDULED REDEMPTION		223	223	225	224		(1)		(1)		223				10	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		09/01/2008	SCHEDULED REDEMPTION		97,470	97,470	98,005	97,900		(430)		(430)		97,470				4,737	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		09/01/2008	SCHEDULED REDEMPTION		7,669	7,669	8,053	8,007		(338)		(338)		7,669				373	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		09/01/2008	SCHEDULED REDEMPTION		531	531	557	554		(23)		(23)		531				25	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		09/01/2008	SCHEDULED REDEMPTION		2,763	2,763	2,780	2,777		(14)		(14)		2,763				131	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		09/01/2008	SCHEDULED REDEMPTION		1,673	1,673	1,755	1,745		(72)		(72)		1,673				81	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		09/01/2008	SCHEDULED REDEMPTION		128	128	134	133		(5)		(5)		128				7	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		09/01/2008	SCHEDULED REDEMPTION		514	514	539	536		(22)		(22)		514				24	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		09/01/2008	SCHEDULED REDEMPTION		27,700	27,700	29,064	28,932		(1,232)		(1,232)		27,700				1,349	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2008	SCHEDULED REDEMPTION		70	70	71	71		(2)		(2)		70				3	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		09/01/2008	SCHEDULED REDEMPTION		60	60	63	62		(2)		(2)		60				3	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		09/01/2008	SCHEDULED REDEMPTION		217	217	228	226		(9)		(9)		217				10	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2008	SCHEDULED REDEMPTION		473	473	477	476		(4)		(4)		473				22	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		09/01/2008	SCHEDULED REDEMPTION		813	813	854	848		(35)		(35)		813				40	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		09/01/2008	SCHEDULED REDEMPTION		259	259	272	270		(11)		(11)		259				12	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		09/01/2008	SCHEDULED REDEMPTION		693	693	728	723		(30)		(30)		693				33	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		09/01/2008	SCHEDULED REDEMPTION		667	667	671	670		(3)		(3)		667				31	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		09/01/2008	SCHEDULED REDEMPTION		387	387	389	389		(2)		(2)		387				18	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		09/01/2008	SCHEDULED REDEMPTION		8,870	8,870	9,315	9,255		(385)		(385)		8,870				387	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		09/01/2008	SCHEDULED REDEMPTION		2,309	2,309	2,373	2,363		(54)		(54)		2,309				93	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2008	SCHEDULED REDEMPTION		61	61	61	61						61				3	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		09/01/2008	SCHEDULED REDEMPTION		690	690	725	720		(30)		(30)		690				32	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		09/01/2008	SCHEDULED REDEMPTION		174,231	174,231	179,957	178,750		(4,519)		(4,519)		174,231				6,898	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		09/01/2008	SCHEDULED REDEMPTION		51	51	54	54		(2)		(2)		51				2	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		09/01/2008	SCHEDULED REDEMPTION		14,268	14,268	14,420	14,415		(147)		(147)		14,268				584	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		09/01/2008	SCHEDULED REDEMPTION		4,511	4,511	4,738	4,707		(196)		(196)		4,511				197	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		09/01/2008	SCHEDULED REDEMPTION		348	348	365	363		(16)		(16)		348				16	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		09/01/2008	SCHEDULED REDEMPTION		5,411	5,411	5,547	5,537		(126)		(126)		5,411				230	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		09/01/2008	SCHEDULED REDEMPTION		7,348	7,348	7,555	7,552		(204)		(204)		7,348				351	08/01/2032	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)
31391B-MR-5	FED NATL MTG ASSOC #661968		09/01/2008	SCHEDULED REDEMPTION		1,190	1,190	1,249	1,242		(52)		(52)		1,190				57	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2008	SCHEDULED REDEMPTION		25,672	25,672	26,263	26,141		(469)		(469)		25,672				1,027	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		09/01/2008	SCHEDULED REDEMPTION		517	517	543	539		(22)		(22)		517				24	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		09/01/2008	SCHEDULED REDEMPTION		19,628	19,628	20,118	20,081		(453)		(453)		19,628				846	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		09/01/2008	SCHEDULED REDEMPTION		29,670	29,670	30,670	30,459		(789)		(789)		29,670				1,200	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		09/01/2008	SCHEDULED REDEMPTION		170	170	174	174		(4)		(4)		170				7	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		09/01/2008	SCHEDULED REDEMPTION		758	758	777	773		(15)		(15)		758				27	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		09/01/2008	SCHEDULED REDEMPTION		32,720	32,720	33,626	33,439		(719)		(719)		32,720				1,290	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		09/01/2008	SCHEDULED REDEMPTION		325	325	341	339		(14)		(14)		325				15	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		09/01/2008	SCHEDULED REDEMPTION		367	367	377	377		(10)		(10)		367				18	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2008	SCHEDULED REDEMPTION		158	158	166	165		(7)		(7)		158				7	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2008	SCHEDULED REDEMPTION		4,400	4,400	4,518	4,501		(101)		(101)		4,400				173	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2008	SCHEDULED REDEMPTION		198,323	198,323	202,761	201,911		(3,588)		(3,588)		198,323				8,041	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		09/01/2008	SCHEDULED REDEMPTION		1,488	1,488	1,561	1,552		(64)		(64)		1,488				66	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2008	SCHEDULED REDEMPTION		398,243	398,243	405,010	403,083		(4,840)		(4,840)		398,243				18,256	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		09/01/2008	SCHEDULED REDEMPTION		4,364	4,364	4,561	4,508		(144)		(144)		4,364				229	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2008	SCHEDULED REDEMPTION		1,525	1,525	1,549	1,544		(19)		(19)		1,525				61	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		09/01/2008	SCHEDULED REDEMPTION		5,739	5,739	5,783	5,780		(40)		(40)		5,739				218	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2008	SCHEDULED REDEMPTION		214,098	214,098	223,298	221,190		(7,092)		(7,092)		214,098				9,576	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		09/01/2008	SCHEDULED REDEMPTION		973	973	980	980		(7)		(7)		973				39	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		09/01/2008	SCHEDULED REDEMPTION		429	429	449	447		(18)		(18)		429				22	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		09/01/2008	SCHEDULED REDEMPTION		106	106	111	111		(5)		(5)		106				6	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		09/01/2008	SCHEDULED REDEMPTION		2,938	2,938	3,011	3,006		(68)		(68)		2,938				125	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		09/01/2008	SCHEDULED REDEMPTION		29	29	31	31		(1)		(1)		29				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		09/01/2008	SCHEDULED REDEMPTION		77,551	77,551	78,518	78,418		(866)		(866)		77,551				3,192	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		09/01/2008	SCHEDULED REDEMPTION		60,556	60,556	62,089	61,766		(1,210)		(1,210)		60,556				2,684	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2008	SCHEDULED REDEMPTION		1,018	1,018	1,059	1,051		(33)		(33)		1,018				44	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		09/01/2008	SCHEDULED REDEMPTION		294,983	294,983	297,610	297,541		(2,558)		(2,558)		294,983				11,578	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		09/01/2008	SCHEDULED REDEMPTION		562	562	567	566		(4)		(4)		562				22	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		09/01/2008	SCHEDULED REDEMPTION		743	743	762	761		(18)		(18)		743				32	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		09/01/2008	SCHEDULED REDEMPTION		435	435	457	453		(17)		(17)		435				20	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		09/01/2008	SCHEDULED REDEMPTION		2,607	2,607	2,626	2,625		(18)		(18)		2,607				105	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		09/01/2008	SCHEDULED REDEMPTION		52	52	55	54		(2)		(2)		52				2	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		09/01/2008	SCHEDULED REDEMPTION		885	885	904	899		(14)		(14)		885				32	02/01/2018	1
31400E-BY-5	FED NATL MTG ASSOC #685055		09/01/2008	SCHEDULED REDEMPTION		86	86	83	84		2		2		86				3	05/01/2034	1
31400E-V9-8	FED NATL MTG ASSOC #685640		09/01/2008	SCHEDULED REDEMPTION		248,303	248,303	255,908	254,315		(6,012)		(6,012)		248,303				9,479	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		09/01/2008	SCHEDULED REDEMPTION		693	693	709	709		(15)		(15)		693				31	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		09/01/2008	SCHEDULED REDEMPTION		521	521	532	529		(8)		(8)		521				19	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		09/01/2008	SCHEDULED REDEMPTION		29,691	29,691	30,006	29,996		(306)		(306)		29,691				1,163	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		09/01/2008	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				3	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		09/01/2008	SCHEDULED REDEMPTION		36	36	38	37		(1)		(1)		36				2	03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		09/01/2008	SCHEDULED REDEMPTION		563	563	556	556		6		6		563				20	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		09/01/2008	SCHEDULED REDEMPTION		1,609	1,609	1,626	1,625		(17)		(17)		1,609				64	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		09/01/2008	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		09/01/2008	SCHEDULED REDEMPTION		1,832	1,832	1,875	1,874		(42)		(42)		1,832				79	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		09/01/2008	SCHEDULED REDEMPTION		4,813	4,813	4,963	4,959		(146)		(146)		4,813				201	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2008	SCHEDULED REDEMPTION		13,153	13,153	13,293	13,288		(135)		(135)		13,153				515	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		09/01/2008	SCHEDULED REDEMPTION		672,805	672,805	680,900	680,641		(7,836)		(7,836)		672,805				26,253	04/01/2033	1
31400W-L7-3	FED NATL MTG ASSOC #699750		08/01/2008	Various		13,215,993	13,438,172	13,082,478	13,272,907		5,579	173,442	(167,863)		13,105,044		110,949	110,949	514,544	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		09/01/2008	SCHEDULED REDEMPTION		117	117	122	122		(5)		(5)		117				5	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		09/01/2008	SCHEDULED REDEMPTION		7,646	7,646	7,742	7,732		(86)		(86)		7,646				304	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		09/01/2008	SCHEDULED REDEMPTION		29,305	29,305	29,525	29,511		(206)		(206)		29,305				1,204	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		09/01/2008	SCHEDULED REDEMPTION		2,033	2,033	2,010	2,011		22		22		2,033				73	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2008	SCHEDULED REDEMPTION		2,010	2,010	2,053	2,042		(32)		(32)		2,010				72	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		09/01/2008	SCHEDULED REDEMPTION		13,278	13,278	13,419	13,414		(136)		(136)		13,278				525	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		09/01/2008	SCHEDULED REDEMPTION		1,611	1,611	1,661	1,659		(48)		(48)		1,611				69	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		09/01/2008	SCHEDULED REDEMPTION		995	995	1,019	1,018		(24)		(24)		995				40	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		09/01/2008	SCHEDULED REDEMPTION		1,349	1,349	1,378	1,371		(22)		(22)		1,349				49	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		09/01/2008	SCHEDULED REDEMPTION		448	448	459	457		(8)		(8)		448				16	06/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31401J-3L-0	FED NATL MTG ASSOC #710103		09/01/2008	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		09/01/2008	SCHEDULED REDEMPTION		857	857	879	876		(19)		(19)		857				35	03/01/2018	1
31401P-GD-0	FED NATL MTG ASSOC #713996		09/01/2008	SCHEDULED REDEMPTION		9,363	9,363	9,369	9,369		(6)		(6)		9,363				331	07/01/2033	1
31401V-3P-4	FED NATL MTG ASSOC #720006		09/01/2008	SCHEDULED REDEMPTION		24,648	24,648	24,910	24,900		(252)		(252)		24,648				953	07/01/2033	1
31401X-CV-7	FED NATL MTG ASSOC #721084		09/01/2008	SCHEDULED REDEMPTION		1,919	1,919	1,869	1,872		47		47		1,919				71	10/01/2033	1
31401X-H8-3	FED NATL MTG ASSOC #721255		09/01/2008	SCHEDULED REDEMPTION		89,695	89,695	90,648	90,610		(915)		(915)		89,695				3,649	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		09/01/2008	SCHEDULED REDEMPTION		23,046	23,046	23,291	23,283		(237)		(237)		23,046				901	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		09/01/2008	SCHEDULED REDEMPTION		8,559	8,559	8,772	8,765		(205)		(205)		8,559				349	06/01/2033	1
31401Y-JP-1	FED NATL MTG ASSOC #722170		09/01/2008	SCHEDULED REDEMPTION		1,994	1,994	1,995	1,995		(1)		(1)		1,994				72	07/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		09/01/2008	SCHEDULED REDEMPTION		5,526	5,526	5,674	5,652		(126)		(126)		5,526				220	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		09/01/2008	SCHEDULED REDEMPTION		47,914	47,914	48,423	48,393		(479)		(479)		47,914				1,869	06/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2008	SCHEDULED REDEMPTION		71,534	71,534	71,277	71,292		242		242		71,534				2,597	07/01/2033	1
31402C-PL-0	FED NATL MTG ASSOC #725027		09/01/2008	SCHEDULED REDEMPTION		7,872	7,872	7,877	7,877		(5)		(5)		7,872				284	11/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		09/01/2008	SCHEDULED REDEMPTION		52,850	52,850	53,912	53,756		(906)		(906)		52,850				2,092	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		09/01/2008	SCHEDULED REDEMPTION		44,640	44,640	45,577	45,445		(805)		(805)		44,640				1,765	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2008	SCHEDULED REDEMPTION		776	776	793	792		(16)		(16)		776				33	02/01/2034	1
31402C-VZ-2	FED NATL MTG ASSOC #725232		09/01/2008	Various		17,323,280	18,031,994	17,386,228	17,726,966		8,662	333,057	(324,394)		17,402,572		(79,292)	(79,292)	695,259	03/01/2034	1
31402C-YK-2	FED NATL MTG ASSOC #725314		09/01/2008	SCHEDULED REDEMPTION		7,551	7,551	7,530	7,532		19		19		7,551				272	04/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2008	SCHEDULED REDEMPTION		8,335	8,335	8,288	8,297		38		38		8,335				270	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		09/01/2008	SCHEDULED REDEMPTION		10,897	10,897	11,172	11,154		(257)		(257)		10,897				470	08/01/2034	1
31402E-J4-1	FED NATL MTG ASSOC #726683		09/01/2008	Various		1,939,268	2,019,846	1,948,644	2,021,031		(202)	72,465	(72,666)		1,948,365		(9,097)	(9,097)	78,023	10/01/2033	1
31402E-KE-7	FED NATL MTG ASSOC #726693		09/01/2008	SCHEDULED REDEMPTION		6,899	6,899	6,985	6,977		(77)		(77)		6,899				274	10/01/2033	1
31402E-KJ-6	FED NATL MTG ASSOC #726697		09/01/2008	Various		49,697	51,762	49,937	51,792		(5)	1,857	(1,862)		49,930		(233)	(233)	1,993	11/01/2033	1
31402E-WA-2	FED NATL MTG ASSOC #727041		09/01/2008	SCHEDULED REDEMPTION		1,215	1,215	1,182	1,183		32		32		1,215				43	08/01/2033	1
31402E-WR-5	FED NATL MTG ASSOC #727056		09/01/2008	SCHEDULED REDEMPTION		88,595	88,595	87,653	87,732		863		863		88,595				3,189	09/01/2033	1
31402E-2V-9	FED NATL MTG ASSOC #727188		09/01/2008	SCHEDULED REDEMPTION		8,026	8,026	7,819	7,829		198		198		8,026				290	08/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		09/01/2008	SCHEDULED REDEMPTION		2,602	2,602	2,573	2,574		28		28		2,602				94	07/01/2018	1
31402H-PE-5	FED NATL MTG ASSOC #729521		09/01/2008	SCHEDULED REDEMPTION		1,387	1,387	1,387	1,387		(1)		(1)		1,387				51	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2008	SCHEDULED REDEMPTION		106,870	106,870	103,999	104,065		2,805		2,805		106,870				3,973	07/01/2033	1
31402H-YP-0	FED NATL MTG ASSOC #729818		09/01/2008	SCHEDULED REDEMPTION		634	634	648	645		(10)		(10)		634				23	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		09/01/2008	SCHEDULED REDEMPTION		1,674	1,674	1,692	1,692		(19)		(19)		1,674				73	08/01/2034	1
31402J-2F-3	FED NATL MTG ASSOC #730774		09/01/2008	SCHEDULED REDEMPTION		105,525	105,525	104,404	104,492		1,033		1,033		105,525				3,912	08/01/2033	1
31402K-QL-1	FED NATL MTG ASSOC #731359		09/01/2008	SCHEDULED REDEMPTION		121,157	121,157	120,267	120,338		818		818		121,157				4,371	08/01/2033	1
31402K-VV-3	FED NATL MTG ASSOC #731528		09/01/2008	SCHEDULED REDEMPTION		1,096	1,096	1,108			(13)		(13)		1,096				31	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		09/01/2008	SCHEDULED REDEMPTION		619	619	633	630		(10)		(10)		619				22	02/01/2019	1
31402N-GL-6	FED NATL MTG ASSOC #733803		09/01/2008	Various		12,753	12,753	13,265	12,816		(63)		(63)		12,753				307	09/01/2008	1
31402N-J7-4	FED NATL MTG ASSOC #733886		09/01/2008	SCHEDULED REDEMPTION		17,378	17,378	17,650	17,611		(233)		(233)		17,378				700	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		09/01/2008	SCHEDULED REDEMPTION		132	132	139	138		(5)		(5)		132				6	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		09/01/2008	SCHEDULED REDEMPTION		1,700	1,700	1,733	1,725		(25)		(25)		1,700				61	09/01/2018	1
31402Q-N9-8	FED NATL MTG ASSOC #734916		09/01/2008	SCHEDULED REDEMPTION		789	789	768	769		21		21		789				29	08/01/2033	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		09/01/2008	SCHEDULED REDEMPTION		18,549	18,549	18,531	18,534		16		16		18,549				602	11/01/2019	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		09/01/2008	Various		63,571,778	66,288,722	63,869,317			10,750	2,678,349	(2,667,599)		63,880,067		(308,289)	(308,289)	2,006,975	04/01/2035	1
31402S-QG-5	FED NATL MTG ASSOC #736755		09/01/2008	SCHEDULED REDEMPTION		1,249	1,249	1,311	1,296		(47)		(47)		1,249				59	08/01/2034	1
31402S-RW-9	FED NATL MTG ASSOC #736801		09/01/2008	SCHEDULED REDEMPTION		20,820	20,820	20,284	20,311		509		509		20,820				773	09/01/2033	1
31402T-M7-7	FED NATL MTG ASSOC #737582		09/01/2008	SCHEDULED REDEMPTION		9,231	9,231	9,475	9,472		(241)		(241)		9,231				448	09/01/2033	1
31402U-MC-3	FED NATL MTG ASSOC #738455		09/01/2008	SCHEDULED REDEMPTION		40,570	40,570	39,524	39,577		992		992		40,570				1,370	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		09/01/2008	SCHEDULED REDEMPTION		579	579	586			(7)		(7)		579				16	11/01/2018	1
31402U-X9-8	FED NATL MTG ASSOC #738804		08/13/2008	Various		1,863,534	1,851,185	1,899,633	1,898,495		(4,899)	19,236	(24,134)		1,874,361		(10,827)	(10,827)	71,238	10/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		09/01/2008	SCHEDULED REDEMPTION		431	431	453	446		(15)		(15)		431				19	09/01/2033	1
31402V-QX-1	FED NATL MTG ASSOC #739470		08/13/2008	Various		2,248,164	2,230,951	2,285,247	2,280,930		(1,571)	16,118	(17,689)		2,263,240		(15,077)	(15,077)	86,470	10/01/2018	1
31402W-F4-5	FED NATL MTG ASSOC #740087		09/01/2008	SCHEDULED REDEMPTION		329	329	337	335		(6)		(6)		329				12	09/01/2018	1
31402W-QE-1	FED NATL MTG ASSOC #740353		09/01/2008	SCHEDULED REDEMPTION		30,165	30,165	30,541	30,504		(339)		(339)		30,165				1,125	10/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		09/01/2008	SCHEDULED REDEMPTION		1,571	1,571	1,553	1,554		17		17		1,571				57	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		09/01/2008	SCHEDULED REDEMPTION		166	166	170	170		(4)		(4)		166				7	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		09/01/2008	SCHEDULED REDEMPTION		86,993	86,993	88,764	88,586		(1,593)		(1,593)		86,993				3,396	09/01/2033	1
31402Y-GR-9	FED NATL MTG ASSOC #741908		09/01/2008	SCHEDULED REDEMPTION		40,718	40,718	39,624	39,649		1,068		1,068		40,718				1,462	11/01/2033	1
31402Y-GS-7	FED NATL MTG ASSOC #741909		09/01/2008	Various		10,023,041	10,433,839	10,052,945	10,236,498		5,522	172,217	(166,696)		10,069,802		(46,761)	(46,761)	402,425	10/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		09/01/2008	SCHEDULED REDEMPTION		17,051	17,051	17,157	17,139		(88)		(88)		17,051				678	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		09/01/2008	SCHEDULED REDEMPTION		249,672	249,672	257,474	256,985		(7,312)		(7,312)		249,672				10,824	10/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403B-H8-9	FED NATL MTG ASSOC #743755		09/01/2008	SCHEDULED REDEMPTION		20,830	20,830	21,382	21,374		(544)		(544)		20,830				1,007	11/01/2033	1
31403C-HP-9	FED NATL MTG ASSOC #744638		09/01/2008	SCHEDULED REDEMPTION		10,977	10,977	10,983	10,983		(6)		(6)		10,977				407	10/01/2033	1
31403C-RJ-2	FED NATL MTG ASSOC #744889		09/01/2008	SCHEDULED REDEMPTION		2,168	2,168	2,169	2,169		(1)		(1)		2,168				78	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		09/01/2008	SCHEDULED REDEMPTION		21,338	21,338	21,191	21,204		133		133		21,338				839	11/01/2036	1
31403E-M4-6	FED NATL MTG ASSOC #746579		09/01/2008	SCHEDULED REDEMPTION		3,222	3,222	3,224	3,224		(2)		(2)		3,222				118	10/01/2033	1
31403F-PV-0	FED NATL MTG ASSOC #747536		09/01/2008	Various		3,349,717	3,486,761	3,359,940	3,427,482		1,779	64,168	(62,389)		3,365,092		(15,376)	(15,376)	134,389	11/01/2033	1
31403G-JT-0	FED NATL MTG ASSOC #748274		09/01/2008	Various		2,783,660	2,899,500	2,797,290	2,901,200		(373)	104,022	(104,396)		2,796,805		(13,145)	(13,145)	112,061	10/01/2033	1
31403G-RW-4	FED NATL MTG ASSOC #748501		09/01/2008	Various		550,419	572,486	551,399	558,517		755	6,328	(5,573)		552,944		(2,525)	(2,525)	22,034	11/01/2033	1
31403G-XF-4	FED NATL MTG ASSOC #748678		09/01/2008	SCHEDULED REDEMPTION		10,941	10,941	10,659	10,673		268		268		10,941				402	10/01/2033	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2008	SCHEDULED REDEMPTION		4,886	4,886	5,087	5,021		(135)		(135)		4,886				229	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		09/01/2008	SCHEDULED REDEMPTION		11,349	11,349	11,732	11,658		(309)		(309)		11,349				451	11/01/2018	1
31403H-E5-5	FED NATL MTG ASSOC #749056		09/01/2008	SCHEDULED REDEMPTION		8,273	8,273	8,135	8,139		134		134		8,273				338	11/01/2033	1
31403H-JY-7	FED NATL MTG ASSOC #749179		09/01/2008	Various		130,767	136,117	131,212	132,541		88	1,249	(1,161)		131,380		(613)	(613)	5,241	10/01/2033	1
31403J-SR-8	FED NATL MTG ASSOC #750328		09/01/2008	Various		231,802	241,442	232,741	235,100		35	2,216	(2,180)		232,919		(1,118)	(1,118)	9,371	11/01/2033	1
31403J-ZG-4	FED NATL MTG ASSOC #750543		08/13/2008	Various		430,273	426,978	430,071	429,876		(59)		(59)		429,818		455	455	16,605	01/01/2019	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		09/01/2008	SCHEDULED REDEMPTION		4,996	4,996	4,912	4,916		81		81		4,996				192	02/01/2034	1
31403K-JX-2	FED NATL MTG ASSOC #750978		09/01/2008	SCHEDULED REDEMPTION		9,359	9,359	9,118	9,130		229		229		9,359				335	11/01/2033	1
31403K-R4-7	FED NATL MTG ASSOC #751207		09/01/2008	SCHEDULED REDEMPTION		18,543	18,543	19,000	18,969		(426)		(426)		18,543				747	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		09/01/2008	SCHEDULED REDEMPTION		194,712	194,712	198,346	197,548		(2,836)		(2,836)		194,712				7,966	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2008	SCHEDULED REDEMPTION		194,057	194,057	198,059	197,079		(3,022)		(3,022)		194,057				7,237	12/01/2033	1
31403N-CF-2	FED NATL MTG ASSOC #753470		09/01/2008	SCHEDULED REDEMPTION		999	999	973	973		26		26		999				34	11/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		09/01/2008	SCHEDULED REDEMPTION		1,871	1,871	1,928	1,913		(42)		(42)		1,871				81	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		09/01/2008	SCHEDULED REDEMPTION		165	165	167	167		(2)		(2)		165				7	11/01/2033	1
31403S-DL-7	FED NATL MTG ASSOC #756207		09/01/2008	Various		164,242	171,000	164,689	166,839		86	1,902	(1,816)		165,023		(781)	(781)	6,601	12/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		09/01/2008	SCHEDULED REDEMPTION		1,302	1,302	1,280	1,281		21		21		1,302				51	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		09/01/2008	SCHEDULED REDEMPTION		2,133	2,133	2,232	2,226		(93)		(93)		2,133				100	08/01/2034	1
31403T-QF-4	FED NATL MTG ASSOC #757454		08/13/2008	Various		353,471	350,765	353,320	353,167		(52)		(52)		353,115		356	356	13,612	11/01/2018	1
31403T-R9-7	FED NATL MTG ASSOC #757512		09/01/2008	SCHEDULED REDEMPTION		106,017	106,017	108,278	107,808		(1,791)		(1,791)		106,017				4,226	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		09/01/2008	SCHEDULED REDEMPTION		2,348	2,348	2,280	2,281		67		67		2,348				76	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		09/01/2008	SCHEDULED REDEMPTION		999	999	1,010	1,007		(7)		(7)		999				37	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		09/01/2008	SCHEDULED REDEMPTION		4,738	4,738	4,658	4,661		77		77		4,738				189	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		09/01/2008	SCHEDULED REDEMPTION		864	864	850	850		14		14		864				34	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		09/01/2008	SCHEDULED REDEMPTION		183	183	184	184		(1)		(1)		183				7	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		09/01/2008	SCHEDULED REDEMPTION		3,397	3,397	3,436	3,435		(37)		(37)		3,397				150	12/01/2033	1
31403X-5P-6	FED NATL MTG ASSOC #761454		08/13/2008	Various		122,583	121,645	122,526	122,468		(17)		(17)		122,451		133	133	4,748	03/01/2019	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		09/01/2008	SCHEDULED REDEMPTION		6,173	6,173	6,070	6,073		100		100		6,173				252	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		09/01/2008	SCHEDULED REDEMPTION		1,517	1,517	1,550	1,542		(25)		(25)		1,517				56	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		09/01/2008	SCHEDULED REDEMPTION		13,194	13,194	13,293	13,286		(92)		(92)		13,194				525	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		09/01/2008	SCHEDULED REDEMPTION		5,310	5,310	5,426	5,405		(94)		(94)		5,310				185	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		09/01/2008	SCHEDULED REDEMPTION		29,500	29,500	30,670	30,284		(784)		(784)		29,500				1,279	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		09/01/2008	SCHEDULED REDEMPTION		9,845	9,845	9,679	9,684		161		161		9,845				390	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		09/01/2008	SCHEDULED REDEMPTION		9,981	9,981	9,812	9,818		163		163		9,981				380	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		09/01/2008	SCHEDULED REDEMPTION		16,312	16,312	16,037	16,047		265		265		16,312				647	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		09/01/2008	SCHEDULED REDEMPTION		1,599	1,599	1,639	1,636		(37)		(37)		1,599				70	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		09/01/2008	SCHEDULED REDEMPTION		2,012	2,012	1,979	1,980		33		33		2,012				80	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		09/01/2008	SCHEDULED REDEMPTION		11,716	11,716	11,971	11,918		(202)		(202)		11,716				478	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		09/01/2008	SCHEDULED REDEMPTION		12,126	12,126	11,921	11,929		196		196		12,126				481	03/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		09/01/2008	SCHEDULED REDEMPTION		13,181	13,181	13,276	13,270		(89)		(89)		13,181				508	03/01/2019	1
31404E-RD-0	FED NATL MTG ASSOC #766484		09/01/2008	SCHEDULED REDEMPTION		1,112	1,112	1,094	1,094		18		18		1,112				45	03/01/2034	1
31404F-CH-4	FED NATL MTG ASSOC #766972		09/01/2008	Various		119,490	124,394	119,803	121,368		79	1,384	(1,305)		120,062		(572)	(572)	4,775	01/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		09/01/2008	SCHEDULED REDEMPTION		1,267	1,267	1,313	1,299		(32)		(32)		1,267				55	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2008	SCHEDULED REDEMPTION		8,798	8,798	8,993	8,948		(150)		(150)		8,798				350	02/01/2034	1
31404F-3M-3	FED NATL MTG ASSOC #767704		09/01/2008	Various		276,862	288,376	277,577	280,409		29	2,611	(2,582)		277,827		(965)	(965)	10,792	03/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		09/01/2008	SCHEDULED REDEMPTION		273	273	280	279		(6)		(6)		273				12	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		09/01/2008	SCHEDULED REDEMPTION		2,277	2,277	2,360	2,344		(68)		(68)		2,277				92	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		09/01/2008	SCHEDULED REDEMPTION		17,944	17,944	17,644	17,657		287		287		17,944				709	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		09/01/2008	SCHEDULED REDEMPTION		20,934	20,934	20,580	20,594		340		340		20,934				833	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		09/01/2008	SCHEDULED REDEMPTION		590	590	580	580		10		10		590				23	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		09/01/2008	SCHEDULED REDEMPTION		1,005	1,005	988	989		16		16		1,005				40	04/01/2034	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)
31404K-UM-2	FED NATL MTG ASSOC #771088		09/01/2008	SCHEDULED REDEMPTION		989	989	973	973		16		16		989				39	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		09/01/2008	SCHEDULED REDEMPTION		5,011	5,011	4,926	4,929		81		81		5,011				200	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		09/01/2008	SCHEDULED REDEMPTION		899	899	884	885		14		14		899				36	04/01/2034	1
31404Q-EC-9	FED NATL MTG ASSOC #775131		09/01/2008	SCHEDULED REDEMPTION		2,328	2,328	2,262	2,263		64		64		2,328				86	05/01/2034	1
31404S-J7-1	FED NATL MTG ASSOC #777086		09/01/2008	Various		42,433	44,198	42,545	42,974		5	398	(393)		42,581		(148)	(148)	1,706	05/01/2034	1
31404S-5F-8	FED NATL MTG ASSOC #777646		09/01/2008	Various		933,541	972,367	937,376	946,785		95	8,871	(8,776)		938,010		(4,469)	(4,469)	37,740	04/01/2034	1
31404T-GF-4	FED NATL MTG ASSOC #777898		09/01/2008	SCHEDULED REDEMPTION		2,592	2,592	2,519	2,521		71		71		2,592				94	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		09/01/2008	SCHEDULED REDEMPTION		11,063	11,063	11,097	11,096		(33)		(33)		11,063				440	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		09/01/2008	SCHEDULED REDEMPTION		2,524	2,524	2,489	2,494		29		29		2,524				100	06/01/2034	1
31405D-FF-9	FED NATL MTG ASSOC #785966		08/13/2008	Various		2,806,377	2,784,905	2,805,081	2,803,250		(604)		(604)		2,802,645		3,732	3,732	107,186	07/01/2019	1
31405D-SM-0	FED NATL MTG ASSOC #786324		09/01/2008	SCHEDULED REDEMPTION		6,155	6,155	6,318	6,307		(152)		(152)		6,155				289	07/01/2034	1
31405H-E3-8	FED NATL MTG ASSOC #789554		08/13/2008	Various		180,149	178,773	180,068	179,986		(27)		(27)		179,959		190	190	6,913	04/01/2019	1
31405H-H7-6	FED NATL MTG ASSOC #789654		08/13/2008	Various		1,141,898	1,133,802	1,142,016	1,141,121		(752)		(752)		1,140,369		1,528	1,528	43,620	11/01/2019	1
31405J-J9-6	FED NATL MTG ASSOC #790588		09/01/2008	SCHEDULED REDEMPTION		1,211	1,211	1,232	1,230		(19)		(19)		1,211				57	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		09/01/2008	SCHEDULED REDEMPTION		4,947	4,947	5,004			(58)		(58)		4,947				133	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		09/01/2008	SCHEDULED REDEMPTION		1,907	1,907	1,958	1,954		(46)		(46)		1,907				90	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		09/01/2008	SCHEDULED REDEMPTION		5,954	5,954	6,249	6,166		(212)		(212)		5,954				279	10/01/2034	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		09/01/2008	SCHEDULED REDEMPTION		125,716	125,716	129,645	128,778		(3,062)		(3,062)		125,716				5,279	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		09/01/2008	SCHEDULED REDEMPTION		2,945	2,945	2,991	2,985		(40)		(40)		2,945				106	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		09/01/2008	SCHEDULED REDEMPTION		6,137	6,137	6,441	6,355		(218)		(218)		6,137				288	11/01/2034	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		09/01/2008	SCHEDULED REDEMPTION		4,389	4,389	4,526	4,504		(115)		(115)		4,389				190	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		09/01/2008	SCHEDULED REDEMPTION		3,817	3,817	3,785	3,787		30		30		3,817				152	03/01/2035	1
31406D-BP-0	FED NATL MTG ASSOC #806546		08/13/2008	Various		185,093	183,674	186,549	185,924		(71)		(71)		185,853		(760)	(760)	7,119	12/01/2019	1
31406D-XX-9	FED NATL MTG ASSOC #807194		09/01/2008	SCHEDULED REDEMPTION		4,926	4,926	4,982	4,973		(46)		(46)		4,926				196	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		09/01/2008	SCHEDULED REDEMPTION		8,066	8,066	8,184	8,169		(103)		(103)		8,066				291	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		09/01/2008	SCHEDULED REDEMPTION		1,294	1,294	1,352	1,349		(55)		(55)		1,294				61	02/01/2035	1
31406H-5W-3	FED NATL MTG ASSOC #810961		09/01/2008	SCHEDULED REDEMPTION		24,593	24,593	24,528	24,523		70		70		24,593				907	04/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		09/01/2008	SCHEDULED REDEMPTION		3,237	3,237	3,275	3,270		(33)		(33)		3,237				117	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		09/01/2008	SCHEDULED REDEMPTION		2,134	2,134	2,115	2,160		23		23		2,134				74	07/01/2020	1
31406J-W7-4	FED NATL MTG ASSOC #811670		08/13/2008	Various		42,755	42,437	43,078	43,120		(51)	167	(218)		42,901		(146)	(146)	1,655	03/01/2020	1
31406J-4T-7	FED NATL MTG ASSOC #811834		09/01/2008	SCHEDULED REDEMPTION		128,590	128,590	132,609	131,675		(3,085)		(3,085)		128,590				5,487	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		09/01/2008	SCHEDULED REDEMPTION		70,627	70,627	72,834	72,321		(1,694)		(1,694)		70,627				2,858	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		09/01/2008	SCHEDULED REDEMPTION		68,685	68,685	68,103	68,144		541		541		68,685				2,551	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		09/01/2008	SCHEDULED REDEMPTION		82,257	82,257	81,559	81,608		649		649		82,257				3,387	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		09/01/2008	SCHEDULED REDEMPTION		9,469	9,469	9,620	9,594		(125)		(125)		9,469				377	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		09/01/2008	SCHEDULED REDEMPTION		2,962	2,962	2,936	2,938		23		23		2,962				118	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		09/01/2008	SCHEDULED REDEMPTION		49,715	49,715	49,293	49,325		390		390		49,715				2,039	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		09/01/2008	SCHEDULED REDEMPTION		3,097	3,097	3,194	3,172		(74)		(74)		3,097				134	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		09/01/2008	SCHEDULED REDEMPTION		70,822	70,822	73,035	72,547		(1,725)		(1,725)		70,822				3,178	02/01/2035	1
31406M-GU-4	FED NATL MTG ASSOC #813911		07/10/2008	Various		24,481	25,088	24,249	24,371		27		27		24,284		197	197	702	11/01/2020	1
31406M-GV-2	FED NATL MTG ASSOC #813912		07/02/2008	Various		73,620	74,637	73,730	73,816		32		32		73,833		(213)	(213)	2,300	11/01/2020	1
31406M-HD-1	FED NATL MTG ASSOC #813928		09/01/2008	SCHEDULED REDEMPTION		5,532	5,532	5,415	5,430		101		101		5,532				156	11/01/2020	1
31406M-H7-4	FED NATL MTG ASSOC #813954		07/10/2008	Various		502,794	515,207	497,982	500,491		600		600		498,759		4,035	4,035	14,402	12/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		09/01/2008	SCHEDULED REDEMPTION		135,872	135,872	134,720	134,808		1,065		1,065		135,872				5,577	03/01/2035	1
31406N-AK-0	FED NATL MTG ASSOC #814610		08/01/2008	Various		10,124,346	10,296,496	10,173,972	10,215,324		1,364	35,218	(33,854)		10,181,470		(57,124)	(57,124)	392,630	04/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		09/01/2008	SCHEDULED REDEMPTION		511,946	511,946	516,026	515,353		(3,406)		(3,406)		511,946				19,989	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		09/01/2008	SCHEDULED REDEMPTION		11,197	11,197	11,323	11,304		(107)		(107)		11,197				445	03/01/2035	1
31406Q-AL-1	FED NATL MTG ASSOC #816411		08/13/2008	Various		103,432	106,791	103,228	103,738		220		220		103,481		(49)	(49)	3,394	07/01/2020	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		09/01/2008	SCHEDULED REDEMPTION		145,883	145,883	144,646	144,733		1,150		1,150		145,883				5,995	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		09/01/2008	SCHEDULED REDEMPTION		592	592	575	575		17		17		592				19	07/01/2020	1
31406R-DX-0	FED NATL MTG ASSOC #817418		08/13/2008	Various		672,369	694,890	671,694	675,022		784		784		672,697		(328)	(328)	22,126	08/01/2020	1
31406R-KM-6	FED NATL MTG ASSOC #817600		07/02/2008	Various		24,386	24,728	24,513	25,057		(9)		(9)		24,459		(73)	(73)	765	11/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		09/01/2008	SCHEDULED REDEMPTION		74	74	76	76		(1)		(1)		74				3	10/01/2036	1
31406R-T2-1	FED NATL MTG ASSOC #817869		07/02/2008	Various		776,034	786,420	774,734	777,981		926		926		775,987		47	47	24,505	03/01/2022	1
31406R-ZJ-7	FED NATL MTG ASSOC #818045		07/02/2008	Various		875,357	887,592	874,375	877,948		546		546		875,302		55	55	27,685	04/01/2022	1
31406S-4L-4	FED NATL MTG ASSOC #819027		09/01/2008	SCHEDULED REDEMPTION		87,658	87,658	86,915	86,972		687		687		87,658				3,236	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		09/01/2008	SCHEDULED REDEMPTION		559,353	559,353	565,083	564,894		(5,541)		(5,541)		559,353				24,793	04/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2008	SCHEDULED REDEMPTION		20,625	20,625	20,625	20,625						20,625				745	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		09/01/2008	SCHEDULED REDEMPTION		3,128	3,128	3,163	3,158		(30)		(30)		3,128				124	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-R9-1	FED NATL MTG ASSOC #820512		09/01/2008	SCHEDULED REDEMPTION		21,297	21,297	20,681	20,688		609		609		21,297				695	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		09/01/2008	SCHEDULED REDEMPTION		122,036	122,036	124,829	124,332		(2,296)		(2,296)		122,036				5,479	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		09/01/2008	SCHEDULED REDEMPTION		761	761	772	771		(10)		(10)		761				27	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		09/01/2008	SCHEDULED REDEMPTION		580	580	561	563		19		19		580				19	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		09/01/2008	SCHEDULED REDEMPTION		3,484	3,484	3,383	3,384		100		100		3,484				115	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		09/01/2008	SCHEDULED REDEMPTION		2,549	2,549	2,581	1,337		(30)		(30)		2,549				81	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2008	SCHEDULED REDEMPTION		9,038	9,038	9,038	9,038						9,038				327	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		09/01/2008	SCHEDULED REDEMPTION		299	299	303	302		(3)		(3)		299				11	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		09/01/2008	SCHEDULED REDEMPTION		1,356	1,356	1,372			(16)		(16)		1,356				38	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		09/01/2008	SCHEDULED REDEMPTION		11,231	11,231	10,906	10,910		321		321		11,231				365	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		09/01/2008	SCHEDULED REDEMPTION		1,579	1,579	1,600	1,598		(18)		(18)		1,579				55	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		09/01/2008	SCHEDULED REDEMPTION		96	96	98	97		(2)		(2)		96				4	07/01/2035	1
31407C-U3-9	FED NATL MTG ASSOC #826902		07/10/2008	Various		3,330,948	3,414,251	3,300,222	3,316,637		2,634		2,634		3,303,936		27,012	27,012	95,476	08/01/2020	1
31407D-QS-7	FED NATL MTG ASSOC #827665		09/01/2008	SCHEDULED REDEMPTION		5,583	5,583	5,466	5,481		102		102		5,583				161	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		09/01/2008	SCHEDULED REDEMPTION		2,481	2,481	2,548	2,526		(44)		(44)		2,481				107	06/01/2035	1
31407E-TK-9	FED NATL MTG ASSOC #828654		07/10/2008	Various		123,392	126,446	122,227	122,833		130		130		122,399		993	993	3,523	09/01/2020	1
31407E-5F-6	FED NATL MTG ASSOC #828946		09/01/2008	SCHEDULED REDEMPTION		3,767	3,767	3,658	3,659		108		108		3,767				117	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		09/01/2008	SCHEDULED REDEMPTION		861	861	873	872		(10)		(10)		861				32	08/01/2020	1
31407F-B3-3	FED NATL MTG ASSOC #829058		08/13/2008	Various		769,997	795,184	768,620	772,452		1,499		1,499		770,372		(374)	(374)	25,221	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		09/01/2008	SCHEDULED REDEMPTION		909	909	924	922		(13)		(13)		909				33	09/01/2020	1
31407F-CL-2	FED NATL MTG ASSOC #829075		07/02/2008	Various		306,300	310,576	307,730	313,834		(70)		(70)		307,211		(911)	(911)	9,619	09/01/2020	1
31407F-DJ-6	FED NATL MTG ASSOC #829105		08/13/2008	Various		412,026	425,556	411,602	424,836		478		478		412,214		(188)	(188)	13,499	10/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2008	SCHEDULED REDEMPTION		8,711	8,711	8,711	8,711						8,711				314	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		09/01/2008	SCHEDULED REDEMPTION		20,787	20,787	20,186	20,193		594		594		20,787				677	08/01/2020	1
31407G-ZR-2	FED NATL MTG ASSOC #830652		07/10/2008	Various		719,507	737,493	712,851	716,414		585		585		713,675		5,832	5,832	20,543	09/01/2020	1
31407H-H8-2	FED NATL MTG ASSOC #831055		07/02/2008	Various		128,803	130,566	128,985	129,126		66		66		129,171		(369)	(369)	4,055	09/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		09/01/2008	SCHEDULED REDEMPTION		443	443	440	440		3		3		443				17	11/01/2035	1
31407J-VY-5	FED NATL MTG ASSOC #832331		09/01/2008	SCHEDULED REDEMPTION		1,179	1,179	1,193	1,191		(12)		(12)		1,179				43	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		09/01/2008	SCHEDULED REDEMPTION		3,963	3,963	3,930	4,019		42		42		3,963				144	08/01/2020	1
31407K-HQ-5	FED NATL MTG ASSOC #832839		07/02/2008	Various		74,802	75,852	75,036			(16)		(16)		75,020		(218)	(218)	1,715	09/01/2020	1
31407K-Z9-3	FED NATL MTG ASSOC #833368		07/10/2008	Various		38,488	39,445	38,130	38,318		34		34		38,176		311	311	1,102	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		09/01/2008	SCHEDULED REDEMPTION		3,754	3,754	3,646	3,647		107		107		3,754				124	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		09/01/2008	SCHEDULED REDEMPTION		969	969	982	980		(12)		(12)		969				35	08/01/2020	1
31407M-4K-8	FED NATL MTG ASSOC #835226		09/01/2008	SCHEDULED REDEMPTION		11,811	11,811	11,668	11,680		132		132		11,811				426	08/01/2020	1
31407N-FE-8	FED NATL MTG ASSOC #835465		07/10/2008	Various		571,497	585,681	566,122	568,943		578		578		566,892		4,605	4,605	16,358	09/01/2020	1
31407N-FH-1	FED NATL MTG ASSOC #835468		07/02/2008	Various		21,129	21,424	21,227	21,647		(5)		(5)		21,192		(63)	(63)	664	10/01/2020	1
31407N-X9-9	FED NATL MTG ASSOC #836004		07/02/2008	Various		39,018	39,565	39,201	39,970		(11)		(11)		39,134		(117)	(117)	1,217	09/01/2020	1
31407N-5G-4	FED NATL MTG ASSOC #836147		07/10/2008	Various		172,067	176,370	170,484	171,330		127		127		170,669		1,398	1,398	4,899	09/01/2020	1
31407P-KG-2	FED NATL MTG ASSOC #836495		07/02/2008	Various		194,194	196,914	194,531	194,740		52		52		194,763		(569)	(569)	6,056	10/01/2020	1
31407P-KZ-0	FED NATL MTG ASSOC #836512		07/10/2008	Various		49,791	51,036	49,333	49,578		37		37		49,387		405	405	1,431	10/01/2020	1
31407Q-CA-2	FED NATL MTG ASSOC #837165		07/10/2008	Various		40,516	41,529	40,142	40,343		31		31		40,187		329	329	1,162	11/01/2020	1
31407Q-CX-2	FED NATL MTG ASSOC #837186		07/10/2008	Various		396,530	406,349	392,739	394,742		468		468		393,346		3,184	3,184	11,264	12/01/2020	1
31407Q-DZ-6	FED NATL MTG ASSOC #837220		08/13/2008	Various		481,377	497,278	480,719	484,256		748		748		481,613		(237)	(237)	15,759	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		09/01/2008	SCHEDULED REDEMPTION		2,439	2,439	2,358	2,369		81		81		2,439				79	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2008	SCHEDULED REDEMPTION		81,341	81,341	81,341	81,341						81,341				3,039	07/01/2035	1
31407S-ND-0	FED NATL MTG ASSOC #839288		08/13/2008	Various		114,667	118,471	114,516	115,085		169		169		114,723		(55)	(55)	3,748	09/01/2020	1
31407S-2E-1	FED NATL MTG ASSOC #839673		08/13/2008	Various		413,790	427,659	413,397	415,436		444		444		413,980		(191)	(191)	13,635	09/01/2020	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2008	SCHEDULED REDEMPTION		17,674	17,674	17,674	17,674						17,674				638	07/01/2035	1
31407T-XJ-4	FED NATL MTG ASSOC #840481		07/02/2008	Various		819,551	830,016	818,947			695		695		819,642		(91)	(91)	18,878	11/01/2021	1
31407T-XP-0	FED NATL MTG ASSOC #840486		07/02/2008	Various		74,702	75,750	74,626	74,935		39		39		74,696		5	5	2,339	01/01/2022	1
31407T-2F-6	FED NATL MTG ASSOC #840574		07/10/2008	Various		1,254,055	1,284,986	1,242,044	1,248,271		1,538		1,538		1,244,012		10,043	10,043	35,869	10/01/2020	1
31407T-2J-8	FED NATL MTG ASSOC #840577		07/02/2008	Various		64,047	64,945	64,248			(13)		(13)		64,235		(188)	(188)	1,479	10/01/2020	1
31407T-2L-3	FED NATL MTG ASSOC #840579		07/02/2008	Various		47,925	48,593	48,002	48,059		16		16		48,065		(140)	(140)	1,504	10/01/2020	1
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2008	SCHEDULED REDEMPTION		4,720	4,720	4,720	4,720						4,720				171	08/01/2035	1
31407U-MT-1	FED NATL MTG ASSOC #841070		07/10/2008	Various		51,669	52,906	51,136	51,394		115		115		51,269		401	401	1,481	09/01/2020	1
31407W-R7-0	FED NATL MTG ASSOC #843010		09/01/2008	SCHEDULED REDEMPTION		660,959	660,959	661,785	661,671		(712)		(712)		660,959				27,425	03/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2008	SCHEDULED REDEMPTION		1,673	1,673	1,631	1,636		36		36		1,673				61	11/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		07/10/2008	Various		80,703	82,697	79,961	82,453		46		46		80,055		648	648	2,310	11/01/2020	1
31407X-DR-9	FED NATL MTG ASSOC #843512		07/02/2008	Various		134,126	135,999	134,540			(22)		(22)		134,518		(392)	(392)	3,101	11/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407Y-DE-6	FED NATL MTG ASSOC #844401		09/01/2008	SCHEDULED REDEMPTION		82,741	82,741	80,501	80,599		2,142		2,142		82,741				3,014	11/01/2035	1
31407Y-4L-0	FED NATL MTG ASSOC #845127		07/10/2008	Various		356,199	365,107	352,881	354,677		305		305		353,311		2,888	2,888	10,237	12/01/2020	1
31407Y-4M-8	FED NATL MTG ASSOC #845128		07/02/2008	Various		225,324	228,481	225,695	225,976		63		63		225,984		(660)	(660)	7,115	12/01/2020	1
31407Y-5E-5	FED NATL MTG ASSOC #845145		07/10/2008	Various		204,612	209,729	202,710	203,737		172		172		202,953		1,659	1,659	5,854	01/01/2021	1
31408A-HC-7	FED NATL MTG ASSOC #845427		07/10/2008	Various		54,433	55,794	53,926	54,201		47		47		53,992		442	442	1,569	01/01/2021	1
31408A-JN-1	FED NATL MTG ASSOC #845469		07/02/2008	Various		42,955	43,547	42,885	43,075		26		26		42,960		(4)	(4)	1,342	04/01/2021	1
31408A-KG-4	FED NATL MTG ASSOC #845495		07/02/2008	Various		25,821	26,184	25,786	25,899		10		10		25,824		(3)	(3)	805	06/01/2021	1
31408A-K4-1	FED NATL MTG ASSOC #845515		07/10/2008	Various		47,571	48,761	46,910	47,369		52		52		46,979		592	592	1,372	07/01/2021	1
31408A-K5-8	FED NATL MTG ASSOC #845516		07/02/2008	Various		4,367,556	4,427,593	4,367,956			120		120		4,368,076		(520)	(520)	98,547	07/01/2021	1
31408A-NL-0	FED NATL MTG ASSOC #845595		07/10/2008	Various		36,154	37,057	35,828	36,933		9		9		35,861		294	294	1,041	10/01/2020	1
31408B-LV-8	FED NATL MTG ASSOC #846440		07/02/2008	Various		287,897	291,935	288,370	288,736		81		81		288,742		(845)	(845)	9,078	12/01/2020	1
31408C-BG-0	FED NATL MTG ASSOC #847039		07/02/2008	Various		63,545	64,436	63,649	63,730		18		18		63,731		(186)	(186)	2,012	11/01/2020	1
31408C-CE-4	FED NATL MTG ASSOC #847069		07/10/2008	Various		43,442	44,528	43,041	43,255		35		35		43,090		352	352	1,225	08/01/2020	1
31408D-A3-8	FED NATL MTG ASSOC #847926		07/10/2008	Various		1,356,717	1,390,575	1,344,025	1,350,849		1,242		1,242		1,345,737		10,980	10,980	38,851	12/01/2020	1
31408D-A8-7	FED NATL MTG ASSOC #847931		07/02/2008	Various		23,453	23,780	23,525			(4)		(4)		23,521		(68)	(68)	540	12/01/2020	1
31408E-AR-3	FED NATL MTG ASSOC #848816		07/02/2008	Various		779,696	790,634	780,990	781,963		214		214		781,984		(2,288)	(2,288)	24,297	01/01/2021	1
31408E-RL-8	FED NATL MTG ASSOC #849291		07/10/2008	Various		738,957	756,942	731,812	754,299		784		784		733,111		5,846	5,846	21,020	01/01/2021	1
31408E-VL-3	FED NATL MTG ASSOC #849419		07/10/2008	Various		196,373	201,278	194,536	195,528		178		178		194,783		1,590	1,590	5,651	11/01/2020	1
31408F-KJ-7	FED NATL MTG ASSOC #849997		07/10/2008	Various		596,854	611,792	588,572	594,327		632		632		589,423		7,431	7,431	17,214	06/01/2021	1
31408F-UR-8	FED NATL MTG ASSOC #850292		07/10/2008	Various		43,357	44,437	42,949	43,168		42		42		43,007		350	350	1,239	12/01/2020	1
31408F-US-6	FED NATL MTG ASSOC #850293		07/02/2008	Various		584,677	592,816	585,586	586,315		209		209		586,379		(1,703)	(1,703)	18,351	12/01/2020	1
31408G-FS-1	FED NATL MTG ASSOC #850777		07/02/2008	Various		63,929	64,826	63,847	64,119		21		21		63,935		(6)	(6)	2,014	01/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		09/01/2008	SCHEDULED REDEMPTION		1,394	1,394	1,384	1,385		9		9		1,394				54	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		09/01/2008	SCHEDULED REDEMPTION		1,274	1,274	1,265	1,266		8		8		1,274				52	03/01/2036	1
31408J-LF-6	FED NATL MTG ASSOC #852726		07/10/2008	Various		53,906	55,255	53,410	53,676		40		40		53,468		438	438	1,554	01/01/2021	1
31408J-LN-9	FED NATL MTG ASSOC #852733		07/10/2008	Various		199,492	204,482	197,637	198,642		162		162		197,870		1,622	1,622	5,639	01/01/2021	1
31408J-LQ-2	FED NATL MTG ASSOC #852735		07/10/2008	Various		54,523	55,875	54,060	55,863		21		21		54,083		440	440	1,560	01/01/2021	1
31408X-3R-9	FED NATL MTG ASSOC #864008		07/10/2008	Various		39,237	40,218	38,905	40,180		5		5		38,918		319	319	1,131	12/01/2020	1
31409A-NV-7	FED NATL MTG ASSOC #865404		07/02/2008	Various		42,879	43,465	42,878			3		3		42,881		(2)	(2)	977	02/01/2021	1
31409B-F4-4	FED NATL MTG ASSOC #866087		09/01/2008	SCHEDULED REDEMPTION		8,209	8,209	8,153	8,158		52		52		8,209				323	03/01/2036	1
31409C-M7-7	FED NATL MTG ASSOC #867182		09/01/2008	SCHEDULED REDEMPTION		1,614	1,614	1,595	1,597		18		18		1,614				58	02/01/2021	1
31409C-UW-3	FED NATL MTG ASSOC #867397		07/02/2008	Various		30,551	30,979	30,506	30,643		12		12		30,554		(3)	(3)	959	05/01/2021	1
31409C-WF-8	FED NATL MTG ASSOC #867446		07/02/2008	Various		37,427	37,952	37,440			(9)		(9)		37,431		(4)	(4)	860	05/01/2021	1
31409E-KL-4	FED NATL MTG ASSOC #868899		07/10/2008	Various		249,549	255,792	246,098	248,488		250		250		246,439		3,110	3,110	7,169	04/01/2021	1
31409E-U5-8	FED NATL MTG ASSOC #869204		07/10/2008	Various		354,081	362,935	349,178	352,573		365		365		349,671		4,410	4,410	10,177	05/01/2021	1
31409E-WE-7	FED NATL MTG ASSOC #869245		07/10/2008	Various		3,658,903	3,750,446	3,608,395	3,643,359		3,558		3,558		3,613,276		45,627	45,627	104,604	03/01/2021	1
31409F-SV-1	FED NATL MTG ASSOC #870032		07/02/2008	Various		26,335	26,704	26,316	26,411		12		12		26,338		(3)	(3)	833	05/01/2021	1
31409F-V2-1	FED NATL MTG ASSOC #870133		07/10/2008	Various		44,361	45,471	43,749	44,172		43		43		43,808		553	553	1,264	03/01/2021	1
31409G-HN-9	FED NATL MTG ASSOC #870637		07/02/2008	Various		94,168	95,488	94,045	94,459		47		47		94,180		(12)	(12)	2,933	10/01/2021	1
31409G-JB-3	FED NATL MTG ASSOC #870658		07/10/2008	Various		195,853	200,749	193,091	195,023		259		259		193,426		2,427	2,427	5,578	11/01/2021	1
31409G-JK-3	FED NATL MTG ASSOC #870666		07/10/2008	Various		97,166	99,597	95,796	96,756		128		128		95,961		1,204	1,204	2,778	11/01/2021	1
31409G-J4-9	FED NATL MTG ASSOC #870683		07/10/2008	Various		442,987	453,949	436,619	441,000		767		767		437,559		5,429	5,429	12,640	12/01/2021	1
31409G-YQ-3	FED NATL MTG ASSOC #871119		09/01/2008	SCHEDULED REDEMPTION		5,151	5,151	5,116	5,120		31		31		5,151				210	12/01/2036	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		09/01/2008	SCHEDULED REDEMPTION		1,887	1,887	1,874	1,875		12		12		1,887				70	04/01/2036	1
31409H-SP-0	FED NATL MTG ASSOC #871826		07/10/2008	Various		276,831	283,745	272,980	275,646		304		304		273,388		3,443	3,443	7,964	04/01/2021	1
31409H-Y8-1	FED NATL MTG ASSOC #872035		07/02/2008	Various		30,748	31,173	30,702	30,831		18		18		30,752		(3)	(3)	971	04/01/2021	1
31409J-CK-4	FED NATL MTG ASSOC #872274		07/02/2008	Various		25,027	25,378	24,994	25,100		9		9		25,029		(3)	(3)	793	05/01/2021	1
31409U-VC-6	FED NATL MTG ASSOC #879111		07/10/2008	Various		671,488	688,038	661,941	668,394		1,064		1,064		663,250		8,238	8,238	19,159	05/01/2021	1
31409V-AH-6	FED NATL MTG ASSOC #879408		07/02/2008	Various		192,948	195,652	192,692	193,521		66		66		192,966		(17)	(17)	6,091	02/01/2021	1
31409W-VS-7	FED NATL MTG ASSOC #880925		09/01/2008	SCHEDULED REDEMPTION		285	285	289	289		(5)		(5)		285				11	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		09/01/2008	SCHEDULED REDEMPTION		2,034	2,034	2,020	2,021		13		13		2,034				81	04/01/2036	1
31409X-AZ-2	FED NATL MTG ASSOC #881224		07/10/2008	Various		226,622	232,294	223,494	225,660		221		221		223,797		2,826	2,826	6,536	05/01/2021	1
31409X-PH-6	FED NATL MTG ASSOC #881624		07/10/2008	Various		30,734	31,504	30,448	30,604		26		26		30,485		249	249	886	01/01/2021	1
31409X-YF-0	FED NATL MTG ASSOC #881910		07/02/2008	Various		537,801	544,975	537,638			219		219		537,856		(56)	(56)	12,456	06/01/2021	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		09/01/2008	SCHEDULED REDEMPTION		2,189	2,189	2,174	2,176		14		14		2,189				89	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		09/01/2008	SCHEDULED REDEMPTION		37,949	37,949	39,064			(1,115)		(1,115)		37,949				756	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2008	SCHEDULED REDEMPTION		205,230	205,230	205,230	205,230						205,230				7,670	02/01/2036	1
31410B-F7-4	FED NATL MTG ASSOC #884090		07/02/2008	Various		44,423	45,046	44,395	44,553		17		17		44,428		(5)	(5)	1,408	05/01/2021	1
31410B-SK-1	FED NATL MTG ASSOC #884422		07/02/2008	Various		94,692	96,001	94,612	94,963		57		57		94,703		(11)	(11)	2,963	05/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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-6H-2	FED NATL MTG ASSOC #884772		08/13/2008	Various		26,003,881	25,572,724	25,842,437	25,789,297		(23,088)		(23,088)		25,766,209		237,672	237,672	1,014,688	10/01/2036	1
31410C-D3-3	FED NATL MTG ASSOC #884922		07/02/2008	Various		50,389	51,096	50,318	50,543		19		19		50,394		(5)	(5)	1,598	04/01/2021	1
31410C-JP-8	FED NATL MTG ASSOC #885070		07/02/2008	Various		33,411	33,877	33,360	33,511		16		16		33,415		(3)	(3)	1,048	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2008	SCHEDULED REDEMPTION		4,897	4,897	5,041	5,030		(133)		(133)		4,897				211	06/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		09/01/2008	SCHEDULED REDEMPTION		46,056	46,056	46,593			(536)		(536)		46,056				1,163	06/01/2021	1
31410C-X3-1	FED NATL MTG ASSOC #885498		07/02/2008	Various		81,298	82,438	81,244	81,546		34		34		81,307		(10)	(10)	2,538	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		09/01/2008	SCHEDULED REDEMPTION		4,733	4,733	4,872			(139)		(139)		4,733				86	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		09/01/2008	SCHEDULED REDEMPTION		284	284	289	289		(5)		(5)		284				13	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		09/01/2008	SCHEDULED REDEMPTION		1,134	1,134	1,154	1,153		(18)		(18)		1,134				53	08/01/2036	1
31410D-2U-3	FED NATL MTG ASSOC #886487		07/10/2008	Various		223,345	228,878	220,173	222,346		341		341		220,597		2,748	2,748	6,393	08/01/2021	1
31410E-C9-7	FED NATL MTG ASSOC #886696		07/10/2008	Various		1,360,947	1,394,988	1,341,983	1,355,168		1,542		1,542		1,344,030		16,918	16,918	39,059	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		09/01/2008	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81				4	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		09/01/2008	SCHEDULED REDEMPTION		2,579	2,579	2,628	2,620		(41)		(41)		2,579				125	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		09/01/2008	SCHEDULED REDEMPTION		130	130	132	132		(2)		(2)		130				6	05/01/2036	1
31410G-N8-2	FED NATL MTG ASSOC #888815		07/10/2008	Various		1,016,405	1,041,603	1,002,186	1,011,854		1,298		1,298		1,003,844		12,562	12,562	29,073	11/01/2022	1
31410K-DW-1	FED NATL MTG ASSOC #889417		07/02/2008	Various		2,471,989	2,506,451	2,472,577			(39)		(39)		2,472,537		(548)	(548)	36,448	04/01/2023	1
31410N-2P-2	FED NATL MTG ASSOC #892782		09/01/2008	SCHEDULED REDEMPTION		101	101	103	103		(2)		(2)		101				5	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		09/01/2008	SCHEDULED REDEMPTION		1,831	1,831	1,861	1,860		(29)		(29)		1,831				85	09/01/2036	1
31410P-V3-4	FED NATL MTG ASSOC #893534		07/02/2008	Various		256,970	260,463	256,979			18		18		256,997		(27)	(27)	5,770	09/01/2021	1
31410Q-AY-7	FED NATL MTG ASSOC #893823		07/10/2008	Various		55,865	57,242	55,063	55,609		97		97		55,181		684	684	1,597	09/01/2021	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		09/01/2008	SCHEDULED REDEMPTION		653	653	665	664		(10)		(10)		653				27	10/01/2036	1
31410Q-5H-0	FED NATL MTG ASSOC #894648		07/02/2008	Various		42,503	43,099	42,432	42,640		21		21		42,508		(6)	(6)	1,313	11/01/2021	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		09/01/2008	SCHEDULED REDEMPTION		523	523	533	531		(8)		(8)		523				25	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		09/01/2008	SCHEDULED REDEMPTION		4,649	4,649	4,618	4,621		28		28		4,649				180	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		09/01/2008	SCHEDULED REDEMPTION		972	972	988	987		(15)		(15)		972				44	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2008	SCHEDULED REDEMPTION		6,766	6,766	6,766	6,766						6,766				244	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2008	SCHEDULED REDEMPTION		3,108	3,108	3,108	3,108						3,108				113	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		09/01/2008	SCHEDULED REDEMPTION		1,002	1,002	1,019	1,019		(16)		(16)		1,002				42	08/01/2036	1
31410T-DZ-5	FED NATL MTG ASSOC #896620		07/02/2008	Various		36,168	36,676	36,109	36,284		17		17		36,172		(5)	(5)	1,138	09/01/2021	1
31410T-SD-8	FED NATL MTG ASSOC #897016		09/01/2008	SCHEDULED REDEMPTION		8,714	8,714	8,877	8,853		(140)		(140)		8,714				410	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2008	SCHEDULED REDEMPTION		5,442	5,442	5,442	5,442						5,442				198	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2008	SCHEDULED REDEMPTION		16,873	16,873	16,873	16,873						16,873				611	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		09/01/2008	SCHEDULED REDEMPTION		2,197	2,197	2,238	2,231		(35)		(35)		2,197				107	12/01/2036	1
31410U-JV-5	FED NATL MTG ASSOC #897676		07/02/2008	Various		886,701	898,892	885,516	889,201		752		752		886,649		52	52	27,931	05/01/2022	1
31410U-ZD-7	FED NATL MTG ASSOC #898140		07/02/2008	Various		35,133	35,627	35,082	35,242		14		14		35,137		(4)	(4)	1,114	08/01/2021	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2008	SCHEDULED REDEMPTION		5,577	5,577	5,426	5,439		138		138		5,577				207	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		09/01/2008	SCHEDULED REDEMPTION		7,368	7,368	7,317	7,323		45		45		7,368				287	11/01/2036	1
31410V-SZ-4	FED NATL MTG ASSOC #898836		09/01/2008	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				3	11/01/2036	1
31410V-U8-1	FED NATL MTG ASSOC #898907		07/02/2008	Various		25,373	25,730	25,330	25,456		13		13		25,377		(3)	(3)	804	12/01/2021	1
31410V-VC-1	FED NATL MTG ASSOC #898911		07/02/2008	Various		870,256	882,454	869,432	872,974		449		449		870,370		(113)	(113)	27,334	11/01/2021	1
31410V-V6-4	FED NATL MTG ASSOC #898937		09/01/2008	SCHEDULED REDEMPTION		693	693	706	705		(11)		(11)		693				34	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		07/10/2008	Various		546,776	560,066	538,651	544,093		1,337		1,337		540,204		6,573	6,573	15,633	02/01/2022	1
31410W-BU-1	FED NATL MTG ASSOC #899251		07/10/2008	Various		287,854	295,059	283,762	286,645		418		418		284,295		3,559	3,559	8,286	03/01/2022	1
31410W-C7-1	FED NATL MTG ASSOC #899294		07/10/2008	Various		319,703	327,707	315,169	318,361		452		452		315,748		3,956	3,956	9,222	02/01/2022	1
31410W-DL-9	FED NATL MTG ASSOC #899307		07/10/2008	Various		41,188	42,219	40,602	41,015		60		60		40,679		509	509	1,187	04/01/2022	1
31410W-ED-6	FED NATL MTG ASSOC #899332		07/02/2008	Various		678,116	687,642	677,403	680,166		379		379		678,076		40	40	20,860	05/01/2022	1
31410W-GM-4	FED NATL MTG ASSOC #899404		07/10/2008	Various		918,709	945,296	909,080	918,340		1,380		1,380		910,830		7,878	7,878	26,520	05/01/2022	1
31410W-HN-1	FED NATL MTG ASSOC #899437		07/02/2008	Various		915,379	951,624	915,140	924,491		1,424		1,424		916,939		(1,560)	(1,560)	26,780	05/01/2022	1
31410W-HR-2	FED NATL MTG ASSOC #899440		07/02/2008	Various		836,291	869,413	836,081	844,624		1,294		1,294		837,717		(1,426)	(1,426)	24,465	05/01/2022	1
31410W-HX-9	FED NATL MTG ASSOC #899446		07/02/2008	Various		395,566	411,233	395,462	399,509		616		616		396,240		(675)	(675)	11,242	06/01/2022	1
31410W-JL-3	FED NATL MTG ASSOC #899467		07/10/2008	Various		661,932	686,333	660,020	666,764		1,023		1,023		661,314		618	618	19,309	06/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		07/02/2008	Various		919,930	932,832	920,292			(404)		(404)		919,888		41	41	21,411	06/01/2022	1
31410W-J3-3	FED NATL MTG ASSOC #899482		07/10/2008	Various		581,100	603,015	579,876	585,824		912		912		581,028		72	72	16,813	06/01/2022	1
31410W-KL-1	FED NATL MTG ASSOC #899499		09/01/2008	SCHEDULED REDEMPTION		44,505	44,505	45,812			(1,307)		(1,307)		44,505				825	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		09/01/2008	SCHEDULED REDEMPTION		1,377	1,377	1,400	1,399		(22)		(22)		1,377				67	05/01/2037	1
31410W-MR-6	FED NATL MTG ASSOC #899568		08/05/2008	Various		625,703	663,056	630,660	638,618		2,567	4,683	(2,116)		636,502		(10,799)	(10,799)	23,179	06/01/2037	1
31410W-TT-5	FED NATL MTG ASSOC #899762		07/02/2008	Various		51,475	53,502	51,449	51,977		92		92		51,562		(88)	(88)	1,495	07/01/2022	1
31410W-UK-2	FED NATL MTG ASSOC #899786		07/02/2008	Various		643,024	667,953	642,344	648,908		993		993		643,600		(576)	(576)	18,420	06/01/2022	1
31410W-YZ-5	FED NATL MTG ASSOC #899928		09/01/2008	SCHEDULED REDEMPTION		234,857	234,857	241,756			(6,899)		(6,899)		234,857				4,019	12/01/2037	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)
31410W-2T-4	FED NATL MTG ASSOC #899986		07/10/2008	Various		2,157,854	2,241,066	2,154,908	2,177,187		3,569		3,569		2,159,379		(1,525)	(1,525)	63,043	09/01/2022	1
31410X-HH-2	FED NATL MTG ASSOC #900332		09/01/2008	SCHEDULED REDEMPTION		1,859	1,859	1,846	1,848		11		11		1,859				72	09/01/2036	1
31410X-YF-7	FED NATL MTG ASSOC #900810		07/02/2008	Various		648,059	657,147	647,561	650,076		328		328		648,149		(90)	(90)	19,873	11/01/2021	1
31410X-5E-2	FED NATL MTG ASSOC #900945		07/10/2008	Various		671,227	688,028	661,725	668,405		927		927		662,917		8,310	8,310	19,133	02/01/2022	1
31411A-DH-5	FED NATL MTG ASSOC #902004		09/01/2008	SCHEDULED REDEMPTION		2,450	2,450	2,491	2,489		(39)		(39)		2,450				112	11/01/2036	1
31411A-P8-2	FED NATL MTG ASSOC #902347		07/02/2008	Various		68,411	69,351	68,277	68,611		54		54		68,420		(9)	(9)	2,130	11/01/2021	1
31411A-WN-1	FED NATL MTG ASSOC #902553		07/02/2008	Various		29,554	29,968	29,532	29,641		14		14		29,557		(4)	(4)	931	11/01/2021	1
31411A-YE-9	FED NATL MTG ASSOC #902609		07/02/2008	Various		36,824	37,341	36,763	36,942		18		18		36,829		(5)	(5)	1,156	11/01/2021	1
31411A-5M-3	FED NATL MTG ASSOC #902752		09/01/2008	SCHEDULED REDEMPTION		861	861	856	856		5		5		861				33	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		09/01/2008	SCHEDULED REDEMPTION		82	82	84	83		(1)		(1)		82				4	12/01/2036	1
31411B-JX-2	FED NATL MTG ASSOC #903078		07/02/2008	Various		895,084	907,646	895,408	33,928		(248)		(248)		895,205		(121)	(121)	20,886	12/01/2021	1
31411B-MD-2	FED NATL MTG ASSOC #903156		09/01/2008	SCHEDULED REDEMPTION		2,659	2,659	2,705	2,702		(43)		(43)		2,659				129	10/01/2036	1
31411B-YT-4	FED NATL MTG ASSOC #903522		07/02/2008	Various		511,662	518,839	512,867	513,199		166		166		513,171		(1,508)	(1,508)	14,869	10/01/2021	1
31411B-7J-6	FED NATL MTG ASSOC #903697		07/10/2008	Various		917,560	940,493	904,786	913,644		1,031		1,031		906,155		11,406	11,406	26,257	10/01/2021	1
31411B-7K-3	FED NATL MTG ASSOC #903698		07/02/2008	Various		26,989	27,364	26,941	27,071		17		17		26,993		(3)	(3)	848	10/01/2021	1
31411C-BK-6	FED NATL MTG ASSOC #903742		09/01/2008	SCHEDULED REDEMPTION		1,951	1,951	1,984	1,982		(31)		(31)		1,951				80	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		09/01/2008	SCHEDULED REDEMPTION		3,883	3,883	3,948	3,944		(61)		(61)		3,883				178	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		09/01/2008	SCHEDULED REDEMPTION		98	98	100	100		(2)		(2)		98				5	01/01/2037	1
31411D-B4-0	FED NATL MTG ASSOC #904659		07/02/2008	Various		21,585	21,887	21,548	21,653		12		12		21,588		(3)	(3)	675	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		09/01/2008	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80				4	11/01/2036	1
31411D-FS-3	FED NATL MTG ASSOC #904777		09/01/2008	SCHEDULED REDEMPTION		5,205	5,205	5,170	5,174		32		32		5,205				212	12/01/2036	1
31411D-NZ-8	FED NATL MTG ASSOC #905008		07/02/2008	Various		71,465	74,295	71,449	72,176		108		108		71,586		(121)	(121)	2,090	05/01/2022	1
31411D-PH-6	FED NATL MTG ASSOC #905024		07/02/2008	Various		948,928	962,104	947,779	951,765		535		535		948,724		204	204	30,096	06/01/2022	1
31411D-4L-0	FED NATL MTG ASSOC #905427		07/02/2008	Various		46,958	47,615	46,876	47,108		25		25		46,964		(6)	(6)	1,476	11/01/2021	1
31411E-FF-9	FED NATL MTG ASSOC #905666		07/02/2008	Various		838,170	849,804	837,387	840,542		557		557		838,288		(118)	(118)	26,285	12/01/2021	1
31411E-QB-6	FED NATL MTG ASSOC #905950		07/02/2008	Various		65,049	65,943	64,917	65,242		53		53		65,058		(9)	(9)	2,045	01/01/2022	1
31411E-S5-7	FED NATL MTG ASSOC #906040		07/02/2008	Various		188,786	191,389	188,412	189,357		145		145		188,811		(25)	(25)	5,914	01/01/2022	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		07/10/2008	Various		920,181	942,827	906,818	915,933		1,795		1,795		908,972		11,209	11,209	26,429	01/01/2022	1
31411F-EZ-3	FED NATL MTG ASSOC #906552		07/10/2008	Various		741,012	759,505	730,483	737,843		1,085		1,085		731,860		9,152	9,152	21,224	01/01/2022	1
31411F-KV-5	FED NATL MTG ASSOC #906708		07/02/2008	Various		48,084	48,754	47,995	48,236		30		30		48,091		(7)	(7)	1,514	12/01/2021	1
31411F-W9-1	FED NATL MTG ASSOC #907072		07/02/2008	Various		843,992	876,727	843,043	851,735		1,373		1,373		844,767		(776)	(776)	24,675	09/01/2022	1
31411G-EE-8	FED NATL MTG ASSOC #907433		07/02/2008	Various		49,334	50,027	49,351			(21)		(21)		49,330		4	4	1,149	02/01/2022	1
31411G-Q7-0	FED NATL MTG ASSOC #907778		09/01/2008	SCHEDULED REDEMPTION		3,409	3,409	3,386	3,388		21		21		3,409				139	01/01/2037	1
31411G-3M-2	FED NATL MTG ASSOC #908104		09/01/2008	SCHEDULED REDEMPTION		11,075	11,075	11,261	11,250		(175)		(175)		11,075				509	09/01/2036	1
31411H-MW-7	FED NATL MTG ASSOC #908573		07/10/2008	Various		794,912	814,794	783,644	791,555		1,121		1,121		785,078		9,833	9,833	22,346	01/01/2022	1
31411H-MX-5	FED NATL MTG ASSOC #908574		07/02/2008	Various		817,001	828,412	817,385			(275)		(275)		817,110		(109)	(109)	18,771	01/01/2022	1
31411H-SN-1	FED NATL MTG ASSOC #908725		07/02/2008	Various		126,039	127,807	125,912	126,431		67		67		126,031		9	9	3,952	01/01/2022	1
31411H-Y3-8	FED NATL MTG ASSOC #908930		09/01/2008	SCHEDULED REDEMPTION		19,749	19,749	18,995	19,022		727		727		19,749				790	03/01/2037	1
31411J-AA-4	FED NATL MTG ASSOC #909101		07/02/2008	Various		288,588	299,781	288,256	291,236		478		478		288,855		(267)	(267)	8,438	10/01/2022	1
31411J-GN-0	FED NATL MTG ASSOC #909305		09/01/2008	SCHEDULED REDEMPTION		12,331	12,331	12,538	12,525		(194)		(194)		12,331				551	01/01/2037	1
31411J-JL-1	FED NATL MTG ASSOC #909367		07/02/2008	Various		926,533	939,540	925,829	929,307		460		460		926,662		(129)	(129)	29,378	11/01/2021	1
31411J-K7-0	FED NATL MTG ASSOC #909418		09/01/2008	SCHEDULED REDEMPTION		420	420	428	426		(7)		(7)		420				18	02/01/2037	1
31411J-MB-9	FED NATL MTG ASSOC #909454		07/10/2008	Various		1,537,503	1,575,945	1,515,687	1,531,000		2,193		2,193		1,518,490		19,013	19,013	44,097	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2008	SCHEDULED REDEMPTION		2,370	2,370	2,414	2,407		(37)		(37)		2,370				112	02/01/2037	1
31411K-CD-3	FED NATL MTG ASSOC #910068		07/10/2008	Various		427,770	438,478	421,703	425,974		605		605		422,478		5,293	5,293	12,210	02/01/2022	1
31411K-LK-7	FED NATL MTG ASSOC #910330		07/02/2008	Various		21,790	22,092	21,792			(3)		(3)		21,788		1	1	498	03/01/2022	1
31411K-WZ-2	FED NATL MTG ASSOC #910664		07/02/2008	Various		15,955	16,179	15,960			(7)		(7)		15,953		1	1	320	02/01/2022	1
31411L-C8-2	FED NATL MTG ASSOC #910995		07/02/2008	Various		740,628	751,016	739,878	742,954		395		395		740,577		51	51	23,248	01/01/2022	1
31411L-F2-2	FED NATL MTG ASSOC #911085		09/01/2008	SCHEDULED REDEMPTION		24,060	24,060	23,736			324		324		24,060				571	01/01/2023	1
31411L-RF-0	FED NATL MTG ASSOC #911386		07/10/2008	Various		537,153	550,598	529,536	534,895		759		759		530,507		6,646	6,646	15,492	02/01/2022	1
31411L-RJ-2	FED NATL MTG ASSOC #911389		07/02/2008	Various		38,768	39,312	38,728	38,890		21		21		38,766		3	3	1,202	03/01/2022	1
31411L-V9-9	FED NATL MTG ASSOC #911540		07/02/2008	Various		657,840	667,076	657,186	659,904		339		339		657,794		46	46	20,861	02/01/2022	1
31411N-QE-0	FED NATL MTG ASSOC #912253		09/01/2008	SCHEDULED REDEMPTION		6,390	6,390	6,578			(188)		(188)		6,390				118	03/01/2037	1
31411N-TX-5	FED NATL MTG ASSOC #912366		07/02/2008	Various		249,973	253,478	249,951	60,659		(22)		(22)		249,955		18	18	6,270	02/01/2022	1
31411N-XP-7	FED NATL MTG ASSOC #912486		07/10/2008	Various		264,953	271,575	261,191	263,829		382		382		261,678		3,275	3,275	7,488	02/01/2022	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		07/02/2008	Various		707,142	716,951	707,264			(174)		(174)		707,091		52	52	16,280	02/01/2022	1
31411N-ZW-0	FED NATL MTG ASSOC #912557		07/10/2008	Various		739,419	757,926	728,950	736,309		1,025		1,025		730,266		9,153	9,153	21,159	02/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		09/01/2008	SCHEDULED REDEMPTION		2,633	2,633	2,677	2,674		(41)		(41)		2,633				128	03/01/2037	1
31411R-FA-1	FED NATL MTG ASSOC #912861		07/02/2008	Various		932,158	945,248	931,207	934,948		497		497		932,096		62	62	29,563	02/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411S-2R-6	FED NATL MTG ASSOC #914384		07/02/2008	Various		724,808	734,985	724,079	727,129		382		382		724,761		48	48	22,631	03/01/2022	1
31411U-E7-2	FED NATL MTG ASSOC #914658		07/10/2008	Various		810,224	830,503	798,699	806,821		1,184		1,184		800,208		10,016	10,016	23,273	04/01/2022	1
31411U-QY-0	FED NATL MTG ASSOC #914971		07/02/2008	Various		606,984	631,040	606,882	613,044		883		883		608,010		(1,026)	(1,026)	17,552	04/01/2022	1
31411V-SZ-3	FED NATL MTG ASSOC #915936		07/10/2008	Various		606,611	621,783	597,994	604,051		877		877		599,112		7,499	7,499	17,483	03/01/2022	1
31411V-S2-6	FED NATL MTG ASSOC #915937		07/02/2008	Various		1,669,858	1,693,255	1,670,401			(657)		(657)		1,669,745		113	113	38,290	03/01/2022	1
31411V-UX-5	FED NATL MTG ASSOC #915998		07/02/2008	Various		34,916	35,406	34,880	35,025		19		19		34,913		2	2	1,053	03/01/2022	1
31411V-VS-5	FED NATL MTG ASSOC #916025		07/10/2008	Various		164,881	168,643	162,191	163,833		766		766		163,022		1,859	1,859	4,622	03/01/2022	1
31411W-AL-1	FED NATL MTG ASSOC #916311		07/02/2008	Various		84,195	85,377	84,227			(36)		(36)		84,190		5	5	1,935	04/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		09/01/2008	SCHEDULED REDEMPTION		324	324	330	329		(5)		(5)		324				14	05/01/2037	1
31411W-YP-6	FED NATL MTG ASSOC #917018		07/02/2008	Various		80,090	81,215	80,008	80,339		43		43		80,085		5	5	2,540	03/01/2022	1
31411W-2R-7	FED NATL MTG ASSOC #917084		07/02/2008	Various		613,243	637,538	613,105	619,360		928		928		614,284		(1,041)	(1,041)	17,740	05/01/2022	1
31411W-5X-1	FED NATL MTG ASSOC #917162		07/02/2008	Various		885,370	920,415	885,120	894,173		1,398		1,398		886,881		(1,510)	(1,510)	25,731	06/01/2022	1
31411X-ZY-4	FED NATL MTG ASSOC #917959		07/02/2008	Various		41,994	43,658	41,985	42,413		63		63		42,066		(71)	(71)	1,211	05/01/2022	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		09/01/2008	SCHEDULED REDEMPTION		1,124	1,124	1,143	1,141		(18)		(18)		1,124				50	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		09/01/2008	SCHEDULED REDEMPTION		1,245	1,245	1,266	1,265		(20)		(20)		1,245				54	05/01/2037	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		09/01/2008	SCHEDULED REDEMPTION		3,337	3,337	3,394	3,390		(52)		(52)		3,337				154	05/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		07/10/2008	Various		473,895	485,757	467,160	471,904		686		686		468,035		5,859	5,859	13,484	04/01/2022	1
31412A-JH-8	FED NATL MTG ASSOC #919264		07/02/2008	Various		69,063	69,965	69,022			38		38		69,059		4	4	1,589	04/01/2022	1
31412A-JT-2	FED NATL MTG ASSOC #919274		07/02/2008	Various		373,012	378,248	372,621	374,170		209		209		372,989		23	23	10,660	05/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		09/01/2008	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	05/01/2037	1
31412A-KT-0	FED NATL MTG ASSOC #919306		07/02/2008	Various		36,907	37,425	36,868	37,018		21		21		36,905		2	2	1,155	05/01/2022	1
31412A-L5-1	FED NATL MTG ASSOC #919348		07/02/2008	Various		134,881	136,776	134,740	135,313		76		76		134,874		8	8	4,277	05/01/2022	1
31412A-TY-0	FED NATL MTG ASSOC #919567		07/10/2008	Various		596,179	611,097	587,677	593,673		898		898		588,816		7,363	7,363	17,181	05/01/2022	1
31412B-FT-4	FED NATL MTG ASSOC #920078		09/01/2008	SCHEDULED REDEMPTION		19,759	19,759	19,623	19,639		120		120		19,759				781	12/01/2036	1
31412B-KG-6	FED NATL MTG ASSOC #920195		07/02/2008	Various		31,038	31,469	30,981	31,134		20		20		31,042		(4)	(4)	974	12/01/2021	1
31412B-MA-7	FED NATL MTG ASSOC #920253		09/01/2008	SCHEDULED REDEMPTION		85	85	86	86		(1)		(1)		85				4	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2008	SCHEDULED REDEMPTION		7,855	7,855	7,855	7,855						7,855				284	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		09/01/2008	SCHEDULED REDEMPTION		1,358	1,358	1,398			(40)		(40)		1,358				27	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		09/01/2008	SCHEDULED REDEMPTION		472	472	485			(14)		(14)		472				9	02/01/2037	1
31412D-XE-3	FED NATL MTG ASSOC #922377		07/02/2008	Various		931,010	944,067	930,467	933,853		334		334		931,110		(100)	(100)	29,493	02/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		09/01/2008	SCHEDULED REDEMPTION		77	77	78	78		(1)		(1)		77				4	08/01/2037	1
31412F-SK-0	FED NATL MTG ASSOC #924022		07/02/2008	Various		661,548	687,681	661,329	668,072		1,070		1,070		662,669		(1,121)	(1,121)	19,345	05/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		07/02/2008	Various		171,289	177,935	171,108	172,862		266		266		171,444		(155)	(155)	5,009	07/01/2022	1
31412G-2N-0	FED NATL MTG ASSOC #925181		07/10/2008	Various		926,750	961,894	924,985	934,469		1,835		1,835		927,199		(450)	(450)	26,677	07/01/2022	1
31412L-L8-1	FED NATL MTG ASSOC #928351		07/02/2008	Various		38,847	39,369	38,845			7		7		38,852		(5)	(5)	892	05/01/2022	1
31412L-QM-5	FED NATL MTG ASSOC #928460		07/02/2008	Various		417,211	423,063	417,375			(182)		(182)		417,193		19	19	9,639	06/01/2022	1
31412M-EW-4	FED NATL MTG ASSOC #929049		07/02/2008	Various		833,486	844,988	833,636			(313)		(313)		833,322		164	164	19,313	01/01/2023	1
31412S-CB-9	FED NATL MTG ASSOC #933066		07/10/2008	Various		1,082,664	1,123,756	1,080,555	1,091,725		1,789		1,789		1,082,796		(132)	(132)	31,548	10/01/2022	1
31412S-CY-9	FED NATL MTG ASSOC #933087		07/10/2008	Various		4,463,238	4,633,365	4,455,238	4,501,297		9,333		9,333		4,466,436		(3,198)	(3,198)	129,336	11/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		07/10/2008	Various		822,484	853,279	820,564	828,949		1,251		1,251		822,151		333	333	24,020	05/01/2022	1
31412V-3M-8	FED NATL MTG ASSOC #936504		09/01/2008	SCHEDULED REDEMPTION		12,225	12,225	12,584			(359)		(359)		12,225				227	06/01/2037	1
31412W-DP-8	FED NATL MTG ASSOC #936710		07/02/2008	Various		959,313	972,634	958,149	962,166		541		541		959,107		206	206	30,427	05/01/2022	1
31412W-FF-8	FED NATL MTG ASSOC #936766		09/01/2008	SCHEDULED REDEMPTION		94,644	94,644	97,424			(2,780)		(2,780)		94,644				1,890	05/01/2037	1
31412W-UL-8	FED NATL MTG ASSOC #937187		09/01/2008	SCHEDULED REDEMPTION		16,152	16,152	16,627			(474)		(474)		16,152				313	05/01/2037	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		07/02/2008	Various		874,937	909,069	874,187	883,153		1,865		1,865		876,413		(1,476)	(1,476)	25,547	07/01/2022	1
31412X-7D-0	FED NATL MTG ASSOC #938392		07/02/2008	Various		359,176	372,404	358,115	361,788		1,486		1,486		359,748		(572)	(572)	10,239	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		07/10/2008	Various		719,296	737,283	709,032	716,260		1,095		1,095		710,417		8,879	8,879	20,741	05/01/2022	1
31412Y-LS-9	FED NATL MTG ASSOC #938737		07/02/2008	Various		37,002	38,426	36,954	37,330		94		94		37,063		(61)	(61)	1,078	05/01/2022	1
31412Y-S6-0	FED NATL MTG ASSOC #938941		07/02/2008	Various		26,650	27,023	26,622	26,729		15		15		26,648		2	2	836	05/01/2022	1
31413A-UD-3	FED NATL MTG ASSOC #939880		07/02/2008	Various		508,420	528,143	507,880	513,086		791		791		508,880		(460)	(460)	14,714	06/01/2022	1
31413A-UE-1	FED NATL MTG ASSOC #939881		07/02/2008	Various		756,272	766,770	755,341	758,533		439		439		756,112		160	160	23,634	06/01/2022	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		09/01/2008	SCHEDULED REDEMPTION		1,082	1,082	1,114			(32)		(32)		1,082				20	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		09/01/2008	SCHEDULED REDEMPTION		28,548	28,548	29,387			(839)		(839)		28,548				498	06/01/2037	1
31413B-KX-8	FED NATL MTG ASSOC #940510		07/10/2008	Various		560,941	582,270	559,941	565,668		1,164		1,164		561,334		(393)	(393)	16,300	07/01/2022	1
31413B-N5-6	FED NATL MTG ASSOC #940612		07/02/2008	Various		36,149	37,541	36,102	36,471		65		65		36,182		(32)	(32)	1,022	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		07/02/2008	Various		388,985	404,075	388,585	392,553		589		589		389,333		(348)	(348)	11,373	07/01/2022	1
31413B-5R-8	FED NATL MTG ASSOC #941056		09/01/2008	SCHEDULED REDEMPTION		1,240	1,240	1,276			(36)		(36)		1,240				24	08/01/2037	1
31413C-C4-9	FED NATL MTG ASSOC #941191		07/02/2008	Various		101,667	103,073	101,693			(44)		(44)		101,649		18	18	2,367	11/01/2022	1
31413C-PF-0	FED NATL MTG ASSOC #941522		07/10/2008	Various		855,165	887,373	853,342	862,075		1,382		1,382		855,076		89	89	24,734	06/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413D-W5-2	FED NATL MTG ASSOC #942668		07/02/2008	Various		714,968	742,695	714,176	721,523		1,147		1,147		715,620		(652)	(652)	20,663	08/01/2022	1
31413F-BC-5	FED NATL MTG ASSOC #943835		09/01/2008	SCHEDULED REDEMPTION		1,813	1,813	1,867			(53)		(53)		1,813				30	07/01/2037	1
31413F-LA-8	FED NATL MTG ASSOC #944121		07/02/2008	Various		4,503,121	4,565,625	4,497,587	4,516,729		2,613		2,613		4,502,168		954	954	142,518	07/01/2022	1
31413F-U2-6	FED NATL MTG ASSOC #944401		07/02/2008	Various		507,519	527,209	506,953	512,180		823		823		507,987		(467)	(467)	14,842	08/01/2022	1
31413F-2M-3	FED NATL MTG ASSOC #944580		07/10/2008	Various		1,152,009	1,197,132	1,151,196	1,163,003		1,828		1,828		1,153,499		(1,490)	(1,490)	33,675	07/01/2022	1
31413G-GE-4	FED NATL MTG ASSOC #944897		07/02/2008	Various		592,869	615,791	592,181	598,233		976		976		593,399		(530)	(530)	17,327	07/01/2022	1
31413G-GF-1	FED NATL MTG ASSOC #944898		07/10/2008	Various		934,415	970,659	933,405	942,987		1,492		1,492		935,283		(868)	(868)	27,159	07/01/2022	1
31413G-HZ-6	FED NATL MTG ASSOC #944948		07/02/2008	Various		46,602	47,249	46,544	46,744		28		28		46,592		10	10	1,465	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		07/02/2008	Various		227,233	236,227	227,158	229,492		371		371		227,623		(390)	(390)	6,634	07/01/2022	1
31413G-JC-5	FED NATL MTG ASSOC #944959		07/02/2008	Various		552,412	574,265	552,244	557,892		882		882		553,353		(941)	(941)	15,892	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		09/01/2008	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				4	07/01/2037	1
31413H-CX-4	FED NATL MTG ASSOC #945686		07/10/2008	Various		609,570	624,828	600,949	607,005		834		834		602,022		7,548	7,548	17,432	06/01/2022	1
31413H-PL-6	FED NATL MTG ASSOC #946027		09/01/2008	Various		22,071,671	21,164,886	21,849,439	21,809,941		(116,399)		(116,399)		21,693,542		378,129	378,129	1,132,376	09/01/2037	1
31413H-QF-8	FED NATL MTG ASSOC #946054		09/01/2008	Various		17,373,459	16,698,307	17,238,393	17,206,242		(125,175)		(125,175)		17,081,067		292,393	292,393	882,101	09/01/2037	1
31413H-V6-2	FED NATL MTG ASSOC #946237		07/02/2008	Various		3,640,069	3,688,887	3,633,965	3,650,648		3,810		3,810		3,639,335		733	733	114,446	09/01/2022	1
31413H-YY-8	FED NATL MTG ASSOC #946327		07/10/2008	Various		1,500,015	1,546,115	1,486,755	1,502,038		2,373		2,373		1,489,743		10,272	10,272	43,050	09/01/2022	1
31413J-RN-6	FED NATL MTG ASSOC #946993		07/10/2008	Various		1,455,035	1,510,664	1,452,625	1,467,602		2,353		2,353		1,455,583		(548)	(548)	42,530	09/01/2022	1
31413K-JY-8	FED NATL MTG ASSOC #947679		07/02/2008	Various		662,566	687,810	661,348	668,206		1,549		1,549		663,175		(609)	(609)	19,337	11/01/2022	1
31413K-UC-3	FED NATL MTG ASSOC #947979		07/02/2008	Various		179,613	182,108	179,668			(87)		(87)		179,581		33	33	3,995	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		09/01/2008	SCHEDULED REDEMPTION		453	453	461	460		(7)		(7)		453				19	08/01/2037	1
31413M-KD-8	FED NATL MTG ASSOC #949492		09/01/2008	Various		1,806,506	1,742,718	1,798,268	1,794,978		(16,435)		(16,435)		1,778,543		27,963	27,963	91,051	09/01/2037	1
31413N-HE-8	FED NATL MTG ASSOC #950329		09/01/2008	SCHEDULED REDEMPTION		66,982	66,982	69,117	68,991		(2,009)		(2,009)		66,982				3,509	09/01/2037	1
31413N-JB-2	FED NATL MTG ASSOC #950358		07/10/2008	Various		185,028	189,642	182,430	184,229		237		237		182,736		2,292	2,292	5,314	08/01/2022	1
31413N-QK-4	FED NATL MTG ASSOC #950558		07/10/2008	Various		946,522	983,466	945,644	955,436		1,596		1,596		947,638		(1,116)	(1,116)	27,669	09/01/2022	1
31413N-S5-5	FED NATL MTG ASSOC #950640		07/10/2008	Various		1,158,611	1,204,134	1,157,965	1,169,800		1,792		1,792		1,160,231		(1,619)	(1,619)	33,884	08/01/2022	1
31413N-5C-5	FED NATL MTG ASSOC #950943		07/02/2008	Various		574,285	582,075	574,282			(96)		(96)		574,186		99	99	13,211	11/01/2022	1
31413Q-DR-6	FED NATL MTG ASSOC #952012		09/01/2008	Various		1,264,013	1,281,222	1,264,068			(273)		(273)		1,263,794		219	219	30,346	12/01/2022	1
31413Q-SM-1	FED NATL MTG ASSOC #952424		09/01/2008	Various		1,540,780	1,476,561	1,523,626	1,520,870		(7,844)		(7,844)		1,513,026		27,754	27,754	77,898	09/01/2037	1
31413S-PW-8	FED NATL MTG ASSOC #954137		07/02/2008	Various		1,736,352	1,760,171	1,736,603			(553)		(553)		1,736,050		302	302	39,852	01/01/2023	1
31413T-G9-7	FED NATL MTG ASSOC #954824		07/02/2008	Various		98,161	99,533	98,198			(40)		(40)		98,158		3	3	2,223	01/01/2023	1
31413T-L4-2	FED NATL MTG ASSOC #954947		07/02/2008	Various		638,730	663,492	638,037	644,576		1,008		1,008		639,307		(577)	(577)	18,501	10/01/2022	1
31413U-BD-0	FED NATL MTG ASSOC #955536		07/02/2008	Various		667,427	693,309	666,635	673,548		1,136		1,136		668,052		(624)	(624)	19,330	10/01/2022	1
31413Y-V2-4	FED NATL MTG ASSOC #959733		07/10/2008	Various		3,600,988	3,738,893	3,595,150	3,632,320		5,993		5,993		3,602,647		(1,659)	(1,659)	104,940	11/01/2022	1
31414A-BE-1	FED NATL MTG ASSOC #960037		07/02/2008	Various		44,799	45,421	44,812			(22)		(22)		44,791		8	8	1,037	12/01/2022	1
31414A-MZ-2	FED NATL MTG ASSOC #960376		09/01/2008	Various		13,201	13,201	13,079	13,137		122	58	64		13,201				510	12/01/2037	1
31414A-NS-7	FED NATL MTG ASSOC #960401		07/02/2008	Various		915,753	928,404	915,984			(386)		(386)		915,597		156	156	21,223	12/01/2022	1
31414B-LW-8	FED NATL MTG ASSOC #961241		08/12/2008	Various		25,129,697	24,900,239	25,323,707			(84,559)	222,381	(306,941)		25,239,148		(109,451)	(109,451)	868,151	01/01/2038	1
31414B-YF-1	FED NATL MTG ASSOC #961610		08/05/2008	Various		1,887,441	1,999,998	1,917,029			1,426		1,426		1,918,456		(31,015)	(31,015)	19,975	02/01/2038	1
31414G-CB-3	FED NATL MTG ASSOC #965466		07/02/2008	Various		790,751	820,773	789,326	797,368		2,392		2,392		792,038		(1,288)	(1,288)	22,415	09/01/2022	1
31414G-WP-0	FED NATL MTG ASSOC #966054		07/02/2008	Various		1,132,134	1,147,846	1,132,477			(543)		(543)		1,131,935		199	199	26,356	02/01/2023	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		09/01/2008	SCHEDULED REDEMPTION		1,742	1,742	1,793			(51)		(51)		1,742				32	12/01/2037	1
31414H-HQ-3	FED NATL MTG ASSOC #966539		07/02/2008	Various		53,964	54,721	53,985			(24)		(24)		53,961		3	3	1,248	10/01/2022	1
31414H-PJ-0	FED NATL MTG ASSOC #966725		07/02/2008	Various		220,432	223,490	220,479			(107)		(107)		220,372		60	60	5,122	01/01/2023	1
31414H-U7-0	FED NATL MTG ASSOC #966906		08/12/2008	Various		22,092,129	21,816,317	22,249,478			(78,822)	163,380	(242,202)		22,170,656		(78,527)	(78,527)	769,593	12/01/2047	1
31414H-6T-9	FED NATL MTG ASSOC #967182		09/01/2008	SCHEDULED REDEMPTION		526	526	542			(15)		(15)		526				10	12/01/2037	1
31414J-NV-1	FED NATL MTG ASSOC #967604		07/02/2008	Various		105,194	106,639	105,211			(36)		(36)		105,175		18	18	2,414	12/01/2022	1
31414J-R5-4	FED NATL MTG ASSOC #967708		07/02/2008	Various		7,297,849	7,397,590	7,298,619			(1,999)		(1,999)		7,296,620		1,229	1,229	169,216	01/01/2023	1
31414K-FS-4	FED NATL MTG ASSOC #968277		09/01/2008	SCHEDULED REDEMPTION		17,433	17,433	17,945			(512)		(512)		17,433				268	02/01/2038	1
31414K-TE-0	FED NATL MTG ASSOC #968649		07/02/2008	Various		840,696	852,227	840,816			(266)		(266)		840,550		146	146	19,314	01/01/2023	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		09/01/2008	SCHEDULED REDEMPTION		2,424	2,424	2,495			(71)		(71)		2,424				44	02/01/2038	1
31414L-4G-0	FED NATL MTG ASSOC #969823		07/02/2008	Various		838,783	850,553	841,403			(180)		(180)		841,223		(2,441)	(2,441)	19,531	12/01/2022	1
31414P-CZ-0	FED NATL MTG ASSOC #971788		07/02/2008	Various		335,535	340,153	335,583			(114)		(114)		335,469		66	66	7,775	02/01/2023	1
31414Q-QD-2	FED NATL MTG ASSOC #973052		09/01/2008	SCHEDULED REDEMPTION		11,237	11,237	11,567			(330)		(330)		11,237				206	03/01/2038	1
31414T-S5-1	FED NATL MTG ASSOC #975840		08/05/2008	Various		944,219	1,000,558	959,051			754		754		959,805		(15,587)	(15,587)	9,994	05/01/2038	1
31414T-TL-5	FED NATL MTG ASSOC #975855		08/05/2008	Various		3,081,988	3,265,979	3,130,492			2,246		2,246		3,132,737		(50,749)	(50,749)	32,628	04/01/2038	1
31415A-5D-9	FED NATL MTG ASSOC #981544		08/05/2008	Various		3,028,926	3,209,795	3,076,638			2,276		2,276		3,078,915		(49,989)	(49,989)	32,069	05/01/2038	1
31415B-SP-5	FED NATL MTG ASSOC #982126		08/05/2008	Various		2,137,818	2,263,917	2,170,000			2,669		2,669		2,172,670		(34,852)	(34,852)	22,467	05/01/2038	1
31415B-5Q-8	FED NATL MTG ASSOC #982455		08/05/2008	Various		3,076,088	3,259,745	3,124,517			2,280		2,280		3,126,797		(50,709)	(50,709)	32,568	05/01/2038	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		09/01/2008	SCHEDULED REDEMPTION		47,816	47,816	48,391	48,263		(448)		(448)		47,816				1,938	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)
3133T9-NW-1	FHR 1948 PJ		09/01/2008	SCHEDULED REDEMPTION		91,783	91,783	93,275	92,400		(616)		(616)		91,783				4,449	03/15/2027	1
31393V-P9-6	FHR 2628 LE		09/01/2008	SCHEDULED REDEMPTION		110,449	110,449	103,529	105,218		5,231		5,231		110,449				2,588	06/15/2033	1
31394T-TV-7	FHR 2764 JA		09/01/2008	SCHEDULED REDEMPTION		302,707	302,707	287,004	288,499		14,208		14,208		302,707				9,717	03/15/2019	1
31395E-4R-5	FHR 2837 ED		09/01/2008	SCHEDULED REDEMPTION		257,666	257,666	251,386	251,911		5,756		5,756		257,666				9,031	08/15/2019	1
31395M-VJ-5	FHR 2922 GA		09/01/2008	SCHEDULED REDEMPTION		345,378	345,378	338,214	338,774		6,603		6,603		345,378				13,772	05/15/2034	1
31395W-K5-5	FHR 3005 ZG		09/01/2008	SCHEDULED REDEMPTION		82,835	82,835	81,581	80,461		567		567		82,835				2,796	02/15/2020	1
31396H-Z9-3	FHR 3116 ZB		09/01/2008	SCHEDULED REDEMPTION		163,931	163,931	159,935	161,666		2,261		2,261		163,931				5,956	02/15/2036	1
31396J-JM-8	FHR 3128 BE		09/29/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		9,667,578	10,000,000	9,148,438	9,239,583		48,715		48,715		9,288,298		379,280	379,280	376,389	05/15/2033	1
31396U-TV-2	FHR 3187 NA		09/19/2008	Various		20,159,770	20,000,000	20,039,062	20,023,092		(9,468)		(9,468)		20,013,624		146,146	146,146	930,103	07/15/2011	1
31397F-HC-9	FHR 3271 SE		09/01/2008	Various		175,395	175,395	175,642	753,245		(896)		(896)		175,395				24,485	02/15/2037	1
31397J-WL-4	FHR 3349 TZ		07/01/2008	SCHEDULED REDEMPTION		188,930	188,930	185,206			3,724		3,724		188,930				10,391	07/15/2037	1
31397J-WQ-3	FHR 3349 ZL		07/01/2008	SCHEDULED REDEMPTION		288,134	288,134	275,361	272,244		11,279		11,279		288,134				11,525	07/15/2037	1
31392F-ES-2	FNR 2002-71 AP		09/01/2008	SCHEDULED REDEMPTION		130,223	130,223	132,461	132,804		(2,581)		(2,581)		130,223				4,630	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		09/01/2008	SCHEDULED REDEMPTION		79	79	74	75		4		4		79				3	09/25/2018	1
31394C-L2-6	FNR 2005-27 TD		09/10/2008	JEFFERIES & COMPANY, INC.		18,367,229	18,335,000	18,418,081	18,403,747		(4,774)		(4,774)		18,398,972		(31,743)	(31,743)	795,535	09/25/2033	1
31394F-4K-8	FNR 2005-93 HC		09/19/2008	GUGGENHEIM CAPITAL MARKETS		9,440,625	10,000,000	9,253,125	9,361,017		41,533		41,533		9,402,550		38,075	38,075	366,250	10/25/2020	1
31394U-NA-6	FNR 2005-97 LB		09/01/2008	SCHEDULED REDEMPTION		336,546	336,546	304,574	305,635		30,911		30,911		336,546				11,493	11/25/2035	1
31394V-4W-7	FNR 2006-16 FA		06/25/2008	Various		36,911	37,951	36,670			(542)		(542)		35,354		1,557	1,557	23,773	03/25/2036	1
31396P-L9-0	FNR 2007-12 BA		09/25/2008	SCHEDULED REDEMPTION		1,361	1,361	1,346	1,347		14		14		1,361				59	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		09/25/2008	SCHEDULED REDEMPTION		2,507	2,507	2,473	2,475		32		32		2,507				109	02/25/2036	1
38374B-BR-3	GNR 2003-63 UF		09/20/2008	SCHEDULED REDEMPTION		298,665	298,665	298,571	298,610		54		54		298,665				7,295	07/20/2030	1
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C		07/01/2008	PRAGER MCCARTHY & SEALY		105,234	100,000	102,407	101,073		(134)		(134)		100,939		4,295	4,295	3,417	05/01/2013	1FE
011903-CL-3	ALASKA INDL DEV & EXPT LK DOROTHY 06		08/06/2008	PRAGER MCCARTHY & SEALY		191,230	200,000	199,382	199,400		7		7		199,407		(8,177)	(8,177)	6,944	12/01/2035	1FE
011842-NC-1	ALASKA ST INTL ARPTS SYS REV 03 B		07/14/2008	PRAGER MCCARTHY & SEALY		204,798	200,000	200,292	200,188		(16)		(16)		200,172		4,626	4,626	7,944	10/01/2028	1FE
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18		07/07/2008	PRAGER MCCARTHY & SEALY		159,704	150,000	155,751	154,058		(282)		(282)		153,777		5,927	5,927	7,063	08/01/2017	1FE
040677-AJ-5	ARIZONA SPORTS TOURISM MULT STAD 03A SR		07/21/2008	PRAGER MCCARTHY & SEALY		194,681	180,000	195,925	189,281		(858)		(858)		188,423		6,258	6,258	10,054	07/01/2015	1FE
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		08/07/2008	PRAGER MCCARTHY & SEALY		297,825	300,000	300,219	300,185		(12)		(12)		300,173		(2,348)	(2,348)	15,038	07/01/2025	1FE
566823-CK-4	MARICOPA CNTY AZ HSG ADVANTAGE POINT		07/01/2008	CALLED @ 100.00000000		7,425,000	7,425,000	8,102,396	7,438,208		(23,484)		(23,484)		7,414,724		10,276	10,276	491,906	07/01/2026	1
718837-DC-8	PHOENIX AZ CIVIC IMPT ARPT EXCISE 98		07/01/2008	CALLED @ 101.00		2,211,900	2,190,000	2,135,250	2,161,638		2,262		2,262		2,163,900		48,000	48,000	107,310	07/01/2013	1FE
795742-AT-2	SALT RIVER PROJ AZ AGRIC IMPT COP 03		08/19/2008	PRAGER MCCARTHY & SEALY		119,386	110,000	114,736	113,173		(306)		(306)		112,867		6,519	6,519	3,988	12/01/2015	1FE
810489-DJ-0	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		07/01/2008	MATURED		1,900,000	1,900,000	1,989,376	1,908,535		(8,535)		(8,535)		1,900,000				104,500	07/01/2008	1FE
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		08/06/2008	PRAGER MCCARTHY & SEALY		100,004	100,000	100,000							100,000		4	4	2,665	12/01/2027	1FE
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B		09/30/2008	PRAGER MCCARTHY & SEALY		291,490	280,000	289,265	285,711		(598)		(598)		285,114		6,376	6,376	10,019	06/01/2019	1FE
914060-BS-6	UNIVERSITY OF ARIZONA COP 2003 B		07/30/2008	PRAGER MCCARTHY & SEALY		316,143	300,000	314,205	308,728		(849)		(849)		307,878		8,265	8,265	10,042	06/01/2017	1FE
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B		09/25/2008	PRAGER MCCARTHY & SEALY		103,993	100,000	103,940	102,425		(301)		(301)		102,124		1,869	1,869	4,153	06/01/2018	1FE
04108H-BD-6	ARKANSAS DEV DRIVER LIC ST POLICE 04		07/21/2008	PRAGER MCCARTHY & SEALY		100,011	100,000	99,438	99,571		24		24		99,596		415	415	2,589	06/01/2016	1FE
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D		07/01/2008	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				4,800	07/01/2026	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2008	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				12,719	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2008	CALLED @ 100.00000000		695,000	695,000	695,000	695,000						695,000				32,665	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		07/01/2008	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				181	07/01/2022	1FE
040848-AQ-6	ARKANSAS DEV FIN ST PK MT MAGAZINE 04		09/05/2008	PRAGER MCCARTHY & SEALY		266,050	250,000	264,862	261,208		(1,158)		(1,158)		260,050		6,000	6,000	14,896	01/01/2019	1FE
041081-5W-6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		07/01/2008	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				3,750	01/01/2032	1FE
041081-5T-3	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		07/01/2008	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				5,000	07/01/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312673-DW-3	FAYETTEVILLE AR SALES & USE TAX 07		09/05/2008	PRAGER MCCARTHY & SEALY		211,528	200,000	207,340	209,897		(684)		(684)		206,399		5,130	5,130	9,417	11/01/2022	1FE
312673-DX-1	FAYETTEVILLE AR SALES & USE TAX 07		08/11/2008	PRAGER MCCARTHY & SEALY		104,413	100,000	103,390	104,610		(292)		(292)		102,979		1,434	1,434	4,347	11/01/2023	1FE
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B		07/07/2008	PRAGER MCCARTHY & SEALY		164,496	160,000	155,814			19		19		155,833		8,663	8,663	7,038	03/01/2038	1FE
914084-T4-0	UNIVERSITY OF AR FORT SMITH STUD FEE 06		07/09/2008	PRAGER MCCARTHY & SEALY		211,694	200,000	207,690	211,979		(787)		(787)		205,331		6,363	6,363	6,194	12/01/2020	1FE
914084-TY-4	UNIVERSITY OF AR VAR FAC UAMS 04 A		07/30/2008	PRAGER MCCARTHY & SEALY		434,924	400,000	432,868	425,322		(1,937)		(1,937)		423,385		11,539	11,539	15,167	11/01/2015	1FE
914084-L2-2	UNIVERSITY OF AR VAR FAC UAMS 06		08/26/2008	PRAGER MCCARTHY & SEALY		710,492	675,000	703,311	708,651		(2,054)		(2,054)		695,407		15,085	15,085	41,764	03/01/2021	1FE
914084-RY-6	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		08/27/2008	PRAGER MCCARTHY & SEALY		205,220	200,000	202,185	202,791		(199)		(199)		200,940		4,280	4,280	7,943	11/01/2024	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		09/05/2008	PRAGER MCCARTHY & SEALY		205,378	200,000	202,387	201,943		(146)		(146)		201,797		3,581	3,581	7,725	11/01/2021	2FE
914115-SU-5	UNIVERSITY OF CENTRAL AR STUD FEE 06 E		08/05/2008	PRAGER MCCARTHY & SEALY		98,426	100,000	97,804	97,940		51		51		97,991		435	435	3,463	05/01/2026	1FE
914115-TL-4	UNIVERSITY OF CENTRAL AR STUD HSG 06 F		07/24/2008	PRAGER MCCARTHY & SEALY		294,561	300,000	293,412	293,820		148		148		293,968		593	593	10,050	05/01/2026	1FE
937537-CG-1	WASHINGTON CNTY AR HOSP WA MED 05 B		07/11/2008	PRAGER MCCARTHY & SEALY		200,630	200,000	199,434	199,468		8		8		199,477		1,153	1,153	14,583	02/01/2030	2FE
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2008	CALLED @ 100.00000000		65,000	65,000	65,000	65,000		158		158		65,158		(158)	(158)	4,875	07/01/2031	2
130175-U6-7	CALIFORNIA EDL FAC POMONA COLLEGE 05A		07/25/2008	PRAGER MCCARTHY & SEALY		122,500	250,000	99,488	114,704		3,397		3,397		118,100		4,400	4,400		07/01/2023	1FE
156809-CS-2	CERRITOS CA PUB FING TAX ALLOC 02 A		09/24/2008	PRAGER MCCARTHY & SEALY		106,620	100,000	104,966	103,987		(193)		(193)		103,794		2,826	2,826	4,556	11/01/2019	1FE
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF		09/03/2008	PRAGER MCCARTHY & SEALY		102,332	100,000	99,711	101,291		(64)		(64)		99,320		3,012	3,012	4,588	09/01/2020	1FE
20056Y-AP-1	COMMERCE CA CMNTY DEV REDEV PROJ NO1-97A		09/26/2008	PRAGER MCCARTHY & SEALY		1,023,832	2,000,000	661,600	896,304		37,130		37,130		933,435		90,397	90,397		08/01/2022	1FE
20056Y-AQ-9	COMMERCE CA CMNTY DEV REDEV PROJ NO1-97A		09/23/2008	PRAGER MCCARTHY & SEALY		905,499	1,890,000	587,563	798,018		33,174		33,174		831,192		74,307	74,307		08/01/2023	1FE
271014-LW-0	EAST BAY CA MUN UTIL DIST WTR SUB 01		08/21/2008	GOLDMAN, SACHS & CO.		3,222,270	3,000,000	2,884,140	2,913,322		15,272		15,272		2,928,594		293,676	293,676	110,417	06/01/2026	1FE
296344-CQ-5	ESCONDIDO CA COP WSTWTR PROJ 05A		09/08/2008	PRAGER MCCARTHY & SEALY		228,035	225,000	217,810	221,385		116		116		218,292		9,744	9,744	10,695	09/01/2025	1FE
421228-BQ-9	HAYWARD CA LOC IMPT DIST NO 15 1989		09/02/2008	MATURED		405,000	405,000	405,000	405,000						405,000				31,590	09/02/2008	2
44667S-AR-1	HUNTINGTON PARK CA PUB FIN 04 A REF		09/22/2008	PRAGER MCCARTHY & SEALY		103,582	100,000	99,637	99,689		12		12		99,700		3,882	3,882	5,333	09/01/2022	1FE
456567-UY-0	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B		07/09/2008	PRAGER MCCARTHY & SEALY		101,172	100,000	98,686	98,975		43		43		99,018		2,154	2,154	2,987	05/01/2018	1FE
544386-BF-1	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		09/25/2008	PRAGER MCCARTHY & SEALY		449,460	450,000	440,192	444,599		277		277		441,826		7,634	7,634	20,872	09/01/2020	1FE
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		07/15/2008	PRAGER MCCARTHY & SEALY		212,390	200,000	206,278	204,453		(304)		(304)		204,149		8,241	8,241	6,306	12/01/2020	1FE
544552-PE-6	LOS ANGELES CA HARBOR DEPT 2005 B REF		08/25/2008	PRAGER MCCARTHY & SEALY		997,650	900,000	982,170	969,528		(3,975)		(3,975)		965,554		32,096	32,096	48,375	08/01/2017	1FE
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		07/01/2008	CALLED @ 100.00000000		115,000	115,000	112,853	113,747		63		63		113,809		1,191	1,191	7,619	07/01/2022	1FE
616856-AU-4	MORENO VALLEY CA ASSMT DIST NO 87-4 88		09/02/2008	MATURED		305,000	305,000	303,475	304,902		98		98		305,000				23,790	09/02/2008	4
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2008	CALLED @ 100.00000000		865,000	865,000	865,000	865,000						865,000				60,550	09/01/2010	4
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2008	CALLED @ 100.00000000		25,000	25,000	24,588	24,781		80		80		24,861		139	139	1,575	09/01/2014	1
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/02/2008	CALLED @ 100.00000000		490,000	490,000	490,000	490,000						490,000				36,750	09/02/2020	3
683038-GM-9	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2008	MATURED		1,055,000	1,055,000	1,055,000	1,055,000						1,055,000				78,070	09/02/2008	3
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF		08/21/2008	PRAGER MCCARTHY & SEALY		307,443	300,000	301,180	301,922		(150)		(150)		299,878		7,565	7,565	13,756	09/01/2020	1FE
684105-DZ-9	ORANGE CA REDEV AGY TAX ALLOC 03A REF		08/13/2008	PRAGER MCCARTHY & SEALY		406,042	400,000	400,532	401,568		(119)		(119)		399,477		6,565	6,565	17,964	09/01/2021	1FE
724568-FX-3	PITTSBURG CA REDEV TAX LOS MEDANOS 99		08/21/2008	PRAGER MCCARTHY & SEALY		59,570	100,000	40,078	51,903		1,796		1,796		53,699		5,871	5,871		08/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		08/08/2008	PRAGER MCCARTHY & SEALY		100,261	100,000	99,728			2		2		99,730		531	531	1,438	07/01/2029	1FE
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2008	CALLED @ 100.00000000		90,000	90,000	90,000	87,162	2,838			2,838		90,000				5,400	09/01/2035	5
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2008	CALLED @ 100.00000000		135,000	135,000	135,000	133,614	1,386			1,386		135,000				12,150	09/01/2035	5
798147-TY-0	SAN JOSE CA REDEV AGY TAX ALLOC 02		09/29/2008	SEATTLE NORTHWEST SECURITIES CORP.		1,057,180	1,000,000	1,003,130	1,004,165		1,623		1,623		1,005,788		51,392	51,392	58,472	08/01/2024	1FE
798147-UB-8	SAN JOSE CA REDEV AGY TAX ALLOC 02		09/29/2008	PRAGER MCCARTHY & SEALY		9,628,685	9,025,000	8,911,929	8,975,976		34,591		34,591		9,010,567		618,118	618,118	492,808	08/01/2027	1FE
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA VASONA 96		07/01/2008	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,506	01/01/2024	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		07/25/2008	PRAGER MCCARTHY & SEALY		252,088	250,000	248,840	248,948		33		33		248,980		3,107	3,107	9,344	04/01/2022	1FE
91412F-PJ-0	UNIVERSITY OF CA LTD PROJ 2004 A		08/28/2008	PRAGER MCCARTHY & SEALY		202,830	200,000	200,688	201,219		(101)		(101)		199,988		2,842	2,842	7,600	05/15/2025	1FE
914113-4S-1	UNIVERSITY OF CA MULTI PURP 00 K		09/01/2008	CALLED @ 101.00000000		1,010,000	1,000,000	999,350	1,005,591		4,409		4,409		1,010,000				50,000	09/01/2021	1FE
91412F-AY-3	UNIVERSITY OF CA MULTI PURP 01 M		09/30/2008	PRAGER MCCARTHY & SEALY		1,900,307	1,830,000	1,844,530	1,842,471		2,567		2,567		1,845,039		55,269	55,269	101,771	09/01/2030	1FE
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q		09/25/2008	PRAGER MCCARTHY & SEALY		101,218	100,000	99,502	99,563		14		14		99,577		1,641	1,641	5,403	09/01/2023	1FE
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2008	CALLED @ 103.00		10,300	10,000	10,000	10,000						10,000		300	300	850	09/02/2017	4
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2008	CALLED @ 103.00		10,300	10,000	10,000	10,000						10,000		300	300	840	09/02/2012	4
960557-CK-0	WESTLANDS CA WTR DIST REV COP 2005 A		07/15/2008	PRAGER MCCARTHY & SEALY		211,608	200,000	206,267	209,436		(591)		(591)		203,355		8,253	8,253	8,806	09/01/2020	1FE
196454-BZ-4	COLORADO DEPT TRANSN ANTIC NOTES 01A		09/25/2008	Various		3,743,890	3,500,000	3,615,850	3,570,919		(7,204)		(7,204)		3,563,714		180,176	180,176	131,000	06/15/2016	1FE
196630-4Y-0	COLORADO SPRINGS CO UTIL SYS 03B SUB		08/13/2008	DAIN RAUSCHER INCORPORATED		721,657	715,000	706,913	707,801		156		156		707,958		13,699	13,699	17,442	11/15/2027	1FE
24919H-FY-3	DENVER CO EXCISE TAX 2005 A		07/09/2008	Various		1,716,080	1,600,000	1,734,553	1,692,425		(9,795)		(9,795)		1,682,630		33,450	33,450	69,347	09/01/2012	1FE
24919H-FZ-0	DENVER CO EXCISE TAX 2005 A		07/09/2008	DAVIDSON, D.A., & CO.		4,172,438	3,850,000	4,188,037	4,097,209		(21,232)		(21,232)		4,075,977		96,460	96,460	167,368	09/01/2013	1FE
24919H-GB-2	DENVER CO EXCISE TAX 2005 A		09/23/2008	PRAGER MCCARTHY & SEALY		731,330	665,000	727,133	714,365		(3,571)		(3,571)		710,793		20,537	20,537	26,271	09/01/2015	1FE
51713N-BE-9	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02		07/10/2008	PRAGER MCCARTHY & SEALY		215,040	200,000	207,340	203,399		(429)		(429)		202,970		12,070	12,070	5,833	12/15/2013	1FE
75913T-EC-4	REGIONAL TRANSN DIST CO COP 05A		07/09/2008	PRAGER MCCARTHY & SEALY		207,091	200,000	208,803	204,578		(968)		(968)		203,610		3,481	3,481	5,500	06/01/2010	1FE
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		07/28/2008	PRAGER MCCARTHY & SEALY		115,221	110,000	115,229	113,199		(519)		(519)		112,680		2,541	2,541	3,300	06/01/2011	1FE
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A		08/06/2008	PRAGER MCCARTHY & SEALY		106,316	100,000	104,928	103,658		(311)		(311)		103,347		2,969	2,969	3,125	06/01/2014	1FE
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		09/17/2008	Various		352,635	315,000	344,725	339,481		(1,940)		(1,940)		337,541		15,095	15,095	13,863	11/01/2015	1FE
207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1		08/20/2008	Various		710,145	700,000	700,000							700,000		10,145	10,145	23,199	11/15/2023	1FE
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B		07/31/2008	PRAGER MCCARTHY & SEALY		98,478	100,000	100,000	100,000						100,000		(1,522)	(1,522)	3,611	11/15/2028	1FE
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		08/19/2008	Various		101,699	105,000	105,000	105,000						105,000		(3,301)	(3,301)	6,048	07/01/2032	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2008	CALLED @ 100.00		20,000	20,000	20,120	20,119		(5)		(5)		20,114		(114)	(114)	631	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2008	CALLED @ 100.00		20,000	20,000	20,000	20,000						20,000				649	07/01/2028	1FE
246317-CK-5	DELAWARE RIVER & BAY AUTH 2004 REF		09/25/2008	PRAGER MCCARTHY & SEALY		218,760	200,000	218,487	215,067		(1,019)		(1,019)		214,048		4,712	4,712	12,194	01/01/2017	1FE
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		07/01/2008	CALLED @ 100.00000000		540,000	540,000	540,000	540,000						540,000				36,990	07/01/2012	1FE
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/24/2008	PRAGER MCCARTHY & SEALY		96,597	100,000	96,376	96,396		117		117		96,513		84	84	3,925	09/01/2023	1FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2008	CALLED @ 100.00000000		25,000	25,000	24,419	24,474		14		14		24,488		512	512	1,050	07/01/2021	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		09/01/2008	Various		31,489	105,000	18,916	30,635		1,668		1,668		32,304		(815)	(815)		07/01/2030	1FE
342816-VP-7	FLORIDA MUN PWR AGY ALL-REQUIR PWR 08A		09/08/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,290,375	7,500,000	7,192,875							7,192,875		97,500	97,500		10/01/2031	1Z
341507-NJ-6	FLORIDA ST BRD OF ED LOTTERY REV 2002 C		08/15/2008	PRAGER MCCARTHY & SEALY		102,535	100,000	103,089	102,362		(223)		(223)		102,139		396	396	5,397	01/01/2021	1FE
343136-SS-7	FLORIDA ST DEPT TRANS TURNPIKE 00B		07/02/2008	PRAGER MCCARTHY & SEALY		104,034	100,000	101,854	100,794		(110)		(110)		100,685		3,349	3,349	5,097	07/01/2014	1FE
343136-D7-9	FLORIDA ST DEPT TRANS TURNPIKE 08A		08/05/2008	PRAGER MCCARTHY & SEALY		218,032	200,000	221,654			(1,550)		(1,550)		220,104		(2,072)	(2,072)	6,028	07/01/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
392886-CJ-4	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2008	MATURED		135,000	135,000	134,129	134,967		33		33		135,000				9,180	07/01/2008	1
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2008	CALLED @ 100.00000000		265,000	265,000	281,841	277,537		(2,328)		(2,328)		275,209		(10,209)	(10,209)	15,900	07/01/2012	1
46613Q-AK-0	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		08/07/2008	Various		730,006	680,000	740,352	719,180		(5,901)		(5,901)		713,278		16,728	16,728	30,269	10/01/2011	1FE
497850-FM-4	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B		07/01/2008	PRAGER MCCARTHY & SEALY		105,571	100,000	108,298	103,518		(455)		(455)		103,064		2,507	2,507	3,833	10/01/2011	1FE
523857-AM-2	LEE FL MEM HLTH SYS HOSP 02 A REF		09/24/2008	PRAGER MCCARTHY & SEALY		216,603	200,000	224,928	213,787		(1,936)		(1,936)		211,851		4,752	4,752	10,254	04/01/2014	1FE
59333P-UQ-9	MIAMI-DADE CNTY FL MIAMI INTL ARPT 08B		07/23/2008	JESUP & LAMONT SECURITIES CORPORATION		7,805,522	8,050,000	8,068,596			(124)		(124)		8,068,472		(262,950)	(262,950)	35,778	10/01/2038	1FE
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		07/08/2008	PRAGER MCCARTHY & SEALY		282,728	325,000	170,219	260,713		6,432		6,432		267,145		15,583	15,583		10/01/2012	1FE
70253Q-AC-3	PASCO CNTY FL SCH DIST SALES TAX 07		09/24/2008	HUTCHINSON SHOCKEY ERLEY & CO.		1,017,550	1,000,000	1,007,110	1,004,843		(2,021)		(2,021)		1,002,823		14,727	14,727	39,778	10/01/2009	1FE
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		09/01/2008	CALLED @ 100.00000000		960,000	960,000	960,000	960,000						960,000				50,400	01/01/2016	1FE
802666-BH-9	SANTA ROSA CNTY FL REF CTF INDBT 1978		07/01/2008	MATURED		2,530,000	2,530,000	2,513,277	2,529,386		614		614		2,530,000				161,920	07/01/2008	1
875136-AT-0	TAMPA FL HSG AUTH MERIDIAN RIVER		07/01/2008	Various		10,843,400	10,535,000	10,535,000	10,687,020		156,380		156,380		10,843,400				848,068	07/01/2026	1
954270-AK-0	WEST MELBOURNE FL WTR & SWR 68		07/01/2008	MATURED		40,000	40,000	28,596	39,381		619		619		40,000				2,360	07/01/2008	1
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05		07/31/2008	PRAGER MCCARTHY & SEALY		100,365	100,000	96,885	99,210		30		30		96,979		3,386	3,386	3,050	12/01/2023	1FE
047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004		09/23/2008	PRAGER MCCARTHY & SEALY		720,352	715,000	698,741			113		113		698,854		21,498	21,498	29,049	11/01/2037	1FE
146501-PT-2	CARTERSVILLE GA WTR & SWR REF 2000		07/01/2008	MATURED		455,000	455,000	462,057	455,506		(506)		(506)		455,000				23,888	07/01/2008	1FE
183095-BF-4	CLAXTON GA WTR & SEW REV SER 78		08/01/2008	MATURED		100,000	100,000	100,000		100,000			100,000		100,000				7,250	08/01/2008	6*
24047C-BY-3	DEKALB CNTY GA HOSP DEKALB MED 03A		07/21/2008	PRAGER MCCARTHY & SEALY		220,601	200,000	220,919	214,647		(1,074)		(1,074)		213,572		7,029	7,029	9,068	09/01/2014	1FE
372480-AW-3	GEO L SMITH II GA WORLD CONGRESS CTR 00		07/01/2008	MATURED		3,665,000	3,665,000	3,767,620	3,672,635		(7,635)		(7,635)		3,665,000				219,900	07/01/2008	1FE
56036Y-EH-4	MAIN STREET NAT GAS INC GA 2008A		09/30/2008	Various		1,250,000	10,000,000	1,998,634			1,366	7,732,566	(7,731,200)		2,000,000		(750,000)	(750,000)		07/15/2038	1FE
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		08/25/2008	PRAGER MCCARTHY & SEALY		396,053	400,000	388,316	388,393		172		172		388,565		7,488	7,488	15,238	07/01/2030	1FE
419794-SJ-2	HAWAII ARPT SYS REV 2000 B		07/01/2008	MATURED		11,180,000	11,180,000	11,387,165	11,195,705		(15,705)		(15,705)		11,180,000				670,800	07/01/2008	1FE
91428L-AW-6	UNIVERSITY OF HAWAII 2006 A REF		08/08/2008	PRAGER MCCARTHY & SEALY		299,781	300,000	302,805	302,524		(153)		(153)		302,371		(2,590)	(2,590)	14,550	07/15/2025	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2008	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				5,344	01/01/2014	1FE
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		07/01/2008	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				938	07/01/2010	1FE
45129W-EW-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		07/15/2008	MATURED		14,405,000	14,405,000	14,762,532	14,508,444		(103,444)		(103,444)		14,405,000				720,250	07/15/2008	1FE
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A		09/11/2008	Various		1,229,318	1,150,000	1,180,245			(843)		(843)		1,179,402		49,916	49,916	22,283	07/15/2026	1FE
081207-BC-5	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		09/01/2008	MATURED		245,000	245,000	245,000	245,000						245,000				26,338	09/01/2008	2
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2008	CALLED @ 100.00000000		520,000	520,000	520,000	520,000						520,000				38,740	07/01/2019	2
320646-BC-5	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80		08/01/2008	MATURED		225,000	225,000	225,000	225,000						225,000				19,688	08/01/2008	2
451908-5D-5	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		09/24/2008	PRAGER MCCARTHY & SEALY		254,940	250,000	261,538	251,800		(963)		(963)		250,838		4,102	4,102	11,993	05/15/2009	1FE
452001-K2-5	ILLINOIS EDL FAC MJH ED ASST DEPAUL 98C		09/01/2008	CALLED @ 100.00		7,500,000	7,500,000	7,345,350	7,418,427		7,700		7,700		7,426,127		73,873	73,873	375,000	09/01/2013	1FE
452001-A6-7	ILLINOIS EDL FAC UNIV OF CHGO 98A		07/01/2008	CALLED @ 101.00000000		7,070,000	7,000,000	6,884,360	6,912,706		157,294		157,294		7,070,000				358,750	07/01/2025	1FE
45200L-2C-9	ILLINOIS HLTH FAC SISTERS SVCS 98A		07/17/2008	CALLED @ 101.00		6,423,600	6,360,000	6,282,907	6,322,580		3,849		3,849		6,326,429		97,171	97,171	209,615	06/01/2011	1FE
45200L-2E-5	ILLINOIS HLTH FAC SISTERS SVCS 98A		07/17/2008	CALLED @ 101.00		4,040,000	4,000,000	4,131,080	4,034,028		(7,323)		(7,323)		4,026,705		13,295	13,295	134,972	06/01/2013	1FE
45200L-2F-2	ILLINOIS HLTH FAC SISTERS SVCS 98A		07/17/2008	CALLED @ 101.00		6,130,700	6,070,000	6,241,842	6,114,753		(9,627)		(9,627)		6,105,126		25,574	25,574	204,820	06/01/2014	1FE
45200L-2J-4	ILLINOIS HLTH FAC SISTERS SVCS 98A		07/17/2008	CALLED @ 101.00		5,933,750	5,875,000	5,994,556	5,906,367		(6,742)		(6,742)		5,899,626		34,124	34,124	198,240	06/01/2016	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		09/01/2008	CALLED @ 100.00000000		100,000	100,000	99,000	99,274		74		74		99,348		652	652	5,250	03/01/2015	4
455261-TX-5	INDIANAPOLIS IN ECON DEV CHILDS MUSEUM		07/01/2008	CALLED @ 102.00		12,321,600	12,080,000	12,080,000	12,080,000						12,080,000		241,600	241,600	498,300	10/01/2025	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		09/01/2008	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				4,800	09/01/2026	3
455280-3V-7	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		07/01/2008	MATURED		360,000	360,000	380,002	360,868		(868)		(868)		360,000				18,000	07/01/2008	1FE
455254-DQ-2	INDIANAPOLIS IND ARPT AUTH REV REF-SER A		07/01/2008	CALLED @ 100.00		1,680,000	1,680,000	1,685,342	1,680,627		(627)		(627)		1,680,000				94,080	07/01/2015	1FE
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K		09/08/2008	PRAGER MCCARTHY & SEALY		422,452	400,000	410,396	409,162		(622)		(622)		408,540		13,912	13,912	23,889	07/01/2023	1FE
471373-BU-3	JASPER CNTY IN PCR NIPSC 1988		08/21/2008	MORGAN STANLEY DEAN WITTER		10,100,000	10,000,000	10,000,000							10,000,000		100,000	100,000	1,556	11/01/2016	1FE
569027-GF-6	MARION CNTY IN CONV REC EXC TAX 03A SR		07/02/2008	PRAGER MCCARTHY & SEALY		106,280	100,000	107,856	105,028		(437)		(437)		104,590		1,690	1,690	3,014	06/01/2015	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)
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR		07/02/2008	PRAGER MCCARTHY & SEALY		106,003	100,000	106,986	104,134		(358)		(358)		103,776		2,227	2,227	3,014	06/01/2016	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2008	CALLED @ 100.00000000		350,000	350,000	350,000	348,590	1,411			1,411		350,000				19,250	01/15/2021	3
169117-AQ-1	CHILLICOTHE IA PCR MIDWEST PWR 93		07/01/2008	CALLED @ 100.00		3,000,000	3,000,000	2,947,650	2,961,207		784		784		2,961,990		38,010	38,010	119,000	05/01/2023	1FE
222160-GE-7	COUNCIL BLUFFS IA PCR MIDWEST PWR 93		07/01/2008	CALLED @ 100.00		11,130,000	11,130,000	10,877,683	10,943,149		3,762		3,762		10,946,910		183,090	183,090	441,490	05/01/2023	1FE
46246N-HK-5	IOWA FIN AUTH HOSP IOWA HEALTH SYS 98A		07/01/2008	CALLED @ 102.00000000		8,343,600	8,180,000	8,077,278	8,252,479		91,121		91,121		8,343,600				419,225	07/01/2020	1FE
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		08/07/2008	PRAGER MCCARTHY & SEALY		113,712	115,000	115,268	115,241		(14)		(14)		115,226		(1,514)	(1,514)	5,037	08/01/2021	1FE
890680-DH-1	TOPEKA KS COMB UTIL IMPT 2006 A		08/14/2008	PRAGER MCCARTHY & SEALY		150,044	150,000	150,882	150,792		(49)		(49)		150,743		(700)	(700)	6,891	08/01/2023	1FE
890630-EP-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		08/28/2008	PRAGER MCCARTHY & SEALY		151,621	145,000	154,324	154,251		(385)		(385)		153,866		(2,245)	(2,245)	5,800	06/01/2027	1FE
890644-AK-3	TOPEKA KS SALES TAX 2006		08/26/2008	COMMERCE CAPITAL		513,590	500,000	500,000	500,000						500,000		13,590	13,590	14,993	12/15/2016	1FE
890684-CC-5	TOPEKA KS WTR & WTR PLN CTL UTIL 01 A		08/01/2008	CALLED @ 101.00000000		606,000	600,000	597,000	603,083		2,917		2,917		606,000				32,400	08/01/2031	1FE
49130P-8W-7	KENTUCKY HSG CORP SER 2007 N		07/21/2008	STIFEL NICOLAUS & CO, INC.		195,104	200,000	198,000	198,004		28		28		198,032		(2,928)	(2,928)	6,556	07/01/2032	1FE
49140M-JL-4	KENTUCKY RURAL WTR FIN FLEX TERM 04 B		07/30/2008	PRAGER MCCARTHY & SEALY		252,009	255,000	246,702	250,683		193		193		247,605		4,404	4,404	5,966	02/01/2020	1FE
546589-FK-3	LOUISVILLE JEFFERSON CNTY KY MET SWR 98A		09/25/2008	PRAGER MCCARTHY & SEALY		252,988	250,000	260,215	251,931		(1,036)		(1,036)		250,894		2,093	2,093	12,031	05/15/2009	1FE
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		09/30/2008	PRAGER MCCARTHY & SEALY		103,609	100,000	103,183	102,048		(194)		(194)		101,855		1,754	1,754	4,194	12/01/2019	1FE
100273-AS-0	BOSSIER PARISH LA SALES TAX 2002		08/08/2008	PRAGER MCCARTHY & SEALY		314,905	300,000	319,134	313,471		(1,089)		(1,089)		312,382		2,523	2,523	16,389	07/01/2019	1FE
506498-WR-1	LAFAYETTE LA UTIL REV 2004		07/22/2008	PRAGER MCCARTHY & SEALY		108,351	100,000	105,833	104,185		(301)		(301)		103,885		4,466	4,466	3,850	11/01/2018	1FE
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06		07/01/2008	PRAGER MCCARTHY & SEALY		105,047	100,000	103,607	103,104		(164)		(164)		102,940		2,107	2,107	6,750	03/01/2020	1FE
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		07/08/2008	PRAGER MCCARTHY & SEALY		383,398	350,000	378,655	366,011		(1,363)		(1,363)		364,648		18,750	18,750	19,724	07/01/2013	1FE
546398-CE-6	LOUISIANA PUB FAC OCHSNER CLINIC 02A		07/01/2008	PRAGER MCCARTHY & SEALY		109,203	100,000	111,228	106,362		(554)		(554)		105,807		3,396	3,396	3,464	05/15/2015	1FE
546395-UX-0	LOUISIANA PUB FACS AUTH HOSP REV		09/24/2008	PRAGER MCCARTHY & SEALY		256,050	250,000	265,185	252,574		(1,257)		(1,257)		251,317		4,733	4,733	17,111	07/01/2009	1FE
546395-VU-5	LOUISIANA PUB FACS AUTH HOSP REV		07/01/2008	CALLED @ 101.00000000		212,100	210,000	218,324	212,331		(231)		(231)		212,100				11,025	07/01/2009	1FE
787503-HD-6	ST BERNARD PARISH LA SALES TAX 04		09/19/2008	SOUTHWEST SECURITIES, INC.		206,004	200,000	202,094	201,596		(118)		(118)		201,477		4,527	4,527	10,639	03/01/2022	1FE
787503-HE-4	ST BERNARD PARISH LA SALES TAX 04		09/29/2008	PRAGER MCCARTHY & SEALY		125,839	125,000	125,541	125,413		(32)		(32)		125,381		457	457	6,788	03/01/2023	1FE
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04		09/29/2008	PRAGER MCCARTHY & SEALY		100,362	100,000	99,749	99,777		7		7		99,784		578	578	5,431	03/01/2024	1FE
560459-GJ-2	MAINE MUN BOND BANK 2003 A REF		08/07/2008	PRAGER MCCARTHY & SEALY		109,692	100,000	111,474	106,872		(652)		(652)		106,219		3,473	3,473	4,098	11/01/2014	1FE
560459-LV-9	MAINE MUN BOND BANK 2004 B		09/26/2008	PRAGER MCCARTHY & SEALY		358,246	350,000	358,274	355,862		(551)		(551)		355,310		2,935	2,935	15,937	11/01/2022	1FE
560459-LX-5	MAINE MUN BOND BANK 2004 B		08/27/2008	PRAGER MCCARTHY & SEALY		104,773	100,000	101,212	100,860		(72)		(72)		100,788		3,985	3,985	4,181	11/01/2024	1FE
560459-RD-3	MAINE MUN BOND BANK 2005 A REF		07/30/2008	PRAGER MCCARTHY & SEALY		207,098	200,000	202,895	202,363		(152)		(152)		202,211		4,888	4,888	6,825	11/01/2019	1FE
914399-JC-5	UNIVERSITY OF MAINE SYS REV 2007		09/11/2008	PRAGER MCCARTHY & SEALY		101,268	100,000	97,444	97,485		59		59		97,543		3,725	3,725	4,688	03/01/2027	1FE
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2007		07/09/2008	PRAGER MCCARTHY & SEALY		100,827	100,000	98,543	98,562		20		20		98,582		2,245	2,245	4,021	03/01/2030	1FE
574217-MW-2	MARYLAND HLTH ED MEDSTAR HLTH 04		07/11/2008	PRAGER MCCARTHY & SEALY		257,455	250,000	250,000							250,000		7,455	7,455	19,517	08/15/2033	1FE
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE 02B		09/25/2008	PRAGER MCCARTHY & SEALY		103,734	100,000	104,320	101,344		(449)		(449)		100,895		2,839	2,839	5,673	03/01/2010	1FE
57585K-TZ-1	MASSACHUSETTS HLTH ED CAREGROUP 98A		07/09/2008	CALLED @ 102.00000000		81,600	80,000	67,800	69,792		207		207		69,999		11,601	11,601	4,089	07/01/2025	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		07/01/2008	CALLED @ 100.00000000		35,000	35,000	36,873	35,474		(87)		(87)		35,388		(388)	(388)	2,573	01/01/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
57583P-DK-2	MASSACHUSETTS ST FED HWY GANS 2000 A		07/08/2008	PRAGER MCCARTHY & SEALY		161,261	150,000	165,015	158,616		(1,472)		(1,472)		157,144		4,116	4,116	4,935	12/15/2013	1FE
385550-CV-8	GRAND HAVEN MI ELEC 1993 REF		07/01/2008	MATURED		400,000	400,000	411,608	403,335		(3,335)		(3,335)		400,000				21,000	07/01/2008	1FE
60416H-KJ-2	MINNESOTA ED FAC ST OLAF CLG 6-0 2007		08/13/2008	PRAGER MCCARTHY & SEALY		244,935	250,000	249,665	249,674		8		8		249,682		(4,747)	(4,747)	9,850	10/01/2027	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		07/01/2008	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						120,000				7,500	01/01/2029	1FE
791748-EE-2	ST LOUIS PARK MINN HEALTH CARE FACS REV		07/30/2008	DAIN RAUSCHER INCORPORATED		988,880	1,000,000	979,210							979,210		9,670	9,670		07/01/2030	1Z
60534P-D2-6	MISSISSIPPI DEV BK JACKSON WTR SWR 2004		07/08/2008	UNION BANK OF SWITZERLAND		743,718	710,000	738,101	731,375		(1,484)		(1,484)		729,892		13,826	13,826	29,041	09/01/2019	1FE
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A		09/02/2008	PRAGER MCCARTHY & SEALY		1,150,456	1,050,000	1,137,980	1,104,114		(4,882)		(4,882)		1,099,232		51,224	51,224	39,458	11/01/2017	1FE
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		09/19/2008	STIFEL NICOLAUS & CO, INC.		102,765	100,000	101,948			(10)		(10)		101,938		827	827	1,268	11/15/2032	1FE
606901-A7-1	MISSOURI HLTH & ED WASHINGTON UNIV 01A		08/13/2008	Various		9,904,996	9,260,000	9,693,461	9,650,369		(65,726)		(65,726)		9,584,643		320,353	320,353	312,280	06/15/2041	1FE
60636X-Q6-3	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/17/2008	PRAGER MCCARTHY & SEALY		99,997	100,000	100,000	100,000						100,000		(3)	(3)	4,562	09/01/2029	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		09/01/2008	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,240	03/01/2030	1FE
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		09/19/2008	PRAGER MCCARTHY & SEALY		1,618,169	1,600,000	1,583,408	1,586,028		499		499		1,586,527		31,642	31,642	82,518	02/01/2022	1FE
60636W-GV-1	MISSOURI HWYS & TRANSN COMMN 06 B 1ST		08/21/2008	PRAGER MCCARTHY & SEALY		126,119	125,000	125,094	125,084		(6)		(6)		125,079		1,040	1,040	1,797	05/01/2026	1FE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2008	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,860	09/01/2025	1FE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2008	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,875	03/01/2031	1FE
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		08/20/2008	PRAGER MCCARTHY & SEALY		109,473	100,000	111,570	106,744		(726)		(726)		106,018		3,455	3,455	6,038	07/01/2015	1FE
791638-UM-9	ST LOUIS MO ARPT LAMBERT INTL 03A REF		08/06/2008	PRAGER MCCARTHY & SEALY		107,336	100,000	108,140	105,056		(507)		(507)		104,549		2,787	2,787	5,833	07/01/2017	1FE
791676-AQ-2	ST LOUIS MO PKG 2006 A		09/05/2008	PRAGER MCCARTHY & SEALY		102,177	100,000	103,274	103,199		(204)		(204)		102,995		(818)	(818)	3,681	12/15/2031	1FE
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2008	CALLED @ 100.00000000		240,000	240,000	240,000	240,000						240,000				14,640	09/01/2012	1
418604-DN-1	HASTINGS NE ELEC SYS 2001 REF		07/02/2008	PRAGER MCCARTHY & SEALY		755,552	725,000	742,190	731,854		(947)		(947)		730,907		24,645	24,645	36,924	01/01/2014	1FE
534272-VS-5	LINCOLN NE ELEC SYS 2002 REF		09/23/2008	PRAGER MCCARTHY & SEALY		127,779	125,000	125,491	125,303		(43)		(43)		125,260		2,519	2,519	6,684	09/01/2022	1FE
534272-XU-8	LINCOLN NE ELEC SYS 2003		07/31/2008	JANNEY MONTGOMERY SCOTT		250,235	250,000	245,343	245,797		74		74		245,871		4,364	4,364	16,955	09/01/2028	1FE
534238-Y6-1	LINCOLN NE HWY ALLOC FUND 2004		08/08/2008	PRAGER MCCARTHY & SEALY		329,870	325,000	325,191	328,129		(209)		(209)		323,611		6,258	6,258	10,550	11/15/2021	1FE
534238-Y7-9	LINCOLN NE HWY ALLOC FUND 2004		08/28/2008	PRAGER MCCARTHY & SEALY		504,504	495,000	495,451	498,294		(217)		(217)		493,841		10,662	10,662	17,748	11/15/2022	1FE
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		07/01/2008	PRAGER MCCARTHY & SEALY		238,016	225,000	236,522	230,437		(609)		(609)		229,828		8,189	8,189	8,625	04/01/2012	1FE
625914-DW-3	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		09/23/2008	PRAGER MCCARTHY & SEALY		263,993	250,000	257,418	253,523		(561)		(561)		252,962		11,031	11,031	12,326	04/01/2014	1FE
63967C-QA-3	NEBRASKA INVT FIN AUTH SGL FAM 1996C		09/01/2008	CALLED @ 100.00		25,000	25,000	25,000	25,000						25,000				788	09/01/2028	1FE
63968A-BD-6	NEBRASKA PUB PWR DIST GEN REV 02B		08/21/2008	Various		794,324	740,000	793,391	769,489		(3,457)		(3,457)		766,032		28,293	28,293	42,201	01/01/2014	1FE
63968A-DA-0	NEBRASKA PUB PWR DIST GEN REV 03A		09/05/2008	PRAGER MCCARTHY & SEALY		341,097	325,000	334,081	330,608		(631)		(631)		329,977		11,120	11,120	19,365	01/01/2020	1FE
63968A-DB-8	NEBRASKA PUB PWR DIST GEN REV 03A		07/29/2008	PRAGER MCCARTHY & SEALY		103,481	100,000	102,006	101,241		(117)		(117)		101,124		2,357	2,357	5,417	01/01/2021	1FE
681793-M5-1	OMAHA NE PUB PWR DIST ELEC SYS 02 A		09/24/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.		15,519,150	15,000,000	15,000,000	15,000,000						15,000,000		519,150	519,150	862,500	02/01/2017	1FE
681793-3A-1	OMAHA NE PUB PWR DIST ELEC SYS 07A		08/11/2008	PRAGER MCCARTHY & SEALY		98,873	100,000	99,410	99,412		9		9		99,421		(548)	(548)	3,734	02/01/2033	1FE
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04		07/28/2008	PRAGER MCCARTHY & SEALY		350,584	325,000	350,916	344,726		(1,496)		(1,496)		343,230		7,354	7,354	12,910	10/15/2016	1FE
68189P-BP-8	OMAHA NE SPL TAX REDEV HERITAGE 04		09/23/2008	PRAGER MCCARTHY & SEALY		107,033	100,000	107,286	105,549		(531)		(531)		105,018		2,015	2,015	4,736	10/15/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68189P-BR-4	OMAHA NE SPL TAX REDEV HERITAGE 04		09/25/2008	PRAGER MCCARTHY & SEALY		341,944	325,000	345,693	339,817		(1,309)		(1,309)		338,508		3,436	3,436	14,545	10/15/2019	1FE
682004-AQ-9	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		09/18/2008	PRAGER MCCARTHY & SEALY		101,257	100,000	100,710	100,857		(57)		(57)		100,480		777	777	5,436	02/01/2025	1FE
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06		07/28/2008	PRAGER MCCARTHY & SEALY		508,465	500,000	495,940	496,279		145		145		496,423		12,042	12,042	31,861	09/15/2021	1FE
914638-FM-8	UNIVERSITY OF NE DEFERRED MAINT 06		08/14/2008	PRAGER MCCARTHY & SEALY		296,387	275,000	290,626	288,828		(863)		(863)		287,965		8,422	8,422	15,049	07/15/2019	1FE
914638-FN-6	UNIVERSITY OF NE DEFERRED MAINT 06		09/23/2008	PRAGER MCCARTHY & SEALY		236,093	225,000	237,040	235,657		(774)		(774)		234,883		1,209	1,209	13,469	07/15/2020	1FE
914639-EE-5	UNIVERSITY OF NE FAC MED CTR RESEARCH 02		07/10/2008	PRAGER MCCARTHY & SEALY		105,667	100,000	101,884	100,887		(106)		(106)		100,781		4,886	4,886	4,583	02/15/2015	1FE
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03		07/14/2008	PRAGER MCCARTHY & SEALY		196,031	190,000	190,891	190,576		(47)		(47)		190,529		5,501	5,501	6,386	05/15/2028	1FE
914641-UC-7	UNIVERSITY OF NE-LINCOLN STUD FEES 02		09/29/2008	PRAGER MCCARTHY & SEALY		210,096	200,000	210,102	205,257		(812)		(812)		204,445		5,651	5,651	12,528	07/01/2016	1FE
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		07/11/2008	PRAGER MCCARTHY & SEALY		105,230	100,000	103,215	102,076		(166)		(166)		101,909		3,321	3,321	4,948	07/01/2018	1FE
914641-WQ-4	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		07/14/2008	PRAGER MCCARTHY & SEALY		114,885	110,000	112,081	111,353		(108)		(108)		111,246		3,639	3,639	5,744	07/01/2023	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2008	CALLED @ 103.00000000		87,550	85,000	88,550	88,434		(192)		(192)		88,241		(691)	(691)	4,592	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2008	CALLED @ 103.00000000		97,850	95,000	98,249	98,611		(195)		(195)		97,931		(81)	(81)	5,133	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2008	CALLED @ 103.00000000		103,000	100,000	102,798	103,563		(186)		(186)		102,492		508	508	5,403	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2008	CALLED @ 103.00000000		56,650	55,000	56,265	56,786		(91)		(91)		56,114		536	536	2,972	03/01/2023	1FE
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		08/06/2008	PRAGER MCCARTHY & SEALY		191,009	190,000	190,000							190,000		1,009	1,009	5,147	07/01/2024	1FE
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D		08/18/2008	PRAGER MCCARTHY & SEALY		960,079	925,000	960,048			(702)		(702)		959,346		733	733	11,886	07/01/2027	1FE
646054-MS-2	NEW JERSEY EDL WM PATERSON 74C		07/01/2008	MATURED		65,000	65,000	55,863	64,399		601		601		65,000				4,063	07/01/2008	1FE
64579F-VM-2	NEW JERSEY HLTH CARE MERIDIAN 07		06/30/2008	PRAGER MCCARTHY & SEALY															2,503	07/01/2038	1FE
646133-DD-7	NEW JERSEY TRANSIT COP FED GRANT 00B		07/17/2008	PRAGER MCCARTHY & SEALY		377,812	350,000	381,392	370,954		(2,901)		(2,901)		368,053		9,759	9,759	25,774	09/15/2011	1FE
646133-EU-8	NEW JERSEY TRANSIT COP FED GRANT 02A		07/18/2008	FAHNESTOCK & CO., INC.		112,015	100,000	113,456	109,100		(673)		(673)		108,426		3,589	3,589	4,706	09/15/2014	1FE
647353-AY-7	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		07/03/2008	PRAGER MCCARTHY & SEALY		186,146	175,000	184,949	179,170		(588)		(588)		178,582		7,564	7,564	5,454	06/15/2014	1FE
647310-D6-5	NEW MEXICO ST SEVERANCE TAX 2006 A		07/14/2008	PRAGER MCCARTHY & SEALY		210,240	205,000	204,387	204,475		33		33		204,508		5,732	5,732	4,743	07/01/2015	1FE
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2006 A		08/12/2008	PRAGER MCCARTHY & SEALY		460,089	450,000	450,000	450,000						450,000		10,089	10,089	21,753	07/01/2016	1FE
012440-LS-0	ALBANY NY IND DEV ST PETER'S HOSP 08E		07/01/2008	PRAGER MCCARTHY & SEALY		103,709	100,000	102,270			(79)		(79)		102,191		1,518	1,518	2,399	11/15/2027	2FE
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A		07/16/2008	PRAGER MCCARTHY & SEALY		325,269	300,000	336,297	315,810		(2,040)		(2,040)		313,771		11,498	11,498	10,297	12/01/2011	1FE
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF		08/14/2008	PRAGER MCCARTHY & SEALY		662,952	600,000	686,514	649,602		(5,820)		(5,820)		643,782		19,170	19,170	24,597	11/15/2012	1FE
64970K-SU-2	NEW YORK NY MUN WTR FIN WTR FISCAL 02G		08/12/2008	Various		7,569,100	7,500,000	7,491,347	7,484,428		(830)		(830)		7,483,598		85,502	85,502	256,250	06/15/2032	1FE
649716-3F-2	NEW YORK NY TRANSITIONAL FIN AUTH 03 A		08/14/2008	PRAGER MCCARTHY & SEALY		549,815	500,000	547,605	524,767		(2,976)		(2,976)		521,791		28,024	28,024	21,000	11/01/2012	1FE
649838-EW-5	NEW YORK ST DORM MENTAL HLTH 98C		08/28/2008	REDEMPTION		5,696,700	5,585,000	5,431,748	5,490,399		5,796		5,796		5,496,194		200,506	200,506	303,801	02/15/2019	1FE
649901-WZ-4	NEW YORK ST DORM NYSARC INC 2002A		07/29/2008	PRAGER MCCARTHY & SEALY		215,619	200,000	214,898	207,355		(963)		(963)		206,392		9,227	9,227	10,611	07/01/2012	1FE
649852-AH-3	NEW YORK ST SOLID WASTE MGMT 02A		08/12/2008	PRAGER MCCARTHY & SEALY		103,048	100,000	100,350	100,299		(53)		(53)		100,246		2,802	2,802	3,589	05/01/2012	2FE
650035-GW-2	NEW YORK ST URBAN DEV PERS INC 08A-1		09/24/2008	PRAGER MCCARTHY & SEALY		310,548	300,000	312,189			(4,346)		(4,346)		307,843		2,705	2,705	10,389	12/15/2009	1FE
650035-GY-8	NEW YORK ST URBAN DEV PERS INC 08A-1		08/07/2008	PRAGER MCCARTHY & SEALY		15,729,841	14,865,000	15,751,400			(144,535)		(144,535)		15,606,865		122,975	122,975	365,161	12/15/2010	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)
650035-HA-9	NEW YORK ST URBAN DEV PERS INC 08A-1		07/31/2008	PRAGER MCCARTHY & SEALY		669,481	625,000	672,463			(6,000)		(6,000)		666,462		3,019	3,019	16,236	12/15/2011	1FE
680002-AA-0	OLD MAIN HSG DEV CORP NY SECT 8 MTG		08/01/2008	CALLED @ 100.00		295,000	295,000	295,000	295,000						295,000				23,600	02/01/2009	4
680002-BF-8	OLD MAIN HSG DEV CORP NY SECT 8 MTG		08/01/2008	CALLED @ 100.00		315,000	315,000	315,000	315,000						315,000				25,200	02/01/2010	4
73358T-M2-4	PORT AUTH NY & NJ CONS 149TH SER 2007		09/10/2008	Various		6,749,125	6,800,000	6,815,640	6,815,598		(658)		(658)		6,814,940		(65,815)	(65,815)	210,042	11/15/2032	1FE
803554-BF-0	SARATOGA SPRINGS HSG CORP NY SECT 8 78		08/01/2008	MATURED		240,000	240,000	240,000	240,000						240,000				18,600	08/01/2008	1
896029-5E-1	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A		09/26/2008	PRAGER MCCARTHY & SEALY		99,738	100,000	94,568	95,329		118		118		95,447		4,291	4,291	6,250	01/01/2027	1FE
616110-BJ-0	MOORESVILLE NC ENTERPRISE SYS 2004		08/08/2008	PRAGER MCCARTHY & SEALY		100,863	100,000	97,465	100,490		(16)		(16)		97,256		3,607	3,607	3,525	05/01/2021	1FE
658259-FD-3	NORTH CAROLINA COP WINSTON-SALEM 04		09/19/2008	PRAGER MCCARTHY & SEALY		100,264	100,000	97,934	100,000		18		18		97,952		2,312	2,312	3,866	06/01/2025	1FE
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		07/01/2008	CALLED @ 100.00000000		155,000	155,000	155,000	155,000						155,000				12,917	09/01/2027	1FE
65819H-AB-2	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2008	CALLED @ 100.00000000		475,000	475,000	475,000	475,000						475,000				42,750	07/01/2009	3
658203-ZK-3	NORTH CAROLINA MUN PWR AGY NO 1 2003A		07/24/2008	PRAGER MCCARTHY & SEALY		105,832	100,000	105,227	102,935		(308)		(308)		102,626		3,206	3,206	5,389	01/01/2016	1FE
658203-ZL-1	NORTH CAROLINA MUN PWR AGY NO 1 2003A		07/01/2008	PRAGER MCCARTHY & SEALY		106,554	100,000	107,458	104,184		(392)		(392)		103,792		2,762	2,762	5,338	01/01/2016	1FE
958003-AT-2	WESTERN CAROLINA UNIV NC COP 08		09/25/2008	PRAGER MCCARTHY & SEALY		428,714	425,000	416,611			87		87		416,697		12,016	12,016	9,299	06/01/2033	1FE
307490-EB-4	FARGO ND SALES TAX 2005		07/01/2008	MATURED		1,015,000	1,015,000	1,058,133	1,023,251		(8,251)		(8,251)		1,015,000				50,750	07/01/2008	1FE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		07/01/2008	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						135,000				7,763	07/01/2029	1FE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENC		07/01/2008	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				16,913	07/01/2031	1FE
102885-EV-8	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03		08/20/2008	PRAGER MCCARTHY & SEALY		1,194,369	1,100,000	1,214,708	1,167,447		(7,361)		(7,361)		1,160,085		34,284	34,284	42,350	06/01/2016	1FE
123559-BF-2	BUTLER CNTY OH SALES TAX GOVT SVCS 05B		07/22/2008	Various		904,396	850,000	914,392	887,121		(6,800)		(6,800)		880,320		24,075	24,075	25,847	12/15/2010	1FE
172311-ER-9	CINCINNATI OH WTR SYS SER 2007A		07/25/2008	PRAGER MCCARTHY & SEALY		201,240	200,000	200,427	202,190		(103)		(103)		200,129		1,111	1,111	5,975	12/01/2023	1FE
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A		07/03/2008	Various		523,800	175,000	464,300	523,800						464,300		59,500	59,500	7,000	07/01/2028	3
273793-CJ-6	EAST MUSKINGUM OH WTR AUTH SER 1977		07/01/2008	MATURED		140,000	140,000	140,000	140,000						140,000				8,925	07/01/2008	1
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02		09/05/2008	PRAGER MCCARTHY & SEALY		218,998	200,000	221,955	212,307		(1,604)		(1,604)		210,702		8,296	8,296	7,750	12/01/2012	1FE
353174-ES-0	FRANKLIN CNTY OH CONV AUTH ANTIC 07		08/19/2008	PRAGER MCCARTHY & SEALY		265,596	250,000	262,284	264,617		(712)		(712)		261,327		4,269	4,269	8,708	12/01/2021	1FE
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004		08/20/2008	PRAGER MCCARTHY & SEALY		202,666	200,000	197,246	202,297		(129)		(129)		196,407		6,259	6,259	6,475	12/01/2021	1FE
407796-BE-0	HAMILTON OH GAS SYS 2003 REF		08/12/2008	PRAGER MCCARTHY & SEALY		271,881	255,000	273,632	266,493		(1,236)		(1,236)		265,256		6,625	6,625	10,094	10/15/2014	1FE
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		07/15/2008	MESIROW FINANCIAL, INC.		9,000,000	10,000,000	9,309,976			4,701		4,701		9,314,677		(314,677)	(314,677)	432,000	09/01/2036	1FE
677525-SN-8	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		09/03/2008	MESIROW FINANCIAL, INC.		1,193,122	1,300,000	1,207,050			99		99		1,207,149		(14,026)	(14,026)	29,221	09/01/2036	1FE
672215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		07/01/2008	CALLED @ 100.00000000		85,000	85,000	85,000	85,000						85,000				4,760	01/01/2026	1FE
67756Q-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		07/30/2008	PRAGER MCCARTHY & SEALY		103,085	100,000	99,466			38		38		99,504		3,581	3,581	1,275	03/01/2012	1FE
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A		08/15/2008	MATURED		1,190,000	1,190,000	1,177,779	1,188,752		1,248		1,248		1,190,000				80,325	08/15/2008	1FE
67766N-AF-9	OHIO WTR DEV BAY SHORE PWR 1998 A		09/01/2008	CALLED @ 100.00000000		200,000	200,000	192,690	193,894		448		448		194,342		5,658	5,658	11,750	09/01/2020	2
677659-EB-6	OHIO WTR DEV FRESH WTR 2001 B REF		07/11/2008	PRAGER MCCARTHY & SEALY		115,960	105,000	116,408	110,669		(569)		(569)		110,101		5,859	5,859	3,609	12/01/2012	1FE
808878-CK-6	SCIOTO CNTY OH MEM HOSP REF & IMPT		08/15/2008	MATURED		225,000	225,000	225,000	225,000						225,000				16,875	08/15/2008	1
914119-EK-4	UNIVERSITY OF CINCINNATI OH RCPT 03 C		08/14/2008	PRAGER MCCARTHY & SEALY		1,039,080	1,000,000	1,051,124	1,036,402		(3,567)		(3,567)		1,021,630		17,450	17,450	35,833	06/01/2020	1FE
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D		08/12/2008	PRAGER MCCARTHY & SEALY		105,844	100,000	105,341	103,659		(313)		(313)		103,347		2,497	2,497	3,528	06/01/2018	1FE
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A		07/01/2008	Various		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				118,720	07/01/2022	1FE
628207-EC-2	MUSTANG OK IMPT AUTH UTIL 06 REF		09/29/2008	PRAGER MCCARTHY & SEALY		103,576	100,000	103,945	103,369		(278)		(278)		103,090		486	486	2,514	10/01/2020	1FE
678535-2N-4	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		09/03/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,141,640	2,000,000	2,138,420	2,129,018		(7,733)		(7,733)		2,121,285		20,355	20,355	118,611	07/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
678657-DZ-7	OKLAHOMA CITY OK WTR UTIL TR WTR 04		08/01/2008	Various		767,108	735,000	740,755	739,030		(306)		(306)		738,724		28,384	28,384	39,385	07/01/2021	1FE
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A		08/13/2008	PRAGER MCCARTHY & SEALY		110,144	100,000	108,881	106,959		(585)		(585)		106,374		3,770	3,770	7,319	09/01/2014	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		09/01/2008	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				953	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2008	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,327	09/01/2020	1FE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2008	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,447	09/01/2028	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2008	Various		27,772	130,000	16,162	19,486		285		285		19,771		8,001	8,001		09/01/2031	1FE
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		09/01/2008	CALLED @ 100.00000000		30,000	30,000	29,703	29,703		12		12		29,716		284	284	1,470	09/01/2021	1FE
899518-BN-3	TULSA CNTY OK INDL AUTH CAP IMPT 05C		08/12/2008	PRAGER MCCARTHY & SEALY		331,395	300,000	319,935	316,573		(1,043)		(1,043)		315,530		15,865	15,865	11,250	05/15/2016	1FE
584283-DU-6	MEDFORD OR HOSP FACS ASANTE HLTH 98A		08/15/2008	CALLED @ 101.00000000		2,328,050	2,305,000	2,350,874	2,333,498		(5,448)		(5,448)		2,328,050				121,013	08/15/2009	1FE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		09/16/2008	CALLED @ 100.00000000		60,000	60,000	60,460	60,028		(28)		(28)		60,000				4,622	07/01/2027	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		09/16/2008	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				3,371	07/01/2027	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		09/16/2008	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				3,716	07/01/2030	1FE
89546R-FE-9	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		08/01/2008	PRAGER MCCARTHY & SEALY		422,438	400,000	427,341	416,297		(3,223)		(3,223)		413,074		9,364	9,364	16,292	10/01/2010	1FE
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		08/26/2008	PRAGER MCCARTHY & SEALY		215,002	200,000	215,084	210,144		(1,692)		(1,692)		208,452		6,550	6,550	9,111	10/01/2011	1FE
895415-AF-4	TRI-CNTY MET TRANSN DIST OR LTD TAX 05		07/01/2008	PRAGER MCCARTHY & SEALY		209,852	200,000	213,206	207,803		(1,457)		(1,457)		206,346		3,506	3,506	13,500	09/01/2010	1FE
895415-AG-2	TRI-CNTY MET TRANSN DIST OR LTD TAX 05		07/09/2008	PRAGER MCCARTHY & SEALY		106,663	100,000	107,436	104,978		(689)		(689)		104,290		2,373	2,373	6,847	09/01/2011	1FE
01728A-SK-3	ALLEGHENY CNTY PA HOSP DEV AUTH REV		08/01/2008	CALLED @ 101.00		247,450	245,000	245,000	245,000						245,000		2,450	2,450	11,638	08/01/2009	1FE
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K		07/01/2008	CALLED @ 100.00000000		65,000	65,000	65,325	65,000						65,000				4,306	07/01/2009	1
017357-UP-7	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		07/09/2008	PRAGER MCCARTHY & SEALY		135,300	125,000	134,711	132,065		(576)		(576)		131,489		3,811	3,811	3,872	12/01/2013	1FE
018435-BE-6	ALLENTOWN DEV CORP PA FIRST LIEN 1978		09/01/2008	MATURED		330,000	330,000	330,000	330,000						330,000				24,750	09/01/2008	2
246015-BL-4	DELAWARE CNTY PA PCR PECO ENGY 08A		07/31/2008	PRAGER MCCARTHY & SEALY		204,520	200,000	200,000							200,000		4,520	4,520	3,044	12/01/2012	1FE
41473M-GU-1	HARRISBURG PA AUTH WTR 2004 REF		09/29/2008	PRAGER MCCARTHY & SEALY		211,467	200,000	211,538	208,133		(732)		(732)		207,401		4,066	4,066	11,292	07/15/2018	1FE
41473M-GV-9	HARRISBURG PA AUTH WTR 2004 REF		07/17/2008	PRAGER MCCARTHY & SEALY		170,512	160,000	168,304	165,859		(438)		(438)		165,421		5,091	5,091	8,156	07/15/2019	1FE
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF		09/02/2008	PRAGER MCCARTHY & SEALY		209,458	200,000	204,708	203,339		(301)		(301)		203,038		6,420	6,420	11,389	07/15/2023	1FE
414734-CC-5	HARRISBURG PA PKG AUTH GTD PKG 03 O		09/19/2008	PRAGER MCCARTHY & SEALY		307,891	285,000	307,715	299,124		(1,676)		(1,676)		297,447		10,444	10,444	16,348	08/01/2014	1FE
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWER 08B		09/03/2008	PRAGER MCCARTHY & SEALY		142,156	135,000	143,594			(409)		(409)		143,185		(1,028)	(1,028)	4,069	12/01/2025	1FE
611538-AR-0	MONROEVILLE PA MUNI AUTH WATER 08A		07/09/2008	PRAGER MCCARTHY & SEALY		174,405	160,000	177,541			(1,171)		(1,171)		176,370		(1,965)	(1,965)	3,622	12/01/2013	1FE
85732M-DW-4	PENNSYLVANIA PUB SCH DELAWARE CLG 08		08/06/2008	PRAGER MCCARTHY & SEALY		81,430	80,000	78,337			15		15		78,351		3,078	3,078	1,578	10/01/2032	1FE
717825-JC-8	PHILADELPHIA PA HOSP JEFFERSON 98A		09/30/2008	CALLED @ 101.00		28,886,000	28,600,000	28,229,916	28,379,422		15,929		15,929		28,395,351		490,649	490,649	1,282,531	05/15/2018	1FE
743940-BB-3	PROVIDENCE R I REDEV AGY REV REV BDS 199		07/08/2008	PRAGER MCCARTHY & SEALY		5,319,300	5,000,000	5,521,539	5,287,960		(54,189)		(54,189)		5,233,771		85,529	85,529	223,611	04/01/2029	1FE
76218T-FJ-8	RHODE ISLAND CLEAN WTR REVOLV FD 04A		08/14/2008	PRAGER MCCARTHY & SEALY		102,746	100,000	101,111	101,552		(108)		(108)		100,448		2,298	2,298	4,196	10/01/2024	1FE
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		09/12/2008	Various		565,213	550,000	550,703	552,832		(155)		(155)		549,947		15,265	15,265	22,513	10/01/2021	1FE
762238-AV-5	RHODE ISLAND ECON MTR FUEL TRANS 03A		09/23/2008	ROOSEVELT & CROSS, INC.		2,385,000	2,385,000	2,372,884	2,374,590		344		344		2,374,934		10,066	10,066	87,496	06/15/2023	1FE
762243-CX-9	RHODE ISLAND HLTH ED BROWN UNIV 03A		09/12/2008	PRAGER MCCARTHY & SEALY		101,095	100,000	98,058	98,110		23		23		98,132		2,963	2,963	4,961	09/01/2037	1FE
762241-6X-0	RHODE ISLAND HLTH HOSP RGR WILLIAMS 98		08/01/2008	CALLED @ 102.00000000		545,700	535,000	443,034	452,457		1,644		1,644		454,101		91,599	91,599	31,877	07/01/2028	3FE
762243-ED-1	RHODE ISLAND HLTH HOSP SOUTH CNTY 03A		09/15/2008	CALLED @ 100.00000000		2,500,000	2,500,000	2,469,525	2,491,853		8,082		8,082		2,499,935		65	65	146,875	09/15/2023	1
762243-EE-9	RHODE ISLAND HLTH HOSP SOUTH CNTY 03A		09/15/2008	CALLED @ 100.00000000		2,500,000	2,500,000	2,452,125	2,486,287		13,713		13,713		2,500,000				150,000	09/15/2033	1
340122-JK-7	FLORENCE CNTY SC MCLEOD RGL MED 04 A		09/23/2008	PRAGER MCCARTHY & SEALY		302,971	300,000	296,895	297,130		49		49		297,179		5,792	5,792	12,889	11/01/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A		09/11/2008	PRAGER MCCARTHY & SEALY		108,532	100,000	108,441	105,402		(601)		(601)		104,801		3,731	3,731	4,792	10/01/2016	1FE
584633-BB-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 04A		08/12/2008	PRAGER MCCARTHY & SEALY		252,525	250,000	250,145	250,138		(11)		(11)		250,127		2,398	2,398	12,500	08/15/2031	1FE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		07/01/2008	CALLED @ 100.00000000		325,000	325,000	323,599	324,490		75		75		324,565		435	435	19,500	07/01/2012	1FE
83703E-CK-9	SOUTH CAROLINA JOBS ECON DEV HOSP FAC		08/01/2008	CALLED @ 100.00000000		2,600,000	2,600,000	2,570,750	2,595,209		2,444		2,444		2,597,653		2,347	2,347	98,536	08/01/2009	1FE
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A		08/25/2008	PRAGER MCCARTHY & SEALY		204,974	200,000	200,544	200,391		(33)		(33)		200,358		4,616	4,616	8,856	10/01/2026	1FE
837152-AR-8	SOUTH CAROLINA TRANSN INFRA BK 98A		07/18/2008	PRAGER MCCARTHY & SEALY		728,887	720,000	748,542	729,141		(2,801)		(2,801)		726,340		2,547	2,547	25,858	10/01/2014	1FE
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF		08/12/2008	PRAGER MCCARTHY & SEALY		99,616	100,000	100,356	100,296		(20)		(20)		100,276		(660)	(660)	3,175	06/01/2026	1FE
033794-BD-9	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		09/01/2008	MATURED		320,000	320,000	320,000	320,000						320,000				25,600	09/01/2008	1
880443-BA-3	TENNESSEE ENERGY ACQ GOLDMAN GAS 06A		09/15/2008	GOLDMAN, SACHS & CO.		5,003,050	5,000,000	5,061,850			(20,339)		(20,339)		5,041,511		(38,461)	(38,461)	136,806	09/01/2009	1FE
880443-BB-1	TENNESSEE ENERGY ACQ GOLDMAN GAS 06A		09/15/2008	GOLDMAN, SACHS & CO.		9,605,417	9,650,000	9,956,774	9,854,672		(52,585)		(52,585)		9,802,087		(196,670)	(196,670)	505,285	09/01/2010	1FE
880443-BC-9	TENNESSEE ENERGY ACQ GOLDMAN GAS 06A		09/15/2008	GOLDMAN, SACHS & CO.		25,261,754	25,635,000	26,841,383	26,535,913		(165,296)		(165,296)		26,370,617		(1,108,863)	(1,108,863)	1,339,777	09/01/2011	1FE
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		09/01/2008	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				3,713	09/01/2026	3
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		09/01/2008	CALLED @ 100.00		20,000	20,000	20,000	18,592	1,408			1,408		20,000				1,246	09/01/2047	4
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		09/01/2008	CALLED @ 100.00		15,000	15,000	15,000	15,000						15,000				1,270	09/01/2017	4
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2008	CALLED @ 100.00000000		60,000	60,000	60,000	60,029		139		139		60,168		(168)	(168)	4,350	09/01/2037	1FE
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF		09/02/2008	PRAGER MCCARTHY & SEALY		286,675	260,000	283,413	279,857		(1,069)		(1,069)		278,788		7,887	7,887	14,806	07/15/2019	1FE
220245-HL-1	CORPUS CHRISTI TX UTIL SYS 2002 REF		07/01/2008	PRAGER MCCARTHY & SEALY		106,812	100,000	106,205	103,188		(333)		(333)		102,855		3,957	3,957	4,889	07/15/2016	1FE
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2008	CALLED @ 100.00000000		180,000	180,000	177,833	179,115		107		107		179,223		777	777	10,350	09/01/2016	1FE
414004-AM-3	HARRIS CNTY TEX REF-AMT-SUB LIEN		08/15/2008	CALLED @ 100.00000000		5,090,000	5,090,000	5,252,422	5,105,325		(15,325)		(15,325)		5,090,000				290,130	08/15/2010	1FE
442348-C8-9	HOUSTON TX ARPT SYS SUB LIEN 98B		07/01/2008	MATURED		2,000,000	2,000,000	1,928,860	1,994,731		5,269		5,269		2,000,000				100,000	07/01/2008	1FE
442436-5J-6	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		07/10/2008	PRAGER MCCARTHY & SEALY		182,558	290,000	134,579	159,376		4,374		4,374		163,749		18,808	18,808		12/01/2019	1FE
442436-5P-2	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		09/26/2008	PRAGER MCCARTHY & SEALY		43,267	100,000	30,509	37,154		1,667		1,667		38,821		4,446	4,446		12/01/2024	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		09/01/2008	CALLED @ 100.00000000		30,000	30,000	27,179	20,803	6,390			6,390		27,192		2,808	2,808	2,175	09/01/2043	6
799204-JA-1	SAN PATRICIO TX MUN WTR DIST 2006		08/04/2008	PRAGER MCCARTHY & SEALY		402,048	400,000	403,672	403,293		(225)		(225)		403,068		(1,020)	(1,020)	19,350	07/10/2023	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		07/28/2008	SCHEDULED REDEMPTION		203,946	203,946	203,946	203,946						203,946				9,484	04/28/2012	1
882117-K3-7	TEXAS A & M UNIV PERM UNIV FUND 1998		07/01/2008	CALLED @ 100.00000000		130,000	130,000	129,153	129,763		237		237		130,000				6,110	07/01/2011	1FE
882135-UZ-7	TEXAS A & M UNIV REVENUE FING SYS 2002		08/12/2008	PRAGER MCCARTHY & SEALY		203,749	200,000	202,564	201,956		(250)		(250)		201,707		2,042	2,042	7,067	05/15/2021	1FE
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2008	CALLED @ 100.00000000		25,000	25,000	24,875	24,938		6		6		24,945		55	55	1,550	09/01/2016	2FE
88283L-CU-8	TEXAS ST TRANS COMMN 2006A		07/11/2008	WELLS FARGO		516,625	500,000	504,691	506,801		(363)		(363)		504,134		12,491	12,491	18,802	04/01/2024	1FE
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		07/11/2008	WELLS FARGO		505,665	500,000	495,065	495,183		99		99		495,282		10,383	10,383	27,188	07/15/2025	1FE
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		08/26/2008	PRAGER MCCARTHY & SEALY		100,322	100,000	98,853	98,878		26		26		98,904		1,418	1,418	5,975	07/15/2026	1FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		08/04/2008	DISTRIBUTION		579,200		579,200	579,200						579,200					08/01/2033	6
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY RE		07/01/2008	MATURED		1,520,000	1,520,000	1,772,974	1,536,008		(16,008)		(16,008)		1,520,000				95,000	07/01/2008	1FE
62426V-AN-7	MOUNTAIN REGL WTR SPL SVC DIST UT 03		07/28/2008	PRAGER MCCARTHY & SEALY		102,606	100,000	102,361	101,541		(133)		(133)		101,408		1,198	1,198	3,139	12/15/2023	1FE
70451K-BB-7	PAYSON CITY UT SPL TAX 2006 B		07/10/2008	HAPOALIM SECURITIES USA, INC		1,286,457	1,230,000	1,262,152	1,258,415		(1,471)		(1,471)		1,256,944		29,513	29,513	58,767	08/01/2026	1FE
704520-BQ-7	PAYSON CITY UT SWR 2006		07/10/2008	PRAGER MCCARTHY & SEALY		208,532	200,000	204,852	204,263		(237)		(237)		204,026		4,506	4,506	14,556	02/01/2027	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2008	CALLED @ 100.00000000		155,000	155,000	155,155	155,130		(7)		(7)		155,123		(123)	(123)	7,556	07/01/2023	1FE
91754R-ES-2	UTAH ST BRD REGT UNIV OF UTAH 00A		09/29/2008	PRAGER MCCARTHY & SEALY		791,048	750,000	795,503	784,930		(8,914)		(8,914)		776,016		15,032	15,032	20,740	04/01/2018	1FE
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A		07/09/2008	PRAGER MCCARTHY & SEALY		270,663	250,000	270,818	261,129		(1,102)		(1,102)		260,027		10,636	10,636	7,257	06/15/2015	1FE
915200-PL-7	UNIVERSITY OF VT & ST AGRIC CLG G O 05		08/15/2008	PRAGER MCCARTHY & SEALY		563,029	535,000	551,253	564,549		(1,768)		(1,768)		543,241		19,787	19,787	19,953	10/01/2021	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)
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A		07/10/2008	PRAGER MCCARTHY & SEALY		158,434	145,000	157,699	154,317		(640)		(640)		153,677		4,757	4,757	4,511	12/01/2014	2FE
924211-5E-1	VERMONT MUN BOND BANK 2005-3 REF		07/10/2008	PRAGER MCCARTHY & SEALY		275,886	260,000	277,624	270,676		(1,893)		(1,893)		268,783		7,103	7,103	3,464	12/01/2010	1FE
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06		08/05/2008	PRAGER MCCARTHY & SEALY		94,678	100,000	100,072	100,066		(4)		(4)		100,062		(5,384)	(5,384)	6,663	08/15/2036	1FE
73029M-CF-0	POCAHONTAS PKWY ASSOC VA 98C SUB 1ST		08/15/2008	CALLED @ 28.01		1,428,510	5,100,000	1,314,831	1,393,254		35,205		35,205		1,428,459		51	51		08/15/2029	1FE
852412-GT-6	STAFFORD CNTY VA IND VA MUN LEAGUE 05C		08/12/2008	Various		607,314	610,000	578,573	610,000		146		146		578,719		28,595	28,595	23,930	08/01/2025	1FE
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A		08/12/2008	PRAGER MCCARTHY & SEALY		197,584	200,000	202,124	201,991		(107)		(107)		201,884		(4,300)	(4,300)	10,100	07/01/2029	1FE
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		08/07/2008	PRAGER MCCARTHY & SEALY		302,421	300,000	300,000	300,000						300,000		2,421	2,421	10,188	09/01/2024	1FE
927781-GS-7	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/04/2008	PRAGER MCCARTHY & SEALY		101,266	100,000	99,630	99,632		10		10		99,642		1,624	1,624	3,850	09/01/2025	1FE
928067-EV-5	VIRGINIA POLYTECH INST GEN PLEDGE 04A		07/02/2008	CITIGROUP GLOBAL MARKETS		259,078	240,000	256,174	251,653		(704)		(704)		250,949		8,128	8,128	7,233	06/01/2016	1FE
928067-FV-4	VIRGINIA POLYTECH INST UNIV SVC SYS 04C		08/20/2008	PRAGER MCCARTHY & SEALY		110,391	100,000	108,736	106,359		(486)		(486)		105,873		4,518	4,518	3,667	06/01/2015	1FE
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002		07/24/2008	PRAGER MCCARTHY & SEALY		30,840	100,000	21,123	28,459		920		920		29,379		1,461	1,461		11/01/2030	1FE
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05		08/28/2008	PRAGER MCCARTHY & SEALY		103,488	100,000	101,949	101,526		(139)		(139)		101,386		2,102	2,102	5,275	07/01/2018	1FE
511525-ET-0	LAKEHAVEN WA SWR DIST REF SER 1978		08/01/2008	MATURED		225,000	225,000	225,000	225,000						225,000				15,975	08/01/2008	1
812643-AT-1	SEATTLE WA MUN LT & PWR 2004 REF		07/23/2008	PRAGER MCCARTHY & SEALY		101,922	100,000	100,697	100,540		(41)		(41)		100,499		1,423	1,423	4,463	08/01/2020	1FE
833102-VM-5	SNOHOMISH CNTY WA PUD NO 1 ELEC 04		08/06/2008	PRAGER MCCARTHY & SEALY		103,838	100,000	100,591	100,413		(34)		(34)		100,379		3,459	3,459	3,472	12/01/2021	1FE
939827-A6-8	WASHINGTON PUB PWR SUP NUCLEAR 1 98A		07/01/2008	CALLED @ 102.00000000		2,040,000	2,000,000	1,972,980	1,985,710		1,140		1,140		1,986,850		53,150	53,150	100,000	07/01/2013	1FE
939828-E9-6	WASHINGTON PUB PWR SUP NUCLEAR 2 93A		07/01/2008	MATURED		755,000	755,000	790,065	758,276		(3,276)		(3,276)		755,000				43,035	07/01/2008	1FE
939828-B4-0	WASHINGTON PUB PWR SUP NUCLEAR 2 98A		07/01/2008	CALLED @ 102.00		3,315,000	3,250,000	3,233,750	3,243,469		655		655		3,244,124		70,876	70,876	162,500	07/01/2012	1FE
25484J-AM-2	DISTRICT COLUMBIA UNIV REV GEORGETOWN UN		09/11/2008	MORGAN STANLEY DEAN WITTER		5,033,200	5,000,000	5,000,000							5,000,000		33,200	33,200		04/01/2036	1Z
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A		08/11/2008	PRAGER MCCARTHY & SEALY		101,761	100,000	103,336	103,102		(183)		(183)		102,918		(1,157)	(1,157)	4,130	10/01/2026	1FE
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B		08/11/2008	PRAGER MCCARTHY & SEALY		107,647	100,000	107,404	104,948		(394)		(394)		104,555		3,092	3,092	3,931	11/01/2016	1FE
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B		07/07/2008	PRAGER MCCARTHY & SEALY		240,314	225,000	239,598	234,774		(655)		(655)		234,119		6,195	6,195	7,781	11/01/2017	1FE
956695-WJ-5	WEST VIRGINIA WTR DEV AUTH PROG IV 05B		08/18/2008	PRAGER MCCARTHY & SEALY		263,524	265,000	262,893	262,986		29		29		263,016		508	508	9,683	11/01/2035	1FE
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B		07/01/2008	CALLED @ 100.00000000		205,000	205,000	205,000	202,956	2,044			2,044		205,000				16,913	01/01/2017	3
97710N-KS-4	WISCONSIN HLTH & ED AURORA HLTH 97		08/15/2008	MATURED		1,200,000	1,200,000	1,358,076	1,212,373		(12,373)		(12,373)		1,200,000				72,000	08/15/2008	1FE
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A		09/04/2008	PRAGER MCCARTHY & SEALY		203,298	200,000	197,500	197,763		37		37		197,800		5,498	5,498	11,200	02/15/2032	1FE
97710B-AY-8	WISCONSIN HLTH & ED MINISTRY HLTH 04		08/29/2008	PRAGER MCCARTHY & SEALY		101,939	100,000	99,447			5		5		99,452		2,487	2,487	1,806	08/01/2031	1FE
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04		08/14/2008	PRAGER MCCARTHY & SEALY		101,712	100,000	98,839			7		7		98,846		2,866	2,866	1,597	08/01/2034	1FE
97689P-P2-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 03A		09/01/2008	CALLED @ 100.00000000		2,345,000	2,345,000	2,347,931			(347)		(347)		2,347,584		(2,584)	(2,584)	116,078	03/01/2024	1FE
870482-AN-6	SWEETWATER CNTY WY JT PWRS BRD 06		07/17/2008	PRAGER MCCARTHY & SEALY		264,168	250,000	260,690	257,821		(1,193)		(1,193)		256,628		7,539	7,539	7,535	12/15/2012	1FE
870482-AP-1	SWEETWATER CNTY WY JT PWRS BRD 06		07/17/2008	PRAGER MCCARTHY & SEALY		263,240	250,000	260,355	257,578		(1,155)		(1,155)		256,422		6,818	6,818	7,535	06/15/2013	1FE
3199999. Bonds - Special Revenues						1,022,966,046	1,037,456,158	1,020,313,326	755,876,057	115,476	(521,817)	12,678,436	(13,084,778)		1,017,759,423		5,206,623	5,206,623	39,670,651	XXX	XXX
202795-HP-8	COMMONWEALTH EDISON		09/22/2008	WACHOVIA SECURITIES		5,877,660	6,000,000	5,987,340	5,989,692		1,752		1,752		5,991,444		(113,784)	(113,784)	252,000	12/15/2011	2FE
341099-CH-0	FLORIDA POWER CORP		09/09/2008	FIRST TENNESSEE BANK (THE)		1,021,430	1,000,000	998,680	998,684		11		11		998,695		22,735	22,735	62,442	09/15/2037	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)
485134-BH-2	KANSAS CITY POWER & LT		09/03/2008	J. P. MORGAN SECURITIES, INC.		5,703,230	6,500,000	5,762,288	6,461,923		1,978		1,978		5,765,319		(62,089)	(62,089)	320,062	11/15/2035	2
521615-AA-2	LEA POWER PARTNERS 2033		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,381,090	5,000,000	5,000,000	5,000,000						5,000,000		(618,910)	(618,910)	242,733	06/15/2033	2FE
591894-BW-9	METROPOLITAN EDISON		09/03/2008	WACHOVIA SECURITIES		6,953,700	7,500,000	7,017,088	7,206,756		31,281		31,281		7,092,550		(138,850)	(138,850)	342,266	04/01/2014	2FE
59562V-AM-9	MIDAMERICAN ENERGY HLDGS		09/22/2008	BARCLAYS BANK		5,131,500	6,000,000	5,761,516	5,997,477		752		752		5,762,324		(630,824)	(630,824)	361,375	04/01/2036	2FE
62912X-AA-2	NGPL PIPECO LLC		09/09/2008	ROYAL BANK OF SCOTLAND PLC		2,016,480	2,000,000	2,000,000	2,000,000						2,000,000		16,480	16,480	94,453	12/15/2012	2FE
62912X-AB-0	NGPL PIPECO LLC		09/09/2008	BANK OF AMERICA		2,006,680	2,000,000	2,000,000	2,000,000						2,000,000		6,680	6,680	103,226	12/15/2017	2FE
65473Q-A*-4	NISOURCE FINANCE CORP. 5.21% SERIES A SR		09/10/2008	ALLSTATE LIFE INSURANCE CO		14,334,283	15,000,000	15,000,000	15,000,000						15,000,000		(665,717)	(665,717)	612,175	11/28/2012	2
629377-AT-9	NRG ENERGY INC		09/05/2008	J. P. MORGAN SECURITIES, INC.		2,016,688	2,050,000	1,985,803	1,993,686		5,163		5,163		1,998,850		17,838	17,838	164,726	02/01/2014	4FE
68233D-AR-8	ONCOR ELECTRIC DELIVERY		08/13/2008	BANK OF AMERICA		5,440,380	5,500,000	5,360,009	5,484,049		1,044		1,044		5,363,857		76,523	76,523	371,097	09/01/2022	2FE
797440-BH-6	SAN DIEGO G & E		09/10/2008	HSBC SECURITIES, INC.		3,973,720	4,000,000	3,975,728	3,982,884		410		410		3,976,903		(3,183)	(3,183)	189,333	06/01/2026	1FE
N7891#-AE-8	SEMPRA COMMODITIES CREDIT LINKED NOTES		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,960,275	5,000,000	5,000,000	5,000,000						5,000,000		(39,725)	(39,725)	176,861	05/05/2009	2
845437-BJ-0	SOUTHWESTERN ELEC POWER		09/10/2008	LEHMAN BROTHERS INC.		5,768,100	6,000,000	5,741,641	5,978,277		4,758		4,758		5,746,515		21,585	21,585	275,146	03/01/2018	2FE
88031V-AA-7	TENASKA GATEWAY		09/10/2008	Various		14,200,091	14,539,321	14,539,321	14,539,321						14,539,321		(339,230)	(339,230)	825,129	12/31/2023	2FE
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2008	Various		7,538	7,538	6,966			1,161		1,161		7,538				52	10/10/2014	3FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		09/30/2008	SCHEDULED REDEMPTION		53,029	53,029	50,808	50,861		2,167		2,167		53,029				2,542	12/15/2013	3FE
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		6,582,390	7,000,000	7,000,000	7,000,000						7,000,000		(417,610)	(417,610)	277,735	12/15/2018	1
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		12,627,709	13,000,000	13,000,000	13,000,000						13,000,000		(372,291)	(372,291)	496,654	12/15/2015	1
3899999. Bonds - Public Utilities						103,055,972	108,149,888	106,187,188	107,683,611		50,477		50,477		106,296,345		(3,240,372)	(3,240,372)	5,170,005	XXX	XXX
04541G-FP-2	ABSHE 2003-HE5, M3		09/15/2008	Various		169,550	169,550	170,490	265,282		(1,278)		(1,278)		169,550				12,310	09/15/2033	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		09/15/2008	SCHEDULED REDEMPTION		407,799	407,799	411,463	410,348		(2,548)		(2,548)		407,799				15,595	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		09/25/2008	DISTRIBUTION		2,158											2,158	2,158		07/27/2036	6FE
004421-BH-5	ACE 2002-HE3, M1		09/25/2008	SCHEDULED REDEMPTION		418,373	418,373	420,203	419,725		(1,352)		(1,352)		418,373				14,930	10/25/2032	1FE
004421-EX-7	ACE 2004-OP1, M2		09/25/2008	SCHEDULED REDEMPTION		557,466	557,466	555,201	555,644		1,822		1,822		557,466				16,421	04/25/2034	1FE
004421-TA-1	ACE 2005-ASP1, A2B		09/25/2008	Various		1,079,593	1,079,593	1,079,593	1,907,285						1,079,593				26,403	09/25/2035	1FE
004421-MQ-3	ACE 2005-SN1, A1		09/01/2008	SCHEDULED REDEMPTION		498,374	498,374	498,349	498,374						498,374				15,526	11/25/2039	1FE
004406-AA-2	ACE 2006-GP1, A		09/25/2008	SCHEDULED REDEMPTION		486,560	486,560	486,560	486,560						486,560				7,519	02/25/2031	1FE
007903-AM-9	ADVANCED MICRO DEVICES 5.750000% 08/15/2		08/20/2008	Various		6,863,808	10,700,000	10,768,451	8,506,500	2,258,497	(8,017)		2,250,480		10,756,980		(3,893,172)	(3,893,172)	614,937	08/15/2012	5FE
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		09/15/2008	SCHEDULED REDEMPTION		72,917	72,917	45,037	68,149		4,768		4,768		72,917					11/30/2004	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2008	SCHEDULED REDEMPTION		19,853	19,853	12,427	16,074		3,779		3,779		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2008	SCHEDULED REDEMPTION		54,592	54,592	34,173	44,200		10,392		10,392		54,592					03/01/2017	1
597334-A@-0	AETNA/MIDDLETOWN CTL		09/10/2008	Various		3,079,283	3,123,399	3,123,399	3,123,399						3,123,399		(44,116)	(44,116)	139,290	07/14/2010	1
018581-A*-9	ALLIANCE DATA SYSTEMS CORP. SR UNSEC. N		09/10/2008	ALLSTATE LIFE INSURANCE CO		9,988,517	10,000,000	10,000,000	10,000,000						10,000,000		(11,483)	(11,483)	490,000	05/16/2009	2
991144-9B-4	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		09/30/2008	SCHEDULED REDEMPTION		2,519	2,519	2,487			31		31		2,519				1,794	05/15/2015	3FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		09/30/2008	SCHEDULED REDEMPTION		2,519	2,519	2,510			9		9		2,519				10	05/15/2015	3FE
991144-9A-6	ALLTEL COMMUNICATIONS, INC. TRANCHE B-2		09/30/2008	SCHEDULED REDEMPTION		2,519	2,519	2,489			30		30		2,519				1,642	05/15/2015	3FE
02588M0-BZ-1	AMERICAN EXPRESS CREDIT		09/09/2008	SALOMON SMITH BARNEY		4,564,200	5,000,000	4,721,220	4,986,594		6,531		6,531		4,730,445		(166,245)	(166,245)	206,111	12/02/2015	1FE
02635P-SF-1	AMERICAN GENERAL FINANCE		09/03/2008	SALOMON SMITH BARNEY		4,531,790	5,000,000	4,803,266	4,954,465		20,570		20,570		4,857,033		(325,243)	(325,243)	235,747	09/01/2010	1FE
031162-AP-5	AMGEN INC .375000% 02/01/2013		09/03/2008	Various		3,850,960	4,000,000	3,870,891	3,901,488		11,845		11,845		3,913,332		(62,372)	(62,372)	18,422	02/01/2013	1FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013		07/28/2008	DEUTSCHE BANK CAPITAL CORP.		950,640	1,000,000	951,630	958,023		4,684		4,684		962,707		(12,067)	(12,067)	1,875	02/01/2013	1FE
03072S-DJ-1	AMSI 2002-4 M2		09/25/2008	SCHEDULED REDEMPTION		215,903	215,903	216,713	216,528		(624)		(624)		215,903				9,564	02/25/2033	1FE
007036-PC-4	ARMT 2005-6A A22		09/25/2008	SCHEDULED REDEMPTION		5,239	5,239	5,239	5,239						5,239				128	11/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		09/25/2008	SCHEDULED REDEMPTION		174,680	174,680	174,680	174,680						174,680				2,970	05/25/2035	3FE
045054-AA-1	ASHTEAD CAPITAL INC		09/12/2008	CIBC WORLD MARKETS		1,702,000	1,850,000	1,914,750	1,637,250	269,609	(4,731)		264,878		1,902,128		(200,128)	(200,128)	129,550	08/15/2016	4FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		09/25/2008	SCHEDULED REDEMPTION		1,389,331	1,389,331	1,399,317	1,394,382		(5,052)		(5,052)		1,389,331				43,049	04/25/2034	1FE
00206R-AD-4	AT&T CORP		09/11/2008	WACHOVIA SECURITIES		2,868,030	3,000,000	2,903,335	2,987,088		299		299		2,903,682		(35,652)	(35,652)	203,668	09/01/2037	1FE
00206R-AF-9	AT&T INC		08/05/2008	WACHOVIA SECURITIES		5,997,180	6,000,000	5,978,703	5,995,020		863		863		5,979,626		17,554	17,554	199,650	01/15/2013	1FE
05946X-SC-8	BAFC 2005-B 3A3		09/22/2008	SCHEDULED REDEMPTION		75,380	75,380	75,492	75,482		(102)		(102)		75,380				1,867	04/20/2035	1FE
07386H-SQ-5	BALTA 2005-4 1A2		09/25/2008	SCHEDULED REDEMPTION		543,005	543,005	543,514	543,269		(264)		(264)		543,005				12,998	04/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
073873-AB-7	BALTA 2006-5 11A2		09/25/2008	Various		361,460	326,641	195,805	361,460		460,051		460,051		361,460				3,278	08/25/2036	3FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		08/19/2008	DISTRIBUTION		33											33	33		08/21/2027	1FE
060505-DL-5	BANK OF AMERICA CORP		09/09/2008	BANK OF AMERICA		2,679,750	3,000,000	2,728,339	3,046,884		270		270		2,728,573		(48,823)	(48,823)	195,542	09/15/2037	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		08/19/2008	DISTRIBUTION		270											270	270		11/15/2026	1FE
06050T-KW-1	BANK OF AMERICA NA		09/09/2008	BANK OF AMERICA		1,942,680	2,000,000	1,934,861	1,998,463		1,132		1,132		1,936,057		6,623	6,623	90,483	06/15/2017	1FE
06051G-DW-6	BANK OF AMERICA NA		09/09/2008	BANK OF AMERICA		3,888,840	4,000,000	3,859,905			5,308		5,308		3,865,212		23,628	23,628	70,778	05/01/2013	1FE
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS		07/15/2008	Various		219,594	1	1	1						1		219,593	219,593		03/01/2009	1FE
055381-AQ-0	BE AEROSPACE INC		09/19/2008	BARCLAYS BANK		2,498,438	2,460,000	2,460,000							2,460,000		38,438	38,438	47,919	07/01/2018	3FE
085790-AP-8	BERRY PLASTICS		07/09/2008	DEUTSCHE BANK SECURITIES		393,600	410,000	386,425			602		602		387,027		6,573	6,573	7,240	02/15/2015	4FE
091797-AN-0	BLACK & DECKER		09/22/2008	BANK OF AMERICA		2,703,090	3,000,000	2,858,422	2,988,678		3,473		3,473		2,862,963		(159,873)	(159,873)	148,542	11/15/2016	2FE
05948K-F9-5	BOAA 2005-6 6A1		09/01/2008	SCHEDULED REDEMPTION		351,336	351,336	349,744	350,082		1,254		1,254		351,336				12,659	07/25/2020	1FE
05950A-AV-8	BOAA 2006-4 5CB1		09/13/2008	Various		512,386	327,420	484,558	516,478		2,047		2,047		512,386				5,321	05/25/2046	1FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		09/15/2008	SCHEDULED REDEMPTION		14,205	14,205	9,064	12,679		1,525		1,525		14,205					12/15/2009	1
G7943#-AA-2	BOEING (SEA LAUNCH) FLOAT RATE GTD SR NT		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,676,525	5,000,000	5,000,000	5,000,000						5,000,000		(323,475)	(323,475)	199,832	07/12/2015	1
09777#-AA-6	BOME INVESTORS, II LLC SR. STRCTD. NTS		06/30/2008	Various		(15)			23,313								(15)	(15)		06/30/2008	1FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2008	SCHEDULED REDEMPTION		43,593	43,593	43,183	43,275		318		318		43,593				2,157	12/01/2017	2
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		08/15/2008	CALLED @ 100.00000000		350,000	350,000	350,000	350,000						350,000				9,190	12/01/2042	1FE
10623P-CJ-7	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		09/29/2008	CALLED @ 100.00000000		900,000	900,000	900,000	900,000						900,000				17,542	07/01/2038	1FE
106238-FU-7	BRAZOS TX HIGHER ED AUTH REV SR TRUST 19		09/17/2008	CALLED @ 100.00000000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				50,383	12/01/2034	1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000% 09/15/202		08/28/2008	Various		11,979,000	12,000,000	11,979,398	11,993,762		(19,265)		(19,265)		11,944,832		34,168	34,168	257,198	09/15/2023	1FE
115236-A*-2	BROWN & BROWN INC, SER. A SR NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,891,049	5,000,000	5,000,000	5,000,000						5,000,000		(108,951)	(108,951)	274,632	09/15/2011	2
073877-BF-8	BSABS 2005-SD2, 1A1		09/25/2008	SCHEDULED REDEMPTION		320,077	320,077	320,077	320,077						320,077				5,095	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		09/25/2008	SCHEDULED REDEMPTION		272,705	272,705	272,705	272,705						272,705				4,289	02/25/2036	1FE
07384M-4L-3	BSARM 2004-10 31A1		09/01/2008	SCHEDULED REDEMPTION		885,105	885,105	876,254	876,629		8,476		8,476		885,105				45,055	01/25/2035	1FE
07384M-6H-0	BSARM 2004-12 2A1		09/01/2008	SCHEDULED REDEMPTION		252,380	252,380	248,161	248,250		4,131		4,131		252,380				8,131	02/25/2035	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/25/2008	Various		298,711	250,903	117,789	118,367	132,536		12,483	120,054		298,711				662	08/25/2036	5FE
07401U-AA-1	BSSLT 2007-SV1A A1		09/25/2008	Various		426,721	426,721	426,721	632,991						426,721				9,402	12/25/2036	3FE
07401U-AU-7	BSSLT 2007-SV1A, A3		09/25/2008	Various		870,956	870,956	870,956	1,291,962						870,956				34,350	12/25/2036	1FE
12189T-AY-0	BURLINGTON NORTH SANTA F		09/08/2008	GOLDMAN, SACHS & CO.		3,956,400	4,000,000	3,909,913	3,998,109		1,594		1,594		3,911,616		44,784	44,784	194,611	05/01/2017	2FE
12189T-AZ-7	BURLINGTON NORTH SANTA F		09/08/2008	WARBURG DILLION READ LLC		6,169,930	6,500,000	6,124,177	6,494,394		902		902		6,125,128		44,802	44,802	344,229	05/01/2037	2FE
12811#-AA-8	CALAMOS HOLDINGS 5.24% SR NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,842,314	5,000,000	5,000,000	5,000,000						5,000,000		(157,686)	(157,686)	226,339	04/29/2011	2
140661-AF-6	CAPMARK FINANCIAL GROUP		09/09/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		3,913,125	6,000,000	4,205,382	5,857,725		75,457		75,457		4,293,544		(380,419)	(380,419)	289,833	05/10/2012	2FE
14149Y-AQ-1	CARDINAL HEALTH INC		09/09/2008	GOLDMAN, SACHS & CO.		2,925,810	3,000,000	2,972,563	2,990,975		809		809		2,973,767		(47,957)	(47,957)	134,313	06/15/2017	2FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,518,639	4,637,661	4,637,661	4,637,661						4,637,661		(119,022)	(119,022)	250,537	09/30/2027	1
12489W-LB-8	CBASS 2005-CB3 AF2		09/01/2008	Various		1,097,878	1,097,878	1,081,281	1,972,013		8,305		8,305		1,097,878				56,211	05/25/2035	1FE
12489W-NN-0	CBASS 2005-CB6 A3		09/01/2008	SCHEDULED REDEMPTION		418,640	418,640	410,267	411,833		6,806		6,806		418,640				15,558	07/25/2035	1FE
12489W-PH-1	CBASS 2005-CB7 AF2		09/01/2008	SCHEDULED REDEMPTION		545,617	545,617	540,501	542,017		3,599		3,599		545,617				20,430	11/25/2035	1FE
12498N-AB-9	CBASS 2006-CB2 AF2		09/01/2008	SCHEDULED REDEMPTION		429,440	429,440	427,595	428,698		743		743		429,440				17,116	12/25/2036	1FE
1248P1-AD-6	CBASS 2006-CB8, A2C		08/21/2008	GREENWICH CAPITAL MARKETS, INC.		3,228,750	5,250,000	3,559,843	5,250,000						3,772,278		(543,528)	(543,528)	112,827	10/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		09/25/2008	SCHEDULED REDEMPTION		291,494	291,494	291,494	291,494						291,494				4,438	09/25/2036	3FE
15132K-AA-2	CDTIM 2005-1, A1		09/20/2008	SCHEDULED REDEMPTION		408,738	408,738	408,708	408,721		17		17		408,738				13,749	05/20/2017	2FE
151895-B*-9	CENTERPOINT PROPERTIES TR. SER B		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,802,087	5,000,000	5,000,000	5,000,000						5,000,000		(197,913)	(197,913)	226,722	06/15/2013	2
156700-AL-0	CENTURYTEL INC		09/03/2008	DEUTSCHE BANK SECURITIES		2,712,870	3,000,000	2,699,109	2,982,565		5,232		5,232		2,705,386		7,484	7,484	168,500	04/01/2017	2FE
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250000% 12/15/2		07/16/2008	KBC FINANCIAL PRODUCTS USA INC		940,338	900,000	989,730			(692)		(692)		989,038		(48,700)	(48,700)	3,038	12/15/2038	3FE
171232-AR-2	CHUBB CORP		09/09/2008	BARCLAYS BANK		1,953,320	2,000,000	1,938,223			1,108		1,108		1,939,331		13,989	13,989	40,250	05/15/2018	1FE
171232-AS-0	CHUBB CORP		09/09/2008	WARBURG DILLION READ LLC		1,928,540	2,000,000	1,911,148			223		223		1,911,372		17,168	17,168	45,500	05/15/2038	1FE
125581-CT-3	CIT GROUP INC		09/03/2008	BANK OF AMERICA		1,530,000	2,000,000	1,586,357	1,998,754		18,034		18,034		1,604,625		(74,625)	(74,625)	115,500	02/13/2012	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)
12558M-BM-3	CITHE 2003-1		09/01/2008	SCHEDULED REDEMPTION		53,515	53,515	53,508	53,513		2		2		53,515				1,733	10/20/2032	1FE
172967-CQ-2	CITIGROUP INC		09/08/2008	SALOMON SMITH BARNEY		4,902,565	5,443,000	4,964,398	5,266,190		21,297		21,297		5,051,355		(148,790)	(148,790)	269,126	09/15/2014	1FE
172967-EC-1	CITIGROUP INC		09/02/2008	Various		4,479,050	5,250,000	4,461,223	4,966,431		3,157		3,157		4,465,788		13,262	13,262	234,225	05/29/2037	1FE
172967-EM-9	CITIGROUP INC		09/08/2008	SALOMON SMITH BARNEY		1,897,860	2,000,000	1,920,868	2,032,429		(15)		(15)		1,920,622		(22,762)	(22,762)	98,681	11/21/2017	1FE
172967-EP-2	CITIGROUP INC		07/09/2008	Various		2,911,800	3,000,000	2,894,917			101		101		2,895,019		16,781	16,781	73,142	03/05/2038	1FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		09/01/2008	SCHEDULED REDEMPTION		982	982	982	982						982				41	09/01/2032	1
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,568,400	5,000,000	5,000,000	5,000,000						5,000,000		(431,600)	(431,600)	273,325	08/23/2015	1
20030N-AD-3	COMCAST CORP		09/08/2008	WACHOVIA SECURITIES		5,053,600	5,000,000	4,977,650	4,989,860		2,044		2,044		4,991,905		61,696	61,696	271,944	03/15/2011	2FE
20030N-AG-6	COMCAST CORP		09/10/2008	DEUTSCHE BANK SECURITIES		9,198,500	10,000,000	8,993,000	9,114,068		(2,724,146)		(2,724,146)		9,171,612		26,888	26,888	371,250	06/15/2016	2FE
20030N-AX-9	COMCAST CORP		09/09/2008	LEHMAN BROTHERS INC.		924,100	1,000,000	922,469			159		159		922,628		1,472	1,472	22,222	05/15/2038	2FE
202795-HS-2	COMMONWEALTH EDISON		09/11/2008	HSBC SECURITIES, INC.		1,991,140	2,000,000	1,994,165	1,994,488		304		304		1,994,597		(3,457)	(3,457)	125,050	09/15/2017	2FE
202795-HU-7	COMMONWEALTH EDISON		09/11/2008	HSBC SECURITIES, INC.		2,911,680	3,000,000	2,928,409			1,239		1,239		2,929,648		(17,968)	(17,968)	81,683	03/15/2018	2FE
22160K-AC-9	COSTCO WHOLESALE CORP		09/12/2008	BANK OF AMERICA		3,051,690	3,000,000	2,995,230	2,995,545		270		270		2,995,815		55,875	55,875	165,917	03/15/2017	1FE
222074-AB-2	COUCHE-TARD US/FINANCE		09/03/2008	CIBC WORLD MARKETS		2,671,188	2,875,000	2,866,942	2,853,847		1,872		1,872		2,855,719		(184,531)	(184,531)	149,130	12/15/2013	3FE
222372-AJ-3	COUNTRYWIDE FINL CORP		07/31/2008	J. P. MORGAN SECURITIES, INC.		1,212,719	1,435,000	1,262,800			2,650		2,650		1,265,450		(52,731)	(52,731)	19,931	05/15/2016	3FE
22238H-GQ-7	COUNTRYWIDE FINL CORP		09/09/2008	DEUTSCHE BANK SECURITIES		5,850,000	6,500,000	6,145,355	6,488,704		16,599		16,599		6,163,203		(313,203)	(313,203)	287,986	06/07/2012	1FE
12617A-AC-1	CPL 2002-1, A3		07/15/2008	SCHEDULED REDEMPTION		395,682	395,682	410,026	401,032		(5,350)		(5,350)		395,682				22,000	01/15/2012	1FE
12619R-AB-4	CPS 2007-A A2		09/15/2008	SCHEDULED REDEMPTION		3,213,756	3,213,756	3,213,526	3,213,666		89		89		3,213,756				122,423	10/15/2010	1FE
12619M-AB-5	CPS 2007-B A2		09/15/2008	SCHEDULED REDEMPTION		2,166,925	2,166,925	2,166,797	2,166,869		55		55		2,166,925				85,312	02/15/2011	1FE
2254C0-TC-1	CREDIT SUISSE NEW YORK		09/09/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		4,378,545	4,500,000	4,379,451			4,078		4,078		4,383,529		(4,984)	(4,984)	78,750	05/15/2013	1FE
12626P-AG-8	CRH AMERICA INC		09/08/2008	J. P. MORGAN SECURITIES, INC.		6,215,090	7,000,000	6,762,886	7,020,811		3,231		3,231		6,764,998		(549,908)	(549,908)	487,833	09/30/2016	2FE
126304-AJ-3	CSC HOLDINGS INC		07/15/2008	MATURED		2,250,000	2,250,000	2,255,671	2,250,661	1,409	(2,070)		(661)		2,250,000				163,125	07/15/2008	4FE
225470-UM-3	CSMC 2006-1 1A5		08/01/2008	SCHEDULED REDEMPTION		113,073	113,073	110,903	110,113						113,073				4,664	02/25/2036	1FE
12638P-BV-0	CSMC 2007-3 4A6		08/25/2008	Various		8,905,952	12,810,021	10,905,166	12,810,021		38,540		38,540		10,943,706		(2,037,754)	(2,037,754)	332,970	04/25/2037	1FE
22944B-AK-4	CSMC 2007-5 1A10		09/25/2008	Various		455,590	323,034	359,264	425,002		37,268		37,268		455,590				5,646	08/25/2037	1FE
22944B-AF-5	CSMC 2007-5 1A6		09/25/2008	Various		211,241	133,031	174,273	198,145		15,670		15,670		211,241				2,325	08/25/2037	1FE
126408-GJ-6	CSX CORP		09/09/2008	WARBURG DILLION READ LLC		1,804,500	2,000,000	1,844,593	1,996,531		2,701		2,701		1,847,485		(42,985)	(42,985)	96,756	05/01/2017	2FE
126408-GL-1	CSX CORP		09/09/2008	DEUTSCHE BANK SECURITIES		2,904,180	3,000,000	2,939,589	2,992,614		2,760		2,760		2,942,733		(38,553)	(38,553)	174,896	03/15/2013	2FE
126408-GM-9	CSX CORP		09/09/2008	DEUTSCHE BANK SECURITIES		2,811,840	3,000,000	2,890,009	3,043,258		52		52		2,889,550		(77,710)	(77,710)	190,104	03/15/2018	2FE
126650-BG-4	CVS CAREMARK CORP		03/12/2008	WACHOVIA SECURITIES					5,000,000										67,612	06/01/2010	2FE
126650-BJ-8	CVS CAREMARK CORP		09/10/2008	Various		4,375,470	4,500,000	4,405,777	4,459,502		880		880		4,407,289		(31,819)	(31,819)	200,694	06/01/2027	2FE
12667F-AG-0	CWALT 2004-2CB 1A1		09/01/2008	SCHEDULED REDEMPTION		556,095	556,095	544,278	553,998		2,097		2,097		556,095				17,044	03/25/2034	1FE
12667F-AK-1	CWALT 2004-2CB 1A4		09/25/2008	SCHEDULED REDEMPTION		218,780	218,780	218,746	218,760		20		20		218,780				5,340	03/25/2034	1FE
12668B-KC-6	CWALT 2006-J1 1A6		09/01/2008	SCHEDULED REDEMPTION		980,740	980,740	978,748	979,471		1,269		1,269		980,740				38,882	02/25/2036	1FE
02151L-AA-4	CWALT 2007-20 A1		09/25/2008	Various		206,810	144,567	166,028	206,810		74,936		74,936		206,810				2,188	06/25/2047	1FE
126685-AB-2	CWHEL 2005-B, 2A		09/15/2008	SCHEDULED REDEMPTION		254,790	254,790	254,790	254,790						254,790				6,141	05/15/2035	2FE
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2008	SCHEDULED REDEMPTION		25,731	25,731	24,702	24,703		1,028		1,028		25,731				627	03/25/2035	1FE
126694-GD-4	CWHL 2005-HYB7 3A2		09/01/2008	SCHEDULED REDEMPTION		484,939	484,939	481,889	482,757		2,182		2,182		484,939				19,957	11/20/2035	1FE
126671-R4-0	CWL 2003-5, MF1		09/01/2008	SCHEDULED REDEMPTION		440,512	440,512	439,410	439,814		698		698		440,512				16,950	01/25/2034	1FE
126671-R5-7	CWL 2003-5, MF2		09/01/2008	SCHEDULED REDEMPTION		55,763	55,763	55,762	55,763						55,763				2,362	11/25/2033	1FE
126673-DR-0	CWL 2004-7, MF2		09/01/2008	SCHEDULED REDEMPTION		151,277	151,277	151,276	151,277		1		1		151,277				6,226	10/25/2034	1FE
126673-WE-8	CWL 2005-1, MF1		09/01/2008	SCHEDULED REDEMPTION		103,746	103,746	103,745	103,745						103,746				4,043	07/25/2035	1FE
126673-WF-5	CWL 2005-1, MF2		09/01/2008	SCHEDULED REDEMPTION		70,028	70,028	70,026	70,027		1		1		70,028				2,753	07/25/2035	1FE
126673-WG-3	CWL 2005-1, MF3		09/01/2008	SCHEDULED REDEMPTION		38,905	38,905	38,904	38,904		1		1		38,905				1,543	07/25/2035	1FE
126673-WH-1	CWL 2005-1, MF4		09/01/2008	SCHEDULED REDEMPTION		51,873	51,873	51,871	51,872		1		1		51,873				2,095	07/25/2035	1FE
126673-WJ-7	CWL 2005-1, MF5		09/01/2008	SCHEDULED REDEMPTION		32,421	32,421	32,420	32,420						32,421				1,332	07/25/2035	1FE
126673-ZW-5	CWL 2005-3, MF2		09/01/2008	SCHEDULED REDEMPTION		189,216	189,216	189,213	189,214		2		2		189,216				7,714	08/25/2035	1FE
126673-ZX-3	CWL 2005-3, MF3		09/01/2008	SCHEDULED REDEMPTION		234,627	234,627	234,616	234,621		6		6		234,627				9,648	08/25/2035	1FE
126673-ZY-1	CWL 2005-3, MF4		09/01/2008	SCHEDULED REDEMPTION		102,176	102,176	102,175	102,176		1		1		102,176				4,276	08/25/2035	1FE
126673-ZZ-8	CWL 2005-3, MF5		09/01/2008	SCHEDULED REDEMPTION		72,347	72,347	72,344	72,346		2		2		72,347				3,053	08/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126685-CZ-7	CWL 2006-S1, A2		09/01/2008	Various		2,644,988	2,644,988	2,644,946	4,759,789		17		17		2,644,988				169,150	08/25/2021	1FE
12668X-AC-9	CWL 2006-S8, A3		09/01/2008	SCHEDULED REDEMPTION		131,722	131,722	131,719	131,720		2		2		131,722				5,412	04/25/2036	1FE
12669R-AC-1	CWL 2007-S1 A3		09/01/2008	SCHEDULED REDEMPTION		131,739	131,739	131,733	131,734		5		5		131,739				5,520	11/25/2036	1FE
152314-HS-2	CXHE 2003-C, M2		09/25/2008	SCHEDULED REDEMPTION		94,324	94,324	94,812	94,510		(186)		(186)		94,324				3,210	09/25/2033	1FE
152314-LN-8	CXHE 2004-D, MF2		09/01/2008	SCHEDULED REDEMPTION		62,256	62,256	62,237	62,248		8		8		62,256				2,486	09/25/2034	1FE
232806-AK-5	CYPRESS SEMICONDUCTOR CO 1.000000% 09/15		08/20/2008	CITIGROUP GLOBAL MARKETS		3,678,356	2,750,000	3,266,450	3,199,430		(186,567)		(186,567)		3,012,863		665,493	665,493	25,972	09/15/2009	4
237194-AH-8	DARDEN RESTAURANTS INC		09/22/2008	FIRST TENNESSEE BANK (THE)		1,345,733	1,750,000	1,491,069	1,735,646		594		594		1,491,695		(145,962)	(145,962)	112,058	10/15/2037	2FE
23307*-AC-6	DC ARENA LP		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,740,882	5,000,000	5,000,000	5,000,000						5,000,000		(259,118)	(259,118)	255,111	11/30/2023	2
245217-AM-6	DEL MONTE CORP		09/03/2008	FIRST TENNESSEE BANK (THE)		1,218,250	1,200,000	1,257,750	1,209,000	38,354	(10,399)		27,955		1,236,955		(18,705)	(18,705)	74,990	12/15/2012	4FE
2515A0-HQ-9	DEUTSCHE BANK AG LONDON		09/09/2008	DEUTSCHE BANK SECURITIES		6,074,160	6,000,000	5,996,640	5,996,770		421		421		5,997,192		76,968	76,968	295,625	10/12/2012	1FE
252126-AD-9	DEX MEDIA FINANCE/WEST		08/07/2008	CIBC WORLD MARKETS		942,500	1,000,000	1,018,563	1,007,563	7,140	(5,372)		1,768		1,009,331		(66,831)	(66,831)	84,292	08/15/2010	3FE
254709-AD-0	DISCOVER FINANCIAL SVS		09/11/2008	MORGAN STANLEY DEAN WITTER		2,520,000	3,500,000	2,957,434	3,493,148		8,708		8,708		2,966,430		(446,430)	(446,430)	171,821	06/12/2017	2FE
26138E-AC-3	DR PEPPER SNAPPLE GROUP		09/12/2008	J. P. MORGAN SECURITIES, INC.		1,025,470	1,000,000	999,850			4		4		999,854		25,616	25,616	25,954	05/01/2018	2FE
268440-AE-4	EFSI STUDENT LN SR - TRUST 2003 - SER 03		09/17/2008	CALLED @ 100.00000000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				51,384	06/01/2039	1FE
532457-AZ-1	ELI LILLY & CO		09/09/2008	JEFFERIES & COMPANY, INC.		1,967,400	2,000,000	1,914,157	1,989,912		649		649		1,915,038		52,362	52,362	109,083	03/15/2027	1FE
29078E-AC-9	EMBARQ CORP		09/03/2008	LEHMAN BROTHERS INC.		1,930,240	2,000,000	1,929,741	1,999,919		2,235		2,235		1,931,995		(1,755)	(1,755)	103,690	06/01/2013	2FE
29355X-AA-5	ENPRO INDUSTRIES INC 3.937500% 10/15/201		07/21/2008	MCMAHAN SECURITIES CO LP		1,469,125	1,150,000	1,150,000	1,150,000						1,150,000		319,125	319,125	35,093	10/15/2015	4
29379V-AA-1	ENTERPRISE PRODUCTS OPER		09/09/2008	GOLDMAN, SACHS & CO.		2,005,420	2,000,000	1,985,959	1,999,082		255		255		1,986,236		19,184	19,184	128,800	09/15/2017	2FE
294751-DF-6	EQABS 2003-4, M1		09/01/2008	SCHEDULED REDEMPTION		160,201	160,201	159,062	159,434		767		767		160,201				6,290	10/25/2034	1FE
26882P-AY-8	ERAC USA FINANCE COMPANY		07/08/2008	MORGAN KEEGAN & COMPANY, INC.		4,887,500	5,000,000	4,920,515	5,000,000		3,550		3,550		4,924,065		(36,565)	(36,565)	158,543	04/30/2009	2FE
26882P-BB-7	ERAC USA FINANCE COMPANY		09/09/2008	MERRILL LYNCH CAPITAL MARKETS		1,726,300	2,000,000	1,787,018	1,996,553		3,206		3,206		1,790,277		(63,977)	(63,977)	115,104	10/15/2017	2FE
303250-AD-6	FAIR ISAAC CORP 1.500000% 08/15/2023		07/18/2008	LEHMAN BROTHERS INC.		2,988,750	3,000,000	2,952,500	1,000,000		1,306		1,306		2,953,806		34,944	34,944	42,250	08/15/2023	1
30246Q-AB-9	FBRSI 2005-1, A2		08/28/2008	SCHEDULED REDEMPTION		392,965	392,965	392,965	392,965						392,965				8,364	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		09/15/2008	SCHEDULED REDEMPTION		84,790	84,790	84,790	84,790						84,790				1,143	09/15/2022	1FE
314275-AA-6	FEDERATED RETAIL HOLDING		09/09/2008	BANK OF AMERICA		5,241,540	6,000,000	5,211,652	5,996,258		13,323		13,323		5,225,313		16,227	16,227	276,317	12/01/2016	2FE
314275-AB-4	FEDERATED RETAIL HOLDING		09/10/2008	RBC DOMINION SECURITIES		932,530	1,000,000	929,054	999,435		3,462		3,462		932,610		(80)	(80)	53,500	03/15/2012	2FE
314275-AC-2	FEDERATED RETAIL HOLDING		09/10/2008	RBC DOMINION SECURITIES		2,347,680	3,000,000	2,310,328	2,985,792		1,265		1,265		2,311,725		35,955	35,955	191,250	03/15/2037	2FE
251526-E*-6	FINANCIAL FEDERAL CREDIT INC. / DB PERFO		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,647,350	5,000,000	5,000,000	5,000,000						5,000,000		(352,650)	(352,650)	171,923	05/17/2011	1
31746*-BD-5	FINANCIAL FEDERAL CREDIT SER A SR NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,872,816	5,000,000	5,000,000	5,000,000						5,000,000		(127,184)	(127,184)	213,033	05/02/2010	2
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		09/01/2008	SCHEDULED REDEMPTION		142,455	142,455	142,455	142,455						142,455				5,679	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		09/01/2008	SCHEDULED REDEMPTION		41,642	41,642	41,642	41,642						41,642				2,077	04/01/2012	1
341099-CK-3	FLORIDA POWER CORP		09/09/2008	FIRST TENNESSEE BANK (THE)		1,022,410	1,000,000	996,390			64		64		996,454		25,956	25,956	13,183	06/15/2018	1FE
32113J-BR-5	FNLC 2005-3, AV2		08/25/2008	SCHEDULED REDEMPTION		543,716	543,716	543,716	543,716						543,716				8,839	12/25/2035	1FE
34527R-KS-1	FORDO 2005-A, B		08/15/2008	SCHEDULED REDEMPTION		1,475,000	1,475,000	1,439,277	1,465,942		9,058		9,058		1,475,000				38,153	01/15/2010	1FE
34640#-AA-9	FORMOSA UTILITY VENTURE SR SECD NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		8,271,384	8,000,000	8,000,000	8,000,000						8,000,000		271,384	271,384	520,000	10/15/2018	2
C8854*-AA-5	FREEMAN DECORATING CO. SER A SR NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,976,578	5,000,000	5,000,000	5,000,000						5,000,000		(23,422)	(23,422)	201,250	06/28/2011	2
36159J-AR-2	GEMNT 2006-1 A		09/11/2008	GREENWICH CAPITAL MARKETS, INC.		51,930,931	51,685,000	51,285,503	51,377,186		122,574		122,574		51,499,760		431,171	431,171	1,946,857	09/15/2012	1FE
36962G-3K-8	GENERAL ELEC CAP CORP		09/08/2008	SALOMON SMITH BARNEY		10,105,300	10,000,000	10,190,691			(26,243)		(26,243)		10,164,448		(59,148)	(59,148)	338,333	10/19/2012	1FE
36962G-3T-9	GENERAL ELEC CAP CORP		09/09/2008	Various		12,806,360	13,000,000	12,734,745			4,170		4,170		12,738,915		67,445	67,445	163,067	05/01/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36962G-3U-6	GENERAL ELEC CAP CORP		09/09/2008	WARBURG DILLION READ LLC		3,925,400	4,000,000	3,868,064			2,108		2,108		3,870,171		55,229	55,229	88,125	05/01/2018	1FE
36962G-G9-9	GENERAL ELEC CAP CORP		09/22/2008	JEFFERIES & COMPANY, INC.		8,674,830	9,000,000	8,818,318	8,937,087		45,969		45,969		8,963,374		(288,544)	(288,544)	202,245	03/02/2009	1FE
252737-AB-7	GENERAL ELECTRIC CAPITAL CORP. / DIAMOND		09/10/2008	ALLSTATE LIFE INSURANCE CO		5,081,710	5,000,000	5,000,000	5,000,000						5,000,000		81,710	81,710	268,500	09/12/2011	1
370442-BT-1	GENERAL MOTORS		07/23/2008	GOLDMAN, SACHS & CO.		595,000	1,000,000	540,000			46		46		540,046		54,954	54,954	3,024	07/15/2033	3Z
370425-RZ-5	GENL MOTORS ACCEPT CORP		07/21/2008	LEHMAN BROTHERS INC.		1,625,000	2,500,000	2,615,000	2,097,188	516,223	(1,032)		515,191		2,612,378		(987,378)	(987,378)	146,111	11/01/2031	4FE
37247X-AC-6	GENWORTH GLOBAL FUNDING		09/04/2008	Various		7,740,470	8,000,000	7,910,808	7,984,881		6,800		6,800		7,924,969		(184,499)	(184,499)	420,535	03/15/2011	1FE
375558-AF-0	GILEAD SCIENCES INC .625000% 05/01/2013		07/14/2008	BANK OF AMERICA SECURITIES LLC		745,303	500,000	453,125	463,382		3,556		3,556		466,938		278,364	278,364	2,222	05/01/2013	2
361856-EC-7	GMACM 2005-HE1, A3		09/25/2008	SCHEDULED REDEMPTION		1,031,816	1,031,816	1,031,816	1,031,816						1,031,816				23,748	08/25/2035	2FE
36185H-EG-4	GMACM 2006-HLTV1, A-2		09/01/2008	SCHEDULED REDEMPTION		5,708,794	5,708,794	5,693,329	5,706,495		2,299		2,299		5,708,794				229,971	10/25/2029	2FE
38011M-AA-6	GMX RESOURCES INC 5.000000% 02/01/2013		07/02/2008	JEFFERIES & COMPANY, INC.		408,450	150,000	150,000							150,000		258,450	258,450	2,979	02/01/2013	4Z
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		08/22/2008	DISTRIBUTION		36											36	36		06/08/2026	1FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		08/15/2008	DISTRIBUTION		(370)											(370)	(370)		06/08/2026	1FE
38141G-AZ-7	GOLDMAN SACHS GP		09/02/2008	GOLDMAN, SACHS & CO.		10,389,500	10,000,000	10,419,869			(64,210)		(64,210)		10,355,659		33,841	33,841	439,236	01/15/2011	1FE
38141G-BU-7	GOLDMAN SACHS GROUP INC		09/09/2008	GOLDMAN, SACHS & CO.		6,211,740	6,000,000	6,524,128	6,382,489		(52,086)		(52,086)		6,161,051		50,689	50,689	458,700	01/15/2012	1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC		09/09/2008	GOLDMAN, SACHS & CO.		1,926,340	2,000,000	1,906,665	1,935,357		7,693		7,693		1,926,415		(75)	(75)	110,042	07/15/2013	1FE
38141G-FD-1	GOLDMAN SACHS GROUP INC		09/02/2008	GOLDMAN, SACHS & CO.		5,276,040	6,000,000	5,253,780			3,267		3,267		5,257,047		18,993	18,993	373,500	10/01/2037	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		09/01/2008	SCHEDULED REDEMPTION		37,052	37,052	38,679	38,202		(1,150)		(1,150)		37,052				2,057	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		09/01/2008	SCHEDULED REDEMPTION		5,531	5,531	5,796	5,724		(193)		(193)		5,531				355	09/19/2027	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		09/01/2008	SCHEDULED REDEMPTION		25,096	25,096	26,151	25,858		(761)		(761)		25,096				1,424	05/19/2027	1FE
36228F-P7-5	GSAMP 2004-NC1, M2		09/25/2008	SCHEDULED REDEMPTION		692,237	692,237	696,455	693,935		(1,718)		(1,718)		692,237				20,703	03/25/2034	1FE
362341-KA-6	GSAMP 2005-HE4 A2B		09/25/2008	SCHEDULED REDEMPTION		520,812	520,812	518,533	517,994		2,818		2,818		520,812				8,193	07/25/2045	1FE
36244M-AA-9	GSAMP 2006-S4, A1		09/25/2008	SCHEDULED REDEMPTION		297,451	297,451	297,451	297,451						297,451				4,547	05/25/2036	4FE
36228F-CG-9	GSMPS 99-2 A1		09/01/2008	SCHEDULED REDEMPTION		28,768	28,768	29,577	29,334		(565)		(565)		28,768				1,687	09/19/2027	1FE
406216-AM-3	HALLIBURTON COMPANY 3.125000% 07/15/2023		09/11/2008	CONVERSION		761,064	500,000	802,490	596,248		(96,248)		(96,248)		500,000		261,064	261,064	15,625	07/15/2023	1FE
40431K-AG-5	HALO 2007-WF1 M1		09/25/2008	DISTRIBUTION		21,654		21,654	21,654						21,654					12/25/2036	1FE
413627-AY-6	HARRAHS OPERATING CO INC		07/31/2008	Various		3,077,250	4,100,000	3,584,600			12,217		12,217		3,596,817		(519,567)	(519,567)	221,689	02/01/2016	4FE
41659E-EV-5	HARTFORD LIFE GLOB FUND		09/10/2008	MORGAN STANLEY DEAN WITTER		6,913,760	7,000,000	6,997,810	6,998,554		307		307		6,998,860		(85,100)	(85,100)	394,333	02/15/2011	1FE
41809X-AA-2	HASCN 2007-OPT1 A		09/29/2008	Various		15,965	3,469	(26)	3,464		4	(3)	7				15,965	15,965	104	12/26/2036	5FE
420122-AH-6	HAWKER BEECHCRAFT ACQ CO		08/20/2008	WARBURG DILLION READ LLC		1,225,000	1,250,000	1,343,750	1,243,750	94,372	(5,922)		88,450		1,332,200		(107,200)	(107,200)	109,688	04/01/2017	5FE
404119-AX-7	HCA INC		08/11/2008	SALOMON SMITH BARNEY		2,934,575	2,870,000	2,947,850	2,939,214	4,768	(5,688)		(920)		2,938,294		(3,719)	(3,719)	198,369	11/15/2016	4FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		10,038	10,038	10,038	10,038						10,038				500	11/17/2013	3FE
22541N-ZE-2	HEAT 2003-1, M2		08/25/2008	SCHEDULED REDEMPTION		55,160	55,160	55,436	55,354		(194)		(194)		55,160				2,037	06/25/2033	1FE
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2		07/21/2008	MCMAHAN SECURITIES CO LP		646,305	500,000	670,909	650,083		(18,083)		(18,083)		632,000		14,305	14,305	9,885	12/15/2025	2
225470-QV-8	HEMT 2005-5, A1A		09/25/2008	SCHEDULED REDEMPTION		158,828	158,828	158,828	158,828						158,828				2,546	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		09/25/2008	SCHEDULED REDEMPTION		134,587	134,587	134,587	134,587						134,587				2,098	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		09/25/2008	Various		163,710	163,710	163,710	317,144						163,710				2,224	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		09/25/2008	Various		216,177	196,786	132,865	196,786						216,177				1,929	07/25/2036	4FE
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		09/10/2008	ALLSTATE LIFE INSURANCE CO		634,200	600,000	603,582	601,249		(101)		(101)		601,148		33,052	33,052	35,625	06/30/2011	2
428236-AM-5	HEWLETT-PACKARD CO		09/08/2008	WACHOVIA SECURITIES		2,982,060	3,000,000	2,941,943	2,991,419		1,362		1,362		2,943,905		38,155	38,155	166,500	03/01/2017	1FE
40431F-AD-3	HFCHC 2007-1 A1V		09/22/2008	SCHEDULED REDEMPTION		133,000	133,000	133,000	133,000						133,000				1,706	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		09/22/2008	SCHEDULED REDEMPTION		1,789,129	1,789,129	1,789,129	1,789,129						1,789,129				22,892	07/20/2036	1FE
43718U-AA-4	HLMLT 2006-1, A1		09/15/2008	SCHEDULED REDEMPTION		573,756	573,756	573,756	573,756						573,756				7,168	02/15/2037	1FE
43739E-AJ-6	HMBT 2004-2 A1		09/25/2008	SCHEDULED REDEMPTION		104,021	104,021	104,183	104,164		(144)		(144)		104,021				2,550	12/25/2034	1FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		09/02/2008	SCHEDULED REDEMPTION		40,534	40,534	33,741		33,881	6,654		40,534		40,534				845	12/01/2015	6
437076-AR-3	HOME DEPOT INC		07/09/2008	GOLDMAN, SACHS & CO.		4,819,850	5,000,000	4,790,156	4,975,037		2,963		2,963		4,796,706		23,144	23,144	151,667	12/16/2013	2FE
437076-AS-1	HOME DEPOT INC		09/22/2008	RBC DOMINION SECURITIES		1,498,780	2,000,000	1,633,507	1,980,877		1,035		1,035		1,634,759		(135,979)	(135,979)	91,063	12/16/2036	2FE
441812-JW-5	HOUSEHOLD FINANCE CO		08/29/2008	HSBC SECURITIES, INC.		10,115,500	10,000,000	10,849,195	10,568,944		(80,544)		(80,544)		10,216,395		(100,895)	(100,895)	564,896	10/15/2011	1FE
40429C-FN-7	HSBC FINANCE CORP		09/08/2008	HSBC SECURITIES, INC.		11,538,840	12,000,000	11,504,198	11,777,715		20,231		20,231		11,554,324		(15,484)	(15,484)	755,333	01/19/2016	1FE
991022-9B-2	HUB INTL. (US SUB) TERM B		12/13/2007	VARIOUS															3,139	06/13/2014	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)
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%_ETI		07/01/2008	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				2,224	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		09/22/2008	SCHEDULED REDEMPTION		78,127	78,127	78,772	78,557		(429)		(429)		78,127				3,276	08/22/2013	2FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		09/01/2008	SCHEDULED REDEMPTION		205,949	205,949	211,701	211,199		(5,250)		(5,250)		205,949				9,426	07/25/2031	1
437089-AA-3	INDS 2006-1, A-1		09/25/2008	Various		2,149,531	2,103,696	1,542,702	2,237,963						2,149,531				21,484	05/25/2036	4FE
456610-AC-8	INDX 2006-AR15 A3		09/25/2008	SCHEDULED REDEMPTION		143,123	143,123	143,123	143,123						143,123				3,383	07/25/2036	3FE
460146-BY-8	INTL PAPER CO		09/09/2008	BANK OF AMERICA		4,874,100	5,000,000	4,658,162	4,825,735		53,956		53,956		4,857,703		16,397	16,397	189,444	04/01/2010	2FE
460146-CA-9	INTL PAPER CO		09/09/2008	J. P. MORGAN SECURITIES, INC.		2,064,260	2,000,000	1,988,867			149		149		1,989,016		75,244	75,244	43,283	06/15/2018	2FE
461202-AA-1	INTUIT INC		09/09/2008	MORGAN STANLEY DEAN WITTER		2,907,840	3,000,000	2,972,410	2,999,871		1,331		1,331		2,973,762		(65,922)	(65,922)	160,650	03/15/2012	2FE
461202-AB-9	INTUIT INC		09/09/2008	MORGAN STANLEY DEAN WITTER		2,686,800	3,000,000	2,816,466	2,987,491		3,574		3,574		2,820,852		(134,052)	(134,052)	171,063	03/15/2017	2FE
46602W-AB-0	IXIS 2006-HE2, A2		09/25/2008	SCHEDULED REDEMPTION		1,539,879	1,539,879	1,539,939	1,539,909		(30)		(30)		1,539,879				23,856	08/25/2036	1FE
24422E-QR-3	JOHN DEERE CAPITAL CORP		09/09/2008	JEFFERIES & COMPANY, INC.		1,947,300	2,000,000	1,970,921			558		558		1,971,479		(24,179)	(24,179)	47,258	04/03/2018	1FE
46625H-GG-9	JP MORGAN CHASE & CO		09/09/2008	J. P. MORGAN SECURITIES, INC.		5,076,350	5,000,000	5,053,150	5,043,043		(8,178)		(8,178)		5,034,865		41,485	41,485	218,556	06/01/2011	1FE
48121C-JN-7	JP MORGAN CHASE BANK NA		09/08/2008	J. P. MORGAN SECURITIES, INC.		11,790,960	12,000,000	11,880,252	12,158,780		(4,764)		(4,764)		11,859,308		(68,348)	(68,348)	524,833	06/13/2016	1FE
46631V-AA-9	JPM CHASE CAPITAL XXV		09/09/2008	J. P. MORGAN SECURITIES, INC.		3,402,240	4,000,000	3,590,151	3,976,704		879		879		3,591,094		(188,854)	(188,854)	261,422	10/01/2037	1FE
46626L-BW-9	JPMAC 2005-FRE1, A2F2		09/01/2008	SCHEDULED REDEMPTION		505,461	505,461	502,341	505,389		71		71		505,461				18,946	10/25/2035	1FE
46626L-GZ-7	JPMAC 2006-FRE2 A3		09/25/2008	SCHEDULED REDEMPTION		1,107,653	1,107,653	1,107,653	1,107,653						1,107,653				30,307	02/25/2036	1FE
487836-AZ-1	KELLOGG CO		09/08/2008	WACHOVIA SECURITIES		9,108,990	9,000,000	8,996,850	8,996,894		393		393		8,997,287		111,703	111,703	356,188	12/03/2012	1FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		09/26/2008	SCHEDULED REDEMPTION		7,277	7,277	7,302	7,279	6	(8)		(1)		7,277				36	01/12/2012	4FE
497266-A@-5	KIRBY CORP FLOAT RATE NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,672,300	5,000,000	5,000,000	5,000,000						5,000,000		(327,700)	(327,700)	162,001	02/28/2013	2
501044-CG-4	KROGER CO.		09/09/2008	J. P. MORGAN SECURITIES, INC.		3,057,120	3,000,000	2,983,200	2,983,661		877		877		2,984,538		72,582	72,582	206,400	08/15/2017	2FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		09/30/2008	SCHEDULED REDEMPTION		500	500	500							500				217	05/23/2014	3FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		2,000	2,000	2,000	2,000						2,000				92	05/23/2014	3FE
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		6,532	6,532	6,392	6,383		149		149		6,532				19,940	08/18/2014	4FE
542391-BZ-9	LBART 2005-A, A3		09/15/2008	SCHEDULED REDEMPTION		408,659	408,659	406,233	408,411		248		248		408,659				6,521	06/15/2010	1FE
521865-AQ-8	LEAR CORP		07/17/2008	DEUTSCHE BANK SECURITIES		651,900	820,000	717,500			822		822		718,322		(66,422)	(66,422)	10,165	12/01/2016	4FE
524908-WH-9	LEHMAN BROTHERS HOLDINGS		09/08/2008	LEHMAN BROTHERS INC.		1,522,400	2,000,000	1,528,536	1,973,949		1,504		1,504		1,530,349		(7,949)	(7,949)	102,667	05/03/2032	1FE
52517P-5X-5	LEHMAN BROTHERS HOLDINGS		09/02/2008	LEHMAN BROTHERS INC.		8,332,200	9,000,000	8,582,924	8,906,302		14,989		14,989		8,599,525		(267,325)	(267,325)	525,450	09/26/2014	1FE
52517P-K5-9	LEHMAN BROTHERS HOLDINGS		09/02/2008	LEHMAN BROTHERS INC.		9,565,500	10,000,000	9,644,663	9,978,517		21,065		21,065		9,673,345		(107,845)	(107,845)	650,069	07/18/2011	1FE
524908-FN-5	LEHMAN BROTHERS HOLDINGS .250000% 05/08/		09/10/2008	LEHMAN BROTHERS INC.		2,050,000	2,500,000	2,305,000	2,403,989		28,345		28,345		2,432,333		(382,333)	(382,333)	5,330	05/08/2010	1FE
534187-AW-9	LINCOLN NATIONAL CORP		09/22/2008	WACHOVIA SECURITIES		1,624,720	2,000,000	1,878,128	1,983,759		409		409		1,878,576		(253,856)	(253,856)	121,100	10/09/2037	1FE
539830-AP-4	LOCKHEED MARTIN CORP 3.018130% 08/15/203		08/01/2008	WARBURG DILLION READ LLC		7,215,430	5,000,000	6,045,565	5,356,038		(342,372)		(342,372)		5,013,666		2,201,764	2,201,764	122,167	08/15/2033	1FE
54600@-AL-3	LOUIS DREYFUS CORP SR UNSEC NTS SER. A		09/10/2008	ALLSTATE LIFE INSURANCE CO		6,913,678	7,000,000	7,000,000	6,990,617		3,207		3,207		6,993,824		(80,146)	(80,146)	270,336	12/17/2009	2
525241-AL-9	LXS 2007-1 WF1		08/07/2008	Various		7,611,665	13,992,972	11,477,835	14,214,968		108,237		108,237		11,567,017		(3,955,352)	(3,955,352)	674,872	01/25/2037	1FE
52524V-AL-3	LXS 2007-15N AF3		09/25/2008	SCHEDULED REDEMPTION		302,470	302,470	284,356	285,436		17,034		17,034		302,470				8,527	08/25/2047	1FE
57643L-KJ-4	MABS 2005-HE2, A3		09/25/2008	SCHEDULED REDEMPTION		753,221	753,221	753,221	753,221						753,221				12,199	10/25/2035	1FE
576434-2K-9	MALT 2006-2 2A3		08/14/2008	Various		1,479,216	2,781,798	1,912,379	2,785,188		(62)		(62)		1,877,178		(397,962)	(397,962)	32,919	03/25/2036	1FE
562567-AF-4	MANDALAY RESORT GROUP		07/17/2008	LEHMAN BROTHERS INC.		2,242,500	2,300,000	2,345,575	2,316,003		(3,936)		(3,936)		2,312,067		(69,567)	(69,567)	201,849	02/15/2010	4FE
573284-AK-2	MARTIN MARIETTA MATERIAL		09/09/2008	BANK OF AMERICA		961,810	1,000,000	993,080			109		109		993,189		(31,379)	(31,379)	25,850	04/15/2018	2FE
576203-AJ-2	MASSEY ENERGY CO 3.250000% 08/01/2015		08/07/2008	CITIGROUP GLOBAL MARKETS		1,025,120	1,000,000	1,000,000							1,000,000		25,120	25,120		08/01/2015	3FE
577778-CB-7	MAY DEPARTMENT STORES CO		09/09/2008	BANK OF AMERICA		3,747,105	4,500,000	3,636,542	4,495,595		5,287		5,287		3,642,284		104,821	104,821	346,631	07/15/2024	2FE
58506@-AA-3	MEDTRONIC, INC. (UNITED STATES) 2012		09/10/2008	ALLSTATE LIFE INSURANCE CO		3,242,150	3,183,169	3,183,169	3,183,169						3,183,169		58,981	58,981	221,790	12/30/2012	1
58505@-AA-4	MEDTRONIC, INC. (UNITED STATES) 2013		09/10/2008	ALLSTATE LIFE INSURANCE CO		3,086,633	3,030,414	3,030,414	2,756,092		274,323		274,323		3,030,414		56,218	56,218	189,553	02/15/2013	1
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		08/21/2008	DISTRIBUTION		66											66	66		05/30/2027	2FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		08/22/2008	DISTRIBUTION		110											110	110		05/22/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		08/28/2008	DISTRIBUTION		110											110	110		05/29/2027	1FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		09/11/2008	DISTRIBUTION		110											110	110		06/01/2027	2FE
590188-4M-7	MERRILL LYNCH & CO		09/09/2008	BARCLAYS BANK		4,377,800	5,000,000	4,626,617	5,083,518		3,324		3,324		4,619,759		(241,959)	(241,959)	248,722	05/16/2016	1FE
59018Y-J3-6	MERRILL LYNCH & CO		09/08/2008	DEUTSCHE BANK SECURITIES		4,771,200	5,000,000	4,892,496	4,993,460		5,016		5,016		4,897,972		(126,772)	(126,772)	324,347	08/15/2012	1FE
59018Y-SU-6	MERRILL LYNCH & CO		09/08/2008	MERRILL LYNCH CAPITAL MARKETS		3,492,960	4,000,000	3,605,259	3,785,254		25,674		25,674		3,633,427		(140,467)	(140,467)	221,111	02/03/2014	1FE
59022C-AB-9	MERRILL LYNCH & CO		09/08/2008	MERRILL LYNCH CAPITAL MARKETS		4,007,300	5,000,000	4,139,379	4,998,890		4,126		4,126		4,143,545		(136,245)	(136,245)	338,644	09/15/2026	1FE
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2032		09/18/2008	Various		8,414,718	9,950,000	11,152,994		(3)	(68,174)		(68,177)		11,084,820		(2,670,102)	(2,670,102)		03/13/2032	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		09/30/2008	CONVERSION		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				34,000	06/13/2013	1FE
592179-JG-1	MET LIFE GLOB FUNDING I		09/11/2008	MORGAN STANLEY DEAN WITTER		5,901,660	6,000,000	5,907,950			3,696		3,696		5,911,646		(9,986)	(9,986)	133,250	04/10/2013	1FE
59156R-AJ-7	METLIFE INC		07/16/2008	WARBURG DILLION READ LLC		4,200,435	4,500,000	4,371,681	4,489,396		181		181		4,371,613		(171,178)	(171,178)	172,125	06/15/2034	1FE
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		09/30/2008	SCHEDULED REDEMPTION		4,221	4,221	4,052	4,057		164		164		4,221				211	04/08/2012	4
552848-AB-9	MGIC INVESTMENT CORP 9.000000% 04/01/206		07/09/2008	BANK OF AMERICA SECURITIES LLC		803,193	1,000,000	1,188,504			(29)		(29)		1,188,475		(385,282)	(385,282)	26,500	04/01/2063	2FE
552953-AD-3	MGM MIRAGE INC		07/24/2008	KBC FINANCIAL PRODUCTS USA INC		1,947,500	2,000,000	2,114,198	2,052,490		(10,359)		(10,359)		2,042,131		(94,631)	(94,631)	148,278	09/15/2010	3FE
595017-AZ-7	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		07/01/2008	VARIOUS		6,581,121		6,581,121							6,581,121					12/15/2037	1Z
59020U-3B-9	MLMI 2006-HE1, A-2B		09/25/2008	SCHEDULED REDEMPTION		2,311,295	2,311,295	2,311,295	2,311,295						2,311,295				37,085	12/25/2036	1FE
59020U-6K-6	MLMI 2006-WMC2, A2B		09/01/2008	SCHEDULED REDEMPTION		2,687,309	2,687,309	2,687,296	2,687,307		3		3		2,687,309				108,788	03/25/2037	1FE
608190-AG-9	MOHAWK INDUSTRIES INC		09/09/2008	WARBURG DILLION READ LLC		969,420	1,000,000	998,980	999,345		141		141		999,486		(30,066)	(30,066)	66,604	01/15/2011	2FE
608190-AH-7	MOHAWK INDUSTRIES INC		09/09/2008	BANK OF AMERICA		5,458,260	6,000,000	5,733,429	5,988,388		5,931		5,931		5,741,428		(283,168)	(283,168)	425,688	01/15/2016	2FE
608328-AK-6	MOHEGAN TRIBAL GAMING		07/16/2008	LEHMAN BROTHERS INC.		585,563	675,000	694,215	681,933		(1,608)		(1,608)		680,325		(94,763)	(94,763)	43,500	04/01/2012	4FE
608328-AP-5	MOHEGAN TRIBAL GAMING		07/23/2008	KBC FINANCIAL PRODUCTS USA INC		1,132,500	1,500,000	1,224,375			10,103		10,103		1,234,478		(101,978)	(101,978)	48,391	08/15/2014	4FE
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA		09/25/2008	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				152	12/01/2034	1FE
612130-HG-2	MONTANA HIGHER EDUCATION STUDENT ASSISTA		09/12/2008	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,137	12/01/2037	1FE
617446-HC-6	MORGAN ST DEAN WITTER		09/08/2008	MORGAN STANLEY DEAN WITTER		4,041,040	4,000,000	4,088,280	4,107,704		(14,438)		(14,438)		4,063,786		(22,746)	(22,746)	249,333	04/01/2012	1FE
617446-C2-3	MORGAN STANLEY		09/09/2008	MORGAN STANLEY DEAN WITTER		2,637,960	3,000,000	2,716,444	2,880,805		9,846		9,846		2,729,465		(91,505)	(91,505)	192,113	01/09/2017	1FE
61744Y-AD-0	MORGAN STANLEY		09/08/2008	MORGAN STANLEY DEAN WITTER		2,689,890	3,000,000	2,724,316			3,121		3,121		2,727,437		(37,547)	(37,547)	125,446	12/28/2017	1FE
61746B-DB-9	MORGAN STANLEY		09/08/2008	MORGAN STANLEY DEAN WITTER		3,622,480	4,000,000	3,696,448	3,992,922		5,598		5,598		3,702,768		(80,288)	(80,288)	206,361	10/18/2016	1FE
61746S-BR-9	MORGAN STANLEY		09/08/2008	MORGAN STANLEY DEAN WITTER		2,694,660	3,000,000	2,732,013	2,950,947		7,836		7,836		2,750,017		(55,357)	(55,357)	146,021	10/15/2015	1FE
61746R-DB-4	MSAC 2003-HE2, M2		09/25/2008	SCHEDULED REDEMPTION		186,158	186,158	188,194	187,551		(1,393)		(1,393)		186,158				6,835	08/25/2033	1FE
61746R-EJ-6	MSAC 2003-HE3 M2		09/25/2008	SCHEDULED REDEMPTION		892,480	892,480	902,190	896,741		(4,261)		(4,261)		892,480				30,842	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		09/25/2008	SCHEDULED REDEMPTION		450,552	450,552	453,649	452,579		(2,027)		(2,027)		450,552				13,583	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		09/25/2008	SCHEDULED REDEMPTION		1,081,769	1,081,769	1,081,769	1,081,769						1,081,769				16,147	05/25/2037	2FE
61746W-HY-9	MSDWC 2001-NC2, M1		09/25/2008	Various		55,258	55,258	55,327	120,479		(145)		(145)		55,258				2,574	01/25/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		09/25/2008	SCHEDULED REDEMPTION		306,874	306,874	308,744	308,352		(1,478)		(1,478)		306,874				9,892	02/25/2033	1FE
61746W-WL-0	MSDWC 2002-AM3, M2		09/25/2008	SCHEDULED REDEMPTION		21,062	21,062	21,236	21,220		(159)		(159)		21,062				922	02/25/2033	1FE
61744C-YM-2	MSHEL 2006-2, A2		09/25/2008	SCHEDULED REDEMPTION		1,526,276	1,526,276	1,526,336	1,526,294		(17)		(17)		1,526,276				21,380	02/25/2036	1FE
61749Q-AC-4	MSIX 2006-1, A2		09/25/2008	SCHEDULED REDEMPTION		187,762	187,762	187,762	187,762						187,762				3,021	07/25/2036	1FE
626207-HP-2	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA		08/06/2008	Various		3,950,000	3,950,000	3,950,000							3,950,000				100,699	01/01/2020	1FE
57164U-AA-3	MVCOT 2006-2A A		09/01/2008	SCHEDULED REDEMPTION		413,218	413,218	413,212	413,213		5		5		413,218				16,018	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		09/01/2008	SCHEDULED REDEMPTION		929,426	929,426	929,403	929,405		21		21		929,426				36,995	05/20/2029	1FE
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER B SR NTS, D		09/10/2008	ALLSTATE LIFE INSURANCE CO		9,706,046	10,000,000	10,000,000	10,000,000						10,000,000		(293,954)	(293,954)	367,575	12/19/2010	2
635405-AW-3	NATIONAL CITY CORP 4.000000% 02/01/2011		07/16/2008	BANK OF AMERICA SECURITIES LLC		2,358,396	3,750,000	3,963,179			(27,457)		(27,457)		3,935,721		(1,577,325)	(1,577,325)	70,556	02/01/2011	1FE
63543P-AV-8	NCSLT 2004-2, A2		09/25/2008	SCHEDULED REDEMPTION		2,830,805	2,830,805	2,835,007	2,832,831		(2,026)		(2,026)		2,830,805				65,677	10/27/2025	1FE
640094-AF-5	NEFF CORP		07/08/2008	BANK OF AMERICA		916,500	2,600,000	1,794,125	1,417,000	387,362	29,185		416,547		1,833,547		(917,047)	(917,047)	158,889	06/01/2015	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
64016*-DR-6	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		09/03/2008	Various		8,824,791	8,824,791	8,824,791	8,824,791						8,824,791				403,722	01/01/2017	4
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		07/01/2008	SCHEDULED REDEMPTION		4,168	4,168	4,168	4,168						4,168				124	07/15/2012	4
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		07/01/2008	SCHEDULED REDEMPTION		2,742	2,742	2,742	2,742						2,742				82	03/28/2010	4
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		07/01/2008	SCHEDULED REDEMPTION		448	448	448	448						448				13	03/28/2010	4
647110-DC-6	NEW MEXICO EDUCATIONAL ASSISTANCE FNDN -		07/07/2008	CALLED @ 100.00000000		6,200,000	6,200,000	6,200,000	6,100,000						6,200,000				142,736	04/01/2036	1FE
647110-DD-4	NEW MEXICO EDUCATIONAL ASSISTANCE FNDN -		07/30/2008	CALLED @ 100.00000000		6,900,000	6,900,000	6,900,000	6,900,000						6,900,000				154,183	04/01/2036	1FE
64952W-AE-3	NEW YORK LIFE GLOBAL FDG		09/10/2008	MORGAN STANLEY DEAN WITTER		5,103,050	5,000,000	4,988,450	4,993,629		1,637		1,637		4,995,266		107,784	107,784	249,878	08/16/2010	1FE
649787-UF-3	NEW YORK STATE GO VAR BFD 01D TAXABLE		07/31/2008	CITIGROUP GLOBAL MARKETS		350,000	350,000	350,000	350,000						350,000				10,729	03/15/2011	1FE
65332V-AY-9	NEXTEL COMMUNIC		07/25/2008	JEFFERIES & COMPANY, INC.		1,261,000	1,300,000	1,287,374	1,290,675		2,549		2,549		1,293,224		(32,224)	(32,224)	71,094	01/15/2010	3FE
62913N-AA-3	NHSA 1999-1 LLC		09/01/2008	SCHEDULED REDEMPTION		87,946	87,946	87,946	87,946						87,946				3,179	07/01/2032	1FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		09/30/2008	Various		9,994	9,994	9,954	19,904		85		85		9,994				240	08/09/2013	4FE
658262-EJ-5	NORTH CAROLINA STATE EDUCATION ASSISTANC		07/16/2008	CALLED @ 100.00000000		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				77,993	07/01/2036	1FE
658262-CS-7	NORTH CAROLINA STATE EDUCATION ASSISTANC		07/10/2008	CALLED @ 100.00000000		10,000,000	10,000,000	10,000,000							10,000,000				271,258	07/01/2015	1FE
66988U-AC-4	NOVASTAR 2006-MTA1 2A-1B		08/25/2008	Various		2,350,880	5,480,506	3,101,719	5,524,311		206,345		206,345		3,308,037		(957,157)	(957,157)	120,844	09/25/2046	1FE
63860F-AB-9	NSTR 2006-B, AV2		09/25/2008	SCHEDULED REDEMPTION		21,651	21,651	21,651	21,651						21,651				354	09/25/2036	1FE
670346-AG-0	NUCOR CORP		09/04/2008	LEHMAN BROTHERS INC.		10,005,400	10,000,000	9,955,800	9,956,058		2,316		2,316		9,958,374		47,026	47,026	440,833	12/01/2017	1FE
670704-AA-3	NUVASIVE INC 2.250000% 03/15/2013		08/28/2008	GOLDMAN, SACHS & CO.		251,750	200,000	204,063			(319)		(319)		203,744		48,006	48,006	2,200	03/15/2013	4Z
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		3,750	3,750	3,572			178		178		3,750				17	11/13/2014	3FE
671040-AF-0	OSI PHARMACEUTICALS INC 2.000000% 12/15/		07/31/2008	BANK OF AMERICA SECURITIES LLC		1,812,226	1,000,000	1,327,133	1,275,278		(58,392)		(58,392)		1,216,885		595,340	595,340	12,539	12/15/2025	5
671040-AG-8	OSI PHARMACEUTICALS INC 3.000000% 01/15/		07/21/2008	MCMAHAN SECURITIES CO LP		552,188	500,000	500,000							500,000		52,188	52,188	8,125	01/15/2038	4Z
690742-AB-7	OWENS CORNING INC		09/11/2008	SALOMON SMITH BARNEY		1,620,000	2,000,000	1,670,142	1,960,923		805		805		1,671,410		(51,410)	(51,410)	110,833	12/01/2036	3FE
69121P-CG-6	OWNIT 2006-1 AF1		09/01/2008	SCHEDULED REDEMPTION		1,685,650	1,685,650	1,672,546	1,684,233		1,416		1,416		1,685,650				66,013	12/25/2036	1FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		08/01/2008	SCHEDULED REDEMPTION		58,655	58,655	59,442	56,981	2,707	(1,033)		1,674		58,655				2,244	05/01/2010	4FE
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		09/17/2008	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				3,426	04/01/2031	1FE
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		09/18/2008	CALLED @ 100.00000000		600,000	600,000	600,000	600,000						600,000				7,397	06/01/2036	1FE
74112A-AF-4	PART 2005-1, A2		09/15/2008	SCHEDULED REDEMPTION		523,061	523,061	522,935	523,037		24		24		523,061				16,473	06/15/2012	1FE
69337N-AC-2	PHMMC 2007-3 A-3-1		08/20/2008	Various		16,498,696	20,816,515	18,962,024	20,704,418		139,661		139,661		19,111,364		(2,612,668)	(2,612,668)	889,299	05/18/2037	1FE
69336Q-AC-6	PHMMC 2007-4 A3		08/01/2008	SCHEDULED REDEMPTION		206,776	206,776	180,500	201,647		25,786		25,786		206,776				9,263	06/18/2037	1FE
69337R-AD-1	PHMMC 2007-5 A4		07/09/2008	W.J. MAYER & COMPANY		3,425,368	4,139,417	3,557,934	3,932,396		6,275		6,275		3,567,669		(142,301)	(142,301)	159,341	08/18/2037	1FE
72447X-AC-1	PITNEY BOWES INC		09/10/2008	JEFFERIES & COMPANY, INC.		3,956,920	4,000,000	3,952,120	3,953,214		2,578		2,578		3,955,792		1,128	1,128	232,556	09/15/2017	1FE
73316P-BA-7	POPLR 2004-5, M1		09/01/2008	SCHEDULED REDEMPTION		514,483	514,483	514,483	514,483						514,483				19,461	12/25/2034	1FE
73316P-BT-6	POPLR 2005-1 M2		09/01/2008	SCHEDULED REDEMPTION		349,059	349,059	342,937	344,703		4,357		4,357		349,059				13,770	05/25/2035	1FE
73316P-CK-4	POPLR 2005-2, M1		09/01/2008	SCHEDULED REDEMPTION		485,834	485,834	485,834	485,834						485,834				18,994	04/25/2035	1FE
73316P-CL-2	POPLR 2005-2, M2		09/01/2008	SCHEDULED REDEMPTION		132,917	132,917	132,917	132,917						132,917				5,484	04/25/2035	1FE
73316P-KG-4	POPLR 2006-B, A-2		09/25/2008	SCHEDULED REDEMPTION		3,051,413	3,051,413	3,051,413	3,051,413						3,051,413				47,884	05/25/2036	1FE
73316M-AA-5	POPLR 2006-C, A-1		07/25/2008	SCHEDULED REDEMPTION		76,610	76,610	76,610	76,610						76,610				664	07/25/2036	1FE
73316M-AB-3	POPLR 2006-C, A-2		09/25/2008	SCHEDULED REDEMPTION		2,329,257	2,329,257	2,329,257	2,329,257						2,329,257				35,537	07/25/2036	1FE
73316Q-AC-2	POPLR 2006-D, A3		08/08/2008	GREENWICH CAPITAL MARKETS, INC.		6,700,000	10,000,000	6,445,018	10,000,000		56,440		56,440		6,501,458		198,542	198,542	212,506	11/25/2046	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		09/10/2008	Various		3,114,304	3,201,167	3,295,633	3,276,885		(5,413)		(5,413)		3,271,472		(157,168)	(157,168)	128,603	12/31/2022	1
74153W-BK-4	PRICOA GLOBAL FUNDING 1		09/11/2008	MORGAN STANLEY DEAN WITTER		8,811,630	9,000,000	8,808,937	8,986,371		7,432		7,432		8,818,850		(7,220)	(7,220)	462,425	09/27/2013	1FE
742718-DF-3	PROCTER & GAMBLE CO		08/22/2008	BANK OF AMERICA		5,811,420	6,000,000	5,766,033	5,959,707		776		776		5,767,257		44,163	44,163	325,600	03/05/2037	1FE
74432Q-AX-3	PRUDENTIAL FINANCIAL INC		09/11/2008	MORGAN STANLEY DEAN WITTER		1,999,120	2,000,000	1,995,240	1,995,686		615		615		1,996,301		2,819	2,819	87,322	06/15/2012	1FE
744320-AJ-1	PRUDENTIAL FINANCIAL INC 1.170000% 12/15		09/17/2008	CITIGROUP GLOBAL MARKETS		4,806,250	5,000,000	4,824,375			193		193		4,824,568		(18,318)	(18,318)	4,001	12/15/2037	1FE
744320-AH-5	PRUDENTIAL FINANCIAL INC 3.516250% 12/15		07/23/2008	CITIGROUP GLOBAL MARKETS		478,750	500,000	475,250			259		259		475,509		3,241	3,241	6,770	12/15/2037	1FE
69366A-AB-6	PSS WORLD MEDICAL INC 2.250000% 03/15/20		07/30/2008	JEFFERIES & COMPANY, INC.		1,612,500	1,500,000	1,805,920	1,683,330		(91,985)		(91,985)		1,591,345		21,155	21,155	29,906	03/15/2024	3FE
745867-AN-1	PULTE HOMES INC		07/14/2008	MERRILL LYNCH CAPITAL MARKETS		1,512,000	1,680,000	1,562,400			7,200		7,200		1,569,600		(57,600)	(57,600)	44,333	02/15/2013	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
991147-9A-9	QUICKSILVER RESOURCES INC. SENIOR SECURE		09/30/2008	SCHEDULED REDEMPTION		6,250	6,250	6,126			124		124		6,250					08/08/2013	4FE
749121-BR-9	QWEST COMMUNICATIONS INT		07/22/2008	MERRILL LYNCH CAPITAL MARKETS		2,325,000	2,500,000	2,518,750	2,493,750	24,021	(2,141)		21,880		2,515,630		(190,630)	(190,630)	177,083	02/15/2014	3FE
749121-BV-0	QWEST COMMUNICATIONS INT		07/22/2008	MERRILL LYNCH CAPITAL MARKETS		5,580,000	6,000,000	6,045,000	5,985,000	57,649	(5,138)		52,511		6,037,511		(457,511)	(457,511)	425,000	02/15/2014	3FE
74955W-AE-9	R.H. DONNELLEY CORP		09/10/2008	MORGAN STANLEY DEAN WITTER		1,100,950	1,940,000	1,835,301	1,736,300	116,540	10,220		126,760		1,863,060		(762,110)	(762,110)	140,479	01/15/2013	4FE
74955W-AF-6	R.H. DONNELLEY CORP		09/10/2008	MORGAN STANLEY DEAN WITTER		246,863	435,000	391,884	389,325	11,894	3,903		15,798		405,123		(158,260)	(158,260)	29,219	01/15/2013	4FE
750438-AC-7	RADIOSHACK CORP 2.500000% 08/01/2013		08/13/2008	KBC FINANCIAL PRODUCTS USA INC		1,018,750	1,000,000	1,000,000							1,000,000		18,750	18,750		08/01/2013	3Z
75970N-BD-8	RAMC 2005-3 AF3		09/01/2008	SCHEDULED REDEMPTION		1,667,772	1,667,772	1,649,205	1,659,343		8,430		8,430		1,667,772				57,936	11/25/2035	1FE
759950-FX-1	RAMC 2005-4, A3		09/01/2008	SCHEDULED REDEMPTION		1,570,441	1,570,441	1,570,441	1,570,441						1,570,441				50,953	02/25/2036	1FE
759950-GU-6	RAMC 2006-1, AF2		09/01/2008	SCHEDULED REDEMPTION		999,081	999,081	999,074	999,080		1		1		999,081				39,950	05/25/2036	1FE
760985-D2-4	RAMP 2003-RS10, MI1		09/01/2008	SCHEDULED REDEMPTION		115,984	115,984	115,950	115,968		17		17		115,984				5,136	11/25/2033	1FE
760985-WR-8	RAMP 2003-RZ3, M1		09/01/2008	SCHEDULED REDEMPTION		65,831	65,831	65,803	65,822		10		10		65,831				2,185	06/25/2033	1FE
760985-YW-5	RAMP 2003-RZ4, M1		09/01/2008	SCHEDULED REDEMPTION		293,977	293,977	293,299	293,654		323		323		293,977				11,169	10/25/2033	1FE
760985-H9-5	RAMP 2003-RZ5, M1		09/01/2008	SCHEDULED REDEMPTION		75,265	75,265	75,249	75,259		6		6		75,265				2,755	12/25/2033	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2008	SCHEDULED REDEMPTION		110,762	110,762	109,676	109,747		1,015		1,015		110,762				4,315	03/25/2034	3FE
75156V-AB-1	RAMP 2006-RS3, A-I-2		09/25/2008	SCHEDULED REDEMPTION		2,032,467	2,032,467	2,032,467	2,032,467						2,032,467				31,718	05/25/2036	1FE
76110W-MB-9	RASC 2001-KS3, AI5		09/01/2008	SCHEDULED REDEMPTION		158,558	158,558	159,152	158,984		(426)		(426)		158,558				7,820	09/25/2031	1FE
76110W-UZ-7	RASC 2003-KS10 MI2		09/01/2008	SCHEDULED REDEMPTION		51,038	51,038	51,029	51,034		4		4		51,038				2,044	12/25/2033	1FE
76110W-UY-0	RASC 2003-KS10, MI1		09/01/2008	SCHEDULED REDEMPTION		68,051	68,051	68,030	68,042		8		8		68,051				2,506	12/25/2033	1FE
76110W-VS-2	RASC 2003-KS11, MI2		09/01/2008	SCHEDULED REDEMPTION		179,319	179,319	179,277	179,301		18		18		179,319				6,995	01/25/2034	1FE
44440*-AB-2	RAYTHEON/HUGHES AIR/ AURORA IRE - BC		09/30/2008	SCHEDULED REDEMPTION		70,053	70,053	77,611	71,660		(1,607)		(1,607)		70,053				7,258	09/30/2012	2
44440*-AA-4	RAYTHEON/HUGHES AIR/AURORA IRE		09/30/2008	SCHEDULED REDEMPTION		145,106	145,106	160,760	148,434		(3,328)		(3,328)		145,106				15,034	09/30/2012	2
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/10/2008	ALLSTATE LIFE INSURANCE CO		921,458	856,377	948,763	900,864		(10,183)		(10,183)		890,681		30,777	30,777	83,792	09/30/2012	2
44440*-AD-8	RAYTHEON/HUGHES AIR/AURORA IRE - SC		09/30/2008	SCHEDULED REDEMPTION		69,298	69,298	76,774	70,706		(1,408)		(1,408)		69,298				7,179	09/30/2012	2
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		09/30/2008	Various		(6,477)	(6,477)	(6,485)	4,775	3	(6)		(2)		(6,477)				67	10/10/2013	4FE
990897-9A-0	REALOGY CORP. TERM B		09/30/2008	SCHEDULED REDEMPTION		17,727	17,727	17,746	17,625	123	(21)		102		17,727				4,638	10/10/2013	4FE
756577-AB-8	RED HAT INC .500000% 01/15/2024		09/30/2008	CITIGROUP GLOBAL MARKETS		3,038,000	3,100,000	3,237,681	2,993,767	111,854	(96,154)		15,699		3,009,466		28,534	28,534	18,858	01/15/2024	3FE
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B		09/10/2008	ALLSTATE LIFE INSURANCE CO		6,195,280	7,000,000	7,000,000	7,000,000						7,000,000		(804,720)	(804,720)	238,843	08/23/2017	2
758932-G@-0	REGIS CORP FLOAT. RATE SER 2005-B TRANCH		09/10/2008	ALLSTATE LIFE INSURANCE CO		8,725,900	10,000,000	10,000,000	10,000,000						10,000,000		(1,274,100)	(1,274,100)	429,909	03/31/2013	3
76110V-KG-2	RFMS2 2002-HS2		09/01/2008	SCHEDULED REDEMPTION		236,489	236,489	236,463	236,489						236,489				10,475	01/25/2032	1FE
76110V-MU-9	RFMS2 2003-HS2, M1		09/01/2008	SCHEDULED REDEMPTION		78,857	78,857	78,838	78,854		2		2		78,857				2,488	07/25/2033	1FE
76110V-SB-5	RFMS2 2005-H13, A-2		09/01/2008	SCHEDULED REDEMPTION		1,955,270	1,955,270	1,955,174	1,955,259		11		11		1,955,270				71,763	09/25/2035	1FE
76110V-TA-6	RFMS2 2005-HSA1 AI5		09/26/2008	DISTRIBUTION		59,359		59,359							59,359					12/25/2035	4FE
74957V-AM-1	RFMSI 2006-S6 A12		09/01/2008	SCHEDULED REDEMPTION		574,160	574,160	575,505	575,409		(1,249)		(1,249)		574,160				24,622	07/25/2036	1FE
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM LOAN		12/10/2007	VARIOUS															7,815	06/04/2014	3FE
74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,541,601	5,000,000	5,000,000	5,000,000						5,000,000		(458,399)	(458,399)	187,642	06/13/2015	1
781904-AM-9	RURAL CELLULAR CORP		09/05/2008	CALLED @ 104.125		5,357,231	5,145,000	5,371,706	2,220,603		(56,342)		(56,342)		5,291,762		65,470	65,470	412,672	03/15/2012	1FE
781904-AT-4	RURAL CELLULAR CORP		09/05/2008	CALLED @ 102.00		2,509,200	2,460,000	2,478,450			(1,630)		(1,630)		2,476,820		32,380	32,380	36,532	06/01/2013	1FE
785778-QJ-3	SACO 2006-3, A1		09/25/2008	SCHEDULED REDEMPTION		214,766	214,766	214,766	214,766						214,766				3,415	04/25/2036	3FE
785779-AA-7	SACO 2006-6, A		09/25/2008	Various		231,715	190,038	108,527	78,373	111,666			111,666		231,715				500	06/25/2036	5FE
86360X-AA-8	SACO 2006-GEL3, A1		09/25/2008	SCHEDULED REDEMPTION		877,238	877,238	877,238	877,238						877,238				13,665	07/25/2036	1FE
86358E-ZS-8	SAIL 2005-11 A6		09/25/2008	SCHEDULED REDEMPTION		2,012,244	2,012,244	2,011,615	2,011,874		371		371		2,012,244				55,878	01/25/2036	1FE
07384M-6M-9	SAMI 0412 2A3		09/01/2008	SCHEDULED REDEMPTION		788,689	788,689	763,703	764,618		24,071		24,071		788,689				19,404	02/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		09/26/2008	Various		267,246	213,159	181,538	267,246		189,054		189,054		267,246				2,155	02/25/2036	1FE
79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C		09/10/2008	ALLSTATE LIFE INSURANCE CO		6,527,010	7,000,000	7,000,000	7,000,000						7,000,000		(472,990)	(472,990)	177,007	05/24/2012	2
797398-BS-2	SAN DIEGO COUNTY CA TXBL PENSION 02B-4		08/15/2008	Various		10,350,000	10,350,000	10,350,000	10,350,000						10,350,000				487,120	08/15/2032	1FE
86364C-AB-8	SARM 2007-6 1A2		09/25/2008	SCHEDULED REDEMPTION		259,922	259,922	239,128	240,406		19,516		19,516		259,922				7,351	07/25/2037	1FE
86363M-AA-9	SASC 2007-GEL2 A1		09/25/2008	SCHEDULED REDEMPTION		985,547	985,547	985,547	985,547						985,547				15,356	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		09/25/2008	SCHEDULED REDEMPTION		73,442	73,442	74,039	59,263		(357)		(357)		73,442				2,864	12/25/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
805564-PP-0	SAST 2004-1 M2		09/25/2008	SCHEDULED REDEMPTION		736,879	736,879	737,224	736,879						736,879				24,819	03/25/2035	2FE
80556Y-AB-1	SAST 2007-2 A2A		09/25/2008	SCHEDULED REDEMPTION		322,886	322,886	322,886	322,886						322,886				4,921	05/25/2047	1FE
808627-AA-1	SCIELE PHARMA INC 2.625000% 05/15/2027		09/02/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,961,375	1,700,000	1,763,353	1,759,702		(9,698)		(9,698)		1,750,004		211,371	211,371	35,948	05/15/2027	2
81662T-AA-3	SEMGROUP LP		07/31/2008	J. P. MORGAN SECURITIES, INC.		109,200	840,000	237,300			635		635		237,935		(128,735)	(128,735)		11/15/2015	4Z
81744L-AL-8	SEMT 2007-2 2AA1		08/26/2008	Various		7,142,900	10,799,554	10,020,968	10,666,866		58,534		58,534		10,095,307		(2,952,407)	(2,952,407)	461,751	01/20/2038	1FE
82001C-AA-8	SHARP 2006-AHM5 N1		09/25/2008	SCHEDULED REDEMPTION		2,888,625	2,888,625	2,882,619	2,885,326		3,299		3,299		2,888,625				138,821	11/25/2046	1FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,612,615	4,574,120	4,810,511	4,743,421		(8,328)		(8,328)		4,735,093		(122,478)	(122,478)	312,222	01/02/2020	1
78442F-ED-6	SLM CORP		09/03/2008	BANK OF AMERICA		3,500,000	4,000,000	3,986,240	3,989,214		1,779		1,779		3,990,993		(490,993)	(490,993)	187,800	10/25/2011	2FE
832248-AH-1	SMITHFIELD FOODS INC		08/26/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		467,500	500,000	489,781	490,709		940		940		491,650		(24,150)	(24,150)	30,569	05/15/2013	3FE
83714R-AS-2	SOUTH CAROLINA STUDENT LOAN CORP - TRUST		07/14/2008	CALLED @ 100.00000000		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				88,928	06/01/2033	1FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		09/05/2008	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				3,476	12/01/2034	1FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/10/2008	ALLSTATE LIFE INSURANCE CO		3,994,037	4,121,002	4,121,002	4,074,637		46,365		46,365		4,121,002		(126,966)	(126,966)	234,874	12/31/2021	2
852060-AD-4	SPRINT CAPITAL CORP		07/16/2008	LEHMAN BROTHERS INC.		4,092,500	5,000,000	3,725,534	4,710,041		(966,541)		(966,541)		3,743,500		349,000	349,000	230,885	11/15/2028	3FE
852061-AD-2	SPRINT NEXTEL CORP		07/15/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,580,000	3,000,000	2,534,937	2,852,120		8,252		8,252		2,544,710		35,290	35,290	113,500	12/01/2016	3FE
852591-AA-4	STALLION OILFIELD SVCS		08/26/2008	JEFFERIES & COMPANY, INC.		1,409,100	1,900,000	1,900,000	1,748,000	152,000			152,000		1,900,000		(490,900)	(490,900)	198,976	02/01/2015	5FE
85744N-AA-9	STATE STREET BANK & TRST		09/09/2008	MORGAN STANLEY DEAN WITTER		8,645,490	9,000,000	8,653,926	8,983,663		8,029		8,029		8,665,148		(19,658)	(19,658)	552,525	01/15/2016	1FE
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		09/01/2008	SCHEDULED REDEMPTION		87,500	87,500	53,802	81,826		5,674		5,674		87,500					12/31/2010	1
867363-AM-5	SUNGARD DATA SYSTEMS INC		09/25/2008	WARBURG DILLION READ LLC		1,658,250	1,675,000	1,655,771			6		6		1,655,777		2,473	2,473	494	05/15/2015	5FE
84751P-HT-9	SURF 2005-BC4 A2B		09/25/2008	SCHEDULED REDEMPTION		3,122,091	3,122,091	3,122,213	3,122,144		(53)		(53)		3,122,091				85,959	09/25/2036	1FE
84751P-LM-9	SURF 2006-BC2, A2B		09/01/2008	SCHEDULED REDEMPTION		1,816,119	1,816,119	1,816,117	1,816,118						1,816,119				73,026	02/25/2037	1FE
83612L-AE-9	SVHE 2006-WF1, M1		09/26/2008	DISTRIBUTION		40,173		40,173							40,173					10/25/2036	1FE
78487M-AA-7	SVOVM 2006-AA A		09/01/2008	SCHEDULED REDEMPTION		439,499	439,499	439,412	439,433		67		67		439,499				16,319	02/20/2024	1FE
87612E-AP-1	TARGET CORP		09/08/2008	WACHOVIA SECURITIES		4,891,300	5,000,000	4,892,503	4,987,290		2,349		2,349		4,895,542		(4,242)	(4,242)	231,424	05/01/2017	1FE
87612E-AS-5	TARGET CORP		09/10/2008	MORGAN STANLEY DEAN WITTER		3,057,420	3,000,000	2,975,820			1,193		1,193		2,977,013		80,407	80,407	119,000	01/15/2018	1FE
89579A-AB-7	TAROT 2007-A A2		09/12/2008	SCHEDULED REDEMPTION		1,910,498	1,910,498	1,910,484	1,910,490		8		8		1,910,498				73,961	03/14/2011	1FE
87244E-AA-0	TIAA GLOBAL MARKETS		08/29/2008	HSBC SECURITIES, INC.		6,078,720	6,000,000	5,996,580	5,997,830		457		457		5,998,287		80,433	80,433	334,750	01/12/2011	1FE
88732J-AG-3	TIME WARNER CABLE INC		09/09/2008	WACHOVIA SECURITIES		990,280	1,000,000	989,511	998,377		612		612		990,349		(69)	(69)	64,500	07/02/2012	2FE
88732J-AL-2	TIME WARNER CABLE INC		09/09/2008	BANK OF AMERICA		1,010,100	1,000,000	999,170			14		14		999,184		10,916	10,916	15,563	07/01/2018	2FE
88732J-AN-8	TIME WARNER CABLE INC		09/09/2008	JEFFERIES & COMPANY, INC.		1,012,490	1,000,000	993,850			12		12		993,863		18,627	18,627	16,831	07/01/2038	2FE
885220-JA-2	TMST 2005-3 A2		09/25/2008	Various		7,239,057	7,239,057	7,249,238	7,241,627		(2,570)		(2,570)		7,239,057				206,778	10/25/2035	1FE
88157G-AA-8	TMTS 2007-1SL A1		09/25/2008	SCHEDULED REDEMPTION		531,278	531,278	531,278	531,278						531,278				8,188	01/25/2038	1FE
896882-AB-3	TRIZETTO GROUP 2.750000% 10/01/2025		07/14/2008	CIBC WORLD MARKETS		632,955	500,000	552,915			(9,852)		(9,852)		543,063		89,892	89,892	10,924	10/01/2025	4
87305Q-BU-4	TTX COMPANY SR UNSECD NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		9,964,272	10,000,000	9,990,200	9,993,102		632		632		9,993,733		(29,461)	(29,461)	435,938	06/01/2014	2FE
907818-CY-2	UNION PACIFIC CORP		09/10/2008	GOLDMAN, SACHS & CO.		2,486,975	2,500,000	2,496,150	2,496,367		447		447		2,496,814		(9,839)	(9,839)	144,576	01/31/2013	2FE
907818-CZ-9	UNION PACIFIC CORP		09/11/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,911,710	3,000,000	2,950,703	2,997,867		907		907		2,951,637		(39,927)	(39,927)	151,417	11/15/2017	2FE
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		09/10/2008	Various		1,140,155	1,132,134	1,132,134	1,132,134						1,132,134		8,021	8,021	63,393	07/30/2012	1
908068-AH-2	UNION PLANTERS BANK NA		09/25/2008	MORGAN KEEGAN & COMPANY, INC.		9,970,000	11,000,000	10,742,089	10,982,957		21,073		21,073		10,783,739		(813,739)	(813,739)	376,615	12/01/2010	1FE
908594-AC-8	UNION TANK CAR CO. SR NTS		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,799,641	5,000,000	5,000,000	5,000,000						5,000,000		(200,359)	(200,359)	192,979	05/15/2020	1
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		09/10/2008	ALLSTATE LIFE INSURANCE CO		10,211,500	10,000,000	10,000,000	10,000,000						10,000,000		211,500	211,500	437,100	06/01/2019	1
91324P-BA-9	UNITEDHEALTH GROUP INC		09/09/2008	BANK OF AMERICA		4,371,255	4,500,000	4,414,426	4,485,808		4,634		4,634		4,419,358		(48,103)	(48,103)	201,438	11/15/2012	1FE
91324P-BE-1	UNITEDHEALTH GROUP INC		09/09/2008	BANK OF AMERICA		2,231,000	2,500,000	2,302,200	2,481,049		496		496		2,302,720		(71,720)	(71,720)	134,800	11/15/2037	1FE
903206-AM-2	UPFCA 2005-B, A3		09/15/2008	SCHEDULED REDEMPTION		2,193,462	2,193,462	2,193,101	2,193,211		250		250		2,193,462				78,682	08/15/2011	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)
902973-AQ-9	US BANCORP INC 3.600000% 09/20/2036		09/02/2008	MCMAHAN SECURITIES CO LP		4,990,000	5,000,000	5,031,250			(28,358)		(28,358)		5,002,892		(12,892)	(12,892)	21,374	09/20/2036	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1		08/13/2008	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				5,612	06/01/2039	1FE
912656-AG-0	US STEEL CORP		09/09/2008	J. P. MORGAN SECURITIES, INC.		3,820,720	4,000,000	3,963,480	3,963,623		1,775		1,775		3,965,398		(144,678)	(144,678)	211,556	02/01/2018	2FE
912909-AB-4	US STEEL CORP		09/09/2008	J. P. MORGAN SECURITIES, INC.		3,787,640	4,000,000	3,894,377	3,874,692	123,737	3,780		127,517		3,898,306		(110,666)	(110,666)	176,406	06/01/2013	3FE
903278-CK-3	USAOT 2005-4, A3		09/15/2008	SCHEDULED REDEMPTION		2,352,809	2,352,809	2,348,397	2,349,025		3,784		3,784		2,352,809				81,854	04/15/2010	1FE
903485-AA-8	USXL 2006-1A, A		09/15/2008	SCHEDULED REDEMPTION		1,955,764	1,955,764	1,955,755	1,955,758		6		6		1,955,764				75,693	04/15/2014	2FE
92203#-AK-4	VANGUARD GROUP, INC SR SECD NTS SER I		09/10/2008	ALLSTATE LIFE INSURANCE CO		5,052,552	5,000,000	5,314,450	5,082,115		(32,969)		(32,969)		5,049,145		3,407	3,407	393,088	09/01/2009	1
92276M-AB-1	VENTAS REALTY LP		08/08/2008	BNP CAPITAL MARKETS		1,530,000	1,500,000	1,538,813	1,509,985		(4,505)		(4,505)		1,505,480		24,520	24,520	102,813	05/01/2009	2FE
92343V-AB-0	VERIZON COMMUNICATIONS		09/10/2008	WACHOVIA SECURITIES		6,170,820	6,000,000	5,986,740	5,991,314		1,838		1,838		5,993,152		177,668	177,668	347,750	02/15/2011	1FE
92343V-AK-0	VERIZON COMMUNICATIONS		09/10/2008	SALOMON SMITH BARNEY		2,820,870	3,000,000	2,792,499			569		569		2,793,068		27,802	27,802	113,600	02/15/2038	1FE
92343V-AL-8	VERIZON COMMUNICATIONS		09/10/2008	J. P. MORGAN SECURITIES, INC.		2,885,610	3,000,000	2,853,721			2,522		2,522		2,856,243		29,367	29,367	97,625	02/15/2018	1FE
928298-AF-5	VISHAY INTERTECHNOLOGY 3.625000% 08/01/2		07/14/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH		349,125	350,000	366,575	344,479	11,040	(1,911)		9,129		353,607		(4,482)	(4,482)	12,194	08/01/2023	4FE
92976G-AG-6	WACHOVIA BANK NA		09/09/2008	WACHOVIA SECURITIES		2,196,120	3,000,000	2,387,296	2,903,577		1,796		1,796		2,389,268		(193,148)	(193,148)	195,488	02/01/2037	1FE
92976G-AJ-0	WACHOVIA BANK NA		08/15/2008	SALOMON SMITH BARNEY		2,007,175	2,500,000	2,178,443	2,494,804		430		430		2,178,876		(171,701)	(171,701)	115,958	01/15/2038	1FE
931142-CH-4	WAL-MART STORES INC		09/08/2008	MORGAN STANLEY DEAN WITTER		2,962,830	3,000,000	2,909,170	2,994,502		584		584		2,909,866		52,964	52,964	164,500	04/05/2027	1FE
931142-CM-3	WAL-MART STORES INC		09/08/2008	J. P. MORGAN SECURITIES, INC.		3,002,220	3,000,000	2,947,640			140		140		2,947,780		54,440	54,440	75,433	04/15/2038	1FE
254687-AV-8	WALT DISNEY COMPANY		07/29/2008	GREENWICH CAPITAL MARKETS, INC.		5,022,250	5,000,000	4,988,600	4,988,754		1,204		1,204		4,989,958		32,292	32,292	154,708	12/01/2012	1FE
92926W-AB-3	WAMU 2007-OA1 A1B		09/25/2008	SCHEDULED REDEMPTION		78,197	78,197	54,016	78,233		24,189		24,189		78,197				1,808	02/25/2047	1FE
93933V-BA-5	WASHINGTON MUTUAL BK		09/05/2008	MORGAN KEEGAN & COMPANY, INC.		1,785,000	3,000,000	2,491,021	3,003,195		15,392		15,392		2,505,648		(720,648)	(720,648)	143,792	05/20/2013	2FE
93933V-BB-3	WASHINGTON MUTUAL BK		09/05/2008	BANK OF AMERICA		1,240,000	2,000,000	1,612,885	2,000,000		13,300		13,300		1,626,185		(386,185)	(386,185)	64,580	05/20/2013	2FE
94973V-AG-2	WELLPOINT INC		09/10/2008	BARCLAYS BANK		3,737,280	4,000,000	3,750,178			9,708		9,708		3,759,886		(22,606)	(22,606)	150,000	12/15/2014	1FE
94973V-AJ-6	WELLPOINT INC		09/10/2008	JEFFERIES & COMPANY, INC.		2,985,210	3,000,000	2,962,504	2,996,816		3,177		3,177		2,967,507		17,703	17,703	175,000	01/15/2011	1FE
94980V-AA-6	WELLS FARGO BANK NA		09/09/2008	DEUTSCHE BANK SECURITIES		5,656,380	6,000,000	5,687,396	5,776,112		20,031		20,031		5,729,899		(73,519)	(73,519)	311,125	02/09/2015	1FE
949746-NX-5	WELLS FARGO COMPANY		09/09/2008	DEUTSCHE BANK SECURITIES		2,930,490	3,000,000	2,902,101	2,987,575		2,003		2,003		2,904,159		26,331	26,331	127,500	12/11/2017	1FE
955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A S		09/10/2008	ALLSTATE LIFE INSURANCE CO		4,722,625	5,000,000	5,000,000	5,000,000						5,000,000		(277,375)	(277,375)	193,369	07/28/2012	2
92977Y-AV-3	WMLT 2005-WMC1 A3		09/25/2008	SCHEDULED REDEMPTION		2,021,681	2,021,681	2,019,786	2,021,082		599		599		2,021,681				48,045	10/25/2035	1FE
983024-AF-7	WYETH		09/11/2008	JEFFERIES & COMPANY, INC.		8,276,880	8,000,000	8,268,069	8,422,528		(9,917)		(9,917)		8,231,160		45,720	45,720	580,500	02/01/2024	1FE
984121-BS-1	XEROX CORPORATION		07/07/2008	BARCLAYS BANK		4,938,200	5,000,000	4,938,305	4,982,785		2,101		2,101		4,942,541		(4,341)	(4,341)	179,514	05/15/2012	2FE
984121-BW-2	XEROX CORPORATION		09/08/2008	Various		5,809,800	6,000,000	5,922,491			730		730		5,923,221		(113,421)	(113,421)	108,479	05/15/2018	2FE
989701-AJ-6	ZIONS BANCORP		08/13/2008	MORGAN KEEGAN & COMPANY, INC.		1,838,000	2,500,000	2,129,417	2,570,361		934		934		2,115,637		(277,637)	(277,637)	137,283	09/15/2015	2FE
98981Y-AA-0	ZUNI 2006-OA1 A1		09/25/2008	SCHEDULED REDEMPTION		203,384	203,384	203,384	203,384						203,384				5,465	08/25/2036	1FE
136375-BM-3	CANADIAN NATL RAILWAY	T	09/09/2008	LEHMAN BROTHERS INC.		2,024,480	2,000,000	1,993,700	1,994,473		364		364		1,994,836		29,644	29,644	90,544	06/01/2016	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	T	09/10/2008	Various		5,840,525	6,400,106	6,400,106	6,400,106						6,400,106		(559,582)	(559,582)	350,667	03/03/2024	2
13645R-AF-1	CANADIAN PACIFIC RR CO	T	09/10/2008	LEHMAN BROTHERS INC.		2,526,840	3,000,000	2,488,502	2,949,669		1,399		1,399		2,490,300		36,540	36,540	148,750	05/15/2037	2FE
71644E-AH-5	PETRO-CANADA LTD	T	09/09/2008	SALOMON SMITH BARNEY		968,850	1,000,000	985,473			229		229		985,701		(16,851)	(16,851)	19,663	05/15/2018	2FE
71644E-AJ-1	PETRO-CANADA LTD	T	09/09/2008	BARCLAYS BANK		948,310	1,000,000	979,505			44		44		979,549		(31,239)	(31,239)	22,100	05/15/2038	2FE
82028K-AC-5	SHAW COMMUNICAT	T	08/18/2008	CIBC WORLD MARKETS		1,519,250	1,475,000	1,524,801	1,505,400		(8,038)		(8,038)		1,497,362		21,888	21,888	104,786	04/11/2010	3FE
884903-BA-2	THOMSON REUTERS CORP	T	09/10/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,026,080	2,000,000	1,989,960			405		405		1,990,365		35,715	35,715	28,097	07/15/2013	1FE
884903-BB-0	THOMSON REUTERS CORP	T	09/10/2008	FIRST TENNESSEE BANK (THE)		1,218,384	1,200,000	1,189,008			184		184		1,189,192		29,192	29,192	18,417	07/15/2018	1FE
09951#-AE-6	BORAL LTD/BORAL USA GTD SR NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		4,415,764	5,000,000	5,000,000	5,000,000						5,000,000		(584,236)	(584,236)	226,586	05/09/2015	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)
02759#-AJ-6	CONSOLIDATED PRESS (FINANCE) LIMITED 201	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		4,730,112	5,000,000	5,000,000	5,000,000						5,000,000		(269,888)	(269,888)	215,449	04/29/2012	2
52605#-AA-4	LEND LEASE (US) CAPITAL INC. SER A GTD S	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		6,299,241	7,000,000	7,000,000	7,000,000						7,000,000		(700,759)	(700,759)	350,140	10/12/2012	2FE
Q8815#-AA-4	TABCORP HOLDINGS LTD (AUSTRALIA) SER A G	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		1,602,068	1,666,667	1,666,667	1,666,667						1,666,667		(64,599)	(64,599)	63,191	12/21/2014	2
Q8815#-AB-2	TABCORP HOLDINGS LTD (AUSTRALIA) SER B G	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		3,096,308	3,333,333	3,333,333	3,333,333						3,333,333		(237,025)	(237,025)	129,980	12/21/2016	2
Q9194#-AB-1	TRANSURBAN FINANCE CO. SER. 2004-1, TR.	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		2,279,365	2,500,000	2,500,000	2,500,000						2,500,000		(220,635)	(220,635)	98,015	12/07/2016	1FE
45820E-AU-6	INTELSAT BERMUDA LTD	F	07/01/2008	TENDER OFFER		1,515,000	1,500,000	1,500,000	1,500,000						1,500,000		15,000	15,000	75,542	06/15/2016	4FE
G5924#-AA-9	PRICEWATERHOUSECOOPERS LLP/LIFEGUARD SYN	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		4,865,550	5,000,000	5,000,000	5,000,000						5,000,000		(134,450)	(134,450)	221,950	07/25/2011	1
10600P-AA-5	BRAMER 2003-1	F	09/15/2008	Various		167,484	167,484	167,484	331,630						167,484				14,702	06/15/2011	1FE
98372P-AK-4	XL CAPITAL LTD	F	08/27/2008	FIRST TENNESSEE BANK (THE)		806,020	1,000,000	834,260	998,083		684		684		834,977		(28,957)	(28,957)	49,826	05/15/2027	2FE
B6210M-AB-2	STORA ENSO OYJ	F	07/17/2008	LEHMAN BROTHERS INC.		2,505,000	3,000,000	2,615,684	2,989,898		2,497		2,497		2,619,688		(114,688)	(114,688)	147,826	04/15/2016	2FE
2515A0-NY-5	DEUTSCHE BANK AG LONDON	F	09/09/2008	DEUTSCHE BANK SECURITIES		2,961,510	3,000,000	2,951,041			1,829		1,829		2,952,870		8,640	8,640	45,500	05/20/2013	1FE
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, SER B SR NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		4,912,548	5,000,000	5,000,000	4,847,793	146,958	2,827		149,786		4,997,578		(85,030)	(85,030)	219,225	04/07/2009	3
N9684*-AA-7	WURTH FINANCE INTL BV GTD SR NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		1,747,870	1,750,000	1,750,000	1,750,000						1,750,000		(2,130)	(2,130)	85,352	09/23/2011	1
98259@-AA-8	WURTH GROUP OF NORTH AMERICA GTD SR NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		5,243,610	5,250,000	5,250,000	5,250,000						5,250,000		(6,390)	(6,390)	256,057	09/23/2011	1
40420X-AA-3	HKCG FINANCE LTD	F	08/04/2008	GREENWICH CAPITAL MARKETS, INC.		3,018,150	3,000,000	2,979,570							2,979,570		38,580	38,580		08/07/2018	1Z
759470-A@-6	RELIANCE INDUSTRIES LTD (INDIA) SERIES B	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		9,461,014	10,000,000	10,000,000	10,000,000						10,000,000		(538,986)	(538,986)	646,311	09/18/2018	2
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024	F	09/30/2008	JEFFERIES & COMPANY, INC.		970,000	1,000,000	929,139	938,130		2,686		2,686		940,816		29,184	29,184	5,250	03/15/2024	2FE
L6466#-AA-5	MONDADORI INT'L S.A., DUE 2013	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		9,040,472	10,000,000	10,000,000	9,978,817		2,126		2,126		9,980,943		(940,471)	(940,471)	394,456	12/18/2013	2
L6466#-AB-3	MONDADORI INT'L S.A., DUE 2015	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		4,348,972	5,000,000	5,000,000	4,988,904		783		783		4,989,688		(640,715)	(640,715)	202,686	12/18/2015	2
87927V-AU-2	TELECOM ITALIA CAPITAL	F	09/08/2008	WARBURG DILLION READ LLC		2,954,370	3,000,000	3,000,000							3,000,000		(45,630)	(45,630)	56,575	06/04/2018	2FE
87927V-AV-0	TELECOM ITALIA CAPITAL	F	09/08/2008	WARBURG DILLION READ LLC		2,943,630	3,000,000	3,000,000							3,000,000		(56,370)	(56,370)	62,411	06/04/2038	2FE
29268B-AC-5	ENEL FINANCE INTERNATION	F	09/09/2008	MERRILL LYNCH CAPITAL MARKETS		2,037,300	2,000,000	1,994,700	1,994,716		40		40		1,994,756		42,545	42,545	132,978	09/15/2037	1FE
26835P-AA-8	EDP FINANCE BV	F	09/09/2008	RBC DOMINION SECURITIES		3,021,330	3,000,000	2,989,713	2,993,562		977		977		2,990,882		30,448	30,448	138,854	11/02/2012	1FE
26835P-AB-6	EDP FINANCE BV	F	09/09/2008	MERRILL LYNCH CAPITAL MARKETS		4,023,360	4,000,000	3,982,800	3,994,228		472		472		3,983,340		40,020	40,020	206,667	02/02/2018	1FE
N7660#-AE-7	SHV NEDERLAND B.V. SER. A GTD SR NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		995,726	1,000,000	1,000,000	1,000,000						1,000,000		(4,274)	(4,274)	36,190	06/28/2009	2
N7660#-AF-4	SHV NEDERLAND B.V. SER. B GTD. SR. NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		5,027,037	5,000,000	5,000,000	5,000,000						5,000,000		27,037	27,037	198,800	06/28/2011	2
N7660#-AG-2	SHV NEDERLAND B.V. SER. C GTD. SR. NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		1,019,086	1,000,000	1,000,000	1,000,000						1,000,000		19,086	19,086	43,330	06/28/2014	2
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		9,837,761	10,000,000	10,000,000	10,000,000						10,000,000		(162,239)	(162,239)	427,000	06/28/2019	1
22541L-AB-9	CREDIT SUISSE FB USA INC	F	09/09/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		3,072,690	3,000,000	3,245,844	3,173,724		(25,110)		(25,110)		3,075,707		(3,017)	(3,017)	151,594	11/15/2011	1FE
111013-AG-3	BRITISH SKY BROADCASTING	F	09/08/2008	DEUTSCHE BANK SECURITIES		5,818,080	6,000,000	5,901,870			1,637		1,637		5,903,506		(85,426)	(85,426)	209,433	02/15/2018	2FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	07/21/2008	SCHEDULED REDEMPTION		472,303	472,303	473,539	472,693		(391)		(391)		472,303				14,919	01/20/2044	1FE
38741Y-BJ-7	GRANM 2006-1A, A5	F	08/20/2008	SCHEDULED REDEMPTION		2,818,238	2,818,238	2,819,339	2,818,725		(487)		(487)		2,818,238				78,183	12/20/2054	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)
4041A2-AH-7	HBOS PLC	F	09/09/2008	MORGAN STANLEY DEAN WITTER		2,658,600	3,000,000	2,869,005			1,903		1,903		2,870,908		(212,308)	(212,308)	62,438	05/21/2018	1FE
43638X-AC-1	HFP 10A, 2A	F	07/15/2008	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				121,560	01/15/2021	1FE
404280-AH-2	HSBC HOLDINGS PLC	F	09/08/2008	HSBC SECURITIES, INC.		6,016,465	6,500,000	5,925,157	6,484,647		1,224		1,224		5,926,433		90,032	90,032	421,326	09/15/2037	1FE
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB NTS	F	09/10/2008	ALLSTATE LIFE INSURANCE CO		4,578,716	5,000,000	5,000,000	5,000,000						5,000,000		(421,284)	(421,284)	204,360	06/28/2015	2
45661Y-AA-8	INEOS GROUP HOLDINGS PLC	F	07/09/2008	GOLDMAN, SACHS & CO.		594,750	915,000	846,791	814,350	40,107	2,722		42,829		857,179		(262,429)	(262,429)	56,203	02/15/2016	4FE
881575-AA-2	TESCO PLC	F	09/09/2008	J. P. MORGAN SECURITIES, INC.		1,907,660	2,000,000	1,945,561	1,991,679		1,184		1,184		1,946,844		(39,184)	(39,184)	93,806	11/15/2017	1FE
881575-AC-8	TESCO PLC	F	09/09/2008	RBC DOMINION SECURITIES		1,358,610	1,500,000	1,390,280	1,491,840		290		290		1,390,585		(31,975)	(31,975)	78,669	11/15/2037	1FE
92857W-AP-5	VODAFONE GROUP PLC	F	07/18/2008	GOLDMAN, SACHS & CO.		5,767,020	6,000,000	5,732,760	5,740,276		12,050		12,050		5,752,326		14,694	14,694	305,625	02/27/2017	1FE
G9881#-AA-2	YULE CATTO 7.66% SR. NTS. DUE 9/08/2010	F	09/10/2008	Various		4,976,232	5,000,000	5,000,000	5,000,000						5,000,000		(23,768)	(23,768)	384,419	09/08/2010	3
4599999. Bonds - Industrial and Miscellaneous						1,322,473,725	1,400,679,547	1,364,632,277	1,209,003,781	4,654,453	(2,376,780)	12,480	2,265,193		1,364,569,077		(42,095,352)	(42,095,352)	59,397,835	XXX	XXX
6099997. Total - Bonds - Part 4						3,535,900,594	3,636,993,584	3,554,776,003	2,446,664,333	4,884,929	(2,717,856)	12,969,407	(10,802,335)		3,559,251,681	(700,909)	(22,650,178)	(23,351,087)	132,187,024	XXX	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						3,535,900,594	3,636,993,584	3,554,776,003	2,446,664,333	4,884,929	(2,717,856)	12,969,407	(10,802,335)		3,559,251,681	(700,909)	(22,650,178)	(23,351,087)	132,187,024	XXX	XXX
29364G-20-2	ENTERGY CORPORATION		08/11/2008	LAZARD FRERES & COMPANY	6,000.000	359,390	0.00	300,000	300,000						300,000		59,390	59,390	17,156		RP2LFE
6199999. Preferred Stocks - Public Utilities						359,390	XXX	300,000	300,000						300,000		59,390	59,390	17,156	XXX	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		08/04/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	35,000.000	1,399,047	0.00	1,628,617	1,630,915		1,064		1,064		1,631,980		(232,932)	(232,932)	66,938		RP3LFE
026874-11-5	AMERICAN INTL GROUP		08/20/2008	LEHMAN BROTHERS INC.	115,000.000	5,559,184	0.00	8,365,930			12,618		12,618		8,378,548		(2,819,364)	(2,819,364)	152,735		RP1LFE
060505-68-2	BANK OF AMERICA CORP		09/18/2008	Various	2,950.000	2,309,606	0.00	3,098,128							3,098,128		(788,522)	(788,522)	107,532		P1LFE
172967-59-8	CITIGROUP INC		09/12/2008	Various	373,000.000	15,340,823	0.00	19,221,569							19,221,569		(3,880,746)	(3,880,746)	304,056		P1LFE
313586-74-5	FANNIE MAE		07/08/2008	LEHMAN BROTHERS INC.	40,000.000	1,321,693	0.00	2,130,800							2,130,800		(809,107)	(809,107)			P1LFE
313586-81-0	FANNIE MAE		07/09/2008	CITIGROUP GLOBAL MARKETS	90.000	5,039,967	0.00	5,591,250	8,649,955						5,591,250		(551,283)	(551,283)	241,875		P1UFE
313586-75-2	FANNIE MAE PPERPETUAL PREFERRED STCK SER		09/25/2008	Various	1,400,000.000	19,049,932	0.00	35,120,000	35,120,000		6,000,000		(6,000,000)		35,120,000		(16,070,068)	(16,070,068)	1,604,120		P6LFE
313400-62-4	FREDDIE MAC FIXED-TO-FLOATING RATE PERPE		08/26/2008	Various	1,450,000.000	15,278,033	0.00	36,456,500	36,456,500						36,456,500		(21,178,467)	(21,178,467)	1,737,228		P1LZ
59156R-70-2	METLIFE INC-COM EQUITY UNIT		08/05/2008	BANK OF AMERICA SECURITIES LLC	460,000.000	11,544,187	0.00	12,695,800	11,897,130	1,241	(386,509)		(385,268)		11,511,862		32,325	32,325	549,847		P3LZ*
78442P-70-0	SLM CORP		07/14/2008	Various	5,500.000	4,434,070	0.00	5,634,150							5,634,150		(1,200,080)	(1,200,080)	182,760		P3LFE
929903-21-9	WACHOVIA CORP		07/10/2008	Various	12,000.000	10,059,559	0.00	13,801,193							13,801,193		(3,741,634)	(3,741,634)	145,000		P1LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						91,336,101	XXX	143,743,937	93,754,500	1,241	(372,827)	6,000,000	(6,371,586)		142,575,980		(51,239,879)	(51,239,879)	5,092,089	XXX	XXX
165167-84-2	CHESAPEAKE ENERGY CORP		07/01/2008	JEFFERIES & COMPANY, INC.	25,000.000	4,030,977	0.00	2,467,390	2,446,265	21,125			21,125		2,467,390		1,563,587	1,563,587	56,250		P4LFE
28336L-40-6	EL PASO CORPORATION		07/17/2008	JEFFERIES & COMPANY, INC.	3,700.000	6,144,181	0.00	4,967,580	4,964,778	2,802			2,802		4,967,580		1,176,600	1,176,600	138,473		P4LFE
35671D-78-2	FREEPORT-MCMORAN C & G		08/25/2008	LAZARD FRERES & COMPANY	3,000.000	393,208	0.00	370,464							370,464		22,744	22,744	10,125		P3LFE
42307T-20-7	HEINZ (H.J.) COMPANY		07/15/2008	REDEMPTION	150.000	15,000,000	0.00	15,000,000	15,000,000						15,000,000				700,425		RP3LFE
806605-70-5	SCHERING-PLOUGH		07/21/2008	LAZARD FRERES & COMPANY	10,000.000	1,803,590	0.00	1,493,226	2,650,756						1,493,226		310,364	310,364	75,000		P2LFE
90261X-BY-7	UBS AG STAMFORD CT		09/09/2008	WARBURG DILLION READ LLC	4,000,000.000	3,659,040	0.00	3,907,248	3,994,236		2,026		2,026		3,909,990		(250,950)	(250,950)	272,208		RP2UZ*
05565A-AA-1	BNP PARIBAS	F	09/10/2008	WARBURG DILLION READ LLC	3,000,000.000	2,535,000	0.00	2,605,073	2,918,920		738		738		2,606,241		(71,241)	(71,241)	110,635		P2UZ*
Y38472-22-4	HYUNDAI MOTOR CO 2ND PRF KRW5000	D	09/10/2008	ALLIANCE BERNSTEIN	13,390.000	326,106	0.00	615,281	492,083	139,795		(16,596)	139,795	(16,596)	615,281	(79,717)	(209,457)	(289,175)	15,095		P3U
6399999. Preferred Stocks - Industrial and Miscellaneous						33,892,102	XXX	31,426,262	32,467,038	163,722	2,765		166,486	(16,596)	31,430,173	(79,717)	2,541,647	2,461,929	1,378,211	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						125,587,593	XXX	175,470,199	126,521,538	164,963	(370,062)	6,000,000	(6,205,100)	(16,596)	174,306,153	(79,717)	(48,638,842)	(48,718,560)	6,487,456	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						125,587,593	XXX	175,470,199	126,521,538	164,963	(370,062)	6,000,000	(6,205,100)	(16,596)	174,306,153	(79,717)	(48,638,842)	(48,718,560)	6,487,456	XXX	XXX
00130H-10-5	AES CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,800.000	88,376		31,144	145,452	(114,308)			(114,308)		31,144		57,232	57,232			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
017361-10-6	ALLEGHENY ENERGY INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	61,572		32,397	101,776	(69,379)			(69,379)		32,397		29,175	29,175	720		L
023608-10-2	AMEREN COR P COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	85,639		63,063	113,841	(50,778)			(50,778)		63,063		22,576	22,576	4,001		L
025537-10-1	AMERICAN E LEC PWR INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	154,002		99,300	190,896	(91,596)			(91,596)		99,300		54,702	54,702	5,043		L
131347-30-4	CALPINE CORP		07/18/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	126,400.000	2,255,880		2,185,140							2,185,140		70,740	70,740			L
15189T-10-7	CENTERPOIN T ENERGY INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	48,465		39,477	56,529	(17,052)			(17,052)		39,477		8,989	8,989	1,807		L
125896-10-0	CMS ENERGY CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	30,667		30,045	41,712	(11,667)			(11,667)		30,045		622	622	648		L
209115-10-4	CONSOLIDAT ED EDISON INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,500.000	110,233		68,981	122,125	(53,144)			(53,144)		68,981		41,251	41,251	4,388		L
210371-10-0	CONSTELLATION ENERG		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	45,760		65,700	184,554	(118,854)			(118,854)		65,700		(19,940)	(19,940)	2,502		L
25746U-10-9	DOMINION R ES INC VA NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,000.000	262,022		110,153	284,700	(174,547)			(174,548)		110,153		151,870	151,870	7,110		L
233331-10-7	DTE ENERGY CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	75,091		57,703	79,128	(21,425)			(21,425)		57,703		17,388	17,388	2,862		L
26441C-10-5	DUKE ENERG Y HLDG CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	12,700.000	230,097		111,556	256,159	(144,603)			(144,603)		111,556		118,541	118,541	8,509		L
26817G-10-2	DYNEGY INC		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,900.000	15,698		14,873	27,846	(12,973)			(12,973)		14,873		824	824			L
281020-10-7	EDISON INT L COM		09/25/2008	Various	55,020.000	2,672,287		2,719,266	796,814	(230,109)			(230,109)		2,718,368		(46,081)	(46,081)	38,116		L
29364G-10-3	ENTERGY CO RP NEW COM		09/25/2008	Various	27,700.000	3,055,271		2,927,841	2,837,405	(379,462)			(379,462)		2,927,841		127,430	127,430	43,125		L
30161N-10-1	EXELON CORP COM		09/25/2008	Various	134,880.000	10,529,610		10,628,933	1,321,752	(989,840)			(989,840)		10,628,933		(99,323)	(99,323)	74,580		L
337932-10-7	FIRSTENERG Y CORP COM		09/25/2008	Various	65,307.000	4,830,034		4,434,147	703,145	(261,140)			(261,140)		4,434,147		395,887	395,887	80,473		L
302571-10-4	FPL GROUP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	226,842		79,243	277,898	(198,655)			(198,655)		79,243		147,599	147,599	5,474		L
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	42,003		40,664	41,352	4,456			4,456		40,664		1,339	1,339	1,608		L
654086-10-7	NICOR INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,610.000	396,200		285,311	21,175	(2,846)			(2,846)		285,311		110,889	110,889	8,240		L
65473P-10-5	NISOURCE I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,900.000	44,819		47,875	54,781	(6,906)			(6,906)		47,875		(3,056)	(3,056)	2,001		L
713291-10-2	PEPCO HLDG S INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	43,586		41,385	55,727	(14,342)			(14,342)		41,385		2,201	2,201	1,539		L
69331C-10-8	PG+E CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,500.000	137,402		45,562	150,815	(105,253)			(105,253)		45,562		91,840	91,840	3,990		L
723484-10-1	PINNACLE W EST CAP CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	35,404		27,655	42,410	(14,755)			(14,755)		27,655		7,749	7,749	1,575		L
69351T-10-6	PPL CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,800.000	141,804		67,583	197,942	(130,359)			(130,359)		67,583		74,221	74,221	3,705		L
743263-10-5	PROGRESS E NERGY INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	114,832		77,428	125,918	(48,490)			(48,490)		77,428		37,404	37,404	4,797		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,200.000	184,351		87,203	255,424	(168,221)			(168,221)		87,203		97,148	97,148	5,031		L
748356-10-2	QUESTAR CO RP COM		09/25/2008	Various	8,490.000	483,314		417,909	86,560	(64,515)			(64,515)		417,909		65,404	65,404	1,432		L
816851-10-9	SEMPRA ENE RGY COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	138,356		46,878	160,888	(114,010)			(114,010)		46,878		91,478	91,478	2,548		L
842587-10-7	SOUTHERN C O COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,500.000	289,510		101,478	290,625	(189,147)			(189,147)		101,478		188,031	188,031	9,319		L
864482-10-4	SUBURBAN PROPANE PARTNERS LP		07/15/2008	KNIGHT SECURITIES, L.P.	27,543.000	994,167		1,050,923	1,034,790	44,345			44,345		1,050,923		(56,756)	(56,756)	40,790		L
872375-10-0	TECO ENERG Y INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	37,318		34,192	37,862	(3,670)			(3,670)		34,192		3,126	3,126	1,309		L
98389B-10-0	XCEL ENERG Y INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	86,907		52,767	92,537	(39,770)			(39,770)		52,767		34,140	34,140	2,860		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
F58653-11-8	SUEZ	D	07/31/2008	DISTRIBUTION	0.000	251,780		251,780							251,780						U
F90131-53-7	SUEZ ENVIRONMENT BONUS RIGHTS 22/06/2010	D	07/24/2008	ALLIANCE BERNSTEIN	40,326.000	274,521		251,780							251,780	13,704	9,037	22,741			U
J86914-10-8	TOKYO ELECTRIC POW JPY500	D	09/18/2008	ALLIANCE BERNSTEIN	5,600.000	148,164		128,450	143,074	(23,968)			(23,968)	9,343	128,450	(507)	20,222	19,714	1,582		U
6699999. Common Stocks - Public Utilities						28,621,981	XXX	26,755,784	10,333,612	(3,816,983)			(3,816,983)	9,343	26,754,886	13,196	1,853,899	1,867,095	371,681	XXX	XXX
001055-10-2	AFLAC INC.		09/25/2008	Various	162,000.000	9,657,973		9,946,631	319,413	(226,102)			(226,102)		9,946,631		(288,658)	(288,658)	41,328		L
02503Y-10-3	AMERICAN C AP LTD COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	57,348		52,294	72,512	26,345			26,345		52,294		5,054	5,054	6,688		L
025816-10-9	AMERICAN E XPRESS CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	12,200.000	474,907		279,171	634,644	(355,473)			(355,473)		279,171		195,736	195,736	6,588		L
026874-10-7	AMERICAN I NTL GROUP INC COM		08/21/2008	Various	471,499.000	9,551,530		11,071,013	23,273,302	(6,426,460)			(6,426,460)		10,962,296		(1,410,766)	(1,410,766)	159,920		L
03076C-10-6	AMERIPRISE FINL INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	101,234		39,104	132,264	(93,160)			(93,160)		39,104		62,131	62,131	1,128		L
037389-10-3	AON CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,100.000	145,208		64,999	147,839	(82,840)			(82,840)		64,999		80,209	80,209	1,395		L
04621X-10-8	ASSURANT I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	52,222		56,983	66,900	(9,917)			(9,917)		56,983		(4,761)	(4,761)	400		L
064058-10-0	BANK NEW Y ORK MELLON CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,800.000	395,872		446,394							446,394		(50,522)	(50,522)	2,832		L
060505-10-4	BANK OF AMERICA CORP		09/19/2008	Various	1,105,594.000	33,955,669		29,188,085	35,383,586	(7,154,952)			(7,154,952)		27,586,991		6,368,678	6,368,678	1,919,698		L
054937-10-7	BB+T CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,400.000	217,628		122,958	165,618	(38,556)			(38,556)		122,958		94,670	94,670	7,506		L
09247X-10-1	BLACKROCK INC		07/02/2008	BERNSTEIN (SANFORD C.) & CO., INC.	25,100.000	4,420,334		4,442,700							4,442,700		(22,366)	(22,366)	19,578		L
14040H-10-5	CAPITAL ONE FINL CORP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	225,661		143,741	193,766	(50,025)			(50,025)		143,741		81,920	81,920	4,613		L
808513-10-5	CHARLES SCHWAB		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,400.000	251,958		83,616	265,720	(182,104)			(182,104)		83,616		168,342	168,342	1,664		L
171232-10-1	CHUBB CORP COM		09/25/2008	Various	6,200.000	333,888		201,037	338,396	(137,359)			(137,359)		201,037		132,851	132,851	5,890		L
172062-10-1	CINCINNATI FINL CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	56,560		25,381	71,172	(41,257)			(41,257)		25,381		31,179	31,179	2,043		L
125581-10-8	CIT GROUP INC NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,000.000	20,245		13,620	48,060	31,787			31,787		13,620		6,625	6,625	900		L
172967-10-1	CITIGROUP INC		07/09/2008	FRANKEL, STUART, & CO., INC	976,400.000	16,562,346		11,796,131	27,073,024	(6,054,714)			(6,054,714)		11,922,368		4,639,978	4,639,978	605,696		L
12572Q-10-5	CME GROUP INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	233,990		229,914	411,600	(131,863)			(131,863)		229,914		4,076	4,076	2,070		L
200340-10-7	COMERICA I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	61,576		41,008	69,648	(10,500)			(10,500)		41,008		20,568	20,568	3,136		L
254709-10-8	DISCOVER F INL SVCS COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,700.000	101,376		57,330	101,036	(43,706)			(43,706)		57,330		44,046	44,046	1,206		L
269246-10-4	E TRADE FI NL CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,300.000	15,333		13,502	15,265	28,447			28,447		13,502		1,831	1,831			L
302301-10-6	EZCORP INC CL A		09/30/2008	DEUTSCHE BANK CAPITAL CORP.	59,320.000	1,110,049		1,017,261							1,017,261		92,788	92,788			L
313400-30-1	FEDERAL HO ME LN MTG CORP COM		07/08/2008	Various	57,616.000	669,506		601,312	1,962,977	913,306			913,306		529,770		139,736	139,736	28,808		L
313586-10-9	FEDERAL NA TL MTG ASSN COM		07/08/2008	Various	185,019.000	2,779,618		2,417,936	7,397,060	1,700,917			1,700,917		2,296,590		483,028	483,028	129,513		L
314211-10-3	FEDERATED INVESTORS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	28,331		25,402	37,044	(11,642)			(11,642)		25,402		2,930	2,930	3,105		L
316773-10-0	FIFTH THIR D BANCORP COM STK		09/26/2008	Various	55,649.000	673,975		621,580	1,398,459	558,719			558,719		600,894		73,081	73,081	57,318		L
320517-10-5	FIRST HORI ZON NATL CORP COM		09/10/2008	DISTRIBUTION	0.000	309		309							309						L
354613-10-1	FRANKLIN R ES INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	159,271		43,548	183,088	(139,540)			(139,540)		43,548		115,723	115,723	960		L
37247D-10-6	GENWORTH F INL INC COM CL A		09/25/2008	Various	50,782.000	593,779		904,427	1,292,402	205,707			205,707		904,427		(310,648)	(310,648)	15,235		L
38141G-10-4	GOLDMAN SA CHS GROUP INC COM		09/15/2008	Various	95,601.000	13,915,212		17,805,896	10,380,679	(959,148)			(959,148)		17,805,896		(3,890,683)	(3,890,683)	67,250		L
395259-10-4	GREENHILL CO		08/01/2008	STIFEL CAPITAL MARKETS	21,267.000	1,307,979		1,145,441	164,206	18,278			18,278		1,145,441		162,538	162,538	2,223		L
416515-10-4	HARTFORD F INANCIAL SVCS GRP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	194,717		84,930	287,727	(202,797)			(202,797)		84,930		109,787	109,787	5,247		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
443683-10-7	HUDSON CIT Y BANCORP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,100.000	97,932		69,379	76,602	(7,223)			(7,223)		69,379		28,553	28,553	1,632		L
446150-10-4	HUNTINGTON BANCSHARES INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,700.000	39,463		5,770	54,612	(33,675)			(33,675)		5,770		33,693	33,693	2,451		L
45865V-10-0	INTERCONTI NENTALEXCHANGE INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,691.000	952,015		1,218,774	321,475	(50,360)			(50,360)		1,218,774		(266,759)	(266,759)			L
G491BT-10-8	INVESCO LTD		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,900.000	97,301		100,256							100,256		(2,955)	(2,955)			L
47102X-10-5	JANUS CAP GROUP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	51,929		24,780	68,985	(44,205)			(44,205)		24,780		27,149	27,149	84		L
46625H-10-0	JPMORGAN CHASE & CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	34,800.000	1,524,658		210,170	1,519,020	(1,308,850)			(1,308,850)		210,170		1,314,488	1,314,488	39,672		L
493267-10-8	KEYCORP NE W COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	57,824		45,018	96,145	(26,578)			(26,578)		45,018		12,806	12,806	3,844		L
524901-10-5	LEGG MASON INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	56,076		60,998	102,410	59,345			59,345		60,998		(4,922)	(4,922)	672		L
527288-10-4	LEUCADIA NATIONAL C		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	68,305		17,616	75,360	(57,744)			(57,744)		17,616		50,689	50,689			L
534187-10-9	LINCOLN NA TL CORP IN COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,900.000	149,289		51,727	168,838	(117,111)			(117,111)		51,727		97,561	97,561	3,611		L
540424-10-8	LOEWS CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,400.000	182,899		206,360							206,360		(23,461)	(23,461)	275		L
55261F-10-4	M + T BK C ORP COM		09/25/2008	Various	18,561.000	1,096,007		1,559,125	73,413	6,236			6,236		1,559,125		(463,118)	(463,118)	26,615		L
571748-10-2	MARSH + MC LENNAN COS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,600.000	186,223		140,384	148,232	(7,848)			(7,848)		140,384		45,839	45,839	3,360		L
571837-10-3	MARSHALL + ILSLEY CORP NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	63,049		39,858	68,848	(18,869)			(18,869)		39,858		23,191	23,191	2,470		L
55262C-10-0	MBIA INC COM		09/25/2008	Various	222,100.000	2,255,636		2,445,282	24,219	9,065			9,065		2,445,282		(189,646)	(189,646)	442		L
590188-10-8	MERRILL LY NCH + CO INC COM		07/09/2008	FRANKEL, STUART, & CO., INC	201,826.000	6,249,476		6,342,529	10,764,236	(156,083)			(156,083)		6,342,529		(93,053)	(93,053)	140,823		L
59156R-10-8	METLIFE IN C COM		09/25/2008	Various	97,700.000	5,339,567		4,790,080	474,474	(299,684)			(299,684)		4,790,080		549,487	549,487			L
552848-10-3	MGIC INVT CORP WIS COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	7,968		5,499	20,187	15,847			15,847		5,499		2,469	2,469	68		L
615369-10-5	MOODYS COR P COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	85,546		57,168	85,680	(28,512)			(28,512)		57,168		28,378	28,378	720		L
617446-44-8	MORGAN STANLEY		09/15/2008	CANTOR, FITZGERALD & CO.	216,665.000	7,263,480		7,671,891	11,507,078	250,537			250,537		7,631,895		(368,415)	(368,415)	175,499		L
631103-10-8	NASDAQ OMX GROUP		08/15/2008	Various	100,000.000	3,087,482		2,655,000				719,290	(719,290)		2,655,000		432,482	432,482			L
635405-10-3	NATIONAL CITY CORP		09/26/2008	Various	6,800.000	33,897		32,436	111,928	(884)			(884)		32,436		1,461	1,461	1,564		L
665859-10-4	NORTHERN TRUST CORP		09/25/2008	Various	60,000.000	4,721,515		4,656,579	145,502	(67,546)			(67,546)		4,656,579		64,936	64,936	1,596		L
629491-10-1	NYSE EURON EXT COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	107,371		131,716	228,202	8,646			8,646		131,716		(24,345)	(24,345)	2,210		L
693475-10-5	PNC FINL S VCS GROUP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,400.000	266,697		150,653	223,210	(72,557)			(72,557)		150,653		116,044	116,044	6,630		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	120,447		73,117	178,984	(105,867)			(105,867)		73,117		47,331	47,331			L
743315-10-3	PROGRESSIVE CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,900.000	136,923		39,191	151,364	(112,173)			(112,173)		39,191		97,732	97,732	1,146		L
74347R-74-3	PROSHARES ULTRA FINANCIALS		09/26/2008	Various	5,452,271.000	107,296,653		114,430,990							114,430,990		(7,134,337)	(7,134,337)	81,246		L
744320-10-2	PRUDENTIAL FINL INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,900.000	395,906		125,891	455,896	(330,005)			(330,005)		125,891		270,015	270,015			L
75902E-10-0	REGIONAL BANK HOLDRS TRUST DEPOSITORY		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,800.000	445,879		343,178							343,178		102,701	102,701	7,194		L
7591EP-10-0	REGIONS FI NL CORP NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,200.000	115,363		67,930	170,280	(5,283)			(5,283)		67,930		47,433	47,433	8,208		L
786429-10-0	SAFECO CORP.		09/22/2008	Various	2,600.000	177,078		54,763	144,768	(90,006)			(90,006)		54,763		122,315	122,315	3,120		L
78442P-10-6	SLM CORP COM		07/08/2008	FRANKEL, STUART, & CO., INC	49,600.000	826,569		1,070,333	90,630	(43,616)			(43,616)		1,070,333		(243,763)	(243,763)			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
845905-10-8	SOVEREIGN BANCORP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,700.000	33,065		27,232	42,180	21,396			21,396		27,232		5,833	5,833			L
857477-10-3	STATE STREET CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	23,145.000	1,027,285		1,358,129	324,800	(191,760)			(191,760)		1,358,129		(330,844)	(330,844)	7,395		L
867914-10-3	SUNTRUST B KS INC COM		09/25/2008	Various	36,301.000	1,946,347		1,317,124	2,268,449	241,809			241,809		1,314,822		631,524	631,524	83,855		L
74144T-10-8	T. ROWE PRICE GROUP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	159,189		42,900	158,288	(115,388)			(115,388)		42,900		116,289	116,289	2,496		L
891027-10-4	TORCHMARK INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	61,205		20,009	60,530	(40,521)			(40,521)		20,009		41,196	41,196	410		L
89417E-10-9	TRAVELERS COS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,100.000	338,487		216,514	381,980	(165,466)			(165,466)		216,514		121,973	121,973	6,319		L
894675-10-7	TREE COM INC		09/02/2008	VARIOUS	0.330			2							2		(2)	(2)			L
74347R-62-8	ULTRASHORT FINL		07/15/2008	FRANKEL, STUART, & CO., INC	129,300.000	24,944,040		16,210,627							16,210,627		8,733,413	8,733,413	22,015		L
91529Y-10-6	UNUM GROUP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,500.000	88,853		46,918	83,265	(36,348)			(36,348)		46,918		41,936	41,936	788		L
902973-30-4	US BANCORP DEL COM NEW		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	18,100.000	655,656		310,473	574,494	(264,021)			(264,021)		310,473		345,183	345,183	23,078		L
929903-10-2	WACHOVIA CORP		07/09/2008	Various	361,994.000	5,340,905		4,393,326	13,766,632	1,319,989	(1,030,153)	1,694,918	(1,405,081)		2,609,240		2,731,664	2,731,664	367,424		L
939322-10-3	WASHINGTON MUTUAL INC		09/29/2008	Various	16,800.000	49,586		76,308	145,627	8,667		8,029	638		76,308		(26,722)	(26,722)	1,880		L
949746-10-1	WELLS FARG O + CO NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	34,200.000	1,263,951		565,882	1,032,498	(466,616)			(466,616)		565,882		698,070	698,070	32,832		L
989701-10-7	ZIONS BANC ORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,100.000	51,781		34,639	51,359	8,750			8,750		34,639		17,142	17,142	1,419		L
Q6077P-11-9	MACQUARIE AIRPORTS NPV STAPLED F/PAID	D	09/03/2008	ALLIANCE BERNSTEIN	194,400.000	514,299		480,394	619,059	(113,641)			(113,641)	(88,465)	480,394	39,363	(5,458)	33,906	44,747		U
Q57085-10-4	MACQUARIE GROUP LTD	D	09/18/2008	ALLIANCE BERNSTEIN	19,799.000	476,655		1,146,272	1,320,476	(18,797)			(18,797)	(155,407)	1,146,272	22,383	(692,000)	(669,617)	63,856		L
G98255-10-5	XL CAPITAL LTD - CLASS A	F	09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	33,802		30,840	90,558	31,073			31,073		30,840		2,962	2,962	1,710		L
D1882G-11-9	DEUTSCHE BOERSE AG OMN STK NPV	D	08/08/2008	ALLIANCE BERNSTEIN	10,842.000	1,203,202		1,272,145	2,150,511	(734,981)			(734,981)	(143,385)	1,272,145	155,666	(224,608)	(68,942)	33,588		L
T82253-16-1	FONDIARIA-SAI EUR1	D	08/18/2008	ALLIANCE BERNSTEIN	2,500.000	78,837		102,016	103,668	11,899			11,899	(13,550)	102,016	17,412	(40,591)	(23,179)	4,320		U
J77067-10-6	SUMITOMO MITSUI NPV	D	08/20/2008	ALLIANCE BERNSTEIN	144.000	881,194		1,077,555							1,077,555	(24,647)	(171,715)	(196,362)			U
N4578E-41-3	ING GROUP	D	07/31/2008	ALLIANCE BERNSTEIN	19,900.000	659,164		461,860	783,642	(190,889)			(190,889)	(130,894)	461,860	127,279	70,025	197,304	25,274		U
S7302C-13-7	SANLAM NPV	D	07/18/2008	ALLIANCE BERNSTEIN	241,000.000	541,819		523,242	831,691	(238,443)			(238,443)	(70,006)	523,242	(6,542)	25,118	18,576	29,554		U
H0023R-10-5	ACE LIMITED	F	07/17/2008	CANTOR, FITZGERALD & CO.	3,600.000	175,680		84,180	222,408	(138,228)			(138,228)		84,180		91,500	91,500	2,988		L
G4364D-14-8	HBOS PLC -NPR RIGHTS 18/07/08	D	07/14/2008	ALLIANCE BERNSTEIN	184,380.000	12,883											12,883	12,883			U
G72899-10-0	PRUDENTIAL CORP	D	07/09/2008	ALLIANCE BERNSTEIN	105,332.000	1,115,502		1,434,272							1,434,272	(20,145)	(298,625)	(318,770)	20,749		U
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	09/30/2008	DISTRIBUTION	0.000	68,945		68,945							68,945						L
6799999. Common Stocks - Banks, Trust and Insurance Companies						283,604,355	XXX	273,179,897	164,450,098	(22,575,126)	(1,030,153)	2,422,237	(26,027,515)	(601,707)	269,556,366	310,769	13,737,220	14,047,989	4,395,785	XXX	XXX
88579Y-10-1	3M CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,600.000	544,175		142,067	640,832	(498,765)			(498,765)		142,067		402,108	402,108	11,400		L
002824-10-0	ABBOTT LABS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	15,500.000	905,716		124,370	870,325	(745,955)			(745,955)		124,370		781,347	781,347	16,197		L
002896-20-7	ABERCROMBIE & FITCH		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	38,146		56,412	71,973	(15,180)			(15,180)		56,412		(18,266)	(18,266)	473		L
004239-10-9	ACADIA REALTY TRUST		09/26/2008	DISTRIBUTION	0.000	(1,991)		(1,611)							(1,611)		(381)	(381)			L
00507V-10-9	ACTIVISION BLIZZARD INC		08/29/2008	GOLDMAN, SACHS & CO.	51,900.000	1,697,925		1,730,718							1,730,718		(32,793)	(32,793)			L
00508X-20-3	ACTUANT CORP		07/14/2008	JEFFERIES & COMPANY, INC.	38,158.000	1,124,892		1,005,557	1,193,751	(274,584)			(274,584)		1,005,557		119,334	119,334			L
00724F-10-1	ADOBE SYS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,800.000	233,256		35,132	247,834	(212,702)			(212,702)		35,132		198,124	198,124			L
007903-10-7	ADVANCED M ICRO DEVICES INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,000.000	25,882		29,150	37,500	(400)			(400)		29,150		(3,268)	(3,268)			L
007974-10-8	ADVENT SOFTWARE		09/05/2008	Various	33,857.000	1,431,352		1,221,561	194,219	(13,036)			(13,036)		1,221,561		209,791	209,791			L
00766T-10-0	AECOM TECHNOLOGY GROUP		09/11/2008	MORGAN STANLEY DEAN WITTER	185,383.000	4,542,729		5,834,869							5,834,869		(1,292,139)	(1,292,139)			L
007865-10-8	AEROPOSTALE INC		07/14/2008	BLOOMBERG TRADEBOOK LLC	40,278.000	1,222,426		834,020	1,067,367	(233,347)			(233,347)		834,020		388,407	388,407			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00817Y-10-8	AETNA INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	28,926.000	1,137,361		962,768	1,604,894	(484,808)			(484,808)		962,768		174,592	174,592			L
00104Q-10-7	AFC ENTERPRISES INC		07/15/2008	DISTRIBUTION	0.000	1,687											1,687	1,687			L
008190-10-0	AFFILIATED COMPUTER		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	66,536		57,115	58,630	(1,515)			(1,515)		57,115		9,420	9,420			L
001084-10-2	AGCO CORP.		08/08/2008	Various	33,604.000	1,854,562		1,756,818							1,756,818		97,744	97,744			L
00846U-10-1	AGILENT TE CHNOLOGIES INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,200.000	133,315		25,774	154,308	(128,534)			(128,534)		25,774		107,541	107,541			L
008474-10-8	AGNICO EAGLE MINES, LTD.		08/01/2008	STIFEL CAPITAL MARKETS	55,206.000	3,112,972		4,167,948							4,167,948		(1,054,976)	(1,054,976)			U
009158-10-6	AIR PRODUCTS & CHEM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,300.000	181,269		59,294	226,849	(167,555)			(167,555)		59,294		121,975	121,975	2,898		L
009363-10-2	AIRGAS INC		09/11/2008	Various	34,895.000	1,913,878		1,991,824	192,807	(10,804)			(10,804)		1,991,824		(77,946)	(77,946)	4,084		L
001547-10-8	AK STEEL HOLDING CO		09/25/2008	Various	31,341.000	1,673,177		1,899,382							1,899,382		(226,205)	(226,205)	1,222		L
00971T-10-1	AKAMAI TECHNOLOGIES		09/25/2008	Various	37,571.000	820,409		1,284,754	55,360	23,403			23,403		1,284,754		(464,345)	(464,345)			L
013817-10-1	ALCOA INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,700.000	228,311		152,736	317,985	(165,249)			(165,249)		152,736		75,575	75,575	4,437		L
015271-10-9	ALEXANDRIA REAL ESTATE		09/26/2008	DISTRIBUTION	0.000	3,977		3,977							3,977						L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC COM		09/25/2008	Various	4,200.000	206,007		212,789	362,880	(55,525)	(52,165)		(107,691)		212,789		(6,783)	(6,783)	1,692		L
018490-10-2	ALLERGAN I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,100.000	179,536		48,666	199,144	(150,478)			(150,478)		48,666		130,870	130,870	465		L
01877R-10-8	ALLIANCE RESOURCE PARTNERS		08/19/2008	Various	28,405.000	1,283,868		991,765							991,765		292,103	292,103	51,218		L
019589-30-8	ALLIED WAS TE INDUSTRIES INC COM PAR 0		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	38,564		22,797	26,448	(12,876)			(12,876)		22,797		15,767	15,767			L
021441-10-0	ALTERA CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,700.000	79,361		44,881	71,484	(26,603)			(26,603)		44,881		34,480	34,480	518		L
023135-10-6	AMAZON COM INC COM		09/25/2008	Various	120,011.000	8,613,799		8,851,633	296,448	(145,245)			(145,245)		8,851,633		(237,834)	(237,834)			L
00163T-10-9	AMB PROPERTY CORP		08/27/2008	DISTRIBUTION	0.000	34,530		30,502							30,502		4,028	4,028			L
023436-10-8	AMEDISYS INC		08/13/2008	Various	87,657.000	4,725,769		5,095,202	205,725	(23,162)			(23,162)		5,095,202		(369,433)	(369,433)			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		08/13/2008	DISTRIBUTION	0.000	7,407		7,407							7,407						L
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		08/12/2008	JEFFERIES & COMPANY, INC.	38,830.000	1,002,247		1,384,607							1,384,607		(382,360)	(382,360)			L
029912-20-1	AMERICAN T OWER CORP CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	157,842		170,191	174,660	9,635			9,635		170,191		(12,349)	(12,349)			L
03073E-10-5	AMERISOURC EBERGEN CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	28,414.000	1,131,685		1,085,476	1,274,936	(10,990)			(10,990)		1,085,476		46,209	46,209	6,393		L
031100-10-0	AMETEK INC		08/01/2008	STIFEL CAPITAL MARKETS	29,519.000	1,384,543		1,393,297							1,393,297		(8,754)	(8,754)	188		L
031162-10-0	AMGEN INC COM		09/25/2008	Various	110,800.000	6,897,466		4,786,642	501,552	(354,910)			(354,910)		4,786,642		2,110,823	2,110,823			L
032511-10-7	ANADARKO PETROLEUM		09/25/2008	Various	185,467.000	10,803,312		13,520,064	302,174	(231,380)			(231,380)		13,520,064		(2,716,752)	(2,716,752)	14,091		L
032654-10-5	ANALOG DEVICES		09/25/2008	Various	156,200.000	4,803,485		4,890,082	114,120	(63,964)			(63,964)		4,890,082		(86,597)	(86,597)	32,608		L
03662Q-10-5	ANSYS INC		09/19/2008	JEFFERIES & COMPANY, INC.	35,620.000	1,466,809		1,607,068							1,607,068		(140,258)	(140,258)			L
037411-10-5	APACHE COR P COM		09/25/2008	Various	150,051.000	15,751,251		16,930,399	4,198,254	(683,606)			(683,606)		16,930,399		(1,179,148)	(1,179,148)	53,088		L
037604-10-5	APOLLO GROUP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	82,201		25,930	98,210	(72,280)			(72,280)		25,930		56,270	56,270			L
037833-10-0	APPLE INC.		09/25/2008	Various	119,478.000	17,782,394		18,725,538	1,921,376	(671,815)			(671,815)		18,725,538		(943,145)	(943,145)			L
038149-10-0	APPLIED BIOSYSTEMS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	65,769		36,286	64,448	(28,162)			(28,162)		36,286		29,483	29,483	242		L
038222-10-5	APPLIED MA TERIALS INC COM		09/25/2008	Various	63,443.000	1,168,417		1,080,041	1,126,748	(46,707)			(46,707)		1,080,041		88,376	88,376	11,420		L
037933-10-8	APRIA HEALTHCARE GROUP INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	54,754.000	933,874		1,059,452	1,065,558	316,975			316,975		1,059,452		(125,579)	(125,579)			L
03938L-10-4	ARCELORMITTAL-NY REG		08/15/2008	Various	133,000.000	10,522,761		12,741,270							12,741,270		(2,218,510)	(2,218,510)	16,671		L
039380-10-0	ARCH COAL INC		08/08/2008	INVESTMENT TECHNOLOGY GROUP	6,000.000	291,862		266,520							266,520		25,342	25,342	960		L
039483-10-2	ARCHER-DANIELS-MIDL		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,600.000	153,773		4,035	306,438	(302,403)			(302,403)		4,035		149,738	149,738	2,574		L
040049-10-8	ARENA RESOURCES INC		09/09/2008	BLOOMBERG TRADEBOOK LLC	42,157.000	1,441,420		2,107,838							2,107,838		(666,418)	(666,418)			L
042735-10-0	ARROW ELECTRONICS INC		07/14/2008	JEFFERIES & COMPANY, INC.	31,837.000	886,850		964,979	1,064,488	39,870			39,870		964,979		(78,130)	(78,130)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
044209-10-4	ASHLAND IN C NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	18,664		12,184	28,458	(16,274)			(16,274)		12,184		6,480	6,480	495		L
045604-10-5	ASSOCIATED ESTATES		07/09/2008	DISTRIBUTION	0.000	5,181				5,181					5,181						L
00206R-10-2	AT+T INC COM		09/25/2008	Various	90,700.000	2,775,804		1,695,079	2,597,500	(2,027,006)			(2,027,006)		1,695,079		1,080,725	1,080,725	86,280		L
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	19,743.000	953,538		976,489	1,070,465	3,108			3,108		976,489		(22,951)	(22,951)			L
050095-10-8	ATWOOD OCEANICS INC		08/07/2008	Various	193,900.000	8,369,469		11,071,038							11,071,038		(2,701,569)	(2,701,569)			L
052769-10-6	AUTODESK I NCORPORATED COM STK N		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	82,991		15,932	119,424	(103,492)			(103,492)		15,932		67,060	67,060			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,600.000	245,515		81,698	249,368	(167,670)			(167,670)		81,698		163,817	163,817	4,872		L
05329W-10-2	AUTONATION INC DEL COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,500.000	19,716		15,030	23,490	5,160			5,160		15,030		4,686	4,686			L
053332-10-2	AUTOZONE INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	64,991		12,296	59,955	(47,659)			(47,659)		12,296		52,695	52,695			L
053484-10-1	AVALONBAY CMNTYS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	700.000	68,867		62,020	65,898	25,480			25,480		62,020		6,847	6,847	1,845		L
053611-10-9	AVERY DENN ISON CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	41,363		39,537	47,826	(7,340)			(7,340)		39,537		1,826	1,826	1,107		L
054303-10-2	AVON PRODS INC COM		09/25/2008	Various	66,800.000	2,867,947		2,809,958	173,932	(114,328)			(114,328)		2,809,958		57,989	57,989	15,120		L
054615-10-9	AXSYS TECHNOLOGIES		09/09/2008	WEEDEN & COMPANY	37,700.000	2,307,653		2,761,272							2,761,272		(453,619)	(453,619)			L
057224-10-7	BAKER HUGH ES INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	218,159		59,978	267,630	(207,652)			(207,652)		59,978		158,180	158,180	1,353		L
058498-10-6	BALL CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	42,059		6,742	45,000	(38,258)			(38,258)		6,742		35,317	35,317	300		L
067383-10-9	BARD C R I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	95,775		19,765	94,800	(75,035)			(75,035)		19,765		76,010	76,010	460		L
068306-10-9	BARR PHARM ACEUTICALS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	65,825		43,050	53,100	2,450			2,450		43,050		22,775	22,775			L
071813-10-9	BAXTER INT L INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,500.000	428,464		75,863	377,325	(301,462)			(301,462)		75,863		352,601	352,601	4,241		L
075887-10-9	BECTON DICKINSON		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,500.000	204,779		28,114	208,950	(180,836)			(180,836)		28,114		176,666	176,666	2,850		L
075896-10-0	BED BATH + BEYOND INC COM		09/25/2008	Various	39,518.000	1,081,931		1,070,110	1,087,430	123,379			123,379		1,070,110		11,821	11,821			L
081437-10-5	BEMIS CO I NC COM		09/25/2008	Various	44,142.000	1,011,691		982,134	1,169,126	198,131			198,131		982,134		29,557	29,557	19,325		L
085789-10-5	BERRY PETROLEUM CO CL A		09/09/2008	BLOOMBERG TRADEBOOK LLC	29,048.000	995,117		1,650,134							1,650,134		(655,016)	(655,016)	231		L
086516-10-1	BEST BUY C O INC COM STK U		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,500.000	142,160		42,340	184,275	(141,935)			(141,935)		42,340		99,820	99,820	1,365		L
089302-10-3	BIG LOTS I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	16,180.000	500,553		169,650	258,718	(79,540)			(79,540)		169,650		330,903	330,903			L
09062X-10-3	BIOGEN IDEC INC.		09/25/2008	Various	202,510.000	10,186,601		14,343,960	165,068	(62,289)			(62,289)		14,343,960		(4,157,359)	(4,157,359)			L
09063H-10-7	BIOMED REALTY TRUST INC		09/26/2008	DISTRIBUTION	0.000	5,178		5,178							5,178						L
055482-10-3	BJ SVCS CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,100.000	68,455		35,436	75,206	(39,770)			(39,770)		35,436		33,019	33,019	465		L
091797-10-0	BLACK + DE CKER CORPORATION COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	52,189		26,374	55,720	(29,346)			(29,346)		26,374		25,815	25,815	1,008		L
093671-10-5	BLOCK H&R		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	50,030.000	1,165,980		1,079,343	61,281	(25,059)			(25,059)		1,079,343		86,637	86,637	1,411		L
055921-10-0	BMC SOFTWARE		09/25/2008	Various	45,234.000	1,562,998		1,586,565	74,844	(44,701)			(44,701)		1,586,565		(23,568)	(23,568)			L
097023-10-5	BOEING COMPANY		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,000.000	470,025		148,876	699,680	(550,804)			(550,804)		148,876		321,148	321,148	9,600		L
09738U-10-3	BOIS D ARC ENERGY INC		08/29/2008	Various	59,510.000	1,301,600		1,445,498							1,445,498		(143,898)	(143,898)			L
101121-10-1	BOSTON PPT YS INC COM		09/26/2008	Various	1,200.000	(146,487)		(145,813)	110,172	(4,789)			(4,789)		(145,813)		(674)	(674)	9,988		L
101137-10-7	BOSTON SCIENTIFIC		09/25/2008	Various	62,449.000	784,823		730,013	138,397	(29,631)			(29,631)		730,013		54,810	54,810			L
105368-20-3	BRANDYWINE REALTY		07/01/2008	DISTRIBUTION	0.000	1,549		1,549							1,549						L
05564E-10-6	BRE PROPERTIES INC		09/11/2008	DISTRIBUTION	0.000	7,100		7,100							7,100						L
109696-10-4	BRINKS COMPANY		09/22/2008	JEFFERIES & COMPANY, INC.	19,711.000	1,279,006		1,289,494							1,289,494		(10,488)	(10,488)	2,180		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/25/2008	Various	20,500.000	512,349		96,739	543,660	(446,921)			(446,921)		96,739		415,610	415,610	19,065		L
111320-10-7	BROADCOM C ORP CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,800.000	98,879		42,016	125,472	(83,456)			(83,456)		42,016		56,863	56,863			L
118440-10-6	BUCKLE INC		09/16/2008	Various	26,420.000	1,399,390		1,263,426	126,060	31,306			31,306		1,263,426		135,965	135,965	4,090		L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		09/09/2008	Various	299,166.000	17,690,581		17,956,291							17,956,291		(265,710)	(265,710)	14,089		L
12189T-10-4	BURLINGTON NORTHERN		09/25/2008	Various	30,700.000	2,972,311		2,699,868	258,013	(196,889)			(196,889)		2,699,868		272,443	272,443	11,808		L
12541W-20-9	C.H. ROBINSON WORLD		09/25/2008	Various	194,698.000	10,279,509		10,612,447	86,592	(63,639)			(63,639)		10,612,447		(332,937)	(332,937)	43,538		L
12673P-10-5	CA INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	87,338		24,202	102,295	(78,093)			(78,093)		24,202		63,136	63,136	492		L
127097-10-3	CABOT OIL & GAS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	40,653		65,965							65,965		(25,312)	(25,312)	30		L
127387-10-8	CADENCE DESIGNS SYS INC		08/14/2008	BLOOMBERG TRADEBOOK LLC	105,460.000	752,405		1,065,146							1,065,146		(312,741)	(312,741)			L
12802T-10-1	CAL DIVE INTL INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	93,180.000	857,549		969,072	1,092,300	(21,932)			(21,932)		969,072		(111,523)	(111,523)			L
129603-10-6	CALGON CARBON CORP.		09/08/2008	WARBURG DILLION READ LLC	167,300.000	3,218,700		3,676,133							3,676,133		(457,433)	(457,433)			L
13342B-10-5	CAMERON INTERNATION		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	91,786		25,064	101,073	(76,009)			(76,009)		25,064		66,723	66,723			L
134429-10-9	CAMPBELL S OUP CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	91,340		52,200	85,752	(33,552)			(33,552)		52,200		39,140	39,140	1,584		L
139594-10-5	CAPELLA EDUCATION CO		09/19/2008	JEFFERIES & COMPANY, INC.	24,615.000	1,235,405		1,451,793	170,851	13,183			13,183		1,451,793		(216,388)	(216,388)			L
14149Y-10-8	CARDINAL H EALTH INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	205,401		140,088	236,775	(96,687)			(96,687)		140,088		65,313	65,313	1,558		L
142339-10-0	CARLISLE CORP.		07/14/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	34,710.000	892,275		1,005,202							1,005,202		(112,927)	(112,927)	5,033		L
143658-30-0	CARNIVAL C ORP PAIRED 1		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,400.000	169,018		145,024	195,756	(43,001)			(43,001)		145,024		23,994	23,994	5,280		L
144577-10-3	CARRIZO OIL GAS INC		07/29/2008	INVESTMENT TECHNOLOGY GROUP	22,530.000	1,124,908		1,410,676							1,410,676		(285,768)	(285,768)			L
147528-10-3	CASEYS GENERAL STORES, INC.		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,270.000	269,207		214,786							214,786		54,421	54,421	695		L
149123-10-1	CATERPILLAR INC.		09/25/2008	Various	138,690.000	9,624,266		9,695,852	471,640	(401,818)			(401,818)		9,695,852		(71,585)	(71,585)	110,518		L
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	25,089		34,560	38,790	18,202			18,202		34,560		(9,471)	(9,471)			L
124830-10-0	CBL AND ASSOCIATES		09/26/2008	DISTRIBUTION	0.000	4,147		4,147							4,147						L
124857-20-2	CBS CORP C LASS B		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,900.000	124,048		96,402	215,275	(118,873)			(118,873)		96,402		27,645	27,645	6,083		L
150602-20-9	CEDAR SHOPPING CENTERS INC		08/06/2008	DISTRIBUTION	0.000	11,253		11,253							11,253						L
151020-10-4	CELGENE CORP.		09/25/2008	Various	121,875.000	8,858,898		8,349,440	175,598	20,786			20,786		8,349,440		509,459	509,459			L
152312-10-4	CENTEX COR P COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	19,630		16,044	30,312	10,847			10,847		16,044		3,586	3,586	144		L
156700-10-6	CENTURYTEL INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	45,665		20,412	49,752	(29,340)			(29,340)		20,412		25,253	25,253	1,761		L
156708-10-9	CEPHALON INC		08/29/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,100.000	621,017		591,436							591,436		29,581	29,581			L
125269-10-0	CF INDUSTRIES HOLDI		09/25/2008	Various	7,307.000	1,014,466		1,087,934							1,087,934		(73,468)	(73,468)	650		L
16115Q-30-8	CHART INDUSTRIES INC		09/09/2008	Various	40,082.000	1,339,101		1,769,946							1,769,946		(430,845)	(430,845)			L
165167-10-7	CHESAPEAKE ENERGY		09/25/2008	Various	47,100.000	2,112,605		2,084,130	184,240	(36,539)			(36,539)		2,084,130		28,476	28,476	7,029		L
166764-10-0	CHEVRON CORP.		09/25/2008	Various	37,803.000	3,233,420		1,874,714	2,034,594	(1,634,531)			(1,634,531)		1,874,714		1,358,706	1,358,706	40,984		L
169656-10-5	CHIPOTLE MEXICAN GRILL		07/29/2008	INVESTMENT TECHNOLOGY GROUP	15,738.000	1,069,904		1,246,841							1,246,841		(176,937)	(176,937)			L
20440W-10-5	CIA SIDERURGICA NACL ADR		07/08/2008	Various	273,100.000	10,418,124		11,299,290							11,299,290		(881,166)	(881,166)	257,119		L
171779-30-9	CIENA CORP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	9,945		11,025	30,699	(19,674)			(19,674)		11,025		(1,080)	(1,080)			L
125509-10-9	CIGNA CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	29,123.000	1,088,953		945,281	1,386,234	(286,534)			(286,534)		945,281		143,672	143,672	1,290		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
172908-10-5	CINTAS COR P COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	41,192		36,050	47,068	1,582			1,582		36,050		5,142	5,142	644		L
172737-10-8	CIRCUIT CITY STORES, INC.		07/02/2008	CANTOR, FITZGERALD & CO.	1,600.000	3,472		4,624	6,720	8,443			8,443		4,624		(1,152)	(1,152)	128		L
17275R-10-2	CISCO SYS INC COM		09/25/2008	Various	874,785.000	20,254,720		14,889,220	13,236,824	(7,041,809)			(7,041,809)		14,879,693		5,375,027	5,375,027			L
177376-10-0	CITRIX SYS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	53,027		22,192	72,219	(50,027)			(50,027)		22,192		30,835	30,835			L
184502-10-2	CLEAR CHANNEL COMMU		07/31/2008	MERGER	85,280.000	3,070,080		2,557,989	193,312	(15,748)			(15,748)		2,557,989		512,091	512,091	1,050		L
185896-10-7	CLEVELAND-CLIFFS, INC.		09/04/2008	Various	127,055.000	11,194,281		8,530,484							8,530,484		2,663,796	2,663,796	10,676		L
189054-10-9	CLOROX CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,500.000	92,444		60,701	97,755	(37,054)			(37,054)		60,701		31,743	31,743	1,890		L
189754-10-4	COACH INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,700.000	103,067		49,185	113,146	(63,961)			(63,961)		49,185		53,882	53,882			L
191216-10-0	COCA COLA CO COM		09/25/2008	Various	570,112.000	29,916,498		30,514,267	1,264,222	(1,065,789)			(1,065,789)		30,514,267		(597,769)	(597,769)	15,656		L
191219-10-4	COCA COLA ENTERPRISES INC COM STK		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,900.000	51,196		47,009	75,487	(28,478)			(28,478)		47,009		4,187	4,187	609		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,700.000	69,248		65,658	91,638	(25,980)			(25,980)		65,658		3,590	3,590			L
194162-10-3	COLGATE-PALMOLIVE		09/25/2008	Various	209,621.000	15,908,747		16,115,260	405,392	(243,494)			(243,494)		16,115,260		(206,513)	(206,513)	6,032		L
195872-10-6	COLONIAL PROPERTY TRUST		08/27/2008	DISTRIBUTION	0.000	6,491											6,491	6,491			L
20030N-10-1	COMCAST CO RP NEW CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	31,800.000	648,538		144,839	580,668	(435,829)			(435,829)		144,839		503,699	503,699	3,975		L
205363-10-4	COMPUTER S CIENCES CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	68,546		57,010	79,152	(22,142)			(22,142)		57,010		11,536	11,536			L
205638-10-9	COMPUWARE CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	64,960.000	684,123		491,399	32,856	(18,574)			(18,574)		491,399		192,725	192,725			L
205862-40-2	COMVERSE TECHNOLOGY		09/26/2008	VARIOUS	0.000							99,960	(99,960)								L
205887-10-2	CONAGRA IN C COM		09/25/2008	Various	52,520.000	1,154,305		997,923	121,329	(37,664)			(37,664)		997,923		156,382	156,382	20,927		L
20825C-10-4	CONOCOPHILLIPS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	16,700.000	1,289,533		290,422	1,474,610	(1,184,188)			(1,184,188)		290,422		999,111	999,111	23,547		L
20854P-10-9	CONSOL ENERGY INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	112,501		85,857	135,888	(50,031)			(50,031)		85,857		26,644	26,644	570		L
81369Y-30-8	CONSUMER STAPLES SECTOR SPDR FUND		09/19/2008	Various	480,413.000	13,668,187		13,450,315							13,450,315		217,872	217,872			L
210795-30-8	CONTINENTAL AIRLINES		08/19/2008	INVESTMENT TECHNOLOGY GROUP	130,600.000	1,994,473		2,275,117							2,275,117		(280,644)	(280,644)			L
212015-10-1	CONTINENTAL RESOURCES INC OK		07/30/2008	Various	27,300.000	1,678,541		1,389,918							1,389,918		288,623	288,623			L
212485-10-6	CONVERGYS CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	21,501		18,194	23,044	(4,850)			(4,850)		18,194		3,306	3,306			L
G24182-10-0	COOPER IND USTRIES LTD SHS A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	82,028		28,766	100,472	(71,706)			(71,706)		28,766		53,262	53,262	1,349		L
219350-10-5	CORNING INC.		09/25/2008	Various	264,600.000	5,885,834		5,827,891	376,643	(285,897)			(285,897)		5,827,891		57,943	57,943	14,800		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		09/26/2008	DISTRIBUTION	0.000	6,846		6,846							6,846						L
22160K-10-5	COSTCO CO.		09/25/2008	Various	323,200.000	21,923,409		22,711,099	327,872	(279,140)			(279,140)		22,711,099		(787,690)	(787,690)	63,855		L
222795-10-6	COUSINS PROPERTY		08/07/2008	DISTRIBUTION	0.000	516		516							516						L
222816-10-0	COVANCE INC		08/07/2008	INVESTMENT TECHNOLOGY GROUP	1,000.000	97,944		73,166	86,620	(13,454)			(13,454)		73,166		24,778	24,778			L
222862-10-4	COVENTRY HEALTH CAR		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	26,218.000	842,596		784,965	1,256,100	(155,247)			(155,247)		784,965		57,630	57,630			L
G2552X-10-8	COVIDIEN L TD SHS		09/25/2008	Various	69,500.000	3,710,971		3,115,301	741,769	(183,579)			(183,579)		3,115,301		595,670	595,670	25,165		L
126408-10-3	CSX CORP COM		09/25/2008	Various	182,100.000	10,732,068		9,866,966	193,512	(144,633)			(144,633)		9,866,966		865,102	865,102	71,298		L
231021-10-6	CUMMINS INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	123,946		13,518	140,107	(126,589)			(126,589)		13,518		110,428	110,428	935		L
126650-10-0	CVS CAREMARK CORP.		09/25/2008	Various	357,689.000	13,565,654		13,901,634	2,718,463	(262,318)			(262,318)		13,901,634		(335,980)	(335,980)	31,574		L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		09/30/2008	Various	52,100.000	3,118,564		3,384,282							3,384,282		(265,717)	(265,717)			L
23331A-10-9	D R HORTON INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,700.000	37,102		29,295	35,559	3,025			3,025		29,295		7,807	7,807	810		L
235851-10-2	DANAHER CO RP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	181,126		49,011	210,576	(161,565)			(161,565)		49,011		132,115	132,115	216		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
237194-10-5	DARDEN RES TAURANTS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,500.000	45,003		13,218	41,565	(28,347)			(28,348)		13,218		31,786	31,786	840		L
23918K-10-8	DAVITA INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	56,513		56,222							56,222		291	291			L
242370-10-4	DEAN FOODS CO NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	32,390		19,677	36,204	(16,527)			(16,527)		19,677		12,713	12,713			L
244199-10-5	DEERE & CO.		09/25/2008	Various	103,934.000	7,164,859		5,994,305	9,678,334	(3,451,650)			(3,451,650)		5,994,305		1,170,555	1,170,555	81,069		L
24702R-10-1	DELL INC COM		09/25/2008	Various	466,800.000	9,585,082		11,707,708	502,455	(21,492)			(21,492)		11,707,708		(2,122,626)	(2,122,626)			L
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM		09/25/2008	Various	1,300.000	59,576		61,057	49,777	37,019			37,019		61,057		(1,481)	(1,481)	2,392		L
25179M-10-3	DEVON ENER GY CORPORATION NEW COM		09/25/2008	Various	21,500.000	1,936,717		1,901,699	576,137	(296,622)			(296,622)		1,901,699		35,018	35,018	5,264		L
Y2066G-10-4	DIANA SHIPPING INC		09/05/2008	FRANKEL, STUART, & CO., INC	48,381.000	1,141,364		1,467,005	161,390	21,030			21,030		1,467,005		(325,640)	(325,640)	51,465		L
253868-10-3	DIGITAL REALTY TRUST INC		09/11/2008	DISTRIBUTION	0.000	4,077		4,077							4,077						L
254067-10-1	DILLARDS I NC CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	7,962		6,942	11,268	(825)			(825)		6,942		1,020	1,020	72		L
25459L-10-6	DIRECTV GROUP INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,700.000	194,010		175,021	178,024	(3,003)			(3,003)		175,021		18,989	18,989			L
254687-10-6	DISNEY WAL T CO DISNEY CO		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	19,600.000	658,861		197,198	632,688	(435,490)			(435,490)		197,198		461,663	461,663	6,860		L
256746-10-8	DOLLAR TREE INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,640.000	464,282		320,216	301,709	155,844			155,844		320,216		144,066	144,066			L
257867-10-1	DONNELLEY R R + SONS CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	56,449		42,141	83,028	(40,887)			(40,887)		42,141		14,308	14,308	1,716		L
260003-10-8	DOVER CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	93,972		54,609	96,789	(42,180)			(42,180)		54,609		39,363	39,363	1,365		L
260543-10-3	DOW CHEM C O COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,700.000	352,968		201,345	382,374	(181,029)			(181,029)		201,345		151,623	151,623	12,222		L
Y2109Q-10-1	DRYSHIPS INC		08/12/2008	CANTOR, FITZGERALD & CO.	11,556.000	782,105		912,553							912,553		(130,448)	(130,448)	2,311		L
263534-10-9	DU PONT E I DE NEMOURS + CO COM		09/25/2008	Various	25,000.000	1,119,728		891,497	410,037	(253,026)			(253,026)		891,497		228,230	228,230	24,313		L
264411-50-5	DUKE REALTY CORPORATION		08/12/2008	DISTRIBUTION	0.000	1,691		1,691							1,691						L
650111-10-7	E		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	20,923		19,236	24,542	11,485			11,485		19,236		1,687	1,687	966		L
277276-10-1	EASTGROUP PROPERTY		09/17/2008	DISTRIBUTION	0.000	(5,262)		(4,433)							(4,433)		(828)	(828)			L
277432-10-0	EASTMAN CHEMICAL		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	53,793		32,371	54,981	(22,610)			(22,610)		32,371		21,422	21,422	1,188		L
277461-10-9	EASTMAN KO DAK CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,000.000	46,515		43,290	65,610	14,392			14,392		43,290		3,225	3,225	750		L
278058-10-2	EATON CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,500.000	99,427		45,941	145,425	(99,484)			(99,484)		45,941		53,486	53,486	2,250		L
278642-10-3	EBAY INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,800.000	266,917		158,758	391,642	(232,884)			(232,884)		158,758		108,158	108,158			L
278865-10-0	ECOLAB INC.		09/25/2008	Various	36,800.000	1,688,022		1,612,464	92,178	(47,014)			(47,014)		1,612,464		75,558	75,558	702		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/09/2008	Various	85,660.000	5,006,572		5,438,240							5,438,240		(431,668)	(431,668)			L
28336L-10-9	EL PASO CO RP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,100.000	101,109		44,375	122,404	(78,029)			(78,029)		44,375		56,734	56,734	852		L
285512-10-9	ELECTRONIC ARTS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,100.000	129,503		77,907	181,071	(103,164)			(103,164)		77,907		51,596	51,596			L
285661-10-4	ELECTRONIC DATA SYS CORP NEW COM		08/26/2008	Various	5,800.000	234,756		80,214	120,234	(40,020)			(40,020)		80,214		154,542	154,542	870		L
29078E-10-5	EMBARQ COR P COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	69,143		30,631	79,248	(48,617)			(48,617)		30,631		38,512	38,512	3,300		L
268648-10-2	EMC CORP.		09/25/2008	Various	563,223.000	7,829,696		8,536,415	398,395	(213,073)			(213,073)		8,536,415		(706,720)	(706,720)			L
29084Q-10-0	EMCOR GROUP INC		09/16/2008	Various	166,970.000	5,141,214		5,369,550	185,968	75,629			75,629		5,369,550		(228,336)	(228,336)			L
291011-10-4	EMERSON ELECTRIC		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,200.000	352,174		185,737	464,612	(278,875)			(278,875)		185,737		166,437	166,437	7,380		L
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND		09/09/2008	Various	361,300.000	25,085,351		27,014,509							27,014,509		(1,929,159)	(1,929,159)			L
26874Q-10-0	ENSCO INT'L		09/25/2008	Various	18,420.000	1,196,798		892,870	1,098,200	(205,331)			(205,331)		892,870		303,928	303,928	959		L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		08/27/2008	DISTRIBUTION	0.000	(2,837)											(2,837)	(2,837)			L
26875P-10-1	EOG RESOURCES		09/25/2008	Various	64,279.000	6,140,375		7,121,129	214,200	(164,604)			(164,604)		7,121,129		(980,754)	(980,754)	14,479		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
294429-10-5	EQUIFAX IN C COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	49,009		17,516	50,904	(33,388)			(33,388)		17,516		31,494	31,494	168		L
294752-10-0	EQUITY ONE INC		09/12/2008	DISTRIBUTION	0.000	5,519		5,519							5,519						L
29476L-10-7	EQUITY RES IDENTIAL SH BEN IN		09/25/2008	Various	3,000.000	126,247		62,819	109,410	(38,628)			(38,628)		62,819		63,428	63,428	4,375		L
29481V-10-8	ERESEARCH TECHNOLOGY INC		09/11/2008	WARBURG DILLION READ LLC	289,431.000	3,844,922		4,988,716							4,988,716		(1,143,794)	(1,143,794)			L
518439-10-4	ESTEE LAUDER COS.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	70,912		48,969	61,054	(12,086)			(12,086)		48,969		21,943	21,943			L
269279-40-2	EXCO RESOURCES INC		07/29/2008	INVESTMENT TECHNOLOGY GROUP	44,496.000	1,086,043		1,021,256							1,021,256		64,787	64,787			L
30212P-10-5	EXPEDIA INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	34,281		38,598	66,402	4,490			4,490		38,598		(4,317)	(4,317)			L
302130-10-9	EXPEDITORS INTL WA INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	78,546		5,520	93,828	(88,308)			(88,308)		5,520		73,026	73,026	336		L
302182-10-0	EXPRESS SC RIPTS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,700.000	199,879		23,467	197,100	(173,633)			(173,633)		23,467		176,412	176,412			L
30231G-10-2	EXXON MOBIL CORP		09/25/2008	Various	70,800.000	5,634,223		5,391,929	993,114	(782,937)			(782,937)		5,515,595		118,628	118,628	31,430		L
302491-30-3	F M C CORP.		09/10/2008	Various	38,974.000	2,639,853		2,185,505	1,015,885	(321,697)			(321,697)		2,185,505		454,349	454,349	8,208		L
303075-10-5	FACTSET RESEARCH SYSTEMS		09/11/2008	MORGAN STANLEY DEAN WITTER	18,750.000	1,108,693		1,023,484							1,023,484		85,209	85,209	3,375		L
305560-10-4	FAIRPOINT COMMUNICATIONS INC		07/02/2008	CANTOR, FITZGERALD & CO.	613.000	4,254		3,440							3,440		814	814	158		L
307000-10-9	FAMILY DLR STORES INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	15,580.000	421,117		302,084	299,603	103,236			103,236		302,084		119,034	119,034	5,687		L
311900-10-4	FASTENAL		09/25/2008	Various	27,867.000	1,340,142		1,218,669							1,218,669		121,473	121,473			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		09/19/2008	DISTRIBUTION	0.000	3,744		3,744							3,744						L
31428X-10-6	FEDEX CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,100.000	272,360		108,399	276,427	(168,028)			(168,028)		108,399		163,961	163,961	961		L
31430F-10-1	FELCOR LODGING TRUST INC		07/11/2008	DISTRIBUTION	0.000	25,748		25,748							25,748						L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/25/2008	Various	1,500.000	550,828		551,406	62,385	(3,829)			(3,829)		551,406		(578)	(578)	225		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/26/2008	DISTRIBUTION	0.000	9,940		9,940							9,940						L
33610F-10-9	FIRST POTOMAC REALTY TRUST		07/30/2008	DISTRIBUTION	0.000	13,448		13,448							13,448						L
336433-10-7	FIRST SOLAR		09/11/2008	Various	114,011.000	28,570,144		26,305,322	203,026	(21,462)			(21,462)		26,305,322		2,264,822	2,264,822			L
337738-10-8	FISERV INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	91,406		54,648	99,882	(45,234)			(45,234)		54,648		36,758	36,758			L
302445-10-1	FLIR SYSTEMS		07/24/2008	STIFEL CAPITAL MARKETS	14,100.000	542,045		346,727	441,330	(94,603)			(94,603)		346,727		195,318	195,318			L
34354P-10-5	FLOWSERVE CORPORATI		09/09/2008	Various	107,101.000	11,357,388		12,415,255	2,025,202	16,308			16,308		12,415,255		(1,057,867)	(1,057,867)	40,721		L
343412-10-2	FLUOR CORP. (NEW)		09/25/2008	Various	306,017.000	22,593,791		23,562,693	400,730	(214,792)			(214,792)		23,562,693		(968,903)	(968,903)	46,924		L
30249U-10-1	FMC TECHNLOGIES INC		08/15/2008	Various	63,146.000	3,606,221		3,545,802							3,545,802		60,419	60,419			L
344912-10-0	FOOTSTAR INC		07/29/2008	DISTRIBUTION	0.000	7,252											7,252	7,252			L
345425-10-2	FORDING CANADIAN COAL TRUST		07/30/2008	INVESTMENT TECHNOLOGY GROUP, INC.	33,813.000	2,926,512		2,298,110							2,298,110		628,402	628,402	62,195		L
345838-10-6	FOREST LAB S INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	30,455.000	881,249		1,013,466	1,110,085	187,827			187,827		1,013,466		(132,217)	(132,217)			L
35671D-85-7	FREEPORT-MCMORAN CP		09/25/2008	Various	100,700.000	8,303,137		10,590,038	379,028	(310,504)			(310,504)		10,590,038		(2,286,901)	(2,286,901)	72,275		L
35906A-10-8	FRONTIER C OMMUNICATIONS CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	38,489		21,570	42,009	(20,439)			(20,439)		21,570		16,919	16,919	2,475		L
302941-10-9	FTI CONSULTING INC		09/11/2008	BERNSTEIN (SANFORD C.) & CO., INC.	21,520.000	1,420,540		1,578,446							1,578,446		(157,906)	(157,906)			L
36467W-10-9	GAMESTOP CORP.		09/25/2008	Various	31,774.000	1,290,265		1,253,237	292,538	(83,004)			(83,004)		1,250,925		39,340	39,340			L
364730-10-1	GANNETT IN C COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	44,428		52,008	93,600	53,531			53,531		52,008		(7,580)	(7,580)	2,880		L
364760-10-8	GAP (THE)		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,500.000	104,134		75,680	117,040	(41,360)			(41,360)		75,680		28,454	28,454	1,375		L
368287-20-7	GAZPROM OAO ADR REP4 ORD RUB5(REG'S')		07/10/2008	ALLIANCE BERNSTEIN	11,821.000	630,995		621,816	679,708	(57,891)			(57,891)		621,816		9,179	9,179			U
369550-10-8	GENERAL DY NAMICS CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	333,258		113,365	364,859	(251,494)			(251,494)		113,365		219,893	219,893	4,059		L
369604-10-3	GENERAL EL EC CO COM		09/15/2008	Various	2,190,105.000	54,960,285		49,798,748	73,548,103	(29,671,373)			(29,671,373)		49,798,748		5,161,536	5,161,536	1,849,274		L
370021-10-7	GENERAL GR OWTH PPTYS INC COM		09/25/2008	Various	2,400.000	83,722		122,300	99,106	30,542			30,542		122,300		(38,578)	(38,578)	3,322		L

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370334-10-4	GENERAL MILLS		09/25/2008	Various	23,500.000	1,569,258		1,438,249	205,200	(80,524)			(80,524)		1,438,249		131,009	131,009	4,392		L
372460-10-5	GENUINE PA RTS CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	66,659		36,148	74,080	(37,932)			(37,932)		36,148		30,511	30,511	1,832		L
372917-10-4	GENZYME CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	207,438		110,987	193,544	(82,557)			(82,557)		110,987		96,451	96,451			L
375558-10-3	GILEAD SCIENCES		09/25/2008	Various	372,472.000	17,911,546		18,609,421	1,523,621	(359,697)			(359,697)		18,609,421		(697,875)	(697,875)			L
379336-10-0	GLOBAL INDUSTRIES LTD		08/14/2008	BLOOMBERG TRADEBOOK LLC	59,669.000	526,536		964,848	983,178	168,370			168,370		964,848		(438,312)	(438,312)			L
37940X-10-2	GLOBAL PAYMENTS INC.		07/14/2008	GOLDMAN, SACHS & CO.	27,002.000	1,208,724		1,069,443	1,228,128	(42,316)			(42,316)		1,069,443		139,281	139,281	1,068		L
382388-10-6	GOODRICH CORPORATIO		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	59,657		22,516	91,793	(69,277)			(69,277)		22,516		37,141	37,141	878		L
382550-10-1	GOODYEAR TIRE & RUB		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	29,611		24,137	50,796	(26,659)			(26,659)		24,137		5,474	5,474			L
38259P-50-8	GOOGLE INC.		09/25/2008	Various	70,121.000	31,314,561		35,423,965	1,659,552	(732,487)			(732,487)		35,423,965		(4,109,405)	(4,109,405)			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		09/04/2008	Various	374,084.000	7,382,790		9,327,572	470,375	26,951			26,951		9,327,572		(1,944,782)	(1,944,782)			L
384802-10-4	GRAINGER W W INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	72,492		32,749	70,016	(37,267)			(37,267)		32,749		39,743	39,743	920		L
387328-10-7	GRANITE CONSTRUCTION INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,480.000	166,407		141,254							141,254		25,153	25,153	582		L
397888-10-8	GREY WOLF INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	171,929.000	1,259,063		1,147,586	916,382	234,246			234,246		1,147,586		111,478	111,478			L
3623E0-20-9	GT SOLAR INTERNATIONAL INC		08/05/2008	CANTOR, FITZGERALD & CO.	5,600.000	56,915		92,400							92,400		(35,485)	(35,485)			L
406216-10-1	HALLIBURTON CO.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,100.000	332,420		41,418	344,981	(303,563)			(303,563)		41,418		291,003	291,003	2,457		L
411310-10-5	HANSEN NATURAL CORP.		07/11/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	65,720.000	1,609,066		2,083,804							2,083,804		(474,737)	(474,737)			L
412822-10-8	HARLEY DAV IDSON INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	99,799		81,786	112,104	(30,318)			(30,318)		81,786		18,013	18,013	1,512		L
413086-10-9	HARMAN INT L INDS INC NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	20,819		24,834	44,226	28,562			28,562		24,834		(4,015)	(4,015)	23		L
418056-10-7	HASBRO INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	12,100.000	456,979		315,188	309,518	16,214			16,214		315,188		141,791	141,791	6,776		L
40414L-10-9	HCP INC COM		09/25/2008	Various	2,400.000	90,233		76,266							76,266		13,967	13,967	949		L
42224N-10-1	HEALTHSPRING INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	69,574.000	1,441,308		990,038	1,123,950	4,352			4,352		990,038		451,270	451,270			L
422347-10-4	HEARTLAND EXPRESS INC		07/14/2008	JONES TRADING	74,972.000	1,105,876		1,101,339	1,063,103	64,266			64,266		1,101,339		4,537	4,537	4,498		L
423074-10-3	HEINZ H J CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	166,389		97,745	154,044	(56,299)			(56,299)		97,745		68,644	68,644	3,878		L
427056-10-6	HERCULES I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	24,085		17,241	23,220	(5,979)			(5,979)		17,241		6,845	6,845	180		L
427866-10-8	HERSHEY CO / THE COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	74,538		39,571	70,920	(31,349)			(31,349)		39,571		34,967	34,967	1,607		L
42809H-10-7	HESS CORPORATION		09/25/2008	Various	19,027.000	1,575,880		2,026,426	292,494	(243,588)			(243,588)		2,026,426		(450,546)	(450,546)	1,331		L
428236-10-3	HEWLETT-PACKARD		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	25,600.000	1,228,727		127,114	1,292,288	(1,165,174)			(1,165,174)		127,114		1,101,613	1,101,613	6,144		L
431284-10-8	HIGHWOODS PROPERTIES		08/27/2008	DISTRIBUTION	0.000	(11,497)											(11,497)	(11,497)			L
435758-30-5	HOLLY CORP		07/14/2008	BLOOMBERG TRADEBOOK LLC	23,084.000	632,046		852,261	931,287	273,581			273,581		852,261		(220,216)	(220,216)	9,121		L
436440-10-1	HOLOGIC, INC.		09/11/2008	Various	61,099.000	1,108,054		1,350,356							1,350,356		(242,302)	(242,302)			L
437076-10-2	HOME DEPOT INC		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	16,200.000	432,206		46,244	436,428	(390,184)			(390,184)		46,244		385,962	385,962	10,935		L
438516-10-6	HONEYWELL INTL INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,200.000	365,378		332,108	504,874	(335,645)			(335,645)		169,229		196,149	196,149	6,765		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		08/06/2008	INVESTMENT TECHNOLOGY GROUP	41,025.000	1,737,399		2,250,052	195,533	(14,152)			(14,152)		2,250,052		(512,653)	(512,653)			L
441060-10-0	HOSPIRA IN C COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	61,795		6,984	68,224	(61,240)			(61,240)		6,984		54,810	54,810			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		08/27/2008	DISTRIBUTION	0.000	160,672		132,955							132,955		27,717	27,717			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
44107P-10-4	HOST HOTEL S + RESORTS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,200.000	76,924		70,980	88,608	50,268			50,268		70,980		5,944	5,944	4,160		L
404303-10-9	HSN INC DE L COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	5,876		6,305							6,305		(429)	(429)			L
444859-10-2	HUMANA INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	68,244		10,948	120,496	(109,548)			(109,548)		10,948		57,296	57,296			L
445658-10-7	HUNT TRANSPORT SVC		09/25/2008	Various	146,350.000	5,115,470		5,489,786							5,489,786		(374,316)	(374,316)	14,635		L
44919P-50-8	IAC/INTERACTIVE CORP		09/25/2008	Various	1,100.000	43,744		45,392	59,224	20,074			20,074		45,392		(1,648)	(1,648)			L
452308-10-9	ILLINOIS T OOL WKS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,300.000	204,782		88,688	230,222	(141,535)			(141,535)		88,688		116,095	116,095	3,612		L
449934-10-8	IMS HEALTH INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	43,418		31,332	48,384	(17,052)			(17,052)		31,332		12,086	12,086	189		L
45810H-10-7	INTEGRAL SYSTEMS INC/MD		09/15/2008	Various	137,000.000	2,716,601		3,017,452							3,017,452		(300,851)	(300,851)			L
458140-10-0	INTEL CORP COM		09/25/2008	Various	592,805.000	11,457,071		12,582,029	1,607,598	(1,529,868)			(1,529,868)		12,582,029		(1,124,958)	(1,124,958)	48,213		L
459200-10-1	INTERNATIO NAL BUSINESS MACHS COM		09/25/2008	Various	112,572.000	13,954,582		13,159,502	1,502,590	(850,738)			(850,738)		13,159,502		795,079	795,079	69,046		L
460146-10-3	INTERNATIO NAL PAPER CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,600.000	128,998		107,180	148,948	4,962			4,962		107,180		21,818	21,818	3,450		L
459902-10-2	INTERNATIONAL GAME		09/30/2008	Various	3,300.000	58,642		28,951	144,969	(116,018)		18,000	(134,018)		28,951		29,691	29,691	1,386		L
460690-10-0	INTERPUBLI C GROUP COS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,300.000	35,408		36,980	34,873	21,903			21,903		36,980		(1,572)	(1,572)			L
46113M-10-8	INTERVAL LEISURE GROUP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	5,720		7,060							7,060		(1,340)	(1,340)			L
46121Y-10-2	INTREPID POTASH INC		09/04/2008	JEFFERIES & COMPANY, INC.	15,837.000	586,704		702,567							702,567		(115,863)	(115,863)			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	38,827		27,027	43,317	(16,290)			(16,290)		27,027		11,800	11,800	621		L
461202-10-3	INTUIT COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,400.000	106,469		61,478	107,474	(45,996)			(45,996)		61,478		44,991	44,991			L
46120E-60-2	INTUITIVE SURGICAL		09/30/2008	Various	70,582.000	18,626,295		19,014,791							19,014,791		(388,496)	(388,496)			L
464286-40-0	ISHARES MSCI BRAZIL		08/21/2008	CANTOR, FITZGERALD & CO.	2,900.000	215,283		196,796	234,030	(37,234)			(37,234)		196,796		18,486	18,486	4,081		L
46428Q-10-9	ISHARES SILVER TRUST		08/04/2008	Various	1,345,680.000	24,816,952		27,117,026							27,117,026		(2,300,074)	(2,300,074)			L
464287-30-9	ISHARES TRUST S&P 500 BARRA GROWTH		09/26/2008	Various	454,547.000	27,697,829		28,814,567							28,814,567		(1,116,738)	(1,116,738)	56,972		L
450911-10-2	ITT CORP N EW COM		09/25/2008	Various	23,770.000	1,433,138		1,517,279	125,476	(102,410)			(102,410)		1,517,279		(84,141)	(84,141)	931		L
708160-10-6	J C PENNEY INC COM		09/25/2008	Various	55,000.000	1,623,301		2,528,796	101,177	(64,883)			(64,883)		2,528,796		(905,495)	(905,495)	19,920		L
466313-10-3	JABIL CIRC UIT INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	20,802		29,538	29,013	2,464			2,464		29,538		(8,736)	(8,736)	399		L
469814-10-7	JACOBS ENG R GROUP INC COM		09/25/2008	Various	151,840.000	10,792,504		12,140,364	478,050	(160,562)			(160,562)		12,140,364		(1,347,860)	(1,347,860)			L
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	19,456		24,992	29,260	668			668		24,992		(5,536)	(5,536)			L
477839-10-4	JOHN BEAN TECH		08/12/2008	Various	21,630.680	243,786		298,797							298,797		(55,011)	(55,011)			L
478160-10-4	JOHNSON + JOHNSON COM		09/25/2008	Various	91,500.000	6,383,903		4,629,344	1,974,320	(1,774,757)			(1,774,757)		4,629,344		1,754,559	1,754,559	67,990		L
478366-10-7	JOHNSON CT LS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,800.000	188,456		52,311	209,032	(156,721)			(156,721)		52,311		136,145	136,145	2,262		L
480074-10-3	JONES APPA REL GROUP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	22,888		16,500	19,188	19,464			19,464		16,500		6,388	6,388	504		L
481165-10-8	JOY GLOBAL INC		09/04/2008	Various	172,264.000	11,108,860		12,255,648							12,255,648		(1,146,788)	(1,146,788)	22,696		L
48203R-10-4	JUNIPER NETWORKS		09/25/2008	Various	356,359.000	8,900,559		9,199,118	192,560	(95,709)			(95,709)		9,199,118		(298,558)	(298,558)			L
485170-30-2	KANSAS CITY SOUTHERN		08/13/2008	BERNSTEIN (SANFORD C.) & CO., INC.	61,400.000	3,009,473		3,007,143							3,007,143		2,330	2,330			L
48666K-10-9	KB HOME COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	19,699		8,620	19,440	(10,820)			(10,820)		8,620		11,079	11,079	675		L
487836-10-8	KELLOGG CO.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	146,075		65,891	136,318	(70,428)			(70,428)		65,891		80,185	80,185	2,496		L
49427F-10-8	KILROY REALTY CORPORATION		09/26/2008	DISTRIBUTION	0.000	4,116		7,219							7,219		(3,103)	(3,103)			L
494368-10-3	KIMBERLY-CLARK CORPORATION		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,600.000	299,103		213,930	318,964	(105,034)			(105,034)		213,930		85,173	85,173	7,774		L
49446R-10-9	KIMCO RLTY CORP COM		09/25/2008	Various	2,200.000	99,930		88,457	80,080	1,421			1,421		88,457		11,472	11,472	2,425		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
49460W-20-8	KINETIC CONCEPTS		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	21,011.000	676,565		830,355	996,216	(78,200)			(78,200)		830,355		(153,790)	(153,790)			L
495582-10-8	KING PHARM ACEUTICALS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	24,159		23,138	24,576	791			791		23,138		1,021	1,021			L
482480-10-0	KLA TENCOR CORP COM		09/25/2008	Various	29,609.000	1,160,897		1,069,873	1,160,656	165,853			165,853		1,069,873		91,024	91,024	12,498		L
500255-10-4	KOHLS CORP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	162,326		101,781	151,140	(49,359)			(49,359)		101,781		60,545	60,545			L
50075N-10-4	KRAFT FOOD S INC CL A		09/25/2008	Various	146,700.000	4,699,173		4,619,515	544,921	(16,949)			(16,949)		4,619,515		79,658	79,658	83,727		L
501044-10-1	KROGER CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,200.000	194,886		98,535	192,312	(93,777)			(93,777)		98,535		96,351	96,351	1,836		L
502424-10-4	L 3 COMMUN ICATIONS HLDG CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	131,395		59,454	137,722	(78,268)			(78,268)		59,454		71,941	71,941	1,170		L
50540R-40-9	LABORATORY CORP AMER HLDGS COM NEW		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	14,890.000	1,082,390		1,002,613	1,124,642	1,012			1,012		1,002,613		79,777	79,777			L
517942-10-8	LASALLE HOTELS		09/26/2008	DISTRIBUTION	0.000	1,799		1,799							1,799						L
521050-10-4	LAYNE CHRISTENSEN CO		09/09/2008	CANTOR, FITZGERALD & CO.	47,500.000	2,095,862		2,651,811							2,651,811		(555,949)	(555,949)			L
524660-10-7	LEGGETT + PLATT INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	42,187		30,186	31,392	(1,076)			(1,076)		30,186		12,001	12,001	1,350		L
52602E-10-2	LENDER PROCESSING SERVICES		08/18/2008	CANTOR, FITZGERALD & CO.	850.000	28,798		27,794							27,794		1,004	1,004			L
526057-10-4	LENNAR COR P CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	21,116		15,633	25,046	50,655			50,655		15,633		5,483	5,483	672		L
529771-10-7	LEXMARK IN TL INC CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	32,837		18,588	34,860	(16,273)			(16,273)		18,588		14,249	14,249			L
531172-10-4	LIBERTY PROPERTY TRUST		08/27/2008	DISTRIBUTION	0.000	(12,084)		(10,434)							(10,434)		(1,650)	(1,650)			L
532457-10-8	LILLY ELI + CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,900.000	459,769		146,884	528,561	(381,677)			(381,677)		146,884		312,885	312,885	13,959		L
532716-10-7	LIMITED BR ANDS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,400.000	65,183		42,853	64,362	(21,509)			(21,509)		42,853		22,331	22,331	1,530		L
532791-10-0	LINCARE HOLDINGS INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	35,703.000	1,145,346		1,002,183	1,237,632	45,802			45,802		1,002,183		143,163	143,163			L
535555-10-6	LINDSAY CORP		09/04/2008	JONES TRADING	20,821.000	1,411,658		1,785,264							1,785,264		(373,606)	(373,606)	2,478		L
535678-10-6	LINEAR TECHNOLOGY C		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,000.000	93,399		74,454	95,490	(21,036)			(21,036)		74,454		18,945	18,945	1,890		L
539320-10-1	LIZ CLAIBO RNE INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	17,883		14,150	20,350	(4,171)			(4,171)		14,150		3,733	3,733	169		L
539830-10-9	LOCKHEED MARTIN COR		09/25/2008	Various	65,600.000	7,413,553		6,566,063	378,936	(316,053)			(316,053)		6,566,063		847,490	847,490	4,536		L
548661-10-7	LOWE'S COS.		09/25/2008	Various	38,500.000	833,791		665,267	350,610	(162,593)			(162,593)		665,267		168,525	168,525	5,498		L
502161-10-2	LSI CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,600.000	43,667		46,664	40,356	14,927			14,927		46,664		(2,997)	(2,997)			L
550021-10-9	LULULEMON ATHLETICA INC		07/29/2008	JEFFERIES & COMPANY, INC.	56,365.000	1,401,886		1,598,238							1,598,238		(196,353)	(196,353)			L
554382-10-1	MACERICH COMPANY		08/27/2008	DISTRIBUTION	0.000	96,063		84,734							84,734		11,328	11,328			L
55616P-10-4	MACYS INC COM		09/25/2008	Various	64,012.000	965,233		1,629,615	1,655,990	151,820			151,820		1,629,615		(664,382)	(664,382)	25,125		L
563571-10-8	MANITOWOC CO.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	24,252		6,466	63,479	(57,013)			(57,013)		6,466		17,785	17,785	78		L
565849-10-6	MARATHON O IL CORP COM		09/25/2008	Various	17,500.000	775,200		611,232	438,192	(361,769)			(361,769)		611,232		163,968	163,968	10,128		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,500.000	95,128		58,555	119,630	(61,075)			(61,075)		58,555		36,573	36,573	831		L
57383T-10-3	MARVELENTERTAINMENT INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,460.000	366,200		256,581	279,387	(22,806)			(22,806)		256,581		109,620	109,620			L
574599-10-6	MASCO CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	76,476		64,493	88,601	(8,015)			(8,015)		64,493		11,983	11,983	2,829		L
576206-10-6	MASSEY ENE RGY CORP COM		09/25/2008	Various	131,328.000	6,691,783		10,114,146							10,114,146		(3,422,363)	(3,422,363)	6,018		L
576360-10-4	MASTERCARD INC.		09/25/2008	Various	110,581.000	23,987,041		24,597,356							24,597,356		(610,315)	(610,315)	26,456		L
577081-10-2	MATTEL INC		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,700.000	68,192		132,309	70,448	(55,603)			(55,603)		14,845		53,347	53,347			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
577128-10-1	MATTHEWS INTL CORP		07/16/2008	BLOOMBERG TRADEBOOK LLC	23,099.000	1,102,314		1,031,915	1,082,650	(50,735)			(50,735)		1,031,915		70,398	70,398	2,772		L
579780-20-6	MCCORMICK & CO.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	55,132		24,314	53,074	(28,760)			(28,760)		24,314		30,819	30,819	924		L
580135-10-1	MCDONALD'S CORP.		09/25/2008	Various	77,500.000	4,687,325		3,752,576	736,375	(638,099)		159,900	(797,999)		3,752,576		934,748	934,748	38,438		L
580645-10-9	MCGRAW HIL L COS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,600.000	135,953		106,668	157,716	(51,048)			(51,048)		106,668		29,285	29,285	2,376		L
58155Q-10-3	MCKESSON C ORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,100.000	171,772		87,883	203,081	(115,198)			(115,198)		87,883		83,889	83,889	744		L
583334-10-7	MEADWESTVA CO CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	45,964		41,304	56,340	(10,038)			(10,038)		41,304		4,660	4,660	1,242		L
583840-10-3	MECHEL ADR		07/24/2008	Various	346,658.000	12,617,122		16,804,609							16,804,609		(4,187,487)	(4,187,487)			L
58405U-10-2	MEDCO HEALTH SOLUTI		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,900.000	280,504		41,346	299,130	(257,784)			(257,784)		41,346		239,157	239,157			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	58,630.000	1,085,382		1,239,954							1,239,954		(154,572)	(154,572)			L
585055-10-6	MEDTRONIC INC.		09/25/2008	Various	198,097.000	10,255,709		10,266,478	588,159	(153,972)			(153,972)		10,266,478		(10,769)	(10,769)	20,119		L
552715-10-4	MEMC ELECT R MATLS INC COM		09/25/2008	Various	18,954.000	793,188		992,957	203,527	(164,400)			(164,400)		992,957		(199,769)	(199,769)			L
589331-10-7	MERCK & CO.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	22,000.000	700,370			1,278,420	(1,278,420)			(1,278,420)				700,370	700,370	25,080		L
589433-10-1	MEREDITH C ORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	400.000	11,767		11,316	21,992	(10,530)			(10,530)		11,316		451	451	258		L
591407-10-1	METAVANTE TECHOLOGIES		07/02/2008	CANTOR, FITZGERALD & CO.	933.000	21,553		14,079	21,758	(7,678)			(7,678)		14,079		7,473	7,473			L
595017-10-4	MICROCHIP TECHNOLOGY INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,300.000	71,080		35,334	72,266	(36,932)			(36,932)		35,334		35,745	35,745	2,272		L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,500.000	35,112		45,000	54,375	21,375			21,375		45,000		(9,888)	(9,888)			L
594918-10-4	MICROSOFT CORP		09/25/2008	Various	261,400.000	6,728,960		5,247,083	2,951,240	(2,612,282)			(2,612,282)		5,247,083		1,481,877	1,481,877	46,992		L
59522J-10-3	MID AMERICA APT		08/27/2008	DISTRIBUTION	0.000	(22,739)		(17,422)							(17,422)		(5,317)	(5,317)			L
L6388F-11-0	MILLICOM INTL CELLULAR S A		09/05/2008	FRANKEL, STUART, & CO., INC	14,335.000	1,090,525		1,471,528	179,269	3,419			3,419		1,471,528		(381,003)	(381,003)	3,648		L
601073-10-9	MILLIPORE CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	34,908		21,912	36,590	(14,678)			(14,678)		21,912		12,997	12,997			L
608554-10-1	MOLEX INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	35,196		34,174	38,220	(1,390)			(1,390)		34,174		1,022	1,022	473		L
609839-10-5	MONOLITHIC POWER SYSTEMS		08/13/2008	WARBURG DILLION READ LLC	97,800.000	2,449,622		2,740,131							2,740,131		(290,509)	(290,509)			L
61166W-10-1	MONSANTO CO.		09/25/2008	Various	236,076.000	25,304,571		23,177,797	9,427,753	(5,421,470)			(5,421,470)		23,170,238		2,134,333	2,134,333	86,202		L
611742-10-7	MONSTER WO RLDWIDE INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	22,653		15,847	42,120	(26,273)			(26,273)		15,847		6,806	6,806			L
617700-10-9	MORNINGSTAR INC		09/12/2008	JEFFERIES & COMPANY, INC.	21,408.000	1,317,595		1,518,047	176,493	4,556			4,556		1,518,047		(200,452)	(200,452)			L
61945A-10-7	MOSAIC COMPANY		09/09/2008	Various	133,544.000	14,526,108		13,275,465	4,510,207	(1,934,082)			(1,934,082)		13,275,465		1,250,642	1,250,642	3,912		L
620076-10-9	MOTOROLA INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	24,900.000	187,894		88,351	399,396	(311,045)			(311,045)		88,351		99,543	99,543	3,735		L
553530-10-6	MSC INDL DIRECT INC		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,920.000	149,610		128,801							128,801		20,809	20,809	584		L
626717-10-2	MURPHY OIL		09/25/2008	Various	19,441.000	1,311,719		1,664,836	161,196	(63,715)			(63,715)		1,664,836		(353,116)	(353,116)	5,922		L
628530-10-7	MYLAN INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	24,750		24,276	29,526	15,450			15,450		24,276		474	474			L
637071-10-1	NATIONAL O ILWELL VARCO INC COM		09/25/2008	Various	13,612.000	908,890		844,330	249,764	(166,944)			(166,944)		844,330		64,560	64,560			L
637640-10-3	NATIONAL S EMICONDUCTOR CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,000.000	52,968		25,156	67,920	(42,764)			(42,764)		25,156		27,812	27,812	540		L
62886E-10-8	NCR CORP.		08/14/2008	INVESTMENT TECHNOLOGY GROUP	45,590.000	1,200,305		1,148,868							1,148,868		51,437	51,437			L
64110D-10-4	NETAPP INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,700.000	73,515		48,063	92,352	(44,289)			(44,289)		48,063		25,452	25,452			L
64126X-20-1	NEUSTAR INC CLASS A		09/19/2008	WEEDEN & COMPANY	52,814.000	1,077,716		1,138,670	160,608	21,576			21,576		1,138,670		(60,953)	(60,953)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
651587-10-7	NEW MARKET CORP		07/14/2008	GOLDMAN, SACHS & CO.	13,860.000	816,958		917,948							917,948		(100,990)	(100,990)	2,772		L
651229-10-6	NEWELL RUB BERMAID INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,900.000	53,770		48,691	75,052	(7,927)			(7,927)		48,691		5,079	5,079	1,827		L
651639-10-6	NEWMONT MINING CORP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,500.000	190,333		113,310	219,735	(106,425)			(106,425)		113,310		77,023	77,023	1,350		L
65248E-10-4	NEWS CORP CL A		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	23,700.000	317,475		356,448	485,613	(82,542)			(82,542)		356,448		(38,973)	(38,973)	1,422		L
654106-10-3	NIKE INC.		09/25/2008	Various	85,663.000	4,916,361		4,933,942	1,365,935	(204,319)			(204,319)		4,933,942		(17,581)	(17,581)	29,483		L
655044-10-5	NOBLE ENER GY INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,700.000	103,436		31,340	135,184	(103,844)			(103,844)		31,340		72,096	72,096	816		L
655664-10-0	NORDSTROM INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	79,093		23,271	88,152	(64,881)			(64,881)		23,271		55,822	55,822	1,152		L
655844-10-8	NORFOLK SO UTHN CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,200.000	290,253		57,089	211,848	(154,760)			(154,760)		57,089		233,165	233,165	3,780		L
666807-10-2	NORTHROP GRUMMAN CORP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,400.000	219,548		136,425	267,376	(130,951)			(130,951)		136,425		83,123	83,123	3,978		L
670006-10-5	NOVELL INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	18,102		18,986	22,671	(3,685)			(3,685)		18,986		(884)	(884)			L
670008-10-1	NOVELLUS S YS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	26,988		27,222	35,841	(1,302)			(1,302)		27,222		(234)	(234)			L
67020Y-10-0	NUANCE COMMUNICATIONS INC		09/30/2008	Various	5,000.000	73,819		102,100	93,400	8,700	76,575	76,575	8,700		102,100		(28,281)	(28,281)			L
670346-10-5	NUCOR CORP.		09/25/2008	Various	186,200.000	11,279,788		12,978,340	183,582	(165,510)			(165,510)		12,978,340		(1,698,552)	(1,698,552)	172,763		L
670704-10-5	NUVASIVE, INC.		08/29/2008	GOLDMAN, SACHS & CO.	75,100.000	3,625,627		3,497,246							3,497,246		128,382	128,382			L
67066G-10-4	NVIDIA COR P COM		09/25/2008	Various	28,650.000	320,029		455,329	974,673	(372,306)	(131,326)		(503,632)		455,329		(135,301)	(135,301)			L
674599-10-5	OCCIDENTAL PETROLEU		09/25/2008	Various	26,247.000	1,878,634		1,564,317	677,512	(606,705)			(606,705)		1,564,317		314,317	314,317	7,808		L
675232-10-2	OCEANEERING INTERNATIONAL INC		08/08/2008	Various	126,391.000	7,142,039		9,581,777							9,581,777		(2,439,739)	(2,439,739)			L
676220-10-6	OFFICE DEP OT INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,900.000	17,839		31,726	40,339	(6,008)			(6,008)		31,726		(13,887)	(13,887)			L
680665-20-5	OLIN CORP.		09/23/2008	Various	127,619.000	3,086,707		2,977,596							2,977,596		109,111	109,111	36,656		L
681919-10-6	OMNICOM GR OUP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,500.000	142,920		97,397	166,355	(68,958)			(68,958)		97,397		45,523	45,523	1,575		L
683715-10-6	OPEN TEXT CORP		07/01/2008	BLAIR, WILLIAM, & COMPANY, L.L.C.	91,500.000	2,800,882		2,906,955							2,906,955		(106,073)	(106,073)			L
68389X-10-5	ORACLE CORP.		09/25/2008	Various	382,989.000	7,833,754		7,095,104	1,122,226	(732,242)			(732,242)		7,095,104		738,650	738,650			L
690768-40-3	OWENS-ILLINOIS, INC.		08/14/2008	BLOOMBERG TRADEBOOK LLC	20,270.000	878,352		845,056							845,056		33,296	33,296			L
693718-10-8	PACCAR INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,800.000	160,341		60,946	207,024	(146,078)			(146,078)		60,946		99,395	99,395	5,852		L
695257-10-5	PACTIV COR P COM		09/30/2008	Various	34,760.000	869,135		932,269	37,282	(25,603)			(25,603)		932,269		(63,134)	(63,134)			L
696429-30-7	PALL CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	45,332		28,304	52,416	(24,112)			(24,112)		28,304		17,028	17,028	494		L
699173-20-9	PARAMETRIC TECHNOLO		09/22/2008	JEFFERIES & COMPANY, INC.	78,670.000	1,469,571		1,618,399							1,618,399		(148,829)	(148,829)			L
701094-10-4	PARKER-HANNIFIN		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	102,142		39,865	135,558	(95,693)			(95,693)		39,865		62,277	62,277	1,206		L
70336T-10-4	PATRIOT COAL CORP		09/10/2008	Various	46,464.000	3,588,348		4,774,342							4,774,342		(1,185,994)	(1,185,994)			L
703395-10-3	PATTERSON COS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	43,016		6,433	47,530	(41,097)			(41,097)		6,433		36,582	36,582			L
703481-10-1	PATTERSON UTI ENERGY INC		08/05/2008	BERNSTEIN (SANFORD C.) & CO., INC.	17,700.000	455,410		375,707							375,707		79,702	79,702	4,956		L
704326-10-7	PAYCHEX IN C COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,400.000	109,904		72,533	123,148	(50,615)			(50,615)		72,533		37,371	37,371	3,094		L
704549-10-4	PEABODY ENERGY		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	143,206		88,064	160,264	(72,200)			(72,200)		88,064		55,143	55,143	468		L
713409-10-0	PEPSI BOTTLING GROU		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	43,278		27,596	55,244	(27,648)			(27,648)		27,596		15,682	15,682	868		L
713448-10-8	PEPSICO INC.		09/25/2008	Various	55,100.000	3,882,847		2,872,328	1,267,530	(1,057,004)			(1,057,004)		2,872,328		1,010,519	1,010,519	26,720		L
714046-10-9	PERKINELME R INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	33,995		6,084	33,826	(27,742)			(27,742)		6,084		27,911	27,911	273		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
714236-10-6	PERMIAN BASIN ROYALTY TRUST		09/22/2008	CREDIT SUISSE FIRST BOSTON CORPORATION	4,074.000	102,581		102,429							102,429		153	153			L
71654V-40-8	PETROLEO BRASILEIRO SA ADR		07/17/2008	Various	100,200.000	6,016,154		6,735,327	259,290	(105,723)			(105,723)		6,735,327		(719,173)	(719,173)	2,714		L
717081-10-3	PFIZER INC		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	70,400.000	1,298,049		348,194	1,600,192	(1,251,998)			(1,251,998)		348,194		949,855	949,855	67,584		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		07/23/2008	CANTOR, FITZGERALD & CO.	6,200.000	236,273		260,070	250,294	9,776			9,776		260,070		(23,798)	(23,798)	1,240		L
724479-10-0	PITNEY BOW ES INC COM		09/25/2008	Various	31,378.000	1,107,490		1,059,885	1,072,728	240,164			240,164		1,059,885		47,605	47,605	31,835		L
729251-10-8	PLUM CREEK TIMBER C		09/25/2008	Various	1,800.000	90,832		38,238	82,872	(44,524)	(39)		(44,563)		38,238		52,594	52,594	2,093		L
731572-10-3	POLO RALPH LAUREN C		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,500.000	325,318		255,983	37,074	(7,209)			(7,209)		255,983		69,335	69,335	285		L
693506-10-7	PPG INDS I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	104,689		65,196	112,368	(47,172)			(47,172)		65,196		39,493	39,493	2,496		L
74005P-10-4	PRAXAIR IN C COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	19,660.000	1,582,496		1,561,258	292,743	(237,006)			(237,006)		1,561,258		21,238	21,238	9,848		L
740189-10-5	PRECISION CASTPARTS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	104,246		13,529	166,440	(152,911)			(152,911)		13,529		90,717	90,717	108		L
74112D-10-1	PRESTIGE BRANDS		09/04/2008	CANTOR, FITZGERALD & CO.	37,158.000	334,565		378,640							378,640		(44,075)	(44,075)			L
741503-40-3	PRICELINE.COM		08/08/2008	KNIGHT SECURITIES, L.P.	154,747.000	15,036,867		17,798,838							17,798,838		(2,761,971)	(2,761,971)			L
74153Q-10-2	PRIDE INTL		09/16/2008	LAZARD FRERES & COMPANY	5,800.000	179,445		242,498							242,498		(63,053)	(63,053)			L
742718-10-9	PROCTER & GAMBLE		09/25/2008	Various	110,900.000	7,768,192		7,514,162	2,364,124	(279,174)			(279,174)		7,514,162		254,029	254,029	37,030		L
743410-10-2	PROLOGIS SH BEN IN		09/25/2008	Various	2,500.000	84,505		51,569	158,450	(92,806)			(92,806)		51,569		32,936	32,936	3,394		L
74347R-20-6	PROSHARES ULTRA QQQ		08/21/2008	Various	253,454.000	18,398,291		18,692,233							18,692,233		(293,941)	(293,941)			L
74347R-84-2	PROSHARES ULTRA RUSSELL2000		08/19/2008	Various	301,700.000	15,993,480		16,915,078							16,915,078		(921,598)	(921,598)			L
74347R-10-7	PROSHARES ULTRA S&P500		08/21/2008	Various	360,799.000	21,511,845		21,298,396							21,298,396		213,449	213,449			L
74460D-10-9	PUBLIC STO RAGE COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	123,242		86,507	95,433	(8,926)			(8,926)		86,507		36,734	36,734	2,145		L
745867-10-1	PULTE HOMES INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	35,720		21,186	23,188	30,092			30,092		21,186		14,534	14,534	264		L
N72482-10-7	QIAGEN N V		09/08/2008	JEFFERIES & COMPANY, INC.	97,800.000	1,914,092		2,103,336							2,103,336		(189,244)	(189,244)			L
747277-10-1	QLOGIC CORP.		09/25/2008	Various	28,530.000	505,358		533,268	21,300	10,729			10,729		533,268		(27,910)	(27,910)			L
747525-10-3	QUALCOMM INC.		09/25/2008	Various	107,900.000	5,358,031		4,484,258	657,145	(606,862)			(606,862)		4,484,258		873,774	873,774	24,612		L
74762E-10-2	QUANTA SERVICES		09/11/2008	Various	303,322.000	7,726,516		10,026,441							10,026,441		(2,299,925)	(2,299,925)			L
74834L-10-0	QUEST DIAGNOSTICS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	23,842.000	1,289,085		1,052,641	1,190,250	(135,585)			(135,585)		1,052,641		236,444	236,444	7,018		L
74837R-10-4	QUICKSILVER RESOURCES INC		09/09/2008	BLOOMBERG TRADEBOOK LLC	53,380.000	1,035,144		2,050,024							2,050,024		(1,014,880)	(1,014,880)			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	16,200.000	57,949		54,594	113,562	(58,968)			(58,968)		54,594		3,355	3,355	3,888		L
750438-10-3	RADIOSHACK CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	24,647		17,178	23,604	4,592			4,592		17,178		7,469	7,469			L
75281A-10-9	RANGE RESOURCES COR		09/25/2008	Various	28,972.000	1,239,772		1,792,466	71,904	305			305		1,792,466		(552,695)	(552,695)	1,019		L
754907-10-3	RAYONIER INC		08/27/2008	DISTRIBUTION	0.000	(7,835)											(7,835)	(7,835)			L
755111-50-7	RAYTHEON C O COM NEW		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,600.000	267,343		105,342	279,220	(173,878)			(173,878)		105,342		162,002	162,002	3,749		L
75524B-10-4	RBC BEARING INS		08/07/2008	INVESTMENT TECHNOLOGY GROUP	6,600.000	217,038		209,200							209,200		7,838	7,838			L
756577-10-2	RED HAT INC.		09/30/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	67,877.000	1,014,789		1,406,942							1,406,942		(392,153)	(392,153)			L
758750-10-3	REGAL BELOIT CORP		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,730.000	314,883		246,385	302,514	10,701			10,701		246,385		68,498	68,498	3,096		L
758849-10-3	REGENCY CENTERS CORPORATION		08/27/2008	DISTRIBUTION	0.000	(3,667)		(3,053)							(3,053)		(614)	(614)			L
770196-10-3	ROBBINS & MEYERS INC		08/08/2008	Various	111,649.000	5,284,144		5,363,047	1,166,555	(73,543)			(73,543)		5,363,047		(78,902)	(78,902)	3,007		L
770323-10-3	ROBERT HAL F INTL INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	42,880		21,936	43,264	(21,328)			(21,328)		21,936		20,944	20,944	528		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
773903-10-9	ROCKWELL A UTOMATION INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	68,819		10,341	124,128	(113,787)			(113,787)		10,341		58,477	58,477	1,566		L
774341-10-1	ROCKWELL C OLLINS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,600.000	78,943		14,212	115,152	(100,940)			(100,940)		14,212		64,731	64,731	1,024		L
775371-10-7	ROHM + HAA S CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	103,014		4,591	74,298	(69,707)			(69,707)		4,591		98,423	98,423	1,666		L
778296-10-3	ROSS STORES, INC.		08/29/2008	JONES TRADING	24,800.000	996,198		964,846							964,846		31,352	31,352			L
779382-10-0	ROWAN COS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,100.000	37,103		31,536	43,406	(11,870)			(11,870)		31,536		5,567	5,567	330		L
749685-10-3	RPM INTERNATIONAL INC		08/14/2008	Various	77,076.000	1,620,397		1,661,623	1,057,143	117,556			117,556		1,661,623		(41,227)	(41,227)	34,433		L
783549-10-8	RYDER SYS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	39,489		11,193	28,206	(17,013)			(17,013)		11,193		28,296	28,296	414		L
786514-20-8	SAFEWAY INC NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,400.000	110,885		101,789	150,524	(48,591)			(48,591)		101,789		9,096	9,096	972		L
79466L-30-2	SALESFORCE COM INC		08/29/2008	BERNSTEIN (SANFORD C.) & CO., INC.	11,200.000	625,314		764,176							764,176		(138,862)	(138,862)			L
80004C-10-1	SANDISK CO RP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	42,219		35,530	63,023	36,409			36,409		35,530		6,689	6,689			L
80007P-30-7	SANDRIDGE ENERGY INC		08/05/2008	WARBURG DILLION READ LLC	88,774.000	3,897,121		5,226,467							5,226,467		(1,329,346)	(1,329,346)			L
803111-10-3	SARA LEE C ORP COM		09/25/2008	Various	40,900.000	560,140		584,040	125,268	(25,429)			(25,429)		584,040		(23,899)	(23,899)	5,933		L
806605-10-1	SCHERING-PLOUGH		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	16,700.000	306,496		292,967	444,888	(151,921)			(151,921)		292,967		13,529	13,529	3,257		L
806857-10-8	SCHLUMBERGER LTD.		09/25/2008	Various	42,500.000	3,534,452		2,861,213	1,170,603	(1,022,469)			(1,022,469)		2,861,213		673,240	673,240	7,186		L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		08/15/2008	Various	39,350.000	2,807,722		2,802,699	1,133,732	(262,297)			(262,297)		2,802,699		5,023	5,023	1,142		L
811065-10-1	SCRIPPS NETWORK INT		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	37,053		36,372							36,372		681	681	68		L
81211K-10-0	SEALED AIR CORP NEW COM		09/30/2008	Various	84,775.000	1,889,380		1,806,603	1,062,010	315,038			315,038		1,806,603		82,776	82,776	11,195		L
812350-10-6	SEARS HLDG S CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	89,886		66,294	91,845	23,798			23,798		66,294		23,592	23,592			L
824348-10-6	SHERWIN WI LLIAMS CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,100.000	67,121		21,071	63,844	(42,774)			(42,774)		21,071		46,050	46,050	1,155		L
826552-10-1	SIGMA-ALDRICH		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	75,865		43,285	76,440	(33,155)			(33,155)		43,285		32,580	32,580	546		L
828806-10-9	SIMON PPTY GROUP INC NEW COM		09/25/2008	Various	2,300.000	192,513		48,330	199,778	(124,222)			(124,222)		48,330		144,183	144,183	6,365		L
832110-10-0	SMITH INTERNATIONAL		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	144,161		80,944	140,315	(81,538)			(81,538)		80,944		63,216	63,216	646		L
833034-10-1	SNAP ON IN C COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	34,290		13,106	28,944	(15,839)			(15,839)		13,106		21,184	21,184	540		L
844741-10-8	SOUTHWEST AIRLS CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,900.000	120,974		58,636	96,380	(37,744)			(37,744)		58,636		62,338	62,338	142		L
845467-10-9	SOUTHWESTERN ENERGY		09/25/2008	Various	52,100.000	1,950,541		1,879,553							1,879,553		70,988	70,988			L
84610H-10-8	SOVRAN SELF STORAGE		08/27/2008	DISTRIBUTION	0.000	(483)											(483)	(483)			L
78463V-10-7	SPDR GOLD TRUST ETF		08/11/2008	Various	334,787.000	29,642,777		31,648,902							31,648,902		(2,006,125)	(2,006,125)			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		09/25/2008	Various	444,136.000	54,396,116		54,847,023							54,847,023		(450,907)	(450,907)	52		L
847560-10-9	SPECTRA EN ERGY CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,300.000	158,723		79,412	162,666	(83,254)			(83,254)		79,412		79,311	79,311	4,473		L
852061-10-0	SPRINT NEX TEL CORP COM SER 1		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	30,200.000	207,504		182,425	396,526	(113,673)			(113,673)		182,425		25,079	25,079			L
784635-10-4	SPX CORP		08/08/2008	CANTOR, FITZGERALD & CO.	12,649.000	1,467,416		1,628,704							1,628,704		(161,288)	(161,288)	2,437		L
790849-10-3	ST JUDE ME D INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	190,704.000	8,424,099		8,794,895	142,240	(119,354)			(119,354)		8,794,895		(370,797)	(370,797)			L
854616-10-9	STANLEY WO RKS COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	41,761		20,727	43,632	(22,905)			(22,905)		20,727		21,034	21,034	846		L
855030-10-2	STAPLES INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	56,388.000	1,385,901		1,230,357	1,300,871	(179,787)			(179,787)		1,121,084		264,817	264,817	18,608		L
855244-10-9	STARBUCKS CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,700.000	119,645		66,533	157,619	(91,086)			(91,086)		66,533		53,112	53,112			L

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85590A-40-1	STARWOOD H OTELS + RESORTS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,300.000	79,166		51,138	101,269	(50,131)			(50,131)		51,138		28,027	28,027	2,070		L
858119-10-0	STEEL DYNAMICS INC		07/24/2008	CANTOR, FITZGERALD & CO.	9,200.000	282,714		329,202							329,202		(46,487)	(46,487)	920		L
861642-10-6	STONE ENERGY INC		09/11/2008	Various	9,820.150	407,681		489,340							489,340		(81,660)	(81,660)			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		09/26/2008	DISTRIBUTION	0.000	5,151		5,151							5,151						L
863236-10-5	STRAYER EDUCATION INC		09/19/2008	Various	14,133.000	3,043,543		3,013,672							3,013,672		29,871	29,871	5,607		L
863667-10-1	STRYKER CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,000.000	192,384		77,854	224,160	(146,306)			(146,306)		77,854		114,531	114,531	990		L
866674-10-4	SUN COMMUNITIES		07/10/2008	DISTRIBUTION	0.000	19,129		19,129							19,129						L
866810-20-3	SUN MICROS YSTEMS INC COM NEW		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	8,900.000	71,779		96,832	161,357	(42,809)			(42,809)		96,832		(25,053)	(25,053)			L
86764P-10-9	SUNOCO INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	56,971		53,116	101,416	(44,694)			(44,694)		53,116		3,855	3,855	1,225		L
868536-10-3	SUPERVALU INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	48,561		34,020	78,792	(44,772)			(44,772)		34,020		14,541	14,541	1,076		L
871130-10-0	SYBASE INC		09/04/2008	FRANKEL, STUART, & CO., INC	54,400.000	1,803,758		1,600,448							1,600,448		203,310	203,310			L
871503-10-8	SYMANTEC CORP.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,000.000	196,954		55,630	161,400	(105,770)			(105,770)		55,630		141,324	141,324			L
871829-10-7	SYSCO CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,200.000	205,075		86,228	193,502	(107,274)			(107,274)		86,228		118,847	118,847	4,092		L
87306E-10-7	T 3 ENERGY SERVICES INC		07/08/2008	GOLDMAN, SACHS & CO.	49,500.000	3,146,653		4,072,489							4,072,489		(925,836)	(925,836)			L
875465-10-6	TANGER FACTORY OUTLETS		07/28/2008	DISTRIBUTION	0.000	2,571		2,571							2,571						L
87612E-10-6	TARGET COR P COM		09/25/2008	Various	77,200.000	3,893,744		3,186,896	435,000	(246,205)			(246,205)		3,186,896		706,847	706,847	14,788		L
876664-10-3	TAUBMAN CENTERS INC		09/26/2008	DISTRIBUTION	0.000	4,007		4,007							4,007						L
879664-10-0	TELLABS IN C COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,600.000	18,638		21,390	30,084	(1,654)			(1,654)		21,390		(2,752)	(2,752)			L
879868-10-7	TEMPLE-INLAND, INC.		07/02/2008	CANTOR, FITZGERALD & CO.	1,200.000	13,392		13,524	25,020	(8,984)			(8,984)		13,524		(132)	(132)	240		L
88023U-10-1	TEMPUR PEDIC INTL		08/14/2008	WEEDEN & COMPANY	62,492.000	659,787		308,003	916,741	268,516			268,516		308,003		351,784	351,784	7,823		L
88033G-10-0	TENET HEAL THCARE CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,700.000	28,932		23,757	23,876	16,090			16,090		23,757		5,175	5,175			L
88076W-10-3	TERADATA C ORP DEL COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	39,356		11,580	49,338	(37,758)			(37,758)		11,580		27,775	27,775			L
880770-10-2	TERADYNE I NC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	17,904		22,533	21,714	4,326			4,326		22,533		(4,629)	(4,629)			L
880779-10-3	TEREX CORP NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	33,717		51,370	65,570	696			696		51,370		(17,653)	(17,653)			L
880915-10-3	TERRA INDUSTRIES INC		09/09/2008	Various	46,118.000	1,865,094		2,215,532	233,546	(50,294)			(50,294)		2,215,532		(350,438)	(350,438)	5,101		L
881005-20-1	TERRANITROGEN CO L P		09/09/2008	Various	27,188.000	3,069,935		3,452,561	227,286	(45,523)			(45,523)		3,452,561		(382,626)	(382,626)	153,643		L
881609-10-1	TESORO COR P COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	26,092		27,678	66,780	(497)			(497)		27,678		(1,586)	(1,586)	420		L
882508-10-4	TEXAS INSTRS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	14,700.000	340,833		177,388	490,980	(313,592)			(313,592)		177,388		163,445	163,445	4,410		L
883203-10-1	TEXTRON INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	90,180		17,675	185,380	(167,705)			(167,705)		17,675		72,505	72,505	1,794		L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	232,237		55,193	236,488	(181,295)			(181,295)		55,193		177,044	177,044			L
88633P-30-2	TICKETMAST ER COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	6,393		10,820							10,820		(4,427)	(4,427)			L
886547-10-8	TIFFANY + CO NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	53,095		37,436	64,442	(27,006)			(27,006)		37,436		15,659	15,659	658		L
887317-10-5	TIME WARNE R INC NEW COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	38,900.000	552,050		177,689	642,239	(464,550)			(464,550)		177,689		374,360	374,360	7,294		L
872540-10-9	TJX COMPANIES INC.		09/25/2008	Various	30,800.000	1,086,045		807,795	129,285	(93,358)			(93,358)		807,795		278,250	278,250	9,548		L
891906-10-9	TOTAL SYS SVCS INC		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	73,687		87,787							87,787		(14,100)	(14,100)	574		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
892356-10-6	TRACTOR SUPPLY CO		09/16/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,900.000	212,644		201,934							201,934		10,710	10,710			L
G90073-10-0	TRANSOCEAN INC. (NE		09/25/2008	Various	34,600.000	4,237,158		4,725,705	2,175,880	(385,276)			(385,276)		4,725,705		(488,547)	(488,547)			L
896818-10-1	TRIUMPH GROUP INC		07/18/2008	LAZARD FRERES & COMPANY	5,000.000	209,341		249,000							249,000		(39,659)	(39,659)	400		L
G9144P-10-5	TYCO ELECT RONICS LTD SHS		09/25/2008	Various	57,800.000	1,900,991		1,946,318	1,191,873	(142,647)			(142,647)		1,946,318		(45,327)	(45,327)	20,678		L
G9143X-20-8	TYCO INTER NATIONAL LTD BERMUDASHS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,100.000	201,520		66,304	202,215	(135,911)			(135,911)		66,304		135,216	135,216	2,295		L
902494-10-3	TYSON FOOD S INC (DEL) CLS A COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,500.000	32,699		36,700	38,325	5,969			5,969		36,700		(4,001)	(4,001)	300		L
91274F-10-4	U STORE IT		07/02/2008	DISTRIBUTION	0.000	8,590		8,590							8,590						L
902549-80-7	UAL CORP		09/18/2008	Various	717,283.000	8,503,330		9,986,450							9,986,450		(1,483,120)	(1,483,120)			L
902653-10-4	UDR INC		08/27/2008	DISTRIBUTION	0.000	(27,551)		(22,329)							(22,329)		(5,222)	(5,222)			L
74347R-58-6	ULTRASHORT OIL GAS PROSHAR ETF		08/13/2008	Various	464,620.000	15,137,906		13,883,730							13,883,730		1,254,176	1,254,176			L
74347R-87-5	ULTRASHORT QQQ PROSHARES		09/15/2008	Various	385,927.000	18,664,951		17,928,688							17,928,688		736,262	736,262			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		09/15/2008	Various	345,272.000	24,498,356		23,415,771							23,415,771		1,082,585	1,082,585			L
907818-10-8	UNION PAC CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,400.000	404,501		102,681	339,174	(236,493)			(236,493)		102,681		301,820	301,820	3,828		L
909214-10-8	UNISYS COR P COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,300.000	10,731		13,035	15,609	(209)			(209)		13,035		(2,304)	(2,304)			L
911312-10-6	UNITED PARCEL SERVI		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,900.000	723,711		633,290	770,848	(137,558)			(137,558)		633,290		90,421	90,421	19,293		L
912909-10-8	UNITED STATES STEEL		09/25/2008	Various	139,672.000	18,094,818		20,536,445	157,183	(91,935)			(91,935)		20,536,445		(2,441,627)	(2,441,627)	48,085		L
913017-10-9	UNITED TECHNOLOGIES		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,200.000	638,125		84,167	780,708	(696,541)			(696,541)		84,167		553,959	553,959	9,792		L
91307C-10-2	UNITED THERAPEUTICS CORP		08/12/2008	MCMAHAN SECURITIES CO LP	5,000.000	537,743		449,964							449,964		87,779	87,779			L
91324P-10-2	UNITEDHEALTH GROUP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	13,700.000	365,196		69,006	797,340	(728,334)			(728,334)		69,006		296,190	296,190	411		L
917047-10-2	URBAN OUTFITTERS INC		09/25/2008	Various	67,800.000	2,417,049		2,219,199							2,219,199		197,851	197,851			L
912318-10-2	US NATURAL GAS FUND		09/25/2008	Various	324,000.000	12,822,555		14,338,353							14,338,353		(1,515,799)	(1,515,799)			L
918204-10-8	V F CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	72,835		22,246	61,794	(39,548)			(39,548)		22,246		50,589	50,589	1,566		L
91913Y-10-0	VALERO ENERGY		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,400.000	181,512		48,990	378,162	(329,172)			(329,172)		48,990		132,522	132,522	2,268		L
920253-10-1	VALMONT INDUSTRIES INC		09/09/2008	BLOOMBERG TRADEBOOK LLC	15,278.000	1,318,938		1,569,356							1,569,356		(250,418)	(250,418)	1,986		L
920355-10-4	VALSPAR CORP.		07/14/2008	WARBURG DILLION READ LLC	51,895.000	973,602		980,816	1,054,872	250,468			250,468		980,816		(7,214)	(7,214)	21,083		L
921910-87-3	VANGUARD MEGA CAP 300 ETF		09/17/2008	WARBURG DILLION READ LLC	1,952,090.000	79,864,796		80,458,122							80,458,122		(593,327)	(593,327)			L
922908-53-8	VANGUARD MIDCAP GROWTH INDEX		09/19/2008	WARBURG DILLION READ LLC	112,749.000	6,337,544		6,173,359							6,173,359		164,186	164,186			L
922908-51-2	VANGUARD MIDCAP VALUE INDEX		07/16/2008	WARBURG DILLION READ LLC	634,510.000	29,285,645		30,979,824							30,979,824		(1,694,179)	(1,694,179)			L
922908-59-5	VANGUARD SMALLCAP GRWTH ETF		09/19/2008	WARBURG DILLION READ LLC	72,501.000	4,787,117		4,584,505							4,584,505		202,613	202,613			L
922908-61-1	VANGUARD SMALLCAP VALUE ETF		07/16/2008	WARBURG DILLION READ LLC	362,142.000	20,674,209		21,650,225							21,650,225		(976,016)	(976,016)			L
92220P-10-5	VARIAN MED SYS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	79,650		7,241	67,808	(60,567)			(60,567)		7,241		72,409	72,409			L
92343E-10-2	VERISIGN INC.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,500.000	66,769		59,987	94,025	(34,039)			(34,039)		59,987		6,782	6,782			L
923436-10-9	VERITAS SOFTWARE CORP		09/15/2008	DISTRIBUTION	0.000	8,117											8,117	8,117			L
92343V-10-4	VERIZON CO MMUNICATIONS COM USD 5		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	29,400.000	960,237		657,719	1,284,486	(623,684)	(389)		(624,073)		657,719		302,518	302,518	37,926		L
92553P-20-1	VIACOM INC NEW CL B		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,200.000	187,011		219,888	316,224	(16,776)			(16,776)		219,888		(32,877)	(32,877)			L
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD		07/11/2008	ALLIANCE BERNSTEIN	53,900.000	1,451,449		1,059,975	2,242,240	(1,182,265)			(1,182,265)		1,059,975		391,474	391,474	31,103		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92826C-83-9	VISA INC		09/11/2008	Various	269,930.000	18,857,057		20,848,547							20,848,547		(1,991,489)	(1,991,489)	22,799		L
928563-40-2	VM WARE INC		07/11/2008	Various	276,900.000	10,755,133		14,203,185							14,203,185		(3,448,052)	(3,448,052)			L
929042-10-9	VORNADO RL TY TR COM		09/25/2008	Various	1,300.000	49,543		37,982	114,335	(7,386)			(7,386)		37,982		11,560	11,560	3,693		L
929160-10-9	VULCAN MAT LS CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	79,638		55,788	79,090	(23,302)			(23,302)		55,788		23,850	23,850	1,470		L
92922P-10-6	W & T OFFSHORE		09/09/2008	BLOOMBERG TRADEBOOK LLC	30,462.000	856,705		1,685,854							1,685,854		(829,149)	(829,149)	1,011		L
92927K-10-2	WABCO HOLDINGS INC		07/02/2008	CANTOR, FITZGERALD & CO.	67.000	3,071		866	3,356	(2,490)			(2,490)		866		2,204	2,204	9		L
929740-10-8	WABTEC		09/16/2008	Various	98,049.000	5,245,851		4,315,764	317,192	33,705			33,705		4,315,764		930,086	930,086	1,165		L
931422-10-9	WALGREEN C O COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	10,200.000	331,884		158,550	388,416	(229,866)			(229,866)		158,550		173,334	173,334	3,086		L
931142-10-3	WAL-MART STORES		09/25/2008	Various	113,858.000	6,505,547		5,208,902	1,159,732	(978,370)			(978,370)		5,208,902		1,296,646	1,296,646	43,999		L
94106L-10-9	WASTE MGMT INC DEL COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	5,400.000	186,288		81,162	176,418	(95,256)			(95,256)		81,162		105,126	105,126	4,374		L
941848-10-3	WATERS CORPORATION		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	57,841		36,993	79,070	(42,077)			(42,077)		36,993		20,848	20,848			L
942622-20-0	WATSCO INC		07/15/2008	J. P. MORGAN SECURITIES, INC.	27,016.000	1,154,599		1,125,216	993,108	310,351			310,351		1,125,216		29,383	29,383	35,121		L
942683-10-3	WATSON PHA RMACEUTICALS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,100.000	31,639		20,556	29,854	(9,298)			(9,298)		20,556		11,084	11,084			L
95089-10-1	WEATHERFORD INTERNA		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,100.000	217,093		21,069	243,530	(222,461)			(222,461)		21,069		196,023	196,023			L
948741-10-3	WEINGARTEN REALTY		09/03/2008	DISTRIBUTION	0.000	(13,734)		(11,243)							(11,243)		(2,491)	(2,491)			L
94973V-10-7	WELLPOINT INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	29,840.000	1,441,245		1,323,275	500,061	(327,299)			(327,299)		1,323,275		117,970	117,970			L
950590-10-9	WENDYS INT L INC COM		09/30/2008	Various	1,300.000	29,225		23,848	33,592	(9,745)			(9,745)		23,848		5,377	5,377	488		L
958102-10-5	WESTERN DIGITAL CORP.		09/09/2008	BLOOMBERG TRADEBOOK LLC	61,868.000	1,481,093		2,087,299	198,178	(15,969)			(15,969)		2,087,299		(606,206)	(606,206)			L
959802-10-9	WESTERN UNION CO		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	7,800.000	200,201		47,290	189,384	(142,094)			(142,094)		47,290		152,911	152,911			L
962166-10-4	WEYERHAEUS ER CO COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	128,888		103,062	154,854	(51,792)			(51,792)		103,062		25,826	25,826	3,780		L
963320-10-6	WHIRLPOOL CORP		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	900.000	77,093		43,722	73,467	(29,745)			(29,745)		43,722		33,371	33,371	1,161		L
966837-10-6	WHOLE FOOD S MKT INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	28,385		33,166	57,120	605			605		33,166		(4,781)	(4,781)	840		L
969457-10-0	WILLIAMS C OS INC COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	6,100.000	159,705		30,195	218,258	(188,063)			(188,063)		30,195		129,510	129,510	1,952		L
97381W-10-4	WINDSTREAM CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	4,800.000	56,006		37,592	62,496	(24,904)			(24,904)		37,592		18,414	18,414	3,600		L
980745-10-3	WOODWARD GOVERN		09/02/2008	BLOOMBERG TRADEBOOK LLC	16,120.000	743,500		574,839							574,839		168,661	168,661	967		L
98233Q-10-5	WRIGHT EXPRESS CORP		08/14/2008	Various	36,136.000	1,093,336		896,173	1,103,739	(215,918)			(215,918)		896,173		197,163	197,163			L
982526-10-5	WRIGLEY (WM) JR.		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,300.000	182,739		115,122	134,665	(19,543)			(19,543)		115,122		67,617	67,617	2,208		L
983024-10-0	WYETH COM		09/25/2008	Various	63,700.000	2,551,508		2,525,673	605,403	(450,230)			(450,230)		2,525,673		25,835	25,835	11,508		L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,100.000	34,362		28,238	49,476	(21,238)			(21,238)		28,238		6,124	6,124	252		L
984121-10-3	XEROX CORP COM		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	9,900.000	124,065		62,771	160,281	(97,510)			(97,510)		62,771		61,294	61,294	1,262		L
983919-10-1	XILINX INC		09/25/2008	Various	52,420.000	1,274,446		1,323,605	76,545	33,552			33,552		1,323,605		(49,159)	(49,159)	1,400		L
98385X-10-6	XTO ENERGY INC.		09/25/2008	Various	293,166.000	13,989,348		16,627,225	3,156,072	(399,058)			(399,058)		16,627,225		(2,637,877)	(2,637,877)	64,882		L
984332-10-6	YAHOO INC.		09/25/2008	Various	305,600.000	6,661,931		7,160,833	293,076	(178,658)			(178,658)		7,160,833		(498,902)	(498,902)			L
988498-10-1	YUM! BRANDS INC		09/25/2008	Various	107,100.000	3,653,641		3,593,667	210,485	(173,834)			(173,834)		3,593,667		59,974	59,974	21,999		L
98956P-10-2	ZIMMER HOLDINGS		09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	162,625		17,356	158,760	(141,404)			(141,404)		17,356		145,270	145,270			L
008916-10-8	AGRIUM INC	T	08/07/2008	CANTOR, FITZGERALD & CO.	25,173.000	2,070,118		2,165,626							2,165,626		(95,508)	(95,508)	1,071		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
073176-10-9	BAYTEX ENERGY TRUST	T	09/02/2008	BLOOMBERG TRADEBOOK LLC	32,630.000	937,259		1,062,694							1,062,694		(125,435)	(125,435)	23,376		L
37373P-10-5	GERDAU AMERISTEEL COM NPV	C	08/29/2008	ALLIANCE BERNSTEIN	42,400.000	676,428		408,166		408,166			408,166		408,166	37,706	230,557	268,262	12,407		U
380956-40-9	GOLDCORP INC	T	08/05/2008	Various	646,692.000	22,735,880		27,946,878							27,946,878		(5,210,999)	(5,210,999)	9,445		L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	T	09/09/2008	Various	117,111.000	20,797,783		19,601,182	5,405,842	(1,290,956)			(1,290,956)		19,601,182		1,196,601	1,196,601	22,621		L
760975-10-2	RESEARCH IN MOTION	T	09/17/2008	Various	191,402.000	21,315,647		20,575,996							20,575,996		739,652	739,652			L
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	09/03/2008	ALLIANCE BERNSTEIN	8,800.000	344,847		126,170	317,556	(118,841)			(118,841)	(72,545)	126,170	24,644	194,033	218,677	8,782		U
088606-10-8	BHP BILLITON LTD ADR	F	09/29/2008	Various	5,200.000	297,476		226,370	364,208	(137,838)			(137,838)		226,370		71,106	71,106	5,558		L
Q3018U-10-9	CSL LIMITED PLACEMENT	D	09/09/2008	DIRECT	4,170.000	125,249		133,777							133,777	(8,528)		(8,528)			U
Q4887E-12-7	INCITEC PIVOT LTD	D	08/06/2008	ALLIANCE BERNSTEIN	854.000	114,917		126,307							126,307	(1,986)	(9,404)	(11,390)	1,677		L
Q9899H-10-9	ZINIFEX LIMITED NPV	D	06/20/2008	MERGER	60,000.000	466,097		408,698	636,000	185,454			185,454	(68,378)	408,698	90,463	(33,063)	57,399	19,789		L
G1150G-11-1	ACCENTURE LTD	F	09/11/2008	BERNSTEIN (SANFORD C.) & CO., INC.	44,100.000	1,613,570		1,711,367							1,711,367		(97,796)	(97,796)			L
G3921A-10-0	GLOBAL CROSSING LTD	F	08/21/2008	DISTRIBUTION	0.000	122,015											122,015	122,015			L
G4776G-10-1	INGERSOLL-RAND CO.	F	09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,200.000	112,148		63,902	148,704	(84,802)			(84,802)		63,902		48,245	48,245	1,728		L
G6359F-10-3	NABORS INDUSTRIES L	F	09/25/2008	BERNSTEIN (SANFORD C.) & CO., INC.	3,200.000	87,932		63,408	87,648	(24,240)			(24,240)		63,408		24,524	24,524			L
204412-20-9	CIA VALE RIO DOCE SPONS ADR REPR 1 COM N	F	08/06/2008	ALLIANCE BERNSTEIN	25,100.000	765,816		263,889	820,017	(556,128)			(556,128)		263,889		501,927	501,927	6,005		U
G65422-10-0	NOBLE CORPORATION	F	09/25/2008	Various	119,613.000	5,858,737		7,525,199	152,577	(110,579)			(110,579)		7,525,199		(1,666,462)	(1,666,462)	8,042		L
056752-10-8	BAIDU.COM ADR	F	07/22/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	28,141.000	8,226,435		8,414,735							8,414,735		(188,300)	(188,300)			L
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	07/29/2008	ALLIANCE BERNSTEIN	30,093.000	1,477,602		1,406,564	1,938,591	(222,796)			(222,796)	(309,231)	1,406,564	378,367	(307,329)	71,038	29,190		U
F92124-10-0	TOTAL SA EUR 2.5	D	09/17/2008	ALLIANCE BERNSTEIN	10,575.000	634,337		939,168							939,168	(94,559)	(210,271)	(304,830)			U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	09/18/2008	JONES TRADING	348,754.000	3,715,395		5,244,640							5,244,640		(1,529,245)	(1,529,245)			L
Y15054-10-2	CHINA NETCOM GRP CMN NPV	D	09/04/2008	ALLIANCE BERNSTEIN	63,000.000	188,266		110,704	186,480	(76,322)		546	(76,322)		110,704	(361)	77,923	77,562	4,772		U
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	09/11/2008	ALLIANCE BERNSTEIN	106,200.000	821,391		883,042	1,565,069	(687,874)		5,847	(687,874)		883,042	(3,332)	(58,320)	(61,652)	12,951		L
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	09/19/2008	Various	63,000.000	2,869,821		2,961,435							2,961,435		(91,614)	(91,614)	7,863		L
T2320M-10-9	BUZZI UNICEM SPA EUR0.6	D	07/18/2008	ALLIANCE BERNSTEIN	200.000	4,499		2,898	5,567	(1,648)		(1,021)	(1,648)		2,898	925	675	1,600	132		U
J44690-13-9	MITSUI & CO NPV	D	08/20/2008	ALLIANCE BERNSTEIN	67,000.000	1,106,846		854,374	1,400,836	(532,187)		(14,274)	(532,187)		854,374	37,833	214,639	252,472	14,300		U
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	D	09/17/2008	ALLIANCE BERNSTEIN	46,000.000	236,657		335,885	298,494	51,518		(14,126)	51,518		335,885	32,008	(131,236)	(99,228)	2,587		U
J67844-10-0	SANKYO CO LTD GUNMA	D	07/01/2008	ALLIANCE BERNSTEIN	18,600.000	1,224,098		628,272	857,013	(249,669)		20,928	(249,669)		628,272	23,534	572,292	595,826	17,517		U
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED	F	08/12/2008	CANTOR, FITZGERALD & CO.	13,734.000	751,579		887,303							887,303		(135,724)	(135,724)	10,634		L
N1712Q-10-4	CORPORATE EXPRESS NV	D	07/09/2008	ALLIANCE BERNSTEIN	90,700.000	1,070,263		577,065	662,836	2,435			2,435	(88,206)	577,065	(2,015)	495,214	493,199	29,859		U
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	D	07/25/2008	ALLIANCE BERNSTEIN	17,500.000	211,221		225,024							225,024		15,447	(29,250)	(13,803)		U
W95878-11-7	TELE2 AB SER'B' SEK1.25	D	09/16/2008	ALLIANCE BERNSTEIN	37,300.000	590,626		782,156							782,156	(68,366)	(123,163)	(191,529)	49,429		U
H0010V-10-1	ABB LTD PAR CHF 2.5	D	09/18/2008	Various	51,847.000	1,109,408		766,020	1,442,396	(632,172)			(632,172)	(126,945)	766,020	73,736	269,653	343,388			L
H84140-11-2	SYNGENTA CHF8.3	D	08/06/2008	ALLIANCE BERNSTEIN	472.000	126,852		143,711							143,711	225	(17,085)	(16,860)			U
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	08/06/2008	ALLIANCE BERNSTEIN	2,146.000	136,181		27,180	152,366	(113,108)			(113,108)	(12,078)	27,180	1,773	107,228	109,001	800		L
827084-86-4	SILICONWARE PRECIS SPON ADR REP 5 ORD TW	F	09/26/2008	DISTRIBUTION	0.000	7,123		7,123						(243)	7,123						L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	08/06/2008	ALLIANCE BERNSTEIN	12,624.000	687,599		771,730	608,312	(37,523)		15,421	(37,523)		771,730	(26,329)	(57,802)	(84,131)	9,507		U
G1104A-10-3	BHP BILLITON PLC ORD USD0.50	D	08/06/2008	ALLIANCE BERNSTEIN	4,637.000	140,596		197,377							197,377	446	(57,228)	(56,781)			U
G4581D-10-3	HOME RETAIL GROUP CMN STK	D	07/23/2008	ALLIANCE BERNSTEIN	226,200.000	1,018,557		1,179,516	1,468,490	551,802		(5,005)	551,802		1,179,516	5,879	(166,838)	(160,959)	73,348		U
G4984A-11-0	ITV PLC ORD GBP0.10	D	09/18/2008	ALLIANCE BERNSTEIN	46,630.000	40,587		44,056	76,940	26,917		(163)	26,917		44,056	(4,021)	553	(3,469)	3,238		L
G75754-10-4	RIO TINTO ORD GBP0.10	D	08/06/2008	ALLIANCE BERNSTEIN	755.000	72,213		50,787	80,799	(30,519)		506	(30,519)		50,787	(1,286)	22,713	21,426	714		U
G87621-10-1	TESCO	D	07/09/2008	ALLIANCE BERNSTEIN	75,977.000	560,294		630,284							630,284	3,035	(73,025)	(69,990)	12,886		L
G90637-10-2	TRINITY MIRROR ORD GBP0.10	D	08/01/2008	ALLIANCE BERNSTEIN	115,200.000	203,514		347,145	781,056	79,760		(1,651)	79,761		347,145	(1,964)	(141,666)	(143,630)	39,085		L
G93882-13-5	VODAFONE GROUP ORD USD 0.11428571	D	09/18/2008	ALLIANCE BERNSTEIN	689,543.000	1,607,379		2,308,383	2,589,234	(289,900)		9,048	(289,900)		2,308,383	(222,325)	(478,678)	(701,004)	113,410		L
6899999. Common Stocks - Industrial and Miscellaneous						1,752,669,334	XXX	1,793,620,399	294,545,645	(110,029,054)	(107,345)	354,435	(110,490,835)	(661,571)	1,793,335,051	290,948	(40,956,665)	(40,665,717)	6,283,012	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		09/19/2008	DIRECT	107,891,299.960	107,891,300		107,891,300	8,391						107,891,300				408,781		L
7199999. Money Market Mutual Funds						107,891,300	XXX	107,891,300	8,391						107,891,300				408,781	XXX	XXX
7299997. Total - Common Stocks - Part 4						2,172,786,970	XXX	2,201,447,381	469,337,747	(136,421,164)	(1,137,498)	2,776,672	(140,335,333)	(1,253,935)	2,197,537,602	614,913	(25,365,545)	(24,750,633)	11,459,258	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						2,172,786,970	XXX	2,201,447,381	469,337,747	(136,421,164)	(1,137,498)	2,776,672	(140,335,333)	(1,253,935)	2,197,537,602	614,913	(25,365,545)	(24,750,633)	11,459,258	XXX	XXX
7399999. Total - Preferred and Common Stocks						2,298,374,563	XXX	2,376,917,580	595,859,285	(136,256,201)	(1,507,560)	8,776,672	(146,540,433)	(1,270,530)	2,371,843,755	535,195	(74,004,388)	(73,469,192)	17,946,714	XXX	XXX
7499999 - Totals						5,834,275,157	XXX	5,931,693,583	3,042,523,617	(131,371,273)	(4,225,416)	21,746,079	(157,342,768)	(1,270,530)	5,931,095,437	(165,713)	(96,654,566)	(96,820,280)	150,133,739	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 32

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
0499999. Subtotal - Call Options								XXX					
S&P500 INDEX 06/19/2009 950 PUT	1,500	06/19/2009	950.0000	08/26/2008	CBOE	2,658,000	2,658,000		5,542,500	5,542,500			
S&P500 INDEX 06/19/2009 975 PUT	1,500	06/19/2009	975.0000	08/27/2008	CBOE	2,928,000	2,928,000		6,322,500	6,322,500			
0599999. Subtotal - Put Options - Hedging						5,586,000	5,586,000	XXX	11,865,000	11,865,000			
0899999. Subtotal - Put Options						5,586,000	5,586,000	XXX	11,865,000	11,865,000			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/01/2008	6.6000	09/24/2007	GOLDMAN SACHS	1,350,000	1,350,000						
3M USD LIBOR PAYER SWAPTION	2,000,000,000	10/06/2008	6.4000	10/01/2007	GOLDMAN SACHS	3,925,000	3,925,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/10/2008	6.5500	10/05/2007	UBS AG	1,270,000	1,270,000						
3M USD LIBOR PAYER SWAPTION	2,000,000,000	10/14/2008	6.8500	10/10/2007	JP MORGAN CHASE BANK	3,140,000	3,140,000						
3M USD LIBOR PAYER SWAPTION	2,000,000,000	10/22/2008	6.5800	10/16/2007	JP MORGAN CHASE BANK	2,360,000	2,360,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/29/2008	6.6200	10/16/2007	CITIBANK	1,000,000	1,000,000		50	50			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/22/2008	6.6500	10/22/2007	BANK OF AMERICA	1,487,500	1,487,500						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	11/05/2008	6.0000	10/22/2007	JP MORGAN CHASE BANK	2,725,000	2,725,000		24,060	24,060			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/08/2009	6.1500	07/08/2008	BARCLAY'S CAPITAL	6,475,000	6,475,000		3,979,550	3,979,550			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/15/2009	6.0500	07/15/2008	ROYAL BANK OF SCTLND	7,275,000	7,275,000		5,847,940	5,847,940			
3M USD LIBOR PAYER SWAPTION	500,000,000	07/17/2009	6.2000	07/17/2008	BARCLAY'S CAPITAL	2,950,000	2,950,000		2,237,750	2,237,750			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/21/2009	6.3500	07/21/2008	ROYAL BANK OF SCTLND	6,500,000	6,500,000		2,087,000	2,087,000			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	07/27/2009	6.2900	07/25/2008	BARCLAY'S CAPITAL	12,000,000	12,000,000		7,169,920	7,169,920			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/04/2009	6.1500	08/04/2008	UBS AG	5,575,000	5,575,000		4,126,590	4,126,590			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/06/2009	6.2700	08/06/2008	MERRILL LYNCH	5,325,000	5,325,000		3,199,770	3,199,770			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/06/2009	6.2700	08/06/2008	ROYAL BANK OF SCTLND	5,650,000	5,650,000		3,199,770	3,199,770			
0999999. Subtotal - Caps - Hedging						69,007,500	69,007,500	XXX	31,872,400	31,872,400			
1299999. Subtotal - Caps						69,007,500	69,007,500	XXX	31,872,400	31,872,400			
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						74,593,500	74,593,500	XXX	43,737,400	43,737,400			
2799999. Subtotal - Other								XXX					
9999999 - Totals						74,593,500	74,593,500	XXX	43,737,400	43,737,400			

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
ALLERGEN OCTOBER 60 CALL	500	10/20/2008	60.0000	09/22/2008	COMPOSITE EXCHANGE	93,499	93,499		12,500	12,500			
US COMCAST CORP NOVEMBER 22.50 CALL	1,500	11/24/2008	22.5000	09/22/2008	COMPOSITE EXCHANGE	66,000	66,000		52,500	52,500			
CIGNA OCTOBER 45 CALL	1,000	10/20/2008	45.0000	08/11/2008	COMPOSITE EXCHANGE	126,999	126,999		15,000	15,000			
WALT DISNEY OCTOBER 35 CALL	750	10/20/2008	35.0000	08/15/2008	COMPOSITE EXCHANGE	37,875	37,875		11,250	11,250			
DISNEY OCTOBER 32.50 CALL	750	10/20/2008	32.5000	08/15/2008	COMPOSITE EXCHANGE	112,124	112,124		30,000	30,000			
ECOLAB OCTOBER 45 CALL	350	10/20/2008	45.0000	08/27/2008	COMPOSITE EXCHANGE	51,450	51,450		112,000	112,000			
INTERNATIONAL PAPER OCTOBER 30 CALL	1,500	10/20/2008	30.0000	09/22/2008	COMPOSITE EXCHANGE	160,499	160,499		45,000	45,000			
ILLINOIS TOOLWORKS OCTOBER 50 CALLS	1,000	10/20/2008	50.0000	09/22/2008	COMPOSITE EXCHANGE	68,000	68,000		25,000	25,000			
J.C. PENNY OCTOBER 37.50 CALL	400	10/20/2008	37.5000	09/17/2008	COMPOSITE EXCHANGE	112,399	112,399		18,000	18,000			
HUDSON CITY BANCORP INC NOVEMBER 20 CALL	1,710	11/24/2008	20.0000	09/29/2008	COMPOSITE EXCHANGE	150,479	150,479		145,350	145,350			
COCA COLA OCTOBER 55 CALL	700	10/20/2008	55.0000	09/29/2008	COMPOSITE EXCHANGE	37,800	37,800		42,000	42,000			
MICROSOFT OCTOBER 29 CALL	1,500	10/20/2008	29.0000	08/13/2008	COMPOSITE EXCHANGE	132,483	132,483		30,000	30,000			
TRANSOCEAN NOVEMBER 140 CALL	100	11/24/2008	140.0000	09/22/2008	COMPOSITE EXCHANGE	40,700	40,700		9,500	9,500			
SOUTHWESTERN ENERGY OCTOBER 40 CALL	500	10/20/2008	40.0000	09/24/2008	COMPOSITE EXCHANGE	53,500	53,500		7,500	7,500			
VANGUARD EUROPE PACIFIC ETF OCTOBER 41 CALLS	500	10/20/2008	41.0000	08/18/2008	COMPOSITE EXCHANGE	29,000	29,000		5,000	5,000			
0299999. Subtotal - Call Options - Income						1,272,806	1,272,806	XXX	560,600	560,600			
0499999. Subtotal - Call Options						1,272,806	1,272,806	XXX	560,600	560,600			
0899999. Subtotal - Put Options								XXX					

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
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								XXX					
2699999. Subtotal - Income						1,272,806	1,272,806	XXX	560,600	560,600			
2799999. Subtotal - Other								XXX					
9999999 - Totals						1,272,806	1,272,806	XXX	560,600	560,600			

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
S&P500 INDEX 06/19/2009 929.6601 PUT	201,686	06/19/2009	929.6601	07/14/2008	GOLDMAN SACHS & CO	5,222,316	5,222,316		6,631,621	6,631,621				854
S&P500 INDEX 06/19/2009 1487.4562 CALL	201,686	06/19/2009	1487.4562	07/14/2008	GOLDMAN SACHS & CO	(4,286,610)	(4,286,610)		(2,102,496)	(2,102,496)				854
S&P500 INDEX 06/19/2009 941.2875 PUT	199,195	06/19/2009	941.2875	07/17/2008	GOLDMAN SACHS & CO	4,706,366	4,706,366		6,992,418	6,992,418				844
S&P500 INDEX 06/19/2009 1506.06 CALL	199,195	06/19/2009	1506.0600	07/17/2008	GOLDMAN SACHS & CO	(3,903,629)	(3,903,629)		(1,802,765)	(1,802,765)				844
S&P500 INDEX 06/19/2009 946.8 PUT	198,035	06/19/2009	946.8000	07/21/2008	MORGAN STANLEY & CO	4,441,588	4,441,588		7,167,418	7,167,418				839
S&P500 INDEX 06/19/2009 1514.88 CALL	198,035	06/19/2009	1514.8800	07/21/2008	MORGAN STANLEY & CO	(3,366,595)	(3,366,595)		(1,675,033)	(1,675,033)				839
S&P500 INDEX 06/19/2009 962.25 PUT	194,856	06/19/2009	962.2500	07/23/2008	MORGAN STANLEY & CO	4,022,841	4,022,841		7,673,014	7,673,014				825
S&P500 INDEX 06/19/2009 1539.6 CALL	194,856	06/19/2009	1539.6000	07/23/2008	MORGAN STANLEY & CO	(2,922,840)	(2,922,840)		(1,360,684)	(1,360,684)				825
S&P500 INDEX 06/19/2009 957.23 PUT	195,879	06/19/2009	957.2300	07/30/2008	JP MORGAN CHASE BANK	3,751,083	3,751,083		7,506,400	7,506,400				830
S&P500 INDEX 06/19/2009 1531.56 CALL	195,879	06/19/2009	1531.5600	07/30/2008	JP MORGAN CHASE BANK	(2,775,605)	(2,775,605)		(1,456,287)	(1,456,287)				830
S&P500 INDEX 06/19/2009 949.73 PUT	98,713	06/19/2009	949.7300	08/05/2008	JP MORGAN CHASE BANK	2,080,870	2,080,870		3,630,936	3,630,936				418
S&P500 INDEX 06/19/2009 1519.56 CALL	98,713	06/19/2009	1519.5600	08/05/2008	JP MORGAN CHASE BANK	(1,624,816)	(1,624,816)		(805,374)	(805,374)				418
S&P500 INDEX 06/19/2009 968.89 PUT	96,760	06/19/2009	968.8900	08/11/2008	MORGAN STANLEY & CO	1,829,643	1,829,643		3,948,572	3,948,572				410
S&P500 INDEX 06/19/2009 1550.22 CALL	96,760	06/19/2009	1550.2200	08/11/2008	MORGAN STANLEY & CO	(1,354,646)	(1,354,646)		(621,706)	(621,706)				410
S&P500 INDEX 06/19/2009 970.5 PUT	193,199	06/19/2009	970.5000	08/11/2008	JP MORGAN CHASE BANK	3,349,993	3,349,993		7,951,898	7,951,898				818
S&P500 INDEX 06/19/2009 1552.8 CALL	193,199	06/19/2009	1552.8	08/11/2008	JP MORGAN CHASE BANK	(2,499,995)	(2,499,995)		(1,216,392)	(1,216,392)				818
S&P500 INDEX 06/19/2009 972.38 PUT	96,413	06/19/2009	972.38	08/11/2008	JP MORGAN CHASE BANK	1,674,993	1,674,993		4,008,133	4,008,133				408
S&P500 INDEX 06/19/2009 1555.8 CALL	96,413	06/19/2009	1555.8	08/11/2008	JP MORGAN CHASE BANK	(1,249,995)	(1,249,995)		(592,833)	(592,833)				408
S&P500 INDEX 09/18/2009 952.96 PUT	196,756	09/18/2009	952.96	08/21/2008	UBS AG	5,174,683	5,174,683		9,327,625	9,327,625				967
S&P500 INDEX 09/18/2009 1524.73 CALL	196,756	09/18/2009	1524.73	08/21/2008	UBS AG	(5,074,337)	(5,074,337)		(2,399,206)	(2,399,206)				967
S&P500 INDEX 09/18/2009 964.83 PUT	194,334	09/18/2009	964.8300	08/22/2008	UBS AG	5,050,741	5,050,741		9,738,934	9,738,934				956
S&P500 INDEX 09/18/2009 1543.73 CALL	194,334	09/18/2009	1543.7300	08/22/2008	UBS AG	(4,899,160)	(4,899,160)		(2,091,543)	(2,091,543)				956
S&P500 INDEX 09/18/2009 952.65 PUT	118,092	09/18/2009	952.6500	08/26/2008	UBS AG	3,209,741	3,209,741		5,590,194	5,590,194				581
S&P500 INDEX 09/18/2009 1524.24 CALL	118,092	09/18/2009	1524.2400	08/26/2008	UBS AG	(3,075,116)	(3,075,116)		(1,444,611)	(1,444,611)				581
S&P500 INDEX 06/19/2009 981.11 PUT	95,555	06/19/2009	981.1100	08/11/2008	JP MORGAN CHASE BANK	1,762,502	1,762,502		4,160,144	4,160,144				405
S&P500 INDEX 06/19/2009 1569.78 CALL	95,555	06/19/2009	1569.7800	08/11/2008	JP MORGAN CHASE BANK	(1,300,007)	(1,300,007)		(525,950)	(525,950)				405
S&P500 INDEX 09/18/2009 949.69 PUT	197,433	09/18/2009	949.6900	08/21/2008	GOLDMAN SACHS & CO	5,062,182	5,062,182		9,215,889	9,215,889				971
S&P500 INDEX 09/18/2009 1519.5 CALL	197,433	09/18/2009	1519.5000	08/21/2008	GOLDMAN SACHS & CO	(4,874,621)	(4,874,621)		(2,496,318)	(2,496,318)				971
S&P500 INDEX 09/18/2009 967.5 PUT	193,798	09/18/2009	967.5000	08/22/2008	CSF BOSTON	5,050,376	5,050,376		9,833,173	9,833,173				953
S&P500 INDEX 09/18/2009 1548 CALL	193,798	09/18/2009	1548.0000	08/22/2008	CSF BOSTON	(4,862,392)	(4,862,392)		(2,027,707)	(2,027,707)				953
0199999. Subtotal - Collars - Hedging						8,319,554	8,319,554	XXX	80,757,462	80,757,462				22,159
0499999. Subtotal - Collars						8,319,554	8,319,554	XXX	80,757,462	80,757,462				22,159
CDS CS2119044 ON ADVANCED MICRO DEVICES	2,000,000	06/20/2009	0.0000% (1.6500%)	04/24/2007	CREDIT SUISSE FB				226,148	226,148			(25,117)	8,489
CDS CS2139521 ON OCCIDENTAL PETROLEUM CO	5,000,000	06/20/2017	0.0000% (0.2800%)	05/29/2007	JP MORGAN CHASE BANK				189,688	189,688			(10,656)	73,850
CDS CS2154900 ON MERCK & CO. INC	10,000,000	06/20/2017	0.0000% (0.1900%)	06/06/2007	JP MORGAN CHASE BANK				219,234	219,234			(14,461)	147,699
CDS CS2170245 ON CSX CORP	10,000,000	09/20/2014	0.0000% (0.5950%)	06/20/2007	BARCLAY'S CAPITAL				439,203	439,203			(45,286)	122,223
CDS CS2170252 ON APACHE CORP	5,000,000	09/20/2014	0.0000% (0.3400%)	06/20/2007	CITIBANK				171,684	171,684			(12,939)	61,111
CDS CS2177927 ON SARA LEE CORP	10,000,000	09/20/2017	0.0000% (0.8300%)	07/16/2007	BARCLAY'S CAPITAL				(147,904)	(147,904)			(63,172)	149,817
CDS CS2180483 ON NABORS INDUSTRIES INC	10,000,000	09/20/2014	0.0000% (0.4900%)	07/16/2007	UBS AG				335,681	335,681			(37,294)	122,223
CDS CS2183040 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2012	0.0000% (0.2500%)	07/17/2007	JP MORGAN CHASE BANK				38,140	38,140			(19,028)	99,691
CDS CS2247043 ON KNIGHT RIDDER INC	500,000	12/20/2012	0.0000% (2.8000%)	09/28/2007	MERRILL LYNCH				200,575	200,575			(10,656)	5,138
CDS CS2282891 ON FELCOR LODGING LIMITED	1,000,000	12/20/2012	0.0000% (2.2000%)	11/30/2007	MERRILL LYNCH				151,785	151,785			(16,744)	10,277
CDS CS2282909 ON ARCH WESTERN RESOURCES	1,500,000	12/20/2012	0.0000% (2.8000%)	11/30/2007	BANK OF AMERICA				13,662	13,662			(31,967)	15,415
CDS CS2295885 ON CAG 37 03/20/2013	3,000,000	03/20/2013	0.0000% (0.3700%)	01/04/2008	GOLDMAN SACHS				12,458	12,458			(8,325)	31,718
CDS CS2308480 ON DOW CHEMICAL COMPANY T	5,000,000	03/20/2013	0.0000% (0.6600%)	01/16/2008	DEUTSCHE BANK				28,205	28,205			(23,650)	52,863
CDS CS2308498 ON CYTEC INDUSTRIES INC.	5,000,000	03/20/2013	0.0000% (0.7700%)	01/16/2008	DEUTSCHE BANK				(10,141)	(10,141)			(27,592)	52,863
CDS CS2308514 ON ROHM & HAAS CO	5,000,000	03/20/2013	0.0000% (0.6800%)	01/16/2008	MERRILL LYNCH				(66,778)	(66,778)			(24,367)	52,863
CDS CS2308522 ON THE BLACK & DECKER CORP	3,000,000	03/20/2013	0.0000% (1.1500%)	01/16/2008	JP MORGAN CHASE BANK				7,279	7,279			(24,725)	31,718
CDS CS2313613 ON JPMORGAN CHASE & CO	3,000,000	03/20/2013	0.0000% (0.8100%)	01/23/2008	GOLDMAN SACHS				69,277	69,277			(16,943)	31,718
CDS CS2328975 ON BORGWARNER INC.	3,000,000	03/20/2013	0.0000% (0.6700%)	02/07/2008	MERRILL LYNCH				18,304	18,304			(13,177)	31,718
CDS CS2331532 ON BAKER HUGHES	5,000,000	03/20/2013	0.0000% (0.6300%)	02/12/2008	CITIBANK				(25,206)	(25,206)			(20,213)	52,863
CDS CS2334106 ON CBE-COOPIN 65 03/20/201	3,000,000	03/20/2013	0.0000% (0.6500%)	02/13/2008	GOLDMAN SACHS				(18,964)	(18,964)			(12,458)	31,718
CDS CS2336648 ON RPMINT 150 03/20/2013	5,000,000	03/20/2013	0.0000% (1.5000%)	02/14/2008	DEUTSCHE BANK				(85,446)	(85,446)			(47,708)	52,863
CDS CS2367411 ON NEM 95 06/20/2013	5,000,000	06/20/2013	0.0000% (0.9500%)	03/26/2008	CREDIT SUISSE FB				85,179	85,179			(24,806)	54,333
CDS CS2375042 ON CARNIVAL CORP	5,000,000	06/20/2013	0.0000% (1.1000%)	04/03/2008	BANK OF AMERICA				25,874	25,874			(27,500)	54,333
CDS CS2377600 ON NORDSTROM INC	5,000,000	06/20/2013	0.0000% (1.0000%)	04/04/2008	BANK OF AMERICA				90,408	90,408			(24,861)	54,333
CDS CS2382725 ON PPG INDUSTRIES INC.	5,000,000	06/20/2013	0.0000% (0.8100%)	04/09/2008	ROYAL BANK OF SCTLND				32,854	32,854			(19,575)	54,333
CDS CS2390405 ON AMERICAN ELECTRIC POWER	5,000,000	06/20/2013	0.0000% (0.5500%)	04/15/2008	UBS AG				12,939	12,939			(12,833)	54,333
CDS CS2390413 ON AMERICAN ELECTRIC POWER	5,000,000	06/20/2015	0.0000% (0.5800%)	04/15/2008	UBS AG				23,721	23,721			(13,533)	64,823
CDS CS2392963 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000% (1.1200%)	04/16/2008	DEUTSCHE BANK				590,339	590,339			(25,978)	54,333
CDS CS2395529 ON ARROW ELECTRONICS INC.	5,000,000	06/20/2013	0.0000% (0.9500%)	04/17/2008	GOLDMAN SACHS				(66,832)	(66,832)			(21,903)	54,333
CDS CS2398085 ON ARROW ELECTRONICS INC.	5,000,000	06/20/2013	0.0000% (0.8700%)	04/22/2008	MORGAN STANLEY				(49,738)	(49,738)			(19,454)	54,333
CDS CS2400659 ON RPMINT 92 06/20/2013	5,000,000	06/20/2013	0.0000% (0.9200%)	04/23/2008	UBS AG				37,495	37,495			(20,444)	54,333

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2400667 ON WELLS FARGO & CO	3,000,000	06/20/2013	0.0000% (0.7700%)	04/23/2008	MORGAN STANLEY				82,449	82,449			(10,267)	32,600
CDS CS2405773 ON TYSON FOODS INC.	5,000,000	06/20/2013	0.0000% (1.7500%)	04/30/2008	BANK OF AMERICA				277,600	277,600			(37,188)	54,333
CDS CS2405781 ON EASTMAN CHEMICAL COMPAN	5,000,000	06/20/2013	0.0000% (0.4700%)	04/30/2008	DEUTSCHE BANK				14,771	14,771			(9,988)	54,333
CDS CS2405799 ON STORA ENSO OYJ	3,000,000	06/20/2013	0.0000% (2.9500%)	04/30/2008	DEUTSCHE BANK				28,891	28,891			(37,613)	32,600
CDS CS2405807 ON RPMINT 80 06/20/2013	5,000,000	06/20/2013	0.0000% (0.8000%)	04/30/2008	DEUTSCHE BANK				62,749	62,749			(17,000)	54,333
CDS CS2405815 ON DOW CHEMICAL COMPANY T	5,000,000	06/20/2013	0.0000% (0.4700%)	04/30/2008	CREDIT SUISSE FB				73,764	73,764			(9,988)	54,333
CDS CS2405849 ON TOLL BROS INC	3,000,000	06/20/2013	0.0000% (2.3700%)	04/30/2008	MORGAN STANLEY				10,749	10,749			(30,218)	32,600
CDS CS2408322 ON JONES APPAREL GP INC	3,000,000	06/20/2013	0.0000% (3.0500%)	05/05/2008	GOLDMAN SACHS				19,980	19,980			(37,617)	32,600
CDS CS2410880 ON MOHAWK INDUSTRIES INC.	5,000,000	06/20/2013	0.0000% (1.5700%)	05/06/2008	UBS AG				190,236	190,236			(32,054)	54,333
CDS CS2410898 ON M 237 06/20/2013	5,000,000	06/20/2013	0.0000% (2.3700%)	05/06/2008	MORGAN STANLEY				(19,362)	(19,362)			(48,388)	54,333
CDS CS2413447 ON HARTFORD FINANCIAL SERV	3,000,000	06/20/2013	0.0000% (0.6600%)	05/07/2008	ROYAL BANK OF SCTLND				389,031	389,031			(8,030)	32,600
CDS CS2416002 ON SANTNDR 51 06/20/2013	5,000,000	06/20/2013	0.0000% (0.5100%)	05/08/2008	CITIBANK				172,208	172,208			(10,271)	54,333
CDS CS2416010 ON LLOYDS TSB BANK PLC	5,000,000	06/20/2013	0.0000% (0.4900%)	05/08/2008	GOLDMAN SACHS				295,864	295,864			(9,868)	54,333
CDS CS2421127 ON XL CAP LTD	5,000,000	06/20/2018	0.0000% (1.4000%)	05/13/2008	GOLDMAN SACHS				736,126	736,126			(27,222)	77,966
CDS CS2428809 ON CARNIVAL CORP	5,000,000	06/20/2015	0.0000% (0.8300%)	05/21/2008	BANK OF AMERICA				130,681	130,681			(15,217)	64,823
CDS CS2431365 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000% (0.9800%)	05/22/2008	BARCLAY'S CAPITAL				615,807	615,807			(17,831)	54,333
CDS CS2433924 ON BOEING CAP CORP	3,000,000	06/20/2013	0.0000% (0.7700%)	05/23/2008	GOLDMAN SACHS				74,962	74,962			(8,342)	32,600
CDS CS2441612 ON MGIC INVESTMENT CORPORA	3,000,000	06/20/2013	0.0000% (4.6500%)	06/02/2008	DEUTSCHE BANK				574,132	574,132			(46,500)	32,600
CDS CS2456982 ON INTERPUBLIC GROUP OF CO	2,000,000	09/20/2013	0.0000% (3.1500%)	06/20/2008	JP MORGAN CHASE BANK				125,327	125,327			(17,850)	22,305
CDS CS2459523 ON GOLDMAN SACHS GP INC	5,000,000	09/20/2013	0.0000% (1.3200%)	07/07/2008	BANK OF AMERICA				568,286	568,286			(15,583)	55,764
CDS CS2459531 ON WYETH	5,000,000	09/20/2013	0.0000% (0.3700%)	07/07/2008	UBS AG				(6,991)	(6,991)			(4,368)	55,764
CDS CS2459549 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2013	0.0000% (0.7200%)	07/07/2008	BARCLAY'S CAPITAL				(138,406)	(138,406)			(17,000)	111,527
CDS CS2459556 ON US STEEL CORP	5,000,000	09/20/2013	0.0000% (1.7200%)	07/07/2008	JP MORGAN CHASE BANK				156,708	156,708			(20,306)	55,764
CDS CS2464655 ON M 267 09/20/2013	5,000,000	09/20/2013	0.0000% (2.6700%)	07/08/2008	GOLDMAN SACHS				(76,313)	(76,313)			(31,150)	55,764
CDS CS2467203 ON NATIONAL RURAL UTILITIE	5,000,000	09/20/2013	0.0000% (0.7000%)	07/08/2008	ROYAL BANK OF SCTLND				131,378	131,378			(8,167)	55,764
CDS CS2467211 ON LNC 160 09/20/2013	5,000,000	09/20/2013	0.0000% (1.6000%)	07/09/2008	GOLDMAN SACHS				195,328	195,328			(18,444)	55,764
CDS CS2467229 ON PRUDENTIAL FINANCIAL I	5,000,000	09/20/2013	0.0000% (1.5700%)	07/09/2008	DEUTSCHE BANK				475,754	475,754			(18,099)	55,764
CDS CS2469761 ON CSX CORP	5,000,000	09/20/2013	0.0000% (1.5200%)	07/09/2008	UBS AG				(23,789)	(23,789)			(17,522)	55,764
CDS CS2474894 ON CHUBB CORPORATION	5,000,000	09/20/2013	0.0000% (0.6800%)	07/17/2008	ROYAL BANK OF SCTLND				(15,587)	(15,587)			(7,083)	55,764
CDS CS2474902 ON HARTFORD FINANCIAL SERV	5,000,000	09/20/2013	0.0000% (1.2000%)	07/17/2008	ROYAL BANK OF SCTLND				572,125	572,125			(12,500)	55,764
CDS CS2477442 ON COMMERCIAL METALS CO.	5,000,000	09/20/2013	0.0000% (0.7500%)	07/17/2008	BANK OF AMERICA				160,790	160,790			(7,813)	55,764
CDS CS2485122 ON CHUBB CORPORATION	3,000,000	09/20/2013	0.0000% (0.5700%)	07/23/2008	GOLDMAN SACHS				5,402	5,402			(3,278)	33,458
CDS CS2487680 ON TYSON FOODS INC.	3,000,000	09/20/2013	0.0000% (2.8000%)	07/29/2008	GOLDMAN SACHS				48,676	48,676			(14,700)	33,458
CDS CS2490247 ON ANADARKO PETROLEUM CORP	3,000,000	09/20/2013	0.0000% (0.6100%)	07/30/2008	GOLDMAN SACHS				52,774	52,774			(3,152)	33,458
CDS CS2495360 ON ALLTEL CORPORATION	5,000,000	09/20/2013	0.0000% (0.8600%)	08/01/2008	MORGAN STANLEY				82,750	82,750			(7,167)	55,764
CDS CS2497929 ON SOCIETE GENERALE	5,000,000	09/20/2013	0.0000% (0.8100%)	08/07/2008	CITIBANK				108,710	108,710			(6,075)	55,764
CDS CS2497937 ON UBS AG	5,000,000	09/20/2013	0.0000% (1.0300%)	08/07/2008	CITIBANK				356,139	356,139			(7,725)	55,764
CDS CS2500482 ON SUNCOR ENERGY	3,000,000	09/20/2013	0.0000% (1.0000%)	08/08/2008	BANK OF AMERICA				78,453	78,453			(4,417)	33,458
CDS CS2505606 ON NUCOR CORP	3,000,000	09/20/2013	0.0000% (0.7500%)	08/13/2008	GOLDMAN SACHS				19,418	19,418			(3,000)	33,458
CDS CS2508162 ON CARDINAL HEALTH INC.	5,000,000	09/20/2013	0.0000% (0.6700%)	08/14/2008	DEUTSCHE BANK				(20,948)	(20,948)			(4,374)	55,764
CDS CXB888324 ON CDX.NA.IG.10	150,000,000	06/20/2013	0.0000% (1.5500%)	08/11/2008	GOLDMAN	(1,299,671)	(986,725)		820,082	820,082	42,977		(460,773)	1,629,984
CDS CXB888324 ON CDX.NA.IG.10	100,000,000	06/20/2013	0.0000% (1.5500%)	08/11/2008	ROYALBANK	(866,447)	(671,603)		546,721	546,721	27,671		(299,552)	1,086,656
CDS CXB888324 ON CDX.NA.IG.10	250,000,000	06/20/2013	0.0000% (1.5500%)	08/11/2008	BOFA	(2,166,118)	(2,533,184)		1,366,803	1,366,803	70,076		(468,118)	2,716,641
CDS CS2513287 ON IDEARC INC	2,000,000	09/20/2013	0.0000% (5.0000%)	09/02/2008	CITIBANK	840,000	827,056		1,043,237	1,043,237	(12,944)		(20,722)	22,305
CDS CS2513295 ON CLEAR CHANNEL COMMUNICA	2,000,000	09/20/2015	0.0000% (5.0000%)	09/02/2008	JP MORGAN CHASE BANK	600,000	593,378		889,763	889,763	(6,622)		(14,400)	26,411
CDS CS2513311 ON NORDSTROM INC	3,000,000	12/20/2013	0.0000% (1.4800%)	09/02/2008	DEUTSCHE BANK				919	919			(3,453)	34,286
CDS CS2513329 ON ABITIBI-CONSOLID	2,000,000	06/20/2011	0.0000% (5.0000%)	09/03/2008	MERRILL LYNCH	925,000	900,174		1,077,248	1,077,248	(24,826)		(32,326)	16,494
CDS CS2518468 ON WINDSTREAM CORP	1,000,000	12/20/2013	0.0000% (3.2000%)	09/18/2008	JP MORGAN CHASE BANK				(1,766)	(1,766)			(1,067)	11,429
CDS CS2518484 ON CITIZENS COMMUNICATIONS	1,000,000	09/20/2013	0.0000% (3.5200%)	09/18/2008	BARCLAY'S CAPITAL				4,568	4,568			(1,173)	11,153
CDS CS2523526 ON COX COMMUNICATIONS INC	3,000,000	09/20/2013	0.0000% (0.7300%)	09/19/2008	BARCLAY'S CAPITAL				5,856	5,856			(669)	33,458
CDS CS2523575 ON ARROW ELECTRONICS INC.	3,000,000	09/20/2013	0.0000% (0.6500%)	09/19/2008	BARCLAY'S CAPITAL				(24)	(24)			(596)	33,458
CDS CS2526099 ON BRITISH TELECOMMUNICATI	3,000,000	12/20/2013	0.0000% (1.0300%)	09/22/2008	DEUTSCHE BANK				15,723	15,723			(687)	34,286
CDS CS2538896 ON IDEARC INC	1,000,000	12/20/2013	0.0000% (5.0000%)	09/30/2008	BANK OF AMERICA	550,000	550,000		529,330	529,330				11,429
CDS SP0301Q09 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000% (1.0400%)	07/21/2006	GOLDMAN SACHS				276,191	276,191			(23,747)	25,862
CDS SP0301R73 ON SOUTHWEST AIRLINES CO	10,000,000	09/20/2013	0.0000% (0.3600%)	07/27/2006	BARCLAY'S CAPITAL				521,607	521,607			(22,333)	111,527
INT RATE SWAP0949 ON VARIABLE RATE SECURITIES	125,000,000	08/14/2018	MUNIPSA (US0003M)	08/12/2008	GOLDMAN SACHS				2,717,404	2,717,404			148,407	1,964,202
INT RATE SWAP0953 ON VARIABLE RATE SECURITIES	200,000,000	08/27/2018	MUNIPSA (US0003M)	08/22/2008	GOLDMAN SACHS				3,594,214	3,594,214			260,850	3,148,385
INT RATE SWAP0954 ON VARIABLE RATE SECURITIES	100,000,000	08/28/2018	MUNIPSA (US0003M)	08/25/2008	MERRILL LYNCH				1,798,625	1,798,625			131,753	1,574,410
INT RATE SWAP0955 ON VARIABLE RATE SECURITIES	75,000,000	08/29/2018	MUNIPSA (US0003M)	08/27/2008	JP MORGAN CHASE BANK				1,367,059	1,367,059			99,497	1,180,971
INT RATE SWAP0961 ON VARIABLE RATE SECURITIES	100,000,000	09/11/2018	MUNIPSA (US0003M)	09/09/2008	DEUTSCHE BANK				1,510,757	1,510,757			145,019	1,577,452
INT RATE SWAP0962 ON VARIABLE RATE SECURITIES	100,000,000	09/17/2018	MUNIPSA (US0003M)	09/12/2008	GOLDMAN SACHS				1,307,858	1,307,858			149,363	1,578,754
INT RATE SWAP0964 ON VARIABLE RATE SECURITIES	100,000,000	09/25/2018	MUNIPSA (US0003M)	09/23/2008	BANK OF AMERICA				109,260	109,260			88,010	1,580,489
0599999. Subtotal - Swaps - Hedging						(1,417,235)	(1,320,904)	XXX	28,637,180	28,637,180	96,331		(1,707,449)	22,200,264

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2034581 ON STANDARD PACIFIC CORP.	1,000,000	12/20/2011	3.3500% (0.0000%)	10/17/2006	CREDIT SUISSE FB					(86,773)			25,497	8,975
CDS CS2070445 ON MEDIACOM LLC	3,000,000	03/20/2012	2.6900% (0.0000%)	02/09/2007	CREDIT SUISSE FB					(397,252)			61,422	27,947
CDS CS2126726 ON FOREST OIL CORPORATION	4,000,000	06/20/2012	1.8550% (0.0000%)	05/09/2007	MORGAN STANLEY					(167,452)			56,474	38,592
CDS CS2211213 ON MBIA INSURANCE CORPORAT	10,000,000	09/20/2012	1.3200% (0.0000%)	08/02/2007	DEUTSCHE BANK					(4,718,867)			100,467	99,691
CDS CS2229124 ON BEAZER HOMES USA	1,500,000	09/20/2012	5.0000% (0.0000%)	09/11/2007	GOLDMAN SACHS	(296,250)	(234,149)		(234,149)	(228,925)	44,241		101,324	14,954
CDS CS2236806 ON FLORIDA STATE GO 60%	20,000,000	09/20/2017	0.1600% (0.0000%)	09/18/2007	CITIBANK					(834,816)			24,356	299,634
CDS CS2241921 ON TXU 220 09/20/2008	6,000,000	12/20/2008	2.2000% (0.0000%)	09/26/2007	GOLDMAN SACHS					(11,663)			100,467	14,132
CDS CS2259840 ON MBIA INSURANCE CORPORAT	5,000,000	12/20/2012	2.2000% (0.0000%)	10/25/2007	BANK OF AMERICA					(2,303,023)			83,722	51,385
CDS CS2264964 ON DILLARD'S INC	4,000,000	12/20/2008	1.8000% (0.0000%)	10/30/2007	BANK OF AMERICA					(27,916)			54,800	9,422
CDS CS2270086 ON FORD MOTOR COMPANY	4,000,000	12/20/2008	4.1000% (0.0000%)	11/06/2007	MORGAN STANLEY					(185,711)			124,822	9,422
CDS CS2272645 ON NRG ENERGY INC	3,000,000	12/20/2012	3.9300% (0.0000%)	11/07/2007	MERRILL LYNCH					(94,744)			89,735	30,831
CDS CS2275218 ON STATE OF TEXAS RR85%	15,000,000	12/20/2017	0.2500% (0.0000%)	11/08/2007	MERRILL LYNCH					(262,991)			28,542	227,825
CDS CS2295794 ON CVRD 125 01/20/2013	3,000,000	01/20/2013	1.2500% (0.0000%)	01/04/2008	GOLDMAN SACHS					(78,532)			28,125	31,139
CDS CS2295828 ON ENTRPA 125.1 03/20/2013	3,000,000	03/20/2013	1.2510% (0.0000%)	01/04/2008	GOLDMAN SACHS					(57,253)			28,148	31,718
CDS CS2298244 ON BA 36 03/20/2013	3,000,000	03/20/2013	0.3600% (0.0000%)	01/04/2008	BANK OF AMERICA					(81,271)			8,100	31,718
CDS CS2305924 ON FIRST DATA CORPORATION	6,000,000	03/20/2009	3.6000% (0.0000%)	01/15/2008	GOLDMAN SACHS					(34,670)			155,400	20,534
CDS CS2316160 ON STANDARD PACIFIC CORP.	1,000,000	03/20/2013	5.0000% (0.0000%)	01/25/2008	MERRILL LYNCH	(332,500)	(288,561)		(288,561)	(56,354)	43,939		78,522	10,573
CDS CS2318729 ON HOUSTON TEXAS RR 85%	25,000,000	03/20/2018	0.4800% (0.0000%)	01/28/2008	GOLDMAN SACHS					(415,035)			82,000	384,748
CDS CS2318737 ON PHOENIX ARIZONA RR85%	25,000,000	03/20/2018	0.4500% (0.0000%)	01/28/2008	GOLDMAN SACHS					(640,554)			76,875	384,748
CDS CS2318745 ON SHELBY TENNESSEE RR85%	25,000,000	03/20/2018	0.4000% (0.0000%)	01/28/2008	GOLDMAN SACHS					(268,314)			68,333	384,748
CDS CS2321285 ON CVRD 180 02/20/2013	5,000,000	02/20/2013	1.8000% (0.0000%)	01/29/2008	UBS AG					(28,728)			61,250	52,408
CDS CS2334114 ON CP-RAILWAY 140 03/20/20	3,000,000	03/20/2013	1.4000% (0.0000%)	02/13/2008	MERRILL LYNCH					24,101			26,833	31,718
CDS CS2346928 ON D.R. HORTON INC.	3,000,000	03/20/2013	4.1500% (0.0000%)	02/29/2008	MERRILL LYNCH					(40,554)			74,008	31,718
CDS CS2352009 ON NORTEL NETWORKS CORPORA	4,000,000	03/20/2009	4.8500% (0.0000%)	03/05/2008	CITIBANK					(145,798)			112,628	13,689
CDS CS2357123 ON EIX-SOUCAL 115 03/20/20	3,000,000	03/20/2013	1.1500% (0.0000%)	03/12/2008	MERRILL LYNCH					(34,683)			19,358	31,718
CDS CS2367403 ON WEYERHAEUSER CO.	7,000,000	06/20/2013	1.8000% (0.0000%)	03/26/2008	BARCLAY'S CAPITAL					(2,058)			65,800	76,066
CDS CS2369920 ON ENTRPA 185 06/20/2013	5,000,000	06/20/2013	1.8500% (0.0000%)	03/28/2008	BANK OF AMERICA					16,862			47,792	54,333
CDS CS2400709 ON COUNTRYWIDE HOME LOANS	3,000,000	06/20/2013	2.3000% (0.0000%)	04/23/2008	CITIBANK					(132,174)			30,667	32,600
CDS CS2418560 ON XRX 105 06/20/2013	3,000,000	06/20/2013	1.0500% (0.0000%)	05/09/2008	BARCLAY'S CAPITAL					(147,172)			12,600	32,600
CDS CS2426241 ON CATERPILLAR FINANCIAL S	3,000,000	06/20/2013	0.4800% (0.0000%)	05/15/2008	UBS AG					(91,972)			5,520	32,600
INT RATE SWAP0948 ON FIXED RATE SECURITIES	21,000,000	07/31/2009	DJAIG (0.1000%)	07/31/2008	MERRILL LYNCH					45,761			(11,358,156)	95,825
INT RATE SWAP0963 ON FIXED RATE SECURITIES	50,000,000	09/30/2009	DJAIG (0.1500%)	09/17/2008	MERRILL LYNCH					141,236			(1,562,058)	250,000
CDS CS2441604 ON AGO-AGC 465 06/20/2013	3,000,000	06/20/2013	4.6500% (0.0000%)	06/02/2008	DEUTSCHE BANK					(692,536)			46,500	32,600
CDS CS2449284 ON VALERO ENERGY CO	3,000,000	06/20/2013	1.3100% (0.0000%)	06/12/2008	GOLDMAN SACHS					(32,148)			12,008	32,600
CDS CS2451843 ON TW-CAB 152 06/20/2013	3,000,000	06/20/2013	1.5200% (0.0000%)	06/13/2008	UBS AG					(26,391)			13,807	32,600
CDS CXS888326 ON CDX.NA.IG.10	50,000,000	06/20/2013	1.5500% (0.0000%)	08/19/2008	UBS AG	281,025	313,461		230,656	(273,361)	(10,284)		169,972	543,328
CDS CXS888326 ON CDX.NA.IG.10	50,000,000	06/20/2013	1.5500% (0.0000%)	08/19/2008	UBS AG	281,025	230,656		313,461	(273,361)	(10,284)		84,264	543,328
CDS CXS888326 ON CDX.NA.IG.10	50,000,000	06/20/2013	1.5500% (0.0000%)	08/19/2008	UBS AG	281,025	268,107		268,107	(273,361)	(10,284)		207,899	543,328
CDS CS2459564 ON INTERNATIONAL LEASE FIN	3,000,000	09/20/2013	3.8800% (0.0000%)	07/07/2008	DEUTSCHE BANK					(453,871)			27,483	33,458
CDS CS2464663 ON GENERAL ELECTRIC CAP CO	10,000,000	09/20/2013	1.5800% (0.0000%)	07/08/2008	ROYAL BANK OF SCTLND					(1,445,768)			36,867	111,527
CDS CS2492805 ON XL CAP LTD	3,000,000	09/20/2013	1.9500% (0.0000%)	07/31/2008	DEUTSCHE BANK					(252,504)			9,913	33,458
CDS CS2492813 ON XL CAP LTD	5,000,000	09/20/2013	1.9500% (0.0000%)	07/31/2008	DEUTSCHE BANK					(420,839)			16,521	55,764
CDS CS2518435 ON SEMPRA ENERGY	3,000,000	12/20/2013	1.3000% (0.0000%)	09/18/2008	MERRILL LYNCH					44,666			1,300	34,286
CDS CS2523567 ON EMBARQ CORP	3,000,000	12/20/2013	3.2000% (0.0000%)	09/19/2008	UBS AG					(42,355)			2,933	34,286
CDS CS2526081 ON FREEPORT-MCMORAN COPPER	3,000,000	12/20/2013	1.8700% (0.0000%)	09/22/2008	DEUTSCHE BANK					(22,631)			1,247	34,286
CDS CS2528640 ON CITIGROUP INC	3,000,000	12/20/2013	2.2500% (0.0000%)	09/23/2008	BARCLAY'S CAPITAL					(85,674)			1,313	34,286
CDS CS2536320 ON BA 95 12/20/2013	3,000,000	12/20/2013	0.9500% (0.0000%)	09/25/2008	BARCLAY'S CAPITAL					(18,823)			396	34,286
CDS CXS527361 ON CDX.NA.IG.HVOL.8	25,000,000	06/20/2012	0.7500% (0.0000%)	09/04/2007	BARCLAY	(701,556)	(547,965)		(547,965)	(2,301,873)	108,750		253,202	241,198
CDS CXS527361 ON CDX.NA.IG.HVOL.8	25,000,000	06/20/2012	0.7500% (0.0000%)	09/04/2007	MERRILL	(701,556)	(530,672)		(530,672)	(2,301,873)	108,750		249,715	241,198
CDS CXS529920 ON CDX.NA.IG.8	50,000,000	06/20/2012	0.3500% (0.0000%)	08/07/2007	GOLDMAN	(513,203)	(295,435)		(291,211)	(2,578,067)	78,862		192,767	482,396
CDS CXS529920 ON CDX.NA.IG.8	25,000,000	06/20/2012	0.3500% (0.0000%)	08/07/2007	BARCLAY	(256,601)	(291,211)		(295,435)	(1,289,034)	39,431		125,318	241,198
CDS CXS570882 ON CDX.NA.IG.8	25,000,000	06/20/2012	0.3500% (0.0000%)	07/26/2007	MORGAN STANLEY	(350,770)	(266,864)		(266,864)	(1,289,033)	53,811		120,409	241,198
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	2,000,000	06/20/2011	1.5500% (0.0000%)	04/04/2006	CITIBANK					(55,777)			23,594	16,494
CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	1,000,000	03/20/2011	0.8200% (0.0000%)	02/14/2006	DEUTSCHE BANK					(33,059)			6,241	7,856
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200% (0.0000%)	11/02/2005	BARCLAY'S CAPITAL					(813,887)			12,178	37,265
0799999. Subtotal - Swaps - Other						(2,309,360)	(1,642,635)	XXX	(1,642,635)	(26,278,854)	446,931		(9,470,783)	6,490,232
0899999. Subtotal - Swaps						(3,726,595)	(2,963,539)	XXX	26,994,545	2,358,326	543,263		(11,178,232)	28,690,496
1299999. Subtotal - Forwards								XXX						
2599999. Subtotal - Hedging						6,902,319	6,998,651	XXX	109,394,641	109,394,641	96,331		(1,707,449)	22,222,423
2799999. Subtotal - Other						(2,309,360)	(1,642,635)	XXX	(1,642,635)	(26,278,854)	446,931		(9,470,783)	6,490,232
9999999 - Totals						4,592,959	5,356,016	XXX	107,752,006	83,115,788	543,263		(11,178,232)	28,712,655

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
INDEX FUTURES - EMINI MSCI EAFE	356	12/19/2008	29,292,737	28,533,400	(759,337)	09/16/2008	CME		(759,337)			2,136,000
INDEX FUTURES - EMINI S & P 500	180	12/19/2008	11,108,673	10,521,000	(587,673)	09/11/2008	CME		(587,673)			729,000
INDEX FUTURES - RUSSELL 2000	119	12/19/2008	42,608,390	40,364,800	(2,243,590)	09/11/2008	ICE		(2,243,590)			3,094,000
INDEX FUTURES - EMINI RUSSELL 2000	2	12/19/2008	143,225	135,680	(7,545)	09/11/2008	ICE		(7,545)			8,000
INDEX FUTURES - S & P 500	180	12/18/2008	55,543,581	52,605,000	(2,938,581)	09/11/2008	CME		(2,938,581)			3,645,000
0199999. Subtotal - Long Futures - Hedging			138,696,606	132,159,880	(6,536,726)	XXX	XXX		(6,536,726)			9,612,000
INDEX FUTURES - S & P 500	225	12/18/2008	69,183,255	65,756,250	(3,427,005)	09/11/2008	CME		(3,427,005)			4,556,250
0399999. Subtotal - Long Futures - Other			69,183,255	65,756,250	(3,427,005)	XXX	XXX		(3,427,005)			4,556,250
0499999. Subtotal - Long Futures			207,879,861	197,916,130	(9,963,731)	XXX	XXX		(9,963,731)			14,168,250
INDEX FUTURES - EMINI S & P 500	4,300	12/19/2008	261,349,508	251,335,000	10,014,508	09/26/2008	CME		10,014,508			17,415,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,638	12/19/2008	189,331,440	187,755,750	1,575,690	09/25/2008	CBOT		1,575,690			3,276,000
INTEREST RATE FUTURES - GOV'T TBONDS	4,368	12/19/2008	519,346,297	511,806,772	7,539,525	09/29/2008	CBOT		7,539,525			10,920,000
0599999. Subtotal - Short Futures - Hedging			970,027,245	950,897,522	19,129,723	XXX	XXX		19,129,723			31,611,000
0899999. Subtotal - Short Futures			970,027,245	950,897,522	19,129,723	XXX	XXX		19,129,723			31,611,000
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,108,723,850	1,083,057,402	12,592,997	XXX	XXX		12,592,997			41,223,000
2799999. Subtotal - Other			69,183,255	65,756,250	(3,427,005)	XXX	XXX		(3,427,005)			4,556,250
9999999 - Totals			1,177,907,105	1,148,813,652	9,165,992	XXX	XXX		9,165,992			45,779,250

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					34,652,449	25,964,334	46,272,420	XXX
AmSouth Bank	Birmingham, Alabama					404,337	398,156	353,677	XXX
BancFirst	Oklahoma City, Oklahoma					109,198	301,073	166,973	XXX
Bank of America	Chicago, Illinois					(750,091,706)	(750,567,169)	(819,443,926)	XXX
Bank of Montreal	Toronto, Canada		4.750	6,725		1,134,946	1,300,301	1,332,558	XXX
Bank of New York Mellon	New York, New York		0.050	253,788		38,742,374	26,129,436	21,089,475	XXX
Bank of Oklahoma	Tulsa, Oklahoma					311,389	318,884	394,114	XXX
Bank of the West	Chicago, Illinois					75,065	69,227	71,221	XXX
CitiBank N.A.	New York, New York		0.900	20,933		723,303	18,859,656	7,743,282	XXX
Commerce Bank N.A.	Kansas City, Missouri					170,444	288,635	304,129	XXX
Fifth Third Bank	Cincinnati, Ohio					480,554	661,215	724,117	XXX
First Hawaiian Bank	Honolulu, Hawaii					388,900	164,742	460,457	XXX
First National Bank of Anchorage	Anchorage, Alaska					153,450	405,047	279,306	XXX
Manufacturers and Traders Trust - AllFirst	Baltimore, Maryland					567,028	549,383	372,435	XXX
First Tennessee Bank	Memphis, Tennessee					293,078	145,302	182,645	XXX
Branch Banking and Trust	Richmond, Virginia					915,053	504,845	489,510	XXX
Hancock Bank	Gulfport, Mississippi					188,516	324,063	433,988	XXX
Harris Trust and Savings Bank	Chicago, Illinois					2,097,872	652,044	2,913,468	XXX
Hibernia National Bank	New Orleans, Louisiana					377,466	617,746	629,641	XXX
Huntington Bank	Indianapolis, Indiana					244,526	439,163	352,557	XXX
JP Morgan Chase Bank	New York, New York		1.750	115		(2,497,185)	6,385,855	(21,341,783)	XXX
Key Bank	Cleveland, Ohio					595,880	621,971	897,295	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					115,278	225,945	173,984	XXX
HSBC Bank USA	New York, New York					859,798	803,845	746,914	XXX
RBC Global Services	Toronto, Canada		2.050	9		14,202	12,586	11,140	XXX
National City Bank - Cleveland	Cleveland, Ohio					808,022	1,029,228	925,271	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					909,459	1,214,114	1,137,109	XXX
Regions Bank	Birmingham, Alabama					1,011,027	1,292,964	1,354,886	XXX
Seaway National Bank	Chicago, Illinois								XXX
Suntrust	Orlando, Florida					994,006	1,096,189	1,162,604	XXX
U.S. Bank	St. Paul, Minnesota					1,022,783	859,370	1,269,339	XXX
Wachovia Bank of NC N.A.	Winston Salem, North Carolina					(147,013,424)	(112,780,095)	(118,329,453)	XXX
Wells Fargo Bank	San Francisco, California					1,608,224	2,264,352	2,129,600	XXX
Bank of Ireland	Ireland		2.280	266,521		75,000,000	50,000,000		XXX
Bank of Alaska	Anchorage, Alaska		3.940	2,641	263	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	550,733	263	(734,366,979)	(719,180,884)	(864,474,337)	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	550,733	263	(734,366,979)	(719,180,884)	(864,474,337)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,519,048	2,461,104	1,910,898	XXX
0599999. Total - Cash		XXX	XXX	550,733	263	(732,847,931)	(716,719,780)	(862,563,439)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0399999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
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		09/23/2008	0.000	10/07/2008	9,990,833		12,222
ABBEY NATIONAL LLC		09/24/2008	0.000	10/08/2008	24,990,618		9,383
AETNA US HEALTHCARE		09/29/2008	0.000	10/10/2008	24,964,063		7,986
AETNA US HEALTHCARE		09/30/2008	0.000	10/14/2008	24,945,834		4,167
ALABAMA POWER CO.		09/23/2008	0.000	10/08/2008	34,983,327		19,055
ALCOA INC.		09/29/2008	0.000	10/09/2008	29,959,800		10,050
AMERICAN ELECTRIC POWER CO.		09/25/2008	0.000	10/09/2008	39,946,667		39,999
AMERICAN EXPRESS CR CORP		09/04/2008	0.000	10/20/2008	24,965,958		48,375
AMERICAN HONDA FINANCE CORP.		09/25/2008	0.000	10/01/2008	23,600,000		11,210
AVERY DENNISON CORP		09/30/2008	0.000	10/01/2008	3,000,000		667
AVON CAPITAL CORP		09/18/2008	0.000	10/17/2008	79,910,224		72,943
BAXTER INTERNATIONAL		09/25/2008	0.000	10/24/2008	16,957,099		11,192
CATERPILLAR FINANCIAL SERVICES INC.		09/30/2008	0.000	10/29/2008	29,948,667		1,833
CIGNA CORPORATION		09/29/2008	0.000	10/03/2008	14,994,900		5,100
CIGNA CORPORATION		09/25/2008	0.000	10/09/2008	9,986,333		10,250
COCA COLA CO		09/17/2008	0.000	10/24/2008	49,923,332		46,667
COLGATE-PALMOLIVE CO		09/25/2008	0.000	10/29/2008	16,775,174		5,320
COMPUTER SCIENCES CORP		09/30/2008	0.000	10/14/2008	19,955,583		3,417
CONOCOPHILLIIPS QATAR		09/23/2008	0.000	10/17/2008	24,974,445		12,778
CONSOLIDATED EDISON CO.		09/23/2008	0.000	10/20/2008	24,920,833		33,333
DTE ENERGY COMPANY		09/24/2008	0.000	10/07/2008	4,994,917		5,931
DANAHER CORP		09/18/2008	0.000	10/10/2008	24,985,938		20,313
DELL INC		09/30/2008	0.000	11/12/2008	39,916,000		2,000
DONNELLEY (R.R.) & SONS		09/23/2008	0.000	10/07/2008	49,951,250		65,000
DOVER CORPORATION		09/30/2008	0.000	10/22/2008	49,942,541		2,736
DUKE ENERGY CORPORATION		09/23/2008	0.000	10/07/2008	29,970,099		39,867
DUKE ENERGY CORPORATION		09/23/2008	0.000	10/06/2008	4,496,250		6,000
EATON CORP.		09/24/2008	0.000	10/29/2008	24,951,388		12,153
GANNET CO		09/24/2008	0.000	10/08/2008	4,993,681		6,320
GENERAL MILLS INC		09/29/2008	0.000	10/09/2008	14,982,167		4,458
GENERAL MILLS INC		09/29/2008	0.000	10/10/2008	19,973,250		5,944
GREENWICH CAP HLDGS (BK OF SCOT)		09/30/2008	0.000	10/01/2008	50,000,000		7,220
HARLEY DAVIDSON FUNDING		09/30/2008	0.000	10/10/2008	49,937,500		6,945
HEINZ (HJ) FINANCE		09/18/2008	0.000	10/02/2008	24,997,083		37,916
HEWLETT PACKARD CO		09/18/2008	0.000	10/20/2008	49,920,832		54,167
IDACORP INC		09/30/2008	0.000	10/14/2008	9,977,611		1,722
IDAHO POWER		09/30/2008	0.000	10/14/2008	2,993,283		517
INTEGRYS ENERGY GROUP		09/30/2008	0.000	10/01/2008	20,000,000		3,944
KBC FINANCIAL PRODUCTS INTERNATIONAL		09/24/2008	0.000	10/08/2008	24,981,334		18,666
KOREAN DEVELOPMENT BANK - NY		09/25/2008	0.000	10/07/2008	9,993,584		6,417
LEGGETT & PLATT INC		09/30/2008	0.000	10/24/2008	49,896,179		4,514
MARATHON OIL CORP		09/30/2008	0.000	10/01/2008	20,000,000		3,944
MIDAMERICAN ENERGY COMPANY		09/30/2008	0.000	10/01/2008	45,000,000		8,438
NEW JERSEY NATURAL GAS		09/29/2008	0.000	10/27/2008	34,943,125		4,375
NISSAN MOTOR ACCEPTANCE		09/29/2008	0.000	10/09/2008	16,337,460		5,635
NOVARTIS FINANCE CORP		09/17/2008	0.000	10/15/2008	49,955,278		44,723
NSTAR		09/22/2008	0.000	10/10/2008	19,989,500		10,500
OMNICOM CAPITAL INC.		09/30/2008	0.000	10/01/2008	34,000,000		6,610
PPG INDUSTRIES INC		09/23/2008	0.000	10/06/2008	6,439,853		8,235
PPG INDUSTRIES INC		09/25/2008	0.000	10/09/2008	14,980,000		15,000
PACCAR FINANCIAL CORP		09/30/2008	0.000	10/06/2008	24,992,188		1,563
PARKER-HANNIFIN CORP		09/19/2008	0.000	10/09/2008	18,990,500		14,250
PEPSI BOTTLING GROUP INC		09/25/2008	0.000	10/02/2008	14,998,938		6,375
PITNEY BOWES INC.		09/24/2008	0.000	10/08/2008	14,993,875		6,125
PRAXAIR, INC.		09/23/2008	0.000	10/14/2008	9,991,947		4,955
RECKITT BENCKISER		08/06/2008	0.000	10/10/2008	34,976,287		147,546
SIGMA-ALDRICH CORP		09/16/2008	0.000	10/06/2008	14,991,667		25,000
SOCIETE GENERALE NA		09/18/2008	0.000	10/02/2008	24,996,875		40,625
SONOCO PRODUCTS COMPANY		09/30/2008	0.000	10/01/2008	14,500,000		2,819

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
STAPLES INC		09/29/2008	0.000	10/07/2008	9,990,417		3,195
SYNGENTA WILMINGTON INC		09/26/2008	0.000	10/03/2008	26,995,500		11,249
TELSTRA CORP.		09/30/2008	0.000	10/14/2008	9,990,070		764
3M COMPANY		09/26/2008	0.000	10/21/2008	18,480,473		4,882
TORCHMARK CORP		09/23/2008	0.000	10/14/2008	4,990,070		6,111
TORCHMARK CORP		09/18/2008	0.000	10/16/2008	22,947,291		45,681
TYCO ELECTRONICS GROUP		09/22/2008	0.000	10/03/2008	14,994,792		23,437
UNITED HEALTHCARE		09/24/2008	0.000	10/08/2008	9,988,334		11,667
UNITED PARCEL SERVICE		09/25/2008	0.000	10/30/2008	47,931,172		14,240
VECTREN UTILITY HOLDINGS		09/24/2008	0.000	10/07/2008	4,995,000		5,833
WAL-MART STORES		09/25/2008	0.000	11/05/2008	24,948,958		8,750
WAL-MART STORES		09/30/2008	0.000	11/18/2008	7,977,067		478
WALGREEN CO		09/30/2008	0.000	10/01/2008	50,000,000		1,390
WASHINGTON GAS LIGHT CO.		09/24/2008	0.000	10/14/2008	5,094,935		2,727
WASHINGTON GAS LIGHT CO.		09/18/2008	0.000	10/10/2008	24,982,500		25,278
WELLS FARGO & COMPANY		09/24/2008	0.000	10/09/2008	46,964,488		31,073
WHEELS INC.		09/18/2008	0.000	10/15/2008	4,992,222		7,222
WISCONSIN POWER & LIGHT		09/30/2008	0.000	10/01/2008	8,000,000		1,134
FPL GROUP CAPITAL INC		09/23/2008	3.600	10/28/2008	25,000,000	20,000	
NATIONAL RURAL UTILITIES		09/30/2008	3.550	11/07/2008	27,500,000	2,712	
CARGIL INC		09/30/2008	3.800	10/30/2008	50,000,000	5,278	
3999999. Industrial and Miscellaneous - Issuer Obligations					1,953,389,357	27,990	1,240,522
4599999. Total - Industrial and Miscellaneous Bonds					1,953,389,357	27,990	1,240,522
5399999. Total - Parent, Subsidiaries and Affiliates Bonds							
5499999. Total - Issuer Obligations					1,953,389,357	27,990	1,240,522
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					1,953,389,357	27,990	1,240,522
8799999 - Total Cash Equivalents					1,953,389,357	27,990	1,240,522

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2008 OF THE ALLSTATE INSURANCE COMPANY

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

Physicians, including surgeons and osteopaths

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2008 OF THE ALLSTATE INSURANCE COMPANY

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2008 OF THE ALLSTATE INSURANCE COMPANY

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

Other health care professionals, including dentists

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2008 OF THE ALLSTATE INSURANCE COMPANY

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2008 OF THE ALLSTATE INSURANCE COMPANY

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

Medical malpractice policies effective prior to January 1, 1976

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA						300,000	1	
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals						300,000	1	
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								