LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2008

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL 60062-7154 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

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

Internet Web site Address Allstate.com

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

OFFICERS

President	JAMES EDWARD HOHMANN	Chief Financial Officer	JOHN CHARLES PINTOZZI
Secretary	SUSAN LeSUEUR LEES #	Actuary	ERROL CRAMER

OTHER

DAVID ANDREW BIRD, Senior Vice President	MICHAEL BRIAN BOYLE, Senior Vice President	FREDERICK FLORIAN CRIPE, # Executive Vice President
JUDITH PEPPLE GREFFIN, # Senior Vice President	JOHN CARL LOUNDS, Senior Vice President	SAMUEL HENRY PILCH,* Group Vice President
DESIREE KATHERINE ROGERS, # Senior Vice President	ERIC ALLEN SIMONSON, Senior Vice President	KEVIN ROURKE SLAWIN, Senior Vice President
JOHN ERIC SMITH, # Senior Vice President	STEVEN CARL VERNEY, Treasurer	DOUGLAS BERTIN WELCH, Senior Vice President

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	MICHAEL BRIAN BOYLE	DOGAN CIVGIN #
FREDERICK FLORIAN CRIPE #	JUDITH PEPPLE GREFFIN #	JAMES EDWARD HOHMANN
SUSAN LeSUEUR LEES #	JOHN CARL LOUNDS	JOHN CHARLES PINTOZZI
GEORGE EDWARD RUEBENSON	ERIC ALLEN SIMONSON	KEVIN ROURKE SLAWIN
DOUGLAS BERTIN WELCH	THOMAS JOSEPH WILSON, II	

State of Illinois
County of Cook
SS:

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

JAMES EDWARD HOHMANN President	SUSAN LeSUEUR LEES Secretary	JOHN CHARLES PINTOZZI Chief Financial Officer

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

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

Miguel Saucedo
Notary
11/04/2012

* 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	37,976,096,366		37,976,096,366	43,541,860,742
2. Stocks:				
2.1 Preferred stocks	1,753,530,824		1,753,530,824	2,219,638,817
2.2 Common stocks	834,295,951	14,537,884	819,758,067	879,971,985
3. Mortgage loans on real estate:				
3.1 First liens	7,339,214,458		7,339,214,458	7,432,100,872
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)				
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 1,381,410), cash equivalents ($ 2,462,575,376) and short-term investments ($ 51,559,001)	2,515,515,787		2,515,515,787	350,518,086
6. Contract loans, (including $ ..... premium notes)	773,023,717	1,324,425	771,699,293	733,861,439
7. Other invested assets	1,398,425,099	24,594,573	1,373,830,526	1,122,278,114
8. Receivables for securities	460,916,476	18,826	460,897,650	8,247,707
9. Aggregate write-ins for invested assets	295,286,694		295,286,694	583,172,661
10. Subtotals, cash and invested assets (Lines 1 to 9)	53,346,305,372	40,475,708	53,305,829,664	56,871,650,422
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	469,651,149		469,651,149	517,649,586
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	15,630,775		15,630,775	(5,144,010)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	235,423,798		235,423,798	261,514,309
13.3 Accrued retrospective premiums				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	5,414,824		5,414,824	4,967,192
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	2,917,354		2,917,354	12,408,406
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon	309,264,459		309,264,459	77,405,418
16.2 Net deferred tax asset	981,156,985	632,114,183	349,042,802	305,305,930
17. Guaranty funds receivable or on deposit	8,514,050		8,514,050	8,395,937
18. Electronic data processing equipment and software	1,191,667	1,191,667		
19. Furniture and equipment, including health care delivery assets ($ .....)	26,768	26,768		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	3,607,387		3,607,387	4,719,461
22. Health care ($ .....) and other amounts receivable	2,169,316	2,169,316		
23. Aggregate write-ins for other than invested assets	1,839,355,662	799,500,663	1,039,854,999	75,754,720
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	57,220,629,565	1,475,478,304	55,745,151,261	58,134,627,372
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	15,071,688,694		15,071,688,694	18,893,301,367
26. Total (Lines 24 and 25)	72,292,318,259	1,475,478,304	70,816,839,954	77,027,928,739
DETAILS OF WRITE-INS				
0901. Derivative contracts	295,286,694		295,286,694	580,921,364
0902. External security lending				2,251,297
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	295,286,694		295,286,694	583,172,661
2301. Contribution receivable from parent	1,000,000,000		1,000,000,000	
2302. Advanced benefits	35,636,942		35,636,942	57,015,488
2303. Accounts receivable	4,160,081	421,412	3,738,668	13,955,493
2398. Summary of remaining write-ins for Line 23 from overflow page	799,558,639	799,079,250	479,389	4,783,739
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,839,355,662	799,500,663	1,039,854,999	75,754,720

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 35,768,274,748 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	35,768,274,748	35,883,526,859
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	133,666,978	105,630,491
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	13,052,684,282	16,039,811,044
4.	Contract claims:		
	4.1 Life	81,198,445	70,474,921
	4.2 Accident and health	9,587,220	2,302,868
5.	Policyholders' dividends $ 139 and coupons $ ..... due and unpaid	139	151
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	9,862	66,992
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	32,781	38,546
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,087,186 accident and health premiums	4,593,045	2,938,254
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 83,382,233 assumed and $ 18,422,188 ceded	101,804,421	134,086,988
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,649,735 , accident and health $ 1,221,362 and deposit-type contract funds $ 60,833	19,931,930	26,474,437
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	9,176,436	13,967,626
13.	Transfers to Separate Accounts due or accrued (net) (including $ (79,120,162) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,296,971,152	209,375,256
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	14,810,102	20,207,512
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,350,021	2,356,453
17.	Amounts withheld or retained by company as agent or trustee	278,516	135,630
18.	Amounts held for agents' account, including $ ..... agents' credit balances	1,455,534	2,591,803
19.	Remittances and items not allocated	80,133,677	99,030,126
20.	Net adjustment in assets and liabilities due to foreign exchange rates	220,975,305	372,696,758
21.	Liability for benefits for employees and agents if not included above	8,911,002	9,794,049
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	185,527,178	565,897,419
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	74,032,536	141,259,175
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	388,370,067	9,204,408
	24.9 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,135,670,117	1,800,260,830
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	52,590,445,496	55,512,128,595
27.	From Separate Accounts Statement	15,071,688,694	18,893,301,367
28.	Total liabilities (Lines 26 and 27)	67,662,134,190	74,405,429,962
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	800,000,000	
33.	Gross paid in and contributed surplus	1,973,231,106	1,023,231,106
34.	Aggregate write-ins for special surplus funds	348,451,490	394,105,710
35.	Unassigned funds (surplus)	27,620,568	1,199,759,361
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,149,303,164	2,617,096,177
38.	Totals of Lines 29, 30 and 37	3,154,705,764	2,622,498,777
39.	Totals of Lines 28 and 38	70,816,839,954	77,027,928,739
	DETAILS OF WRITE-INS		
2501.	Securities lending collateral	890,305,466	1,529,945,663
2502.	Swap collateral	115,238,908	72,486,651
2503.	Deferred basis adjustments on futures and liability swaps	85,620,800	134,665,451
2598.	Summary of remaining write-ins for Line 25 from overflow page	44,504,943	63,163,066
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,135,670,117	1,800,260,830
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	348,451,490	394,105,710
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	348,451,490	394,105,710

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,743,495,533	3,392,372,139	4,543,064,106
2.	Considerations for supplementary contracts with life contingencies		941	941
3.	Net investment income	1,991,643,744	2,508,835,729	3,296,002,052
4.	Amortization of Interest Maintenance Reserve (IMR)	(17,696,369)	(32,088,536)	(99,224,433)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	85,731,160	113,704,693	152,264,648
7.	Reserve adjustments on reinsurance ceded	(1,423,928,737)	(1,330,036,345)	(1,822,905,485)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	57,160,021	55,631,213	75,029,510
	8.2 Charges and fees for deposit-type contracts	6,130,586	8,526,482	16,579,028
	8.3 Aggregate write-ins for miscellaneous income	1,217,260	955,050	1,269,477
9.	Totals (Lines 1 to 8.3)	4,443,753,198	4,717,901,366	6,162,079,844
10.	Death benefits	429,264,435	400,322,779	532,906,478
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,600,111	1,190,666	1,845,885
12.	Annuity benefits	1,251,439,993	1,283,723,255	1,681,499,531
13.	Disability benefits and benefits under accident and health contracts	29,023,937	6,005,737	9,920,030
14.	Coupons, guaranteed annual pure endowments and similar benefits	40,865	58,968	77,562
15.	Surrender benefits and withdrawals for life contracts	2,792,970,722	3,172,719,418	4,523,913,803
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	506,341,077	676,950,122	904,269,489
18.	Payments on supplementary contracts with life contingencies	95,390	106,619	249,897
19.	Increase in aggregate reserves for life and accident and health contracts	(87,224,709)	538,185,642	299,016,145
20.	Totals (Lines 10 to 19)	4,924,551,822	6,079,263,207	7,953,698,818
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	122,283,115	135,785,105	179,734,518
22.	Commissions and expense allowances on reinsurance assumed	184,471,763	149,917,929	200,726,742
23.	General insurance expenses	310,960,567	271,097,056	369,926,026
24.	Insurance taxes, licenses and fees, excluding federal income taxes	37,514,095	43,786,880	53,819,156
25.	Increase in loading on deferred and uncollected premiums	(3,481,481)	(10,893,450)	(13,570,772)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(487,790,198)	(2,163,596,022)	(2,724,879,126)
27.	Aggregate write-ins for deductions	13,801,755	17,599,085	30,911,367
28.	Totals (Lines 20 to 27)	5,102,311,438	4,522,959,789	6,050,366,731
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(658,558,240)	194,941,577	111,713,114
30.	Dividends to policyholders	(9,642)	36,221	57,513
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(658,548,597)	194,905,356	111,655,601
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(329,527,062)	(27,402,610)	(60,367,393)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(329,021,535)	222,307,966	172,022,993
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (19,353,028) (excluding taxes of $ (3,020,296) transferred to the IMR)	(643,993,440)	16,898,887	(30,290,240)
35.	Net income (Line 33 plus Line 34)	(973,014,975)	239,206,853	141,732,754
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,622,498,777	3,361,031,338	3,361,031,338
37.	Net income (Line 35)	(973,014,975)	239,206,853	141,732,754
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (18,620,857)	(115,944,181)	25,263,784	50,231,098
39.	Change in net unrealized foreign exchange capital gain (loss)	40,976	3,184,783	4,635,675
40.	Change in net deferred income tax	336,667,340	(55,503,831)	(12,825,740)
41.	Change in non-admitted assets	(800,258,193)	(38,000,538)	(11,875,056)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	380,370,241	(153,677,326)	(116,878,475)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	800,000,000		
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in		(11,308,250)	(11,308,250)
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	950,000,000		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(45,654,220)	(48,586,400)	(57,101,566)
52.	Dividends to stockholders		(85,143,000)	(725,143,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	532,206,987	(124,563,924)	(738,532,561)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,154,705,764	3,236,467,414	2,622,498,777
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	1,264,942	963,851	1,273,176
08.302.	Miscellaneous income	7,765	4,672	7,030
08.303.	Service fees	5,556	8,544	11,288
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(61,003)	(22,018)	(22,018)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,217,260	955,050	1,269,477
2701.	Maturities and other scheduled payments	13,790,701	16,482,218	29,799,944
2702.	Fines and penalties	11,054	1,121,232	1,125,901
2703.	Net change in discontinued operations liability			(8,900)
2798.	Summary of remaining write-ins for Line 27 from overflow page		(4,364)	(5,578)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	13,801,755	17,599,085	30,911,367
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,753,947,532	4,558,778,074
2.	Net investment income	1,718,299,969	3,625,883,064
3.	Miscellaneous income	108,518,417	164,700,535
4.	Total (Lines 1 to 3)	5,580,765,918	8,349,361,673
5.	Benefit and loss related payments	5,946,368,674	8,604,524,696
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,575,386,095)	(3,007,418,388)
7.	Commissions, expenses paid and aggregate write-ins for deductions	685,880,639	852,794,342
8.	Dividends paid to policyholders	47,499	70,604
9.	Federal and foreign income taxes paid (recovered) net of $ 13,191,874 tax on capital gains (losses)	(120,041,345)	36,293,147
10.	Total (Lines 5 through 9)	4,936,869,372	6,486,264,401
11.	Net cash from operations (Line 4 minus Line 10)	643,896,546	1,863,097,271
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	9,846,356,352	14,342,452,696
	12.2 Stocks	873,939,711	662,140,545
	12.3 Mortgage loans	755,572,978	1,165,121,481
	12.4 Real estate		
	12.5 Other invested assets	211,638,312	275,911,526
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	248,691	(1,084)
	12.7 Miscellaneous proceeds	69,095,630	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,756,851,674	16,445,625,165
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,759,250,648	12,143,150,681
	13.2 Stocks	555,059,025	1,345,802,049
	13.3 Mortgage loans	672,232,204	2,172,080,451
	13.4 Real estate		
	13.5 Other invested assets	475,554,772	814,109,630
	13.6 Miscellaneous applications		600,446,319
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,462,096,649	17,075,589,130
14.	Net increase (or decrease) in contract loans and premium notes	37,872,393	18,871,285
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	5,256,882,632	(648,835,250)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	400,000,000	
	16.2 Capital and paid in surplus, less treasury stock	7,211,476	(11,308,250)
	16.3 Borrowed funds		(143,017,979)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,485,015,072)	(185,546,827)
	16.5 Dividends to stockholders		725,143,000
	16.6 Other cash provided (applied)	(657,977,881)	(449,518,864)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,735,781,477)	(1,514,534,920)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,164,997,701	(300,272,898)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	350,518,086	650,790,984
	19.2 End of period (Line 18 plus Line 19.1)	2,515,515,787	350,518,086

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

20.0001. Proceeds from bonds sold, matured or repaid	550,621,934	527,125,666
20.0002. Proceeds from equities sold	45,549,058	33
20.0003. Cost of bonds acquired	790,347,800	146,294,833
20.0004. Cost of equities acquired	62,662,173	365,040,930

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	446,892,226	493,490,799	681,256,189
3.	Ordinary individual annuities	1,086,694,451	1,231,111,436	1,592,106,046
4.	Credit life (group and individual)			
5.	Group life insurance	39,013,825	43,654,665	56,707,706
6.	Group annuities	587,213,469	463,232,141	575,443,259
7.	A & H - group	32,907,539	36,615,532	48,008,960
8.	A & H - credit (group and individual)			
9.	A & H - other	2,513,497	2,857,695	3,751,015
10.	Aggregate of all other lines of business			
11.	Subtotal	2,195,235,008	2,270,962,268	2,957,273,174
12.	Deposit-type contracts	4,271,312,096	3,141,366,497	3,264,904,704
13.	Total	6,466,547,104	5,412,328,765	6,222,177,878
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2007 Annual Statement notes: 1-5, 6(A), 7, 8, 9(B, E, F), 10(G-I, K), 11, 12, 13(1-7, 11, 12), 14(C, D), 15, 16(2), 17(A, B1, B3-B6), 18, 20(A, B, E-G, I2, I4), 22-31, 33 and 34.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized an impairment write-down of $6 million on three partnership investments during the first nine months of 2008. An impairment write-down of $4 million was 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. An impairment write-down of $1 million was also recognized on a partnership that recorded large declines in the fair value of its investments. Another impairment write-down of $1 million was recognized on a partnership that was nearing liquidation and the Company believes it is unlikely it will recover its carrying value. The fair value of both of the partnerships with $1 million write-downs was determined by assessing the fair value of the investments the partnerships held. All three impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

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

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	$ 998	$ 671
Total of gross deferred tax liabilities	(17)	(21)
Net deferred tax asset	981	650
Deferred tax asset nonadmitted	632	345
Net admitted deferred tax asset	$ 349	$ 305
(Increase) decrease in nonadmitted asset	$ (287)	

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)	$ (330)	$ (27)
Federal income tax on net capital gains (losses)	(22)	23
Federal income taxes incurred	$ (352)	$ (4)

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:		
Investments	$ 396	$ 76
Proxy deferred policy acquisition costs	378	388
Sale of variable annuity business	103	116
Reserves	35	34
Nonadmitted assets	21	20
Deferred gain	18	22
Capital loss carryforward	17	-
Unrealized net losses	16	-
Employee benefits	10	10
Other	4	5
Total deferred tax assets	998	671
Nonadmitted deferred tax assets	632	345
Admitted deferred tax assets	366	326
Deferred tax liabilities:		
Prepaid commissions	(9)	(12)
Interest expense	(8)	(6)
Unrealized net gains	-	(3)
Total deferred tax liabilities	(17)	(21)
Net admitted deferred tax asset	$ 349	$ 305

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

(in millions)	September 30, 2008	December 31, 2007	Change
Total deferred tax assets	$ 998	$ 671	$ 327
Total deferred tax liabilities	(17)	(21)	4
Net deferred tax asset (liability)	$ 981	$ 650	331
Tax effect of unrealized gains (losses)			(19)
Change in net deferred income tax			312
Tax effect of nonadmitted assets			(1)
Change in net deferred income tax relating to the provision			$ 311

(in millions)	September 30, 2007	December 31, 2006	Change
Total deferred tax assets	$ 650	$ 709	$ (59)
Total deferred tax liabilities	(26)	(31)	5
Net deferred tax asset (liability)	$ 624	$ 678	(54)
Tax effect of unrealized gains (losses)			(2)
Change in net deferred income tax			(56)
Tax effect of nonadmitted assets			4
Change in net deferred income tax relating to the provision			$ (52)

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at September 30:

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ (648)	35.0 %
Dividend received deduction	(12)	0.6
Tax credits	(5)	0.3
Change in net deferred income taxes	311	(16.8)
Interest maintenance reserve ("IMR") amortization	6	(0.3)
Other	(4)	0.2
Total statutory income taxes	$ (352)	19.0 %

(in millions)	2007	Effective Tax Rate
Provision computed at statutory rate	$ 53	35.0 %
Dividend received deduction	(11)	(7.4)
Tax credits	(4)	(2.6)
Change in net deferred income taxes	(52)	(34.5)
IMR amortization	11	7.4
Other	(1)	(0.8)
Total statutory income taxes	$ (4)	(2.9) %

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 Allstate Insurance Company ("AIC")

On August 29, 2008, the Company issued a $400 million surplus note to AIC in exchange for cash. The terms of the note are described in Note 13, Part 10. In addition, in June 2008, the Company received a capital contribution of $350 million from AIC. 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.

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

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

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

The Company issued $46 million and $42 million of structured settlement annuities, a type of immediate annuity during the first nine months of 2008 and 2007, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. Of these amounts, $10 million and $7 million related to structured settlement annuities with life contingencies and were included in premium income for 2008 and 2007, respectively. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and providing certain collateral security rights with respect to the annuities and certain other rights in the event of defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.55 billion and $3.57 billion at September 30, 2008 and December 31, 2007, respectively.

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

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

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

Transaction with The Allstate Corporation ("Corporation")

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At 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 $4 million.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 30, 2008	December 31, 2007
Allstate Life Insurance Company of New York ("ALNY")	$ 3	$ 5
Other	1	-
Total	$ 4	$ 5

The Company also reported the following as payable to affiliates:

(in millions)	September 30, 2008	December 31, 2007
AIC	$ 69	$ 129
Allstate Investments, LLC	3	10
Allstate Distributors, LLC	1	1
Allstate Investment Management Ltd.	1	-
Other	-	1
Total	$ 74	$ 141

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

E. **Structured settlement guarantees**

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or ALNY are unable to make such payments. Reserves recorded by LBL and ALNY reinsurance contracts for obligations covered by this guarantee were $30 million and $35 million at September 30, 2008 and December 31, 2007, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guarantee were $2.72 billion and $2.59 billion at September 30, 2008 and December 31, 2007, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. ("AIA"), formerly known as NABCO Assignments Ltd.. This guarantee applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guarantee were $520 million and $344 million at September 30, 2008 and December 31, 2007, respectively.

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

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

J. The Company recognized impairment write-downs of $6 million on partnership investments during the first nine months of 2008. The 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, Shareholders' Dividend Restrictions and Quasi-Reorganizations

8. All of the $348 million and $394 million in special surplus funds at September 30, 2008 and December 31, 2007, respectively, were related to the unamortized after-tax deferred gains from various reinsurance transactions the Company used to effect the disposition of certain blocks of business in 2006.

9. Cumulative unrealized gains and losses increased unassigned funds by $302 million and $418 million at September 30, 2008 and December 31, 2007, respectively.

10. On August 29, 2008, the Company issued a surplus note ("Note 1") to AIC for $400 million in exchange for cash. Note 1 accrues interest at a rate of 7.50% annually, which is due on the first day of April and October in each year beginning April 1, 2009 until maturity on August 29, 2028. The payment of interest or principal is subject to prior written approval from the Illinois Division of Insurance ("IL DOI"), and can only be paid out of the Company's surplus that is in excess of minimum amounts required by Illinois. In accordance with the National Association of Insurance Commissioners Accounting Practices and Procedures Manual ("APPM"), interest is not recorded in the financial statements as an accrual until approval from the IL DOI is granted. Principal and interest payments may be repaid in whole or in part from time to time without premium or penalty. In the event of the liquidation of the Company, the claims of Note 1 will be paid out of any assets remaining after the payment of all policy obligations and all other liabilities, but before the distribution of assets to shareholders or holders of any other surplus notes. No interest was accrued at September 30, 2008.

14. Contingencies

A. Contingent Commitments

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

The Company made commitments to invest in limited partnerships interests of $1.14 billion and $1.20 billion at September 30, 2008 and December 31, 2007, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's

NOTES TO FINANCIAL STATEMENTS

maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment was $195 million and $197 million at September 30, 2008 and December 31, 2007, respectively. The obligations associated with these bonds expire at various dates during the next seven years.

B. Assessments

The New York Liquidation Bureau (the "Bureau") has publicly reported that Executive Life Insurance Company of New York ("Executive Life"), currently under its jurisdiction as part of a 1992 court-ordered rehabilitation plan, may only be able to meet future obligations of its annuity contracts for the next fifteen years. The shortfall is currently estimated to be $1.27 billion. If Executive Life were to be declared insolvent in the future, the Company would likely have exposure to guaranty fund assessments or other costs.

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

For information on the guaranty fund assessments and related premium tax offsets please refer to the 2007 Annual Statement notes.

E. All Other Contingencies

Regulation

The Company is subject to changing social, economic and regulatory conditions. From time to time regulatory authorities or legislative bodies seek to impose additional regulations regarding agent and broker compensation and otherwise expand overall regulation of insurance products and the insurance industry. The ultimate changes and eventual effects of these initiatives on the Company's business, if any, are uncertain.

Legal and regulatory proceedings and inquiries

Background

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

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

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

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. In AIC's experience, when specific monetary demands are made in pleadings, they bear little relation to the ultimate loss, if any, to the Company.

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

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

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

Proceedings

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

AIC is defending certain matters relating to its agency program reorganization announced in 1999. These matters are in various stages of development.

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

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- The EEOC also filed another lawsuit in 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that AIC was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether AIC had reasonable factors other than age to support the rehire policy. In June 2008, the Eighth Circuit Court of Appeals affirmed summary judgment in the EEOC's favor. In September 2008, the Court of Appeals granted AIC'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.

- AIC is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. Plaintiffs allege that they were constructively discharged so that AIC could avoid paying ERISA and other benefits offered under the reorganization. They claim that the constructive discharge resulted from the implementation of agency standards, including mandatory office hours and a requirement to have licensed staff available during business hours. The court approved the form of class notice which was sent to approximately 1,800 potential class members in November 2007. Fifteen individuals opted out. AIC's motions for judgment on the pleadings were partially granted. In May 2008, the Court granted summary judgment in AIC's favor on all class claims. Plaintiffs moved for reconsideration and in the alternative to decertify the class. AIC opposed this motion and filed a motion for summary judgment with respect to the remaining non-class claim. In August 2008, the court denied plaintiff's 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 AIC's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Court along with the merits of the appeal.

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

Other matters

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

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

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

Derivative financial instruments

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

(in millions)	September 30, 2008		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 12,596	$ (44)	$ (235)
Financial futures contracts	3,957	-	(2)
Interest rate cap and floor agreements	2,797	(13)	(13)
Total interest rate contracts	19,350	(57)	(250)
Equity and index contracts			
Option contracts	5,020	42	41
Index futures contracts	68	-	1
Total equity and index contracts	5,088	42	42
Foreign currency contracts			
Foreign currency swap agreements	1,197	209	234
Foreign currency forward contracts	13	-	-
Total foreign currency contracts	1,210	209	234
Other derivative financial instruments			
Credit default swap agreements – buying protection	711	16	16
Replication credit default swap agreements	436	-	(33)
Total other derivative financial instruments	1,147	16	(17)
Total derivative financial instruments	$ 26,795	$ 210	$ 9

NOTES TO FINANCIAL STATEMENTS

(in millions)	December 31, 2007		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 13,651	$ 22	$ (244)
Financial futures contracts	678	-	1
Interest rate cap and floor agreements	6,003	(7)	(7)
Total interest rate contracts	20,332	15	(250)
Equity and index contracts			
Option contracts	5,614	107	107
Index futures contracts	443	-	(1)
Total equity and index contracts	6,057	107	106
Foreign currency contracts			
Foreign currency swap agreements	1,407	324	365
Foreign currency forward contracts	49	-	-
Total foreign currency contracts	1,456	324	365
Other derivative financial instruments			
Credit default swap agreements – buying protection	-	-	-
Replication credit default swap agreements	531	-	(22)
Total other derivative financial instruments	531	-	(22)
Total derivative financial instruments	$ 28,376	$ 446	$ 199

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

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

(in millions)	September 30, 2008	December 31, 2007
Foreign currency swap agreements	$ 226	$ 365
Credit default swap agreements – buying protection	6	-
Interest rate swap agreements	(4)	42
Interest rate cap and floor agreements	(2)	-
Option contracts	-	175
Foreign currency forward contracts	-	(1)
Total derivative financial instruments	$ 226	$ 581

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

4. The Company's policy for requiring collateral is discussed in Note 8, Part A in the December 31, 2007 Annual Statement notes. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At September 30, 2008 and December 31, 2007, the Company pledged $20 million and $18 million, respectively, of securities in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At September 30, 2008, counterparties pledged $115 million in cash to the Company, and the Company pledged $75 million in securities and $1 million in cash to counterparties. At December 31, 2007, counterparties pledged $72 million in cash and $226 million in securities to the Company, and the Company pledged $582 thousand in cash and $107 million in securities to counterparties.

Other than derivative financial instruments

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

(in millions)	September 30, 2008	December 31, 2007
Commitments to invest in limited partnership interests	$ 1,138	$ 1,198
Credit guarantees	195	197
Commitments to extend mortgage loans	6	320
Private placement commitments	-	20
Commitments to invest - other	3	12

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

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

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

B. Transfer and Servicing of Financial Assets

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds 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 $818 million and $1.51 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.

NOTES TO FINANCIAL STATEMENTS

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 Company had no wash sales during the third quarter of 2008 that required disclosure per SSAP No. 91, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*. The details, by NAIC designation 3 or below, of bonds sold during the third quarter of 2007 and reacquired within 30 days of the sale date were:

($ in millions)	2007			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	1	$ 1	$ 1	$ -
NAIC 4	2	4	3	-

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

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The aggregate amount of direct premiums written/produced by managing general agents/third party administrators was $72 million and $80 million for the nine months ended September 30, 2008 and 2007, respectively. None of the managing general agents/third party administrators individually contributed to direct premiums equal to or greater than 5% of surplus.

20. Other Items

C. Other Disclosures

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

D. Balances Reasonably Possible to be Uncollectible

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was $658 thousand and $871 thousand at September 30, 2008 and December 31, 2007, respectively.

H. Hybrid Securities

The Company had $1.68 billion and $2.55 billion of hybrid securities 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") and asset-backed collateralized debt obligations ("ABS CDO). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. The gross and net unrealized gains and losses for investments having exposure to subprime mortgage risk are presented below:

(in millions)	September 30, 2008			December 31, 2007		
Type of Investment	Gross Unrealized Losses	Gross Unrealized Gains	Net Unrealized Gains (losses)	Gross Unrealized Losses	Gross Unrealized Gains	Net Unrealized Gains (Losses)
ABS RMBS	$ (435)	$ 4	$ (431)	$ (249)	$ 1	$ (248)
ABS CDO	(1)	-	(1)	(15)	-	(15)
Total	$ (436)	$ 4	$ (432)	$ (264)	$ 1	$ (263)

In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A") which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At September 30, 2008, the Alt-A portfolio had net unrealized losses of $83 million, of which $84 million were gross unrealized losses and $1 million were gross unrealized gains. At December 31, 2007, the Alt-A portfolio had net unrealized losses of $23 million, for which all but $182 thousand were gross unrealized losses.

ABS RMBS, ABS CDO and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page. The percentage of ABS RMBS, ABS CDO and ALT-A securities rated NAIC 1FE is presented below:

Type of Investment	September 30, 2008	December 31, 2007
ABS RMBS	90 %	98 %
ABS CDO	- %	100 %
Alt-A	97 %	100 %

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. The Company recorded the following investment write-downs related to asset impairments.

(in millions) Type of Investment	September 30, 2008	December 31, 2007
ABS RMBS	$ 113	$ 3
ABS CDO	20	62
Total	$ 133	$ 65

The Company also recorded investment write-downs of $59 million in the ABS RMBS portfolio related to the potential sale of assets to meet future cash flow requirements at September 30, 2008. In addition, the Company recorded investment write-downs of $51 million and $14 million, respectively, in the Alt-A portfolio due to asset impairments and the potential sale of assets to meet future cash flow requirements at September 30, 2008. At December 31, 2007, the Company recorded investment write-downs of $1 million in the Alt-A portfolio related to the potential sale of assets to meet future cash flow requirements. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of

NOTES TO FINANCIAL STATEMENTS

further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of other-than-temporary impairments, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS, ABS CDO and Alt-A mortgage-backed securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and broker/dealers.

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

(in millions)	September 30, 2008			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,669	$ 1,671	$ 1,239	$ 171
ABS CDO	4	3	3	21
Total	$ 1,673	$ 1,674	$ 1,242	$ 192

(in millions)	December 31, 2007			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 2,081	$ 2,081	$ 1,833	$ 3
ABS CDO	32	32	18	62
Total	$ 2,113	$ 2,113	$ 1,851	$ 65

In addition, the Company had Alt-A securities at September 30, 2008 with actual cost and book/adjusted carrying values of $391 million, fair values $308 million and other-than-temporary losses of $65 million. The Company had Alt-A securities at December 31, 2007 with actual cost and book/adjusted carrying values of $524 million, fair values of $502 million and other-than-temporary losses of $1 million.

21. Events Subsequent

AIC made a cash capital contribution of $600 million to the Company on November 13, 2008.

In addition, on November 17, 2008, the Company issued a surplus note ("Note 2") to AIC for $400 million in exchange for cash. Note 2 accrues interest at a rate of 7.0% annually, which is due on the first day of April and October in each year beginning April 1, 2009 until maturity on November 17, 2028. The payment of principal and interest is subject to prior written approval from the IL DOI, and can only be paid out of the Company's surplus that is in excess of minimum amounts required Illinois. In accordance with the APPM, interest is not recorded in the financial statements as an accrual until approval for payments from the IL DOI is granted. Principal and interest payments may be repaid in whole or in part from time to time without premium or penalty. In the event of liquidation of the Company, the claims under Note 2 will be paid out of any assets remaining after the payment of all policy obligations and all other liabilities, but before the distribution of assets to shareholders and holders of any other surplus notes.

Both of these transactions were reflected in the September 30, 2008 financial statements of the Company as approved by the IL DOI.

32. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations were as follows:

(in millions)	September 30, 2008		December 31, 2007	
Type	Gross	Net of Loading	Gross	Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	12	8	15	9
(3) Ordinary renewal	181	237	190	243
(4) Credit life	-	-	-	-
(5) Group life	3	2	3	3
(6) Group annuity	-	-	-	-
(7) Totals	$ 196	$ 247	$ 208	$ 255

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 [X] N/A [ ]
If yes, attach an explanation.

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

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). 08/04/2005

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$111,465,417 PLEDGED AS COLLATERAL, $213,272,535 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,689,728 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $434,992,127

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	$ 799,988,347	$ 748,936,602
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 277,603,452	$ 376,520,813
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,077,591,799	$ 1,125,457,415
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 7,339,214,458
	1.14 Total Mortgages in Good Standing	$ 7,339,214,458
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,339,214,458
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

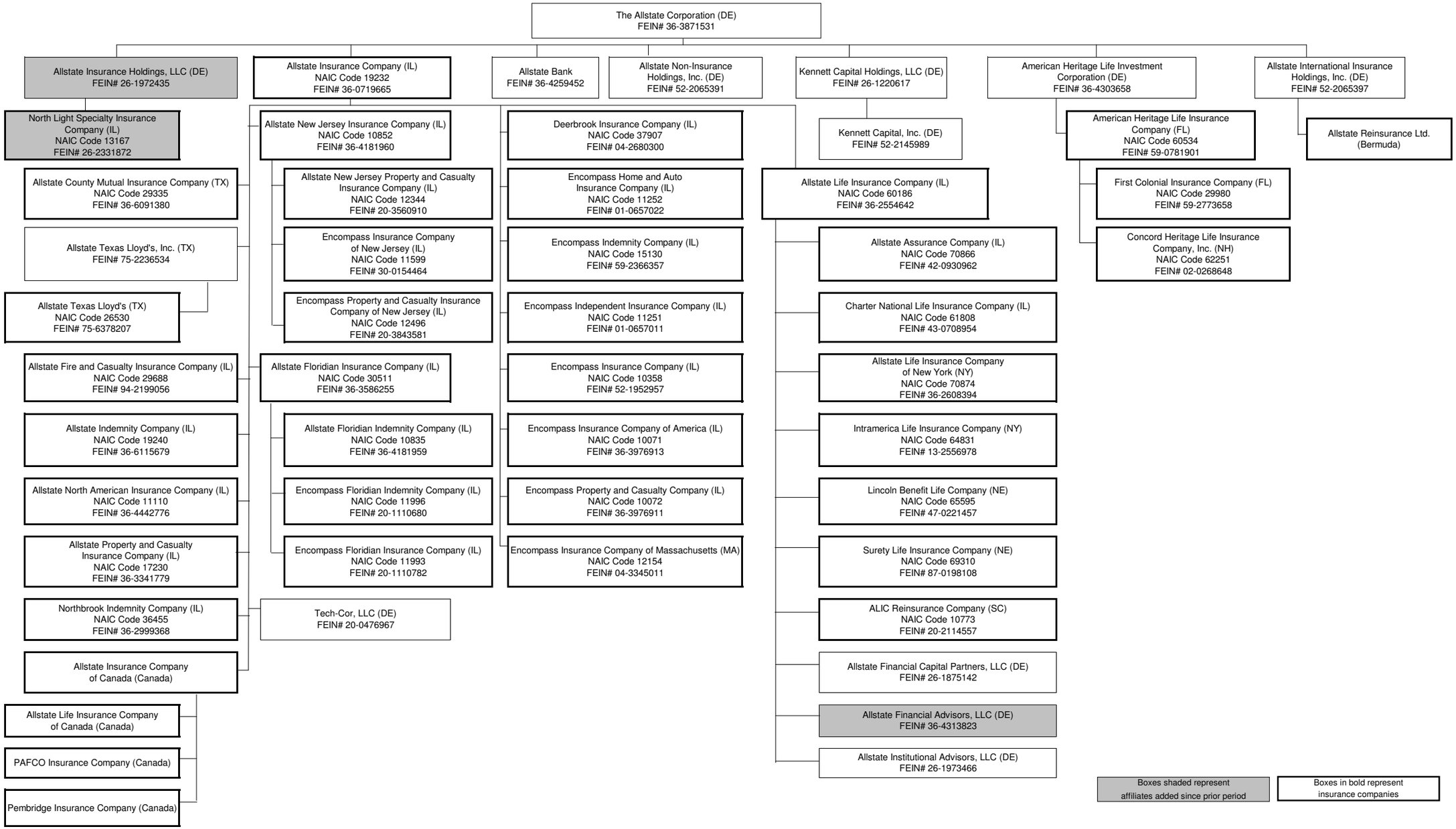
			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	7,422,792	12,794,526	670,075		20,887,393	
2.	Alaska	AK	L	1,400,102	469,414	112,581		1,982,096	
3.	Arizona	AZ	L	9,073,394	26,883,420	507,690		36,464,503	225,000
4.	Arkansas	AR	L	3,168,337	4,276,557	548,761		7,993,656	
5.	California	CA	L	65,013,890	165,526,364	4,776,510		235,316,764	40,250
6.	Colorado	CO	L	6,421,745	12,778,602	455,468		19,655,815	
7.	Connecticut	CT	L	7,700,505	36,652,659	394,368		44,747,533	
8.	Delaware	DE	L	1,576,676	9,718,148	88,769		11,383,592	4,158,250,000
9.	District of Columbia	DC	L	454,366	5,700,917	48,611		6,203,894	
10.	Florida	FL	L	39,564,462	227,251,797	4,307,769		271,124,028	488,700
11.	Georgia	GA	L	19,089,620	37,318,186	1,449,603		57,857,409	
12.	Hawaii	HI	L	2,712,344	28,077,682	415,946		31,205,972	
13.	Idaho	ID	L	1,939,984	11,422,800	143,423		13,506,206	
14.	Illinois	IL	L	38,839,134	111,747,599	1,429,104		152,015,837	
15.	Indiana	IN	L	10,845,626	45,561,973	655,216		57,062,814	
16.	Iowa	IA	L	2,116,911	7,283,342	190,758		9,591,010	
17.	Kansas	KS	L	2,573,540	3,972,741	292,178		6,838,459	
18.	Kentucky	KY	L	7,458,681	32,266,071	607,533		40,332,285	
19.	Louisiana	LA	L	12,207,763	26,114,428	692,874		39,015,065	
20.	Maine	ME	L	1,485,591	1,186,024	84,672		2,756,287	
21.	Maryland	MD	L	13,963,745	43,613,201	545,106		58,122,052	
22.	Massachusetts	MA	L	2,654,062	20,389,916	682,965		23,726,943	
23.	Michigan	MI	L	17,544,980	78,452,773	799,732		96,797,484	
24.	Minnesota	MN	L	4,338,709	28,202,558	408,160		32,949,427	
25.	Mississippi	MS	L	4,287,213	3,849,000	416,221		8,552,434	
26.	Missouri	MO	L	7,311,755	22,899,233	699,350		30,910,338	
27.	Montana	MT	L	979,061	960,644	113,035		2,052,740	
28.	Nebraska	NE	L	1,998,033	47,767,165	124,679		49,889,878	74,997,668
29.	Nevada	NV	L	4,987,598	17,562,849	279,765		22,830,212	
30.	New Hampshire	NH	L	2,146,792	9,844,054	130,154		12,121,000	
31.	New Jersey	NJ	L	9,526,147	93,032,569	1,695,094		104,253,810	
32.	New Mexico	NM	L	3,809,654	1,609,321	269,481		5,688,455	
33.	New York	NY	Q	1,365,991	2,374,591	558,568		4,299,150	
34.	North Carolina	NC	L	15,584,248	23,764,590	976,218		40,325,056	
35.	North Dakota	ND	L	494,663	2,732,584	53,213		3,280,460	
36.	Ohio	OH	L	22,595,445	111,230,816	1,104,110		134,930,370	
37.	Oklahoma	OK	L	4,260,097	1,818,855	430,510		6,509,462	
38.	Oregon	OR	L	5,590,186	8,268,053	79,588		13,937,828	
39.	Pennsylvania	PA	L	35,689,145	111,706,380	2,035,008		149,430,533	50,000
40.	Rhode Island	RI	L	1,775,629	11,680,866	90,281		13,546,776	
41.	South Carolina	SC	L	6,813,783	11,719,468	360,851		18,894,103	
42.	South Dakota	SD	L	531,767	4,837,632	71,967		5,441,365	
43.	Tennessee	TN	L	9,428,591	24,869,499	833,771		35,131,862	
44.	Texas	TX	L	47,802,298	82,453,403	2,328,413		132,584,113	
45.	Utah	UT	L	3,278,262	4,741,434	130,033		8,149,730	
46.	Vermont	VT	L	609,902	2,266,981	126,995		3,003,878	
47.	Virginia	VA	L	15,591,680	31,244,419	1,435,801		48,271,900	156,215
48.	Washington	WA	L	10,329,278	5,936,963	248,961		16,515,203	20,000
49.	West Virginia	WV	L	2,849,980	11,626,002	184,570		14,660,552	
50.	Wisconsin	WI	L	5,132,037	32,608,743	421,593		38,162,373	
51.	Wyoming	WY	L	648,038	291,512	73,946		1,013,496	
52.	American Samoa	AS	N	614				614	
53.	Guam	GU	N	7,385		351		7,735	
54.	Puerto Rico	PR	L	38,738	48,800	11,195		98,733	
55.	U.S. Virgin Islands	VI	N	11,040		2,101		13,141	
56.	Northern Mariana Islands	MP	N	3,504				3,504	
57.	Canada	CN	N	33,585	229,385	3,152		266,122	
58.	Aggregate Other Aliens	OT	XXX	360,482	12,270,395	12,655		12,643,532	37,084,263
59.	Subtotal		(a) 51	505,439,580	1,673,907,902	35,609,502		2,214,956,984	4,271,312,096
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	978,932				978,932	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	506,418,513	1,673,907,902	35,609,502		2,215,935,917	4,271,312,096
96.	Plus Reinsurance Assumed		XXX	737,146,037	1,048,194,838	68,906,539		1,854,247,414	27,414,462
97	Totals (All Business)		XXX	1,243,564,550	2,722,102,740	104,516,041		4,070,183,331	4,298,726,559
98.	Less Reinsurance Ceded		XXX	153,448,062	129,382,593	33,559,781		316,390,436	
99.	Totals (All Business) less Reinsurance Ceded		XXX	1,090,116,488	2,592,720,147	70,956,259		3,753,792,894	4,298,726,559
	DETAILS OF WRITE-INS								
5801.	AUSTRALIA		XXX	2,648				2,648	
5802.	BARBADOS		XXX		12,254,070			12,254,070	37,084,263
5803.	COLUMBIA		XXX	367				367	
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	357,467	16,325	12,655		386,448	
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	360,482	12,270,395	12,655		12,643,532	37,084,263
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

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

Bar Code:

1. 6 0 1 8 6 2 0 0 8 4 9 0 0 0 0 3

Trusteed Surplus Statement [Document Identifier 490]

2. 6 0 1 8 6 2 0 0 8 3 6 5 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.	Premium tax recoverable	716,328	236,939	479,389	30,838
2305.	Negative interest maintenance reserve	767,757,820	767,757,820		
2306.	Prepaid commissions	27,315,369	27,315,369		234,116
2307.	Investment accounts receivable				4,518,785
2308.	Customer receivable	1,269,122	1,269,122		
2309.	Prepaid expenses	2,500,000	2,500,000		
2397.	Summary of remaining write-ins for Line 23 from overflow page	799,558,639	799,079,250	479,389	4,783,739

Additional Write-ins for Liabilities Line 25

2504.	Deposit-type fund suspense	14,531,219	13,210,273
2505.	Reserve for uncashed checks	13,364,088	12,353,056
2506.	Accounts payable	12,050,765	14,338,877
2507.	Deferred fee income	4,262,361	4,485,138
2508.	Discontinued operations liability	296,510	296,510
2509.	Liabilities of VA business sold to Prudential		1,250,620
2510.	External securities lending collateral		17,228,592
2597.	Summary of remaining write-ins for Line 25 from overflow page	44,504,943	63,163,066

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Loss on sale of business	(2,862)	(22,018)	(22,018)
08.305.	Allocated share of loss on sale of fixed assets	(58,141)		
08.397.	Summary of remaining write-ins for Line 5 from overflow page	(61,003)	(22,018)	(22,018)

Additional Write-ins for Summary of Operations Line 27

2704.	(Gain) loss on sale of fixed assets		(4,364)	(5,578)
2797.	Summary of remaining write-ins for Line 27 from overflow page		(4,364)	(5,578)

Additional Write-ins for Schedule T Line 58

5804.	ENGLAND	XXX	1,115				1,115	
5805.	SPAIN	XXX		100			100	
5806.	FINLAND	XXX	780				780	
5807.	FRANCE	XXX	560				560	
5808.	ISRAEL	XXX	172				172	
5809.	JAPAN	XXX	1,507	8,400			9,907	
5810.	KOREA	XXX	677	664			1,341	
5811.	MEXICO	XXX	5,826				5,826	
5812.	NEW ZEALAND	XXX	540				540	
5813.	OTHER FOREIGN	XXX	283,582		7,153		290,735	
5814.	PHILIPPINES	XXX	3,171				3,171	
5815.	POLAND	XXX	892	1,000			1,892	
5816.	SWITZERLAND	XXX	1,155				1,155	
5817.	SWEDEN	XXX	338	830			1,168	
5818.	SINGAPORE	XXX	309				309	
5819.	THAILAND	XXX	261				261	
5820.	UNITED KINGDOM	XXX	944				944	
5821.	ARMY and FLEET POST OFFICE	XXX	55,638	5,331	5,502		66,472	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	357,467	16,325	12,655		386,448	

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,432,100,872	6,424,533,924
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	633,261,302	2,142,389,060
	2.2 Additional investment made after acquisitions	38,970,902	29,691,391
3.	Capitalized deferred interest and other		
4.	Accrual of discount	2,005,382	1,994,481
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(10,585,415)	(54,917)
7.	Deduct amounts received on disposals	755,572,978	1,165,121,481
8.	Deduct amortization of premium and mortgage interest points and commitment fees	965,607	1,331,585
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,339,214,459	7,432,100,872
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	7,339,214,459	7,432,100,872

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,137,873,944	468,036,940
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	155,076,740	384,530,876
	2.2 Additional investment made after acquisitions	319,080,610	429,578,754
3.	Capitalized deferred interest and other	1,397,422	
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(49,336,913)	42,439,806
6.	Total gain (loss) on disposals	4,974,105	35,183,409
7.	Deduct amounts received on disposals	163,321,164	223,311,882
8.	Deduct amortization of premium and depreciation	1,170,787	
9.	Total foreign exchange change in book/adjusted carrying value	107,871	1,416,041
10.	Deduct current year's other than temporary impairment recognized	6,256,730	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,398,425,098	1,137,873,944
12.	Deduct total nonadmitted amounts	24,594,573	15,595,828
13.	Statement value at end of current period (Line 11 minus Line 12)	1,373,830,525	1,122,278,116

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	46,655,102,876	48,097,674,033
2.	Cost of bonds and stocks acquired	5,657,098,197	13,488,952,730
3.	Accrual of discount	217,339,156	268,368,055
4.	Unrealized valuation increase (decrease)	(57,010,665)	(5,945,548)
5.	Total gain (loss) on disposals	2,372,587	1,065,030
6.	Deduct consideration for bonds and stocks disposed of	10,720,296,063	15,004,593,239
7.	Deduct amortization of premium	59,749,956	127,073,888
8.	Total foreign exchange change in book/adjusted carrying value	(29,674,789)	47,983,358
9.	Deduct current year's other than temporary impairment recognized	1,101,258,206	111,327,654
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	40,563,923,138	46,655,102,876
11.	Deduct total nonadmitted amounts	14,537,884	13,631,327
12.	Statement value at end of current period (Line 10 minus Line 11)	40,549,385,254	46,641,471,549

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	31,215,843,847	37,846,701,705	41,277,238,164	(395,203,568)	30,280,688,996	31,215,843,847	27,390,103,820	29,838,942,934
2. Class 2 (a)	10,670,456,067	328,899,034	484,285,430	(48,548,581)	10,858,852,992	10,670,456,067	10,466,521,091	10,930,949,966
3. Class 3 (a)	1,792,474,577	55,494,164	112,327,677	(26,948,294)	1,904,229,939	1,792,474,577	1,708,692,770	2,211,155,865
4. Class 4 (a)	686,110,730	25,861,406	24,734,849	60,796,875	619,674,882	686,110,730	748,034,162	769,089,830
5. Class 5 (a)	149,144,551	1,035,211	8,795,257	15,443,368	149,237,125	149,144,551	156,827,874	119,716,838
6. Class 6 (a)	20,014,665	18,634	974,716	992,444	8,473,185	20,014,665	20,051,027	9,795,023
7. Total Bonds	44,534,044,438	38,258,010,154	41,908,356,093	(393,467,756)	43,821,157,120	44,534,044,438	40,490,230,743	43,879,650,457
PREFERRED STOCK								
8. Class 1	665,874,638	2,329,910	72,341,550	(2,750,256)	716,160,960	665,874,638	593,112,742	786,847,131
9. Class 2	960,862,207		13,334,549	(32,367,846)	1,038,941,995	960,862,207	915,159,813	1,142,267,937
10. Class 3	252,322,681	900,000	17,151,312	(3,179,714)	241,304,674	252,322,681	232,891,655	260,923,784
11. Class 4	26,098,670		7,000,000	(7,218,520)	32,560,955	26,098,670	11,880,150	13,640,000
12. Class 5	459,965				959,295	459,965	459,965	15,959,965
13. Class 6				26,500			26,500	
14. Total Preferred Stock	1,905,618,162	3,229,910	109,827,410	(45,489,836)	2,029,927,880	1,905,618,162	1,753,530,825	2,219,638,817
15. Total Bonds and Preferred Stock	46,439,662,599	38,261,240,064	42,018,183,503	(438,957,592)	45,851,084,999	46,439,662,599	42,243,761,568	46,099,289,274

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,514,134,375 ; 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	51,559,001	XXX	51,410,404	92,762	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	136,794,450	2,517,821
2.	Cost of short-term investments acquired	3,955,014,525	3,752,992,720
3.	Accrual of discount	2,369,819	1,082,170
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	70,211	
6.	Deduct consideration received on disposals	4,042,690,004	3,619,798,261
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,559,001	136,794,450
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	51,559,001	136,794,450

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
037411A#2	LBUBS 2004-C1 A4. CDS SP0100HP4 ON APACHE CORP	1	4,840,923	4,558,594	CDS SP0100HP4 ON APACHE CORP	(7,195)	52108H-YK-4	LBUBS 2004-C1 A4	4,840,923	4,565,789	1FE
037411C*4	MSC 2003-T11 A4. CDS SPJ6000K2 ON APACHE CORP	1	5,009,331	4,681,680	CDS SPJ6000K2 ON APACHE CORP	(14,277)	61746W-H2-9	MSC 2003-T11 A4	5,009,331	4,695,957	1FE
038521A@9	HANESBRANDS INC. CDS CS2124168 ON ARAMARK CORP	4	3,054,871	2,277,009	CDS CS2124168 ON ARAMARK CORP	(212,991)	410345-AE-2	HANESBRANDS INC	3,054,871	2,490,000	4FE
126408G#4	LEND LEASE -US CAPITAL INC. SER A GTD S. CDS SPJ600MG3 ON CSX CORP	2	5,000,000	4,545,698	CDS SPJ600MG3 ON CSX CORP	(10,607)	52605#-AA-4	LEND LEASE -US CAPITAL INC. SER A GTD S	5,000,000	4,556,305	2FE
14040HA*6	TTX CO 5% SR UNSEC NTS. CDS SP1500TY8 ON CAPITAL ONE FINANCIAL C	2	4,978,978	4,939,375	CDS SP1500TY8 ON CAPITAL ONE FINANCIAL C	(350,525)	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4,978,978	5,289,900	2FE
14911RA@8	IBERDROLA INTERNATIONAL BV 2005-C. CDS SPQ400HB7 ON CATERPILLAR FINANCIAL S	1	10,000,000	9,178,481	CDS SPQ400HB7 ON CATERPILLAR FINANCIAL S	1,585	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	9,176,896	1
205887X@6	ADVANCED DRAINAGE SYSTEMS INC. SR NTS. CDS SPG4025N1 ON CONAGRA FOODS INC	2	9,888,072	9,934,592	CDS SPG4025N1 ON CONAGRA FOODS INC	46,520	00753*-AK-5	ADVANCED DRAINAGE SYSTEMS INC. SR NTS	9,888,072	9,888,072	2
20825CA*5	ANGLO IRISH BANK CORP. SUB NTS SER A. CDS SPS500V67 ON CONOCO PHILLIPS	1	10,000,000	9,413,017	CDS SPS500V67 ON CONOCO PHILLIPS	(46,794)	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	9,459,811	1
244217B@3	IIRSA NORTE FINANCE LIMITED -PERU SEN S. CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	1	5,000,000	5,267,756	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	(7,244)	451738-AA-6	IIRSA NORTE FINANCE LIMITED -PERU SEN S	5,000,000	5,275,000	2FE
294549C*9	BSCMS 2005-T20 A3. CDS SPH4026I0 ON EQUITABLE RESOURCES INC	2	10,014,466	9,483,263	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	(118,397)	07387B-CJ-0	BSCMS 2005-T20 A3	10,014,466	9,601,660	1FE
30275#AA9	ERIE CNTY NY TOBACCO ASSET SEC 05 E. CDS SPK4015X6 ON 140140150080118	1	9,894,127	8,453,165	CDS SPK4015X6 ON 140140150080118	(241,635)	295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E	9,894,127	8,694,800	2FE
30275#AB7	PRINCIPAL LIFE INC FNDG. CDS SPI2014A4 ON CATDDGDGEIBM	1	14,984,303	13,429,649	CDS SPI2014A4 ON CATDDGDGEIBM	(1,125,646)	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,984,303	14,555,295	1FE
30275#AC5	CWL 2005-11 AF6. CDS SPK4015Y4 ON PXPGAPAEDAIG	1	8,196,017	6,808,538	CDS SPK4015Y4 ON PXPGAPAEDAIG	(1,387,479)	126670-CL-0	CWL 2005-11 AF6	8,196,017	8,196,017	1FE
30275#AC5	MERRILL LYNCH CREDIT-LINKED TRUST SER.. CDS SPK4015Y4 ON PXPGAPAEDAIG	1	5,625,000	4,239,846	CDS SPK4015Y4 ON PXPGAPAEDAIG	(832,488)	22544@-AA-3	MERRILL LYNCH CREDIT-LINKED TRUST SER.	5,625,000	5,072,334	1
30275#AD3	AEGIS GROUP PLC SER A SR UNSEC NTS. CDS SPF401A57 ON 140000080080 116 10	1	10,000,000	9,221,697	CDS SPF401A57 ON 140000080080 116 10	(174,413)	00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	10,000,000	9,396,110	2
30275#AE1	UTAH STATE RETIREMENT INV. FUND SER. A. CDS SPI2014S5 ON SOBHIBDXTJXCOST	1	15,000,000	13,936,342	CDS SPI2014S5 ON SOBHIBDXTJXCOST	(190,907)	91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A	15,000,000	14,127,249	2
30275#AF8	SHEBOYGAN POWER -WI PWR & LT LEASE 2005. CDS SPH300L81 ON CVXUPSCLXADM	1	15,000,000	12,265,560	CDS SPH300L81 ON CVXUPSCLXADM	(552,355)	82101#-AA-0	SHEBOYGAN POWER -WI PWR & LT LEASE 2005	15,000,000	12,817,916	1
30275#AK7	CWL 2006-S5 A3. CDS CN9297281 ON CDS CN9297281 ON 060 0	1	2,871,293	958,244	CDS CN9297281 ON CDS CN9297281 ON 060 0	(3,014,502)	126683-AD-3	CWL 2006-S5 A3	2,871,293	3,972,746	2FE
30275#AK7	NAAC 2006-AR2 1A4. CDS CN9297281 ON CDS CN9297281 ON 060 0	1	6,572,964	2,682,536	CDS CN9297281 ON CDS CN9297281 ON 060 0	(3,040,667)	65536V-AD-9	NAAC 2006-AR2 1A4	6,572,964	5,723,203	3FE
30275#AK7	PHHMC 2007-2 A1. CDS CN9297281 ON CDS CN9297281 ON 060 0	1	20,895,566	12,891,902	CDS CN9297281 ON CDS CN9297281 ON 060 0	(4,578,974)	69337G-AA-1	PHHMC 2007-2 A1	20,895,566	17,470,876	1FE
30275#AK7	SOCIETE GENERALE. CDS CN9297281 ON CDS CN9297281 ON 060 0	1	19,105,685	11,464,605	CDS CN9297281 ON CDS CN9297281 ON 060 0	(4,220,302)	83367T-AA-7	SOCIETE GENERALE	19,105,685	15,684,907	P2UZ*
30275#AK7	STOCKLAND TRUST GROUP 2007 11-YR. CDS CN9297281 ON CDS CN9297281 ON 060 0	1	16,376,301	10,166,172	CDS CN9297281 ON CDS CN9297281 ON 060 0	(3,617,402)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	16,376,301	13,783,574	1
30275#AK7	HENDERSON LAND DEVELOPMENT CO. LTD. 12-. CDS CN9297281 ON CDS CN9297281 ON 060 0	1	16,376,301	10,219,177	CDS CN9297281 ON CDS CN9297281 ON 060 0	(3,617,402)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO. LTD. 12-	16,376,301	13,836,579	1Z
354613B#7	KIMBERLY-CLARK CORP. CDS SPK600FD6 ON FRANKLIN RES INC	1	4,993,075	4,991,511	CDS SPK600FD6 ON FRANKLIN RES INC	2,486	494368-AX-1	KIMBERLY-CLARK CORP	4,993,075	4,989,025	1FE
369622@R7	US BANK NA. CDS SPH300L73 ON GENERAL ELECTRIC CAPITA	1	10,049,453	8,834,585	CDS SPH300L73 ON GENERAL ELECTRIC CAPITA	(852,965)	90331H-KP-7	US BANK NA	10,049,453	9,687,550	1FE
370334E@9	PRINCIPAL LIFE GLOBAL. CDS SPH300MI8 ON GENERAL MILLS INC	2	10,227,892	9,869,015	CDS SPH300MI8 ON GENERAL MILLS INC	65,895	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,227,892	9,803,120	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
438516A*7	FULBA 1998-C2 B. CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	1	5,040,843	4,991,042	CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	5,022	337367-AC-0	FULBA 1998-C2 B	5,040,843	4,986,020	1FE
459200F@5	ALLIED CAPITAL CORP. SER A SR NTS. CDS SPJ600LG4 ON IBM CORP	1	9,990,728	9,342,592	CDS SPJ600LG4 ON IBM CORP	385	01903#-AR-3	ALLIED CAPITAL CORP. SER A SR NTS	9,990,728	9,342,207	2
552078P*2	SERVICE CORP INTL. CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3	3,000,000	1,905,716	CDS CS2131841 ON LYONDELL CHEMICAL COMPA	(389,284)	817565-BT-0	SERVICE CORP INTL	3,000,000	2,295,000	4FE
573284A*7	MIDWEST ISO SR NTS. CDS SPJ600M40 ON MARTIN MAR MTLS	1	5,031,955	4,937,090	CDS SPJ600M40 ON MARTIN MAR MTLS	(45,414)	598326-A#-3	MIDWEST ISO SR NTS	5,031,955	4,982,504	1
573284A@5	CWL 2005-11 AF5A. CDS SPT100RN3 ON MARTIN MARIETTA MATERIA	2	2,470,495	2,430,653	CDS SPT100RN3 ON MARTIN MARIETTA MATERIA	(39,841)	126670-CK-2	CWL 2005-11 AF5A	2,470,495	2,470,495	1FE
573284A@5	DOW CHEMICAL PASS THRU TRUST 2004. CDS SPT100RN3 ON MARTIN MARIETTA MATERIA	2	2,688,172	2,602,740	CDS SPT100RN3 ON MARTIN MARIETTA MATERIA	(33,201)	260546-AA-4	DOW CHEMICAL PASS THRU TRUST 2004	2,688,172	2,635,941	1
573284A@5	MERCANTILE BANKSHARES. CDS SPT100RN3 ON MARTIN MARIETTA MATERIA	2	4,126,074	3,872,920	CDS SPT100RN3 ON MARTIN MARIETTA MATERIA	(50,466)	587405-AB-7	MERCANTILE BANKSHARES	4,126,074	3,923,386	1FE
574599C#1	OAK HILL CREDIT PARTNERS IV LTD. COMBO. CDS SPM401X05 ON MASCO CORP	2	5,003,270	2,556,402	CDS SPM401X05 ON MASCO CORP	(206,598)	67134B-AD-5	OAK HILL CREDIT PARTNERS IV LTD. COMBO	5,003,270	2,763,000	2FE
701094B@2	CWL 2005-11 AF5A. CDS SPG4023G8 ON PARKET HANNIFIN CORP	1	4,177,382	4,140,535	CDS SPG4023G8 ON PARKET HANNIFIN CORP	(36,847)	126670-CK-2	CWL 2005-11 AF5A	4,177,382	4,177,382	1FE
701094B@2	WAWA INC SR UNSEC. NTS. CDS SPG4023G8 ON PARKET HANNIFIN CORP	1	4,545,455	4,185,132	CDS SPG4023G8 ON PARKET HANNIFIN CORP	(30,706)	94403*-AY-2	WAWA INC SR UNSEC. NTS	4,545,455	4,215,838	2
717880A*9	MET LIFE GLOBAL FUNDING. CDS SP0100WP7 ON 110130160140 100	1	14,985,159	14,630,472	CDS SP0100WP7 ON 110130160140 100	(388,338)	59217E-AQ-7	MET LIFE GLOBAL FUNDING	14,985,159	15,018,810	1FE
80851#AB4	AMERICAN TRANSMISSION CO. SR NTS. CDS SP0100HJ8 ON SCHWAB CHARLES	1	5,213,505	5,142,492	CDS SP0100HJ8 ON SCHWAB CHARLES	(15,108)	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,213,505	5,157,600	1FE
80851#AC2	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6. CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	2,457,100	2,445,561	CDS SPJ3IG9G1 ON SCHWAB CHARLES	(11,539)	008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6	2,457,100	2,457,100	2FE
80851#AC2	NFL TRUST II. CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	2,500,000	2,285,752	CDS SPJ3IG9G1 ON SCHWAB CHARLES	(11,539)	34486#-AA-6	NFL TRUST II	2,500,000	2,297,291	1
837004D*8	NATIONAL CAPITAL TRST II. CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	1	5,984,688	5,086,026	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	(19,837)	635192-AA-5	NATIONAL CAPITAL TRST II	5,984,688	5,105,863	P2UZ*
867229B#2	IBERDROLA INTERNATIONAL BV 2005-C. CDS SPH4014W3 ON SUNCOR ENERGY INC.	1	5,000,000	4,546,837	CDS SPH4014W3 ON SUNCOR ENERGY INC.	(41,611)	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,588,448	1
867229B@4	UNION TANK CAR CO. SR NTS. CDS SPQ400NL8 ON SUNCOR ENERGY INC	1	5,000,000	3,695,436	CDS SPQ400NL8 ON SUNCOR ENERGY INC	(30,005)	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	3,725,441	1
925524A*1	FULBA 1998-C2 B. CDS SPQ400ER5 ON VIACOM INC	2	5,040,843	4,970,665	CDS SPQ400ER5 ON VIACOM INC	(15,355)	337367-AC-0	FULBA 1998-C2 B	5,040,843	4,986,020	1FE
929160B*9	URALITA S.A. -SPAIN SER. A GTD SR NTS. CDS SPJ600N98 ON VULCAN MATERIALS	1	5,000,000	4,817,750	CDS SPJ600N98 ON VULCAN MATERIALS	(62,107)	N9039*-AA-9	URALITA S.A. -SPAIN SER. A GTD SR NTS	5,000,000	4,879,857	2
94106LD*7	JOHNSON MATTHEY PLC -2006 TRANSACTION 7. CDS SP1500U34 ON WASTE MANAGEMENT INC	2	5,000,000	4,959,622	CDS SP1500U34 ON WASTE MANAGEMENT INC	(5,366)	479142-B@-9	JOHNSON MATTHEY PLC -2006 TRANSACTION 7	5,000,000	4,964,988	1
836205A*5	ZFS FINANCE USA TRUST I. CDS CS2354567 ON SOUTH AFRICA GOVERNMEN	2	5,000,000	3,362,862	CDS CS2354567 ON SOUTH AFRICA GOVERNMEN	12,862	98877C-AA-5	ZFS FINANCE USA TRUST I	5,000,000	3,350,000	RP3UZ*
593048B#7	THE AGUA CALIENTE BAND OF CAHUILLA INDIA. CDS CS2359681 ON UNITED MEXICAN STATES	2	4,914,200	4,959,946	CDS CS2359681 ON UNITED MEXICAN STATES	45,746	00855L-AA-7	THE AGUA CALIENTE BAND OF CAHUILLA INDIA	4,914,200	4,914,200	2FE
319963D*2	CWL 2007-S2 A6. CDS CS2305932 ON FIRST DATA CORPORATION	1	5,999,764	2,738,605	CDS CS2305932 ON FIRST DATA CORPORATION	(34,670)	12670B-AF-6	CWL 2007-S2 A6	5,999,764	2,773,275	1FE
62618#AL4	LEHMAN BROS CAP TR VII. CDS CS2275200 ON CITY OF NEW YORK RR40%	1	619	(1,027,300)	CDS CS2275200 ON CITY OF NEW YORK RR40%	(1,027,918)	524908-XA-3	LEHMAN BROS CAP TR VII	619	619	P6UZ*
62618#AL4	NORTHGROUP PFD CAP CORP. CDS CS2275200 ON CITY OF NEW YORK RR40%	1	12,370,987	5,445,559	CDS CS2275200 ON CITY OF NEW YORK RR40%	(2,055,837)	66644P-AA-5	NORTHGROUP PFD CAP CORP	12,370,987	7,501,395	P2UZ*

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
62618#AL4	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1. CDS CS2275200 ON CITY OF NEW YORK RR40%	1	6,443,519	4,299,516	CDS CS2275200 ON CITY OF NEW YORK RR40%	(1,070,798)	P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	6,443,519	5,370,314	2
105756C*9	CBG FLORIDA REIT CORP. CDS CS2359699 ON FEDERATIVE REPUBLIC OF	2	1,360,050	1,407,592	CDS CS2359699 ON FEDERATIVE REPUBLIC OF	47,542	12480W-AA-1	CBG FLORIDA REIT CORP	1,360,050	1,360,050	P4UZ*
836205A@3	KONINKLIJKE VOPAK NV FLOATING. CDS CS2346894 ON SOUTH AFRICA GOVERNMEN	2	5,000,000	4,999,000	CDS CS2346894 ON SOUTH AFRICA GOVERNMEN	(1,000)	N4281@-BA-2	KONINKLIJKE VOPAK NV FLOATING	5,000,000	5,000,000	2
92670LA@8	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B. CDS CS2436489 ON SOCIALIST REPUBLIC OF V	1	5,000,000	5,015,371	CDS CS2436489 ON SOCIALIST REPUBLIC OF V	(29,029)	59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B	5,000,000	5,044,400	1FE
33938EA*8	JETBLUE AIRWAYS CORP -UNITED STATES APR. CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,801,143	2,717,477	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(83,666)	47714M-AA-7	JETBLUE AIRWAYS CORP -UNITED STATES APR	2,801,143	2,801,143	2FE
9999999 - Totals			405,100,566	332,176,072	XXX	(33,723,204)	XXX	XXX	405,100,566	365,899,275	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	57	531,896,586	78	554,632,487	78	525,185,221			57	531,896,586
2. Add: Opened or Acquired Transactions	38	100,202,518	5	23,245,393	15	109,509,390			58	232,957,301
3. Add: Increases in Replicated Asset Statement Value	XXX	4,648,568	XXX	24,319,880	XXX	4,291,120	XXX		XXX	33,259,569
4. Less: Closed or Disposed of Transactions	17	71,371,008	5	25,668,531	37	185,156,516			59	282,196,056
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	10,744,177	XXX	51,344,008	XXX	48,728,649	XXX		XXX	110,816,834
7. Ending Inventory	78	554,632,487	78	525,185,221	56	405,100,566			56	405,100,566

SCHEDULE E - VERIFICATION

Cash Equivalents

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	200,995,259	619,512,067
2.	Cost of cash equivalents acquired	103,657,274,306	61,255,634,392
3.	Accrual of discount	55,147,215	42,642,557
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	17,712	(3,846)
6.	Deduct consideration received on disposals	101,450,859,117	61,716,789,911
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,462,575,375	200,995,259
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,462,575,375	200,995,259

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
122448	HARTFORD	CT		09/10/2008	4.300	8,390,336		68,000,000
122596	WASHINGTON	DC		09/10/2008	5.770	9,681,550		150,400,000
122890	WOOD DALE	IL		09/10/2008	6.270	4,476,925		32,800,000
122462	NAPERVILLE	IL		09/10/2008	5.140	4,296,622		40,000,000
122672	WILLOWBROOK	IL		09/10/2008	4.960	4,854,124		60,000,000
122463	OAKBROOK	IL		09/10/2008	4.660	14,401,088		50,000,000
122393	DARIEN	IL		09/10/2008	4.650	9,837,646		30,100,000
122583	JOLIET	IL		09/10/2008	4.650	9,839,418		74,500,000
122402	CHICAGO	IL		09/10/2008	4.190	9,616,755		38,000,000
122397	NOBLESVILLE	IN		09/10/2008	4.770	13,844,404		25,800,000
122868	BOSTON	MA		09/10/2008	5.930	5,768,664		25,300,000
122872	BOSTON	MA		09/10/2008	5.930	3,605,760		25,300,000
122554	ROCKVILLE	MD		09/10/2008	5.690	6,510,328		16,000,000
122505	COLESVILLE	MD		09/10/2008	5.310	776,587		7,470,000
122399	MINNETONKA	MN		09/10/2008	5.170	10,104,592		32,700,000
123005	CHARLOTTE	NC		09/10/2008	5.460	14,201,577		37,900,000
123011	EAST HANOVER	NJ		09/10/2008	5.660	7,063,415		33,500,000
123021	CARLSTADT	NJ		09/10/2008	5.610	13,947,068		44,400,000
122514	MECHANICSBURG	PA		09/10/2008	5.720	9,118,237		58,110,351
122602	DUNCANSVILLE	PA		09/10/2008	5.180	1,578,126		14,250,000
122582	DRESHER	PA		09/10/2008	4.500	5,187,694		38,000,000
122573	PAWTUCKET	RI		09/10/2008	4.600	12,816,385		23,140,000
122466	STERLING	VA		09/10/2008	5.620	7,185,702		29,750,000
122849	BELLEVUE	WA		09/10/2008	6.330	3,537,586		25,400,000
123189	SANTA CLARA	CA		08/29/2008	7.320	12,500,000		20,094,200
123190	HENDERSON	NV		09/11/2008	6.220	2,985,000		8,300,000
123050	BROOKHAVEN	NY		07/23/2008	6.640	381,055		13,661,778
123185	SEATTLE	WA		07/01/2008	5.710	18,650,000		32,743,281
123191	BROOKHAVEN	NY		07/23/2008	6.640	4,753,666		6,338,221
122951	NEW YORK	NY		09/26/2008	5.750	3,197,711		38,906,727
122928	BOSTON	MA		01/10/2007	5.830		815,274	
122931	BOSTON	MA		12/21/2006	3.960		383,990	
122932	BOSTON	MA		12/21/2006	4.460		309,670	
122959	NEW YORK	NY		07/19/2007	4.210		214,496	
122960	NEW YORK	NY		07/19/2007	4.240		268,924	
123109	FOSTER CITY	CA		09/27/2007	3.770		414,424	
123133	VISTA	CA		01/24/2008	5.700		12,441	
550005	NEW YORK	NY		06/29/2007	7.570		1,132	
122463	OAKBROOK	IL		06/03/2004	4.660		290,563	
122465	SAN DIEGO	CA		07/14/2004	4.790		242,136	
122582	DRESHER	PA		03/09/2005	4.500		264,489	
122596	WASHINGTON	DC		06/02/2005	5.770		5,600,703	
122597	WASHINGTON	DC		06/02/2005	5.770		1,430,576	
122599	SAN JOSE	CA		04/04/2005	4.950		242,449	
122747	COLUMBIA	MD		03/01/2006	5.050		2,086,301	
122771	GREENWICH	CT		02/01/2006	5.170		2,212,744	
122785	MESA	AZ		01/23/2006	5.800		596,405	
122941	CAMBRIDGE	MA		01/18/2007	5.450		652,593	
122942	SPOKANE	WA		02/06/2007	6.050		2,030,290	
122986	NORTHBROOK	IL		04/26/2007	6.110		628,986	
123028	CANTON	MA		09/10/2007	5.950		2,394,486	
123073	PASADENA	CA		10/09/2007	6.180		2,736,556	
123074	CITY OF INDUSTRY	CA		09/12/2007	6.250		2,052,417	
123134	TAUNTON	MA		12/05/2007	5.720		1,370,912	
500007	HONOLULU	HI		12/20/2006	5.520		1,577,504	
122448	HARTFORD	CT		05/19/2004	4.300		69,481	
122429	SAN FRANCISCO	CA		09/01/2004	5.100		220,900	
122602	DUNCANSVILLE	PA		03/07/2005	5.180		28,379	
0599999. Mortgages in good standing - Commercial mortgages-all other						233,108,020	29,149,222	1,100,864,558
0899999. Total Mortgages in good standing						233,108,020	29,149,222	1,100,864,558
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						233,108,020	29,149,222	1,100,864,558

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
121263	LOS ANGELES	CA		08/09/1993	08/28/2008	15,100							15,100	15,100			
121457	HOUSTON	TX		02/27/1996	09/02/2008	332,628							332,628	338,173		5,544	5,544
121616	THE WOODLANDS	TX		07/21/1998	08/01/2008	9,401,572							9,401,572	9,401,572			
121639	SAN ANTONIO	TX		08/28/1998	08/22/2008	21,599							21,599	21,626		27	27
121649	GREEN VALLEY	NV		10/08/1998	09/11/2008	2,934,419							2,934,419	2,934,419			
121650	MIAMI	FL		08/17/1998	08/27/2008	12,329,495							12,329,495	12,329,495			
121663	SEATTLE	WA		08/28/1998	09/04/2008	1,668,461							1,668,461	1,668,461			
121664	NASHVILLE	TN		08/27/1998	09/02/2008	2,021,399							2,021,399	2,021,297		(103)	(103)
121994	GLENVIEW	IL		06/22/2001	08/27/2008	12,250,000							12,250,000	12,250,000			
122020	HANOVER	MD		06/20/2001	07/02/2008	22,616,097							22,616,097	22,556,541		(59,556)	(59,556)
122025	CHARLOTTE	NC		06/18/2001	09/24/2008	7,914,940							7,914,940	7,914,940			
122060	ALPHARETTA	GA		10/10/2001	08/04/2008	8,840,000							8,840,000	8,840,000			
122086	MARLBOROUGH	MA		11/19/2001	08/27/2008	6,517,269							6,517,269	6,517,269			
122504	SEATTLE	WA		07/14/2004	07/01/2008	26,650,000							26,650,000	26,650,000			
122847	SOUTH BRUNSWICK	NJ		09/21/2007	09/30/2008	9,079,544							9,079,544	9,079,544			
122885	AGOURA HILLS	CA		10/24/2006	07/11/2008	6,518,922							6,518,922	6,518,922			
122924	BOULDER	CO		12/29/2006	07/29/2008	15,000,000							15,000,000	15,000,000			
0199999. Mortgages closed by repayment						144,111,446							144,111,446	144,057,359		(54,088)	(54,088)
						39,583,754		37,071			37,071		39,620,825	39,516,266		(104,559)	(104,559)
0299999. Mortgages with partial repayments						39,583,754		37,071			37,071		39,620,825	39,516,266		(104,559)	(104,559)
0599999 - Totals						183,695,200		37,071			37,071		183,732,271	183,573,625		(158,647)	(158,647)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	SPRINGFIELD	MA	Babson Capital Mgr		08/31/2006			199,436		4,825,964	3.700
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 SECURED CREDIT		06/25/2008			7,072,136		5,855,728	6.670
000000-00-0	HARTFORD MEZZANINE INVESTORS I LLC	HARTFORD	CT	HIMCO & Key		01/22/2007			472,150		859,480	4.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									7,743,722		11,541,172	XXX
000000-00-0	ALLBRIDGE INVESTMENTS FUND	ADDISON	TX	Allied Capital Corp		12/20/2007			727,251		7,602,661	11.430
000000-00-0	COP INTERMEDIATE II LP	STAMFORD	CT	H/2 SECURED CREDIT P		06/19/2007			5,347,601			48.750
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									6,074,852		7,602,661	XXX
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC Interm Funding M	RP4A	05/21/2004			40,111		4,344,420	8.330
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital	RP5A	09/03/2004			733,315		1,107,220	5.000
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	Prudential Alt Group	RP5A	04/28/2005			338,160		1,648,782	2.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									1,111,586		7,100,422	XXX
000000-00-0	1903 EQUITY FUND LP	BOSTON	MA	Gordon Brothers		11/30/2006			98,000		5,733,637	3.020
000000-00-0	ACTIS EMERGING MARKETS 3 LP	LONDON	EG	Actis Capital		01/02/2008			2,347,940		24,026,323	1.090
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SI	Affinity Equity Part		01/29/2007			274,998		15,342,984	0.690
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs		05/24/2004			35,176		513,423	2.580
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen		05/25/2007			6,429,916		7,887,150	0.900
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	Apollo Management		05/11/2006			1,584,442		5,779,232	0.440
000000-00-0	APOLLO INVESTMENT FUND VII LP	PURCHASE	NY	Apollo Management		01/28/2008			1,303,569		19,668,582	0.180
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			2,024,123		1,646,714	2.540
000000-00-0	ASTORG IV	PARIS	FR	Astorg Partners		03/20/2008			2,547,763		8,894,804	0.962
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	Audax Group		11/30/2006			1,237,624		10,545,238	4.290
000000-00-0	AURIGEN RE CAPITAL LIMITED	TORONTO	ON	EdgeStone		10/01/2007			2,258,942		8,543,278	2.288
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV LP	NEW YORK	NY	Avenue Capital Group		07/20/2006			390,000		4,957,740	0.260
000000-00-0	BIRCH HILL EQUITY PARTNERS III LP	TORONTO	ON	Birch Hill Equity Pa		03/17/2006			6,351,008		4,227,272	2.560
000000-00-0	BLACKSTONE CAPITAL PARTNERS V LP	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006			774,070		2,412,488	0.080
000000-00-0	BLACKSTONE CAPITAL PTR V - A	NEW YORK	NY	Blackstone Group		04/18/2007			468,269		1,632,307	0.070
000000-00-0	BRAIT IV LP	ILLOVO SANDTON 2196	SF	Brait		12/07/2006			172,349		9,744,706	1.800
000000-00-0	CALERA CAPITAL PARTNERS IV	SAN FRANCISCO	CA	Calera Capital		04/18/2008			122,500		13,705,563	1.010
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	Blackacre Capital		05/06/2004			415,121			2.000
25588#-10-3	DLJ INVESTMENT PARTNERS II L.P.	NEW YORK	NY	DLJ Partners		11/23/1999			824,168			1.250
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com		05/04/2007			6,445,228		12,381,806	0.750
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone		04/18/2006			115,122		6,631,770	1.530
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone		04/18/2006			106,580		5,858,541	1.530
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	Elevation Assoc		12/13/2004			102,422		7,562,005	0.900
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	AB	EnerVest Management		06/22/2007			5,235,988		9,692,802	2.420
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		11/10/2006			179,399		9,127,043	0.150
000000-00-0	FIMI OPPORTUNITY FUND IV	TEL AVIV	IS	FIMI Opportunity LTD		01/07/2008			83,581		7,280,481	1.650
000000-00-0	GLOBAL PRIVATE EQUITY VI	BOSTON	MA	Advent Group		07/07/2008		537,250	1,074,500		13,738,250	0.150
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR Golder Rauner		12/01/2006			1,605,394		18,426,873	0.710
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR Golder Rauner		03/27/2000			56,250			0.490
000000-00-0	HURON FUND III LP	DETROIT	MI	Huron Capital Partne		03/28/2008			329,600		10,646,400	4.329
45827@-10-4	INTEGRACOLOR LTD CLASS B LTD PTR INTEREST	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2005			208,433			0.504
000000-00-0	KOHLBERG INVESTORS V LP	MOUNT KISCO	NY	Kohlberg & Co		12/28/2004			4,805		2,823,294	2.500
000000-00-0	KOHLBERG INVESTORS VI LP	MOUNT KISCO	NY	Kohlberg & Co		06/20/2007			2,081,381		12,854,988	1.880
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG Capital Ptrs		06/08/2005			2,432		3,512,052	2.330
000000-00-0	KRG CAPITAL FUND IV LP	DENVER	CO	KRG Capital Ptrs		01/04/2008			93,250		21,640,597	1.250
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Assoc		07/21/2004			1,458,180		103,796	2.200
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	Lehman Bros Inv Mgmt		11/17/2004			283,983		2,244,443	1.600
000000-00-0	LEHMAN BROTHERS MERCHANT BKG PTR IV	NEW YORK	NY	Lehman Brothers Merc		10/22/2007			3,092,724		12,169,343	0.750
000000-00-0	LEXINGTON V LP	NEW YORK	NY	Lexington Prtnrs		07/01/2003			75,597			0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III LP	NEW YORK	NY	Lincolnshire Ptrs		10/01/2004			53,091		4,845,011	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C		08/17/2006			1,980,776		6,470,564	0.548
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	Natural Gas Partners		03/28/2008			366,668		9,085,976	0.270
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	MINNEAPOLIS	MN	Northstar Capital L		11/28/2007			2,798,879		17,765,627	4.490
000000-00-0	OAK HILL CAPITAL PARTNERS II LP	FORT WORTH	TX	Oak Hill Prtnrs		12/28/2004			1,451,790		2,461,456	1.030
000000-00-0	OAK HILL CAPITAL PARTNERS III	FORT WORTH	TX	Oak Hill Prtnrs		03/11/2008			4,656,607		16,119,601	0.519
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	Oak Hill Prtnrs		12/19/2003			345,584			1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III LP	NEW YORK	NY	Odyssey Prtnrs		08/27/2004			2,950,563		3,047,376	2.000
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 -B	GUERNSEY	GR	PARTNERS GROUP MGMT		06/27/2006			643,144		8,465,036	3.630
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Prtnrs		09/30/2005			172,500		4,973,750	3.460
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	Providence Equity Pa		03/16/2007			1,434,669		14,122,232	0.150
000000-00-0	QUADRANGLE CAPITAL PARTNERS II LP	NEW YORK	NY	Quadrangle Group		02/28/2006			2,327,290		6,215,875	1.220
000000-00-0	SEGULAH IV LP	STOCKHOLM	SW	Segulah		04/28/2008			1,709,038		9,542,270	1.640

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	SILVER LAKE III LP	MENLO PARK	CA	Silver Lake Partners		10/22/2007			1,134,807		13,006,658	0.190
000000-00-0	STERLING CAPITAL PARTNERS II LP	BALTIMORE	MD	Sterling Partners		08/18/2005			856,618		2,780,443	2.930
000000-00-0	STERLING CAPITAL PARTNERS III	BALTIMORE	MD	Sterling Partners		08/13/2007			804,643		10,696,409	1.420
000000-00-0	TENASKA POWER FUND II LP	OMAHA	NE	Tenaska Inc.		10/15/2007			6,723,584		11,855,668	1.110
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	Tenaska Inc.		03/25/2005			158,685		689,285	2.660
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	GUERNSEY	GR	TFCP III		11/02/2006			435,344		15,438,416	0.340
000000-00-0	TPG V	FORT WORTH	TX	Texas Pacific Grp		06/27/2006			80,678		2,221,057	0.160
000000-00-0	TPG VI	FORT WORTH	TX	Texas Pacific Grp		05/22/2008			2,201,146		22,647,926	0.100
651990-92-1	OUTLOOK GROUP HOLDINGS LLC	NEENAH	WI	HANCOCK MEZZ PARTNER		08/22/2006			541,036			4.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X LP	NEW YORK	NY	Warburg Pincus		10/24/2007			1,227,400		23,579,000	0.180
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners		02/17/2006			1,438,125		102,430	1.020
000000-00-0	WIND POINT PARTNERS VI LP	SOUTHFIELD	MI	Wind Point Prtnrs		02/15/2006			956,160		5,033,178	2.700
1599999. Joint Venture Interests - Common Stock - Unaffiliated								537,250	90,544,421		514,560,537	XXX
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC	DOVER	DE	ALLSTATE FINANCIAL ADVISORS		01/01/2007			100,000			100.000
02001@-AI-4	ALLSTATE INSTITUTIONAL ADVISORS	DOVER	DE	ALLSTATE INTSITUTIONAL ADVISORS		06/30/2008			1,300,000			100.000
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	Brazos Partners		03/17/2006			408,500		4,070,739	4.910
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI Opportunity LTD		10/11/2005			941,540		3,157,720	7.441
000000-00-0	LANDMARK EQUITY PARTNERS XII LP	SIMSBURY	CT	Landmark Prtnrs		12/13/2004			84,260		2,152,138	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	Lehman Crossroads Gr		06/27/2005			600,000		3,360,000	16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Prtnrs		06/25/2004			354,547		4,751,361	6.010
000000-00-0	SUMMER STREET CAPITAL II LP	BUFFALO	NY	Summer Street Capita		05/01/2007			2,261,250		8,878,415	7.520
1699999. Joint Venture Interests - Common Stock - Affiliated									6,050,097		26,370,373	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V LP	BOSTON	MA	Beacon Partners		08/23/2007			2,400,000		9,600,000	0.680
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group		04/21/2006			51,586		4,069,618	0.430
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			944,500		2,455,500	1.930
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	LOS ANGELES	CA	CB Richard Ellis		12/11/2007			140,000		20,925,420	2.400
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Cptl		10/26/2005			1,416,100		1,651,954	2.780
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty		01/05/2005			2,328,399		4,790,103	1.870
000000-00-0	KTR INDUSTRIAL FUND II	CONSHOHOCKEN	PA	KTR Capital Ptrs		12/31/2007			75,000		20,000,000	2.670
000000-00-0	LANDMARK REAL ESTATE FUND V LP	SIMSBURY	CT	Landmark Prtnrs		07/27/2005			1,528,042			4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	Morgan Stanley RE GP		10/10/2006			39,538		1,850,412	1.070
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	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			90,937			2.200
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	Rockpoint Group		09/28/2004			11,877			1.380
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	Rockpoint Group		09/29/2005			760,333			0.900
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	Rockpoint Group		09/28/2007			90,492		23,428,934	1.000
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	Walton Street		08/08/2006			901,970		499,150	1.280
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	Westbrook Prtnrs		12/03/2007			74,656		15,000,000	1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Prtnrs		05/05/2006			41,474			2.330
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	WESTBROOK PRTNRS		10/01/2004			4,119			2.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated								655,329	11,061,823		142,515,587	XXX
3999999. Total - Unaffiliated								1,192,579	110,461,552		675,717,718	XXX
4099999. Total - Affiliated									12,124,949		33,973,034	XXX
4199999 - Totals								1,192,579	122,586,501		709,690,752	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	SPRINGFIELD	MA	Babson Capital Mgr	08/31/2006	09/10/2008	218,585	11,566				11,566		230,150	230,150				(117,262)
000000-00-0	CENTERLINE HY FUND III A	IRVING	TX	Centerline Capital	02/29/2008	09/30/2008	11,566,000							11,566,000	11,566,000				
000000-00-0	DB REALTY MEZZ FUND II	NEW YORK	NY	Deutsche Bank	08/07/2002	07/15/2008	11,316							11,316	11,316				21,136
000000-00-0	DB REALTY PARALLEL FUND II LLC	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	05/05/2008	(737)	(22)				(22)		(758)	(758)				758
000000-00-0	HARTFORD MEZZANINE INVESTORS I LLC	HARTFORD	CT	HIMCO & Key	01/22/2007	08/18/2008	558,979	41,407				41,407		600,386	600,386				(100,571)
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL DUE 2024	MIAMI	FL	DIRECT	01/01/2008	09/10/2008	27,702							27,702	27,702				53,779
000000-00-0	NYLIM-GCR FUND I-2002 LP	NEW YORK	NY	New York Life Inv	04/15/2004	07/02/2008													25,725
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							12,381,845	52,951				52,951		12,434,796	12,434,796				(116,435)
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC Interm Funding M	05/21/2004	09/11/2008	(11,955)	(54)				(54)		(12,009)	(12,009)				144,609
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital	09/03/2004	08/11/2008	266,573	(165)				(165)		266,408	266,408				199,135
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Cptl Ptrs	01/13/2005	08/28/2008	567,288	4,444				4,444		571,732	571,732				14,629
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II LP	CHICAGO	IL	Prudential Alt Group	04/28/2005	08/29/2008	(216,965)	3,229				3,229		(213,736)	(213,736)				430,937
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							604,941	7,454				7,454		612,395	612,395				789,310
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A L.P.	LOS ANGELES	CA	Caltius Capital	08/16/2001	07/18/2008	156,781	688				688		157,469	157,469				21,279
1499999. Joint Venture Interests - Other Fixed Income - Affiliated							156,781	688				688		157,469	157,469				21,279
000000-00-0	ACTIS EMERGING MARKETS 3 LP	LONDON	EG	Actis Capital	01/02/2008	08/22/2008	3,519	(3,519)			38,541	35,022		38,541	38,541				
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs	05/24/2004	08/06/2008	(31,976)				31,976	31,976							108,275
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen	05/25/2007	04/16/2008	71,177	(138)				(138)		71,039	71,039				(71,039)
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	Apollo Management	05/11/2006	08/22/2008	620,077	(80,103)				(80,103)		539,974	539,974				
000000-00-0	APOLLO INVESTMENT FUND VII LP	PURCHASE	NY	Apollo Management	01/28/2008	09/29/2008	278,190	(6,800)				(6,800)		271,390	271,390				
000000-00-0	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	ARCAP REIT INC	06/28/2004	07/31/2008													129,150
000000-00-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	ARCAP REIT INC	09/05/2002	07/25/2008													80,834
000000-00-0	ARCLIGHT ENERGY PARTNERS II LP	BOSTON	MA	ArcLight Partners	12/16/2003	09/26/2008	711,805	(34,020)				(34,020)		677,785	677,785				588,997
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	Audax Group	11/30/2006	07/16/2008	104,588	(1,117)				(1,117)		103,470	103,470				184,633
05069#-10-3	AUDAX MEZZANINE FUND L.P.	BOSTON	MA	Audax Group	10/22/2001	07/16/2008	(20,088)				20,088	20,088							144,602
000000-00-0	BAKER COMMUNICATIONS FUND II -QP L.P.	NEW YORK	NY	Baker Capital Corp.	04/17/2000	03/21/2008		(1)				(1)		(1)	(1)				1
000000-00-0	BIRCH HILL EQUITY PARTNERS III LP	TORONTO	ON	Birch Hill Equity Pa	03/17/2006	09/15/2008	(27,791)				27,792	27,792							129,504
000000-00-0	BLACKSTONE CAPITAL PARTNERS V LP	NEW YORK	NY	BLACKSTONE GROUP	01/30/2006	09/15/2008	1,971	(79)				(79)		1,891	1,891				
000000-00-0	BLACKSTONE CAPITAL PTR V - A	NEW YORK	NY	Blackstone Group	04/18/2007	09/15/2008	1,261							1,261	1,261				
11440#-10-1	BROOKS HOLDINGS LLC	DOVER	DE	HANCOCK PARTNERS	04/28/2006	01/28/2008	(140)	(3)				(3)		(143)	(143)				143
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	Blackacre Capital	05/06/2004	02/14/2008	68,308	(2,720)				(2,720)		65,589	65,589				(65,589)
25588#-10-3	DLJ INVESTMENT PARTNERS II L.P.	NEW YORK	NY	DLJ Partners	11/23/1999	09/30/2008	40,622	(177)				(177)		40,445	40,445				30,737
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com	05/04/2007	07/01/2008													555
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	03/20/2008	229,060	5,033				5,033	(130)	233,963	233,963				(233,963)
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	07/22/2008	49,909	(439)				(439)		49,470	49,470				(42,850)
000000-00-0	ELEVATION PARTNERS LP	MENLO PARK	CA	Elevation Assoc	12/13/2004	03/13/2008	(1,380,868)	202,898				202,898		(1,177,970)	(1,177,970)				1,177,970
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	AB	EnerVest Management	06/22/2007	09/30/2008	1,408,143	(190,918)				(190,918)		1,217,225	1,217,225				517,175
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT	11/10/2006	08/27/2008	133,050	(2,701)				(2,701)		130,349	130,349				492,119
000000-00-0	ETHOS PE FUND V	ILLOVO JOHANNESBURG	SF	Ethos Equity Ltd.	10/20/2006	08/22/2008	1,404,405	(289,881)				(289,881)		1,114,524	1,114,524				
000000-00-0	FRANCISCO PARTNERS II LP	MENLO PARK	CA	Francisco Partners	07/10/2006	08/19/2008	2,222,213	116,902				116,902		2,339,115	2,339,115				40,169
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR Golder Rauner	03/27/2000	08/25/2008													286,687
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR Golder Rauner	01/19/2001	08/25/2008	34,173	(12,173)				(12,173)		22,000	22,000				116,373
45827@-10-4	INTEGRACOLOR LTD CLASS B LTD PTR INTEREST	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2005	09/18/2008	31,680							31,680	31,680				
45827@-11-2	INTEGRACOLOR LTD CLASS C RPRF LTD PTR INT	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2007	09/30/2008	(17,728)	(2,503)				(2,503)		(20,231)	(20,231)				
000000-00-0	KRG CAPITAL FUND III LP	DENVER	CO	KRG Capital Ptrs	06/08/2005	08/06/2008	2,437	(5)				(5)		2,432	2,432				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Assoc	07/21/2004	07/21/2008	1,365,759	(182,719)				(182,719)		1,183,041	1,183,041				1,194
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	Lehman Bros Inv Mgmt	11/17/2004	09/15/2008	1,043,624	51,109				51,109		1,094,733	1,094,733				
000000-00-0	LEXINGTON V LP	NEW YORK	NY	Lexington Prtnrs	07/01/2003	09/30/2008													172,158
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C	08/17/2006	09/17/2008	208,259	(641)			22,994	22,353		230,612	230,612				
000000-00-0	MARQUETTE TRANSPORTATION CO. CO-INVESTMENT	PADUCAH	KY	KRG CAPITAL PARTNERS	03/19/2007	12/31/2007	182,216	3,679				3,679		185,895	185,895				(185,895)
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	MINNEAPOLIS	MN	Northstar Capital L	11/28/2007	08/28/2008	447,837	1,913			3,306	5,219		453,056	453,056				
000000-00-0	OAK HILL CAPITAL PARTNERS II LP	FORT WORTH	TX	Oak Hill Prtnrs	12/28/2004	07/02/2008													71,559
000000-00-0	OAK HILL CAPITAL PARTNERS III	FORT WORTH	TX	Oak Hill Prtnrs	03/11/2008	08/04/2008	234,920	(7,181)			63,301	56,120		291,040	291,040				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	Oak Hill Prtnrs	12/19/2003	09/15/2008													150,085
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Prtnrs	09/30/2005	08/29/2008	554,068							554,068	554,068				93,993

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	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	Providence Equity Pa	03/16/2007	09/12/2008	96,928	246			122,551	122,797		219,725	219,725				
000000-00-0	REALOGY CORP CO-INV	NEW YORK	NY	APPOLO MANAGEMENT	04/04/2007	12/31/2007	1,428,759	595,129				595,129		2,023,888	2,023,888				(2,023,888)
000000-00-0	SILVER LAKE III LP	MENLO PARK	CA	Silver Lake Partners	10/22/2007	08/04/2008	326	(4)				(4)		322	322				
000000-00-0	TENASKA POWER FUND II LP	OMAHA	NE	Tenaska Inc.	10/15/2007	07/24/2008	2,116,715	(30,052)				(30,052)		2,086,663	2,086,663				
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	Tenaska Inc.	03/25/2005	08/30/2008	(618,136)	8,358,925			125,000	8,483,925		7,865,789	7,865,789				34,004
000000-00-0	TPG VI	FORT WORTH	TX	Texas Pacific Grp	05/22/2008	09/10/2008	1,758,669				176,466	176,466		1,935,135	1,935,135				
651990-92-1	OUTLOOK GROUP HOLDINGS LLC	NEENAH	WI	HANCOCK MEZZ PARTNER	08/22/2006	09/30/2008													
000000-00-0	VISTA GROUP HOLDINGS CLASS A UNITS	NEENAH	WI	HANCOCK MEZZ PARTNER	08/22/2006	09/30/2008	541,036							541,036	541,036				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX LP	NEW YORK	NY	Warburg Pincus	07/26/2005	08/07/2008	1,448,675	(26)				(26)		1,448,649	1,448,649				(688,649)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X LP	NEW YORK	NY	Warburg Pincus	10/24/2007	08/14/2008	28,352	(2,208)				(2,208)		26,144	26,144				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners	02/17/2006	07/09/2008	1,478,478	(15,978)				(15,978)		1,462,500	1,462,500				
000000-00-0	WIND POINT PARTNERS VI LP	SOUTHFIELD	MI	Wind Point Prtnrs	02/15/2006	08/11/2008	753,682	12,101				12,101		765,783	765,783				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							19,008,164	8,481,829			632,015	9,113,844	(130)	28,121,877	28,121,877				1,239,044
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	Brazos Partners	03/17/2006	07/31/2008													56,299
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCENT/MACH I	05/15/2002	08/28/2008	233,333							233,333	233,333				
000000-00-0	KINGDOM FILMS	DOVER	DE	CSFB - ALT MGR	08/16/2005	09/16/2008													262,500
000000-00-0	LANDMARK EQUITY PARTNERS XII LP	SIMSBURY	CT	Landmark Prtnrs	12/13/2004	09/30/2008													478,924
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	Lehman Crossroads Gr	06/27/2005	02/14/2008	(17,627)	262				262		(17,365)	(17,365)				17,365
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Prtnrs	06/25/2004	09/30/2008	517,624	(6,356)				(6,356)		511,268	511,268				52,687
000000-00-0	TCW/CRESCENT MEZZANINE TRUST	LOS ANGELES	CA	TCW/Crescent Mez	09/03/1996	06/11/2008	(403,800)	137,515				137,515		(266,285)	(266,285)				266,285
1699999. Joint Venture Interests - Common Stock - Affiliated							329,530	131,421				131,421		460,951	460,951				1,134,060
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL	11/15/2005	09/08/2008	(28,489)	(11)				(11)		(28,500)	(28,500)				108,774
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	LOS ANGELES	CA	CB Richard Ellis	12/11/2007	08/18/2008	628,715	(28,713)				(28,713)		600,002	600,002				
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Cptl	10/26/2005	07/18/2008	103,660	(1,043)				(1,043)		102,617	102,617				(19,317)
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty	01/05/2005	01/31/2008	(413,177)	28,511				28,511		(384,666)	(384,666)				384,666
000000-00-0	JER REAL ESTATE PARTNERS IV LP	MCLEAN	VA	JER PARTNERS	07/09/2007	06/27/2008	71,003	(2,846)				(2,846)		68,157	68,157				(68,157)
000000-00-0	KEYSTONE INDUSTRIAL FUND LP	CONSHOHOCKEN	PA	KTR Capital Ptrs	10/24/2005	08/26/2008	519,037	5,177			38,250	43,427		562,464	562,464				81,727
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING Clarion	11/02/2005	12/31/2007	489,191	28,961				28,961		518,152	518,152				(518,152)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	Morgan Stanley RE GP	01/23/1995	05/09/2008	(770,744)	181,420				181,420		(589,324)	(589,324)				589,324
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	Morgan Stanley RE GP	10/10/2006	09/30/2008	311,214	(8,692)				(8,692)		302,522	302,522				
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ Capital Partners	06/12/2006	08/14/2008	775,104	(51,211)				(51,211)		723,893	723,893				(440,537)
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	Rockpoint Group	09/29/2005	08/28/2008	502,035	(28,985)				(28,985)		473,050	473,050				726,058
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	Rockwood Capital	04/15/2004	08/26/2008													391,300
000000-00-0	STARWOOD OPPORTUNITY FUND VII LP	GREENWICH	CT	Starwood Capital	01/10/2006	03/31/2008	559,906	20,770				20,770		580,676	580,676				(580,676)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Prtnrs	05/05/2006	06/30/2008	2,899	(24)				(24)		2,875	2,875				(2,875)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	WESTBROOK PRTNRS	10/01/2004	07/31/2008													120,108
1799999. Joint Venture Interests - Real Estate - Unaffiliated							2,750,354	143,314			38,250	181,564		2,931,918	2,931,918				772,243
25589#-10-2	DMP ACQUISITION LLC	DEFIANCE	OH	HANCOCK MEZZ PARTNER	09/28/2006	12/31/2007	142,042	24,695				24,695		166,737	166,737				(166,737)
000000-00-0	INTEGRACOLOR LTD.	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2007	09/30/2008	196,984							196,984	196,984				
71603@-10-0	PETERMAN HOLDINGS C-1 UNITS	BOSTON	MA	HANCOCK MEZZ PARTNER	12/22/2004	09/29/2008	49,658							49,658	366,084		316,426	316,426	(158,151)
71603@-11-8	PETERMANN HOLDINGS C-2 UNITS	BOSTON	MA	HANCOCK MEZZ PARTNER	12/22/2004	09/29/2008	108,494							108,494	108,494				
1999999. Joint Venture Interests - Other - Unaffiliated							497,178	24,695				24,695		521,873	838,299		316,426	316,426	(324,888)
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	07/02/2008	150,764	(26,532)				(26,532)		124,232	124,232				
2099999. Joint Venture Interests - Other - Affiliated							150,764	(26,532)				(26,532)		124,232	124,232				
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	DISTRIBUTION	07/30/2003	09/11/2008	52,934							52,934	52,934				
00935S-10-8	US AIRWAYS	WILMINGTON	DE	DISTRIBUTION	07/30/2003	09/11/2008	44,948							44,948	44,948				
00935T-10-6	US AIRWAYS	WILMINGTON	DE	DISTRIBUTION	07/30/2003	09/11/2008	44,948							44,948	44,948				
3799999. Any Other Class of Assets - Unaffiliated							142,830							142,830	142,830				
3999999. Total - Unaffiliated							35,385,312	8,710,243			670,265	9,380,508	(130)	44,765,689	45,082,115		316,426	316,426	2,359,274
4099999. Total - Affiliated							637,075	105,577				105,577		742,652	742,652				1,155,339
4199999 - Totals							36,022,387	8,815,820			670,265	9,486,085	(130)	45,508,341	45,824,767		316,426	316,426	3,514,613

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)
76116E-BV-1	RESOLUTION TR CORP 10/15/2011		09/30/2008	HSBC SECURITIES, INC.		16,580,344	17,800,000		1
76116E-CE-8	RESOLUTION TR CORP 04/15/2016		09/30/2008	HSBC SECURITIES, INC.		26,856,418	36,200,000		1
76116E-FM-7	RESOLUTION TR CORP 01/15/2016		09/30/2008	HSBC SECURITIES, INC.		36,275,040	48,000,000		1
76116E-GM-6	RESOLUTION TR CORP 01/15/2028		09/30/2008	HSBC SECURITIES, INC.		7,614,200	20,000,000		1
76116E-GW-4	RESOLUTION TR CORP 10/15/2021		09/30/2008	HSBC SECURITIES, INC.		299,238	577,000		1
76116E-HJ-2	RESOLUTION TR CORP 10/15/2027		09/30/2008	HSBC SECURITIES, INC.		3,066,880	8,000,000		1
76116F-AD-9	RESOLUTION TR CORP 07/15/2020		09/30/2008	BARCLAYS BANK		90,354,128	157,500,000		1
76116F-AA-5	RFCO STRIP PRINC 10/15/2019		09/30/2008	BARCLAYS BANK		47,601,443	79,150,000		1
76116E-BY-5	RFCO STRIPS 04/15/2013		09/30/2008	HSBC SECURITIES, INC.		12,304,418	14,294,000		1
76116F-AE-7	RFCSP 0 10/15/20 10/15/2020		09/30/2008	BARCLAYS BANK		3,401,700	6,000,000		1
912810-DZ-8	U S TREAS BDS 08/15/2017		09/26/2008	GREENWICH CAPITAL MARKETS, INC.		2,050,781	1,500,000	16,279	1
912810-DX-3	US TREASURY N/B 11/15/2016		09/26/2008	J. P. MORGAN SECURITIES, INC.		6,529,250	5,200,000	145,190	1
912810-ED-6	US TREASURY N/B 08/15/2019		09/26/2008	DEUTSCHE BANK SECURITIES		638,040	475,000	4,719	1
912828-HZ-6	US TREASURY N/B 05/15/2018		07/16/2008	MERRILL LYNCH CAPITAL MARKETS		4,989,063	5,000,000	33,169	1
912828-JL-5	US TREASURY N/B 09/30/2010		09/30/2008	Various		127,341,303	127,255,000	3,448	1
912828-JM-3	US TREASURY N/B 09/30/2013		09/30/2008	Various		127,675,876	126,575,000	5,387	1
0399999. Bonds - U.S. Governments						513,578,122	653,526,000	208,193	XXX
105756-AP-5	BRAZIL REP OF 08/17/2040	F	07/09/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		4,953,750	3,750,000	168,438	2FE
219868-AL-0	CORP ANDINA FOM CAF 7.375 01 01/18/2011	F	07/02/2004	TRANSFER		10,544,204	10,000,000	12,292	1FE
V36283-AA-3	GABONESE REPUBLIC 12/12/2017	F	07/17/2008	STANDARD NY SEC INC		3,105,000	3,000,000	27,333	3FE
Y8793Y-AK-8	ISLAMIC REP OF PAKISTAN 03/31/2016	F	07/07/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		319,005	417,000	8,253	4FE
Y8793Y-AM-4	ISLAMIC REP OF PAKISTAN 06/01/2017	F	08/15/2008	GREENWICH CAPITAL MARKETS, INC.		1,995,000	3,000,000	45,260	4FE
X77765-AA-7	REPUBLIC OF SERBIA 11/01/2024	F	08/13/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		4,700,000	5,000,000	55,729	3FE
900123-BD-1	REPUBLIC OF TURKEY 03/11/2019	F	09/03/2008	DEUTSCHE BANK A.G.		4,981,650	5,000,000		3FE
760942-AS-1	REPUBLICA ORIENT URUGUAY 03/21/2036	F	07/16/2008	Various		2,985,550	3,000,000	75,615	3FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	09/16/2008	MERRILL LYNCH CAPITAL MARKETS		9,184,817	8,372,500	264,001	2FE
Y9374Q-AB-0	SOCIALIST REP OF VIETNAM 03/12/2028	F	08/04/2008	MERRILL LYNCH CAPITAL MARKETS		4,187,500	5,000,000	80,556	3FE
903724-AA-0	UKRAINE GOVERNMENT 06/11/2013	F	07/30/2008	BARCLAYS BANK		4,900,000	5,000,000	56,313	4FE
X54003-AD-4	UKRAINE GOVERNMENT 11/21/2016	F	08/15/2008	MERRILL LYNCH CAPITAL MARKETS		2,587,500	3,000,000	48,802	4FE
91086Q-AL-2	UNITED MEXICAN STATES 03/03/2015	F	08/06/2008	BARCLAYS BANK		16,162,500	15,000,000	436,146	2FE
91086Q-AU-2	UNITED MEXICAN STATES 01/15/2017	F	07/10/2008	TRANSFER		5,061,854	5,000,000	7,031	2FE
1099999. Bonds - All Other Governments						75,668,330	74,539,500	1,285,767	XXX
485106-CN-6	KANSAS CITY MO DNTWN ARENA 08 04/01/2040		07/17/2008	J. P. MORGAN SECURITIES, INC.		9,195,000	9,195,000		1FE
2499999. Bonds - Political Subdivisions						9,195,000	9,195,000		XXX
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		09/01/2008	SCHEDULED PAY UP		125,363	125,363		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		09/01/2008	SCHEDULED PAY UP		323,193	323,193		1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		09/01/2008	SCHEDULED PAY UP		150,928	150,928		1
31397J-WQ-3	FHR 3349 ZL 07/15/2037		09/01/2008	SCHEDULED PAY UP		27,369	27,369		1
88948A-AN-7	TOLL ROAD VA INVESTOR PARTNER 02/15/2013		07/31/2008	VARIOUS		359,496			1FE
88948A-AP-2	TOLL ROAD VA INVESTOR PARTNER 02/15/2014		07/31/2008	VARIOUS		144,900			1FE
3199999. Bonds - Special Revenues						1,131,249	626,853		XXX
125896-AW-0	CMS ENERGY CORP 2.875000% 12/ 12/01/2024		07/11/2008	DEUTSCHE BANK CAPITAL CORP.		1,729,346	1,500,000	5,031	3FE
209115-A*-5	CONS. ED/HAWKEYE FUND SECD LS 06/30/2022		06/20/2008	EXCHANGE		5,741,625	5,741,625	236,156	1
210518-BW-5	CONSUMERS ENERGY COMPANY 05/15/2010		09/02/2008	GREENWICH CAPITAL MARKETS, INC.		13,009,670	13,000,000	158,889	2FE
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		07/22/2008	MCMAHAN SECURITIES CO LP		1,225,000	1,000,000	2,361	2FE
293791-AU-3	ENTERPRISE PRODUCTS OPER 06/01/2010		09/02/2008	GREENWICH CAPITAL MARKETS, INC.		10,029,000	10,000,000	129,250	2FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM L 11/03/2012		08/29/2008	SCHEDULED PAY UP		5,625	5,625		5
521615-AA-2	LEA POWER PARTNERS 2033 06/15/2033		09/10/2008	ALLSTATE INSURANCE COMPANY		4,381,090	5,000,000	77,858	2FE
598326-A#-3	MIDWEST ISO SR NTS 10/07/2009		09/30/2008	VARIOUS		37,406			1
990685-9A-9	NE ENERGY, INC. FIRST LIEN TE 11/01/2013		09/03/2008	MORGAN STANLEY DEAN WITTER		1,028,484	1,063,032		4FE
990685-9C-5	NE ENERGY, INC. SYNTHETIC LET 11/01/2013		09/03/2008	MORGAN STANLEY DEAN WITTER		132,516	136,968		4FE
641423-BW-7	NEVADA POWER CO 08/01/2018		07/25/2008	BANK OF AMERICA		1,495,095	1,500,000		2FE
653522-DJ-8	NIAGARA MHHK PWR 10/01/2008		07/31/2008	VARIOUS		(73,725)			2FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SE 02/15/2026		09/30/2008	VARIOUS		3,570,287			2
744448-CA-7	PUBLIC SERVICE COLORADO 08/01/2038		08/06/2008	LEHMAN BROTHERS INC.		995,980	1,000,000		1FE
744448-CB-5	PUBLIC SERVICE COLORADO 08/01/2018		08/06/2008	GOLDMAN, SACHS & CO.		1,497,795	1,500,000		1FE
N7891#-AE-8	SEMPRA COMMODITIES CREDIT LIN 05/05/2009		09/10/2008	ALLSTATE INSURANCE COMPANY		4,960,275	5,000,000	17,897	2
88031V-AA-7	TENASKA GATEWAY 12/31/2023		09/10/2008	ALLSTATE INSURANCE COMPANY		14,059,334	14,398,564	169,439	2FE
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HO 10/10/2014		09/03/2008	MORGAN STANLEY DEAN WITTER		2,733,862	2,920,013		3FE
918005-AY-5	UTILICORP UNITED 02/01/2011		08/07/2008	MERRILL LYNCH CAPITAL MARKETS		5,175,000	5,000,000	12,146	2FE
976657-AD-8	WISCONSIN ENERGY CORP 12/01/2008		09/30/2008	VARIOUS		17,397			1FE
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER 12/15/2018	F	09/10/2008	ALLSTATE INSURANCE COMPANY		6,582,390	7,000,000	89,085	1

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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)
3899999. Bonds - Public Utilities						78,333,453	75,765,828	898,112	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		07/22/2008	Various		8,195,208	10,223,000		1FE
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		08/01/2008	SCHEDULED PAY UP		10,897	10,897		5
00506T-9A-5	ACTIVANT SOLUTIONS INC. 2007 05/02/2013		08/11/2008	DEUTSCHE BANK SECURITIES		979,277	1,097,229		4FE
008117-AM-5	AETNA INC 09/15/2018		09/09/2008	BANK OF AMERICA		4,985,800	5,000,000		1FE
008252-AK-4	AFFILIATED MANAGERS GROU 3.95 08/15/2038		09/05/2008	Various		11,159,817	11,250,000	25,110	2FE
018581-A*-9	ALLIANCE DATA SYSTEMS CORP. S 05/16/2009		09/10/2008	ALLSTATE INSURANCE COMPANY		9,988,517	10,000,000	190,000	2
01903#-AR-3	ALLIED CAPITAL CORP. SER A SR 10/13/2010		07/28/2008	VARIOUS		(20,000)			2
991144-9B-4	ALLTEL COMMUNICATIONS, INC. I 05/15/2015		07/22/2008	GOLDMAN, SACHS & CO.		2,958,797	2,992,462		3FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. I 05/15/2015		07/23/2008	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,988,750	3,000,000		3FE
991144-9A-6	ALLTEL COMMUNICATIONS, INC. T 05/15/2015		08/01/2008	Various		6,912,575	6,987,437		3FE
02261W-AB-5	ALZA CORP 0% 07/28/2020 07/28/2020		08/20/2008	GOLDMAN, SACHS & CO.		3,708,000	3,750,000		1FE
02666Q-D6-7	AMERICAN HONDA FINANCE 10/01/2013		09/24/2008	BANK OF AMERICA		1,498,560	1,500,000		1FE
02666Q-D7-5	AMERICAN HONDA FINANCE 10/01/2018		09/24/2008	J. P. MORGAN SECURITIES, INC.		500,000	500,000		1FE
991063-9B-6	ATLAS PIPELINE PARTNERS TERM 07/27/2014		08/01/2008	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,943,750	3,000,000		3FE
053332-AH-5	AUTOZONE INC 01/15/2014		07/29/2008	BANK OF AMERICA		3,499,685	3,500,000		2FE
053332-AJ-1	AUTOZONE INC 08/01/2018		07/29/2008	BANK OF AMERICA		4,977,500	5,000,000		2FE
053807-AL-7	AVNET INC 2.000000% 03/15/203 03/15/2034		07/24/2008	JEFFERIES & COMPANY, INC.		1,045,000	1,000,000	7,444	2FE
990640-9B-2	B/E AEROSPACE, INC. TERM LOAN 07/28/2014		08/05/2008	J. P. MORGAN SECURITIES, INC.		990,000	1,000,000		3FE
05950E-AH-1	BACM 2006-2, AJ 05/10/2045		09/30/2008	VARIOUS		1,236,209			1FE
059497-BA-4	BACM 2007-1 AMFX 01/15/2049		07/17/2008	BANK OF AMERICA		17,675,000	20,000,000	63,957	1FE
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 08/11/2011		08/29/2008	SCHEDULED PAY UP		2,106	2,106		5FE
G7943#-AA-2	BOEING (SEA LAUNCH) FLOAT RAT 07/12/2015		09/10/2008	ALLSTATE INSURANCE COMPANY		4,676,525	5,000,000	26,085	1
097023-AT-2	BOEING CO 02/15/2013		09/30/2008	VARIOUS		185,270			1FE
991142-9A-0	BRIGHT HORIZONS FAMILY SOLUTI 05/28/2015		07/03/2008	GOLDMAN, SACHS & CO.		643,200	670,000		3FE
11442#-AA-7	BROOKS PROVISIONS, LLC (HANCO 04/28/2013		06/30/2008	SCHEDULED PAY UP		4,585	4,585		5
07388N-AH-9	BSCMS 2006 - T24, B 10/12/2041		09/30/2008	VARIOUS		1,105,087			1FE
07388N-AJ-5	BSCMS 2006 - T24, C 10/12/2041		09/30/2008	VARIOUS		595,942			1FE
07388Y-AH-5	BSCMS 2007-PW16, AJ 06/11/2040		09/30/2008	VARIOUS		1,929,147			1FE
07388Y-AY-8	BSCMS 2007-PW16, E 06/11/2040		09/30/2008	VARIOUS		514,439			1FE
07388Y-BA-9	BSCMS 2007-PW16, F 06/11/2040		09/30/2008	VARIOUS		643,049			1FE
12811#-AA-8	CALAMOS HOLDINGS 5.24% SR NTS 04/29/2011		09/30/2008	Various		5,287,843	5,000,000	95,339	2
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		09/16/2008	MORGAN STANLEY DEAN WITTER		976,875	750,000	4,896	2FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SE 09/30/2027		09/10/2008	ALLSTATE INSURANCE COMPANY		4,518,639	4,637,661	117,900	1
14911R-AH-2	CATERPILLAR FIN SERV CRP 06/01/2010		09/02/2008	BANK OF AMERICA		10,155,200	10,000,000	112,278	1FE
22822R-AD-2	CCI 2005-1, D 06/15/2035		09/30/2008	VARIOUS		243,285			2FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCIT 07/19/2012		06/18/2008	DEUTSCHE BANK SECURITIES		3,764,245	3,957,157		4FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		08/01/2008	DIRECT			1,155		1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		08/01/2008	DIRECT			3,253		1FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		08/01/2008	DIRECT			8,842		1FE
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		08/01/2008	DIRECT			5,852		1FE
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		08/01/2008	DIRECT			13,923		1FE
12513X-AH-5	CD 2006-CD2 AJ 01/15/2046		06/13/2008	CREDIT SUISSE FIRST BOSTON CORPORATION				(2,584)	1FE
999999-@B-2	CENTERLINE HIGH YIELD FUND II 02/28/2010		02/29/2008	DIRECT		12,000,000	12,000,000		1Z
165167-CB-1	CHESAPEAKE ENERGY CORP 2.2500 12/15/2038		08/20/2008	BANK OF AMERICA SECURITIES LLC		1,381,296	1,500,000	7,813	3FE
16725#-AE-6	CHICAGO BRIDGE & IRON CO., N. 11/06/2011		08/06/2008	VARIOUS		(87,500)			2
172895-A@-3	CITATION CORP. PIK TERM LOAN 04/06/2013		06/30/2008	SCHEDULED PAY UP		24,244	24,244		4
18055#-AA-0	CLARION LION PROPERTIES FUND 04/27/2012		09/30/2008	VARIOUS		163,425			1
189054-AM-1	CLOROX COMPANY 01/15/2010		09/02/2008	BANK OF AMERICA		10,048,100	10,000,000	58,333	2FE
12572Q-AA-3	CME GROUP INC 08/01/2013		08/20/2008	WARBURG DILLION READ LLC		5,016,700	5,000,000	9,750	1FE
191098-AH-5	COCA COLA BOTTL CO CONSL 06/15/2016		09/30/2008	VARIOUS		275,655			2FE
201723-AJ-2	COMMERCIAL METALS CO 08/15/2018		07/30/2008	BANK OF AMERICA		2,495,700	2,500,000		2FE
22540A-6G-8	CSFB 2001-CP4, A4 12/15/2035		09/30/2008	VARIOUS		517,160			1FE
22541Q-SF-0	CSFB 2003-C4, A4 08/15/2036		09/30/2008	VARIOUS		1,027,544			1FE
22545Y-AF-8	CSMC 2007-C2 AM 01/01/9999		07/09/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		9,196,875	10,000,000	20,276	1FE
126650-BM-1	CVS CAREMARK CORP 09/10/2010		09/05/2008	LEHMAN BROTHERS INC.		10,000,000	10,000,000		2FE
23307*-AC-6	DC ARENA LP 11/30/2023		09/10/2008	ALLSTATE INSURANCE COMPANY		4,740,882	5,000,000	91,111	2
25156P-AG-8	DEUTSCHE TELEKOM INT FIN 03/23/2011		09/11/2008	BANK OF AMERICA		8,040,080	8,000,000	206,639	2FE
251591-AK-9	DEVELOPERS DIVERS REALTY 04/15/2011		09/30/2008	VARIOUS		96,854			2FE
26138E-AC-3	DR PEPPER SNAPPLE GROUP 05/01/2018		09/11/2008	J. P. MORGAN SECURITIES, INC.		5,130,600	5,000,000	128,822	2FE
263534-BT-5	E.I. DU PONT DE NEMOURS 07/15/2018		07/23/2008	GOLDMAN, SACHS & CO.		1,499,370	1,500,000		1FE
263534-BU-2	E.I. DU PONT DE NEMOURS 07/15/2013		07/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,485,120	1,500,000		1FE
29364D-AN-0	ENTERGY ARKANSAS INC 08/01/2013		07/14/2008	J. P. MORGAN SECURITIES, INC.		1,999,860	2,000,000		2FE

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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)
990834-9B-1	FENWAL, INC. DELAYED DRAW 02/28/2014		08/27/2008	MORGAN STANLEY DEAN WITTER		428,571	428,571		4FE
31746*-BD-5	FINANCIAL FEDERAL CREDIT SER 05/02/2010		09/10/2008	ALLSTATE INSURANCE COMPANY		4,872,816	5,000,000	88,533	2
31397M-WQ-6	FNR 2008-82 EY 08/25/2038		07/31/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		24,199,220	25,000,000	97,222	1Z
990918-9B-2	FORD MOTOR COMPANY TERM LOAN 12/15/2013		06/26/2008	Various		2,452,500	3,000,000		4FE
C8854*-AA-5	FREEMAN DECORATING CO. SER A 06/28/2011		09/30/2008	VARIOUS		1,580,531			2
252737-AB-7	GENERAL ELECTRIC CAPITAL CORP 09/12/2011		09/10/2008	ALLSTATE INSURANCE COMPANY		5,081,710	5,000,000	133,500	1
370334-BG-8	GENERAL MILLS INC 08/15/2013		07/31/2008	BANK OF AMERICA		2,494,600	2,500,000		2FE
45957@-AE-6	GENERAL PARTS (INT'L GROUP) S 11/01/2016		07/31/2008	VARIOUS		(6,673)			3
374276-9A-3	GETTY IMAGES INITIAL TERM LOA 07/02/2015		07/21/2008	BARCLAYS BANK		853,125	875,000		3FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. 03/31/2012		08/12/2008	SCHEDULED PAY UP		17,206	17,206		4
39248#-9C-2	GREEKTOWN HOLDINGS LLC DELAYE 06/01/2009		09/15/2008	MERRILL LYNCH CAPITAL MARKETS		604,211	604,211		3Z
36246L-AE-1	GSMS 2007-GG10 A4 08/10/2045		08/08/2008	Various		69,450,195	75,000,000	191,451	1FE
990651-9M-5	GUN HILL ROAD II LLC DRAW 10 05/05/2014		08/29/2006	DEUTSCHE BANK SECURITIES		984,676	984,676		5Z
404132-AB-8	HCC INSURANCE HOLDINGS 1.3000 04/01/2023		07/25/2008	Various		2,631,395	2,500,000	10,364	1FE
423074-AJ-2	HEINZ (H.J.) CO. 07/15/2013		07/09/2008	J. P. MORGAN SECURITIES, INC.		2,998,950	3,000,000		2FE
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC C 12/20/2014		07/01/2008	VARIOUS		916	916		1Z
438516-AK-2	HONEYWELL INTL 03/01/2010		09/02/2008	LEHMAN BROTHERS INC.		10,647,000	10,000,000	8,333	1FE
441520-AA-1	HOUGHTON INTL 14.25% SR SUB N 12/19/2014		06/30/2008	SCHEDULED PAY UP		6,109	6,109		4Z
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6 06/13/2014		09/18/2008	MORGAN STANLEY DEAN WITTER		81,046	81,046		4FE
45687A-AA-0	INGERSOLL-RAND FIN I 08/15/2018		08/12/2008	J. P. MORGAN SECURITIES, INC.		7,988,560	8,000,000		2FE
45687A-AB-8	INGERSOLL-RAND FIN I 08/15/2013		08/12/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,499,355	1,500,000		2FE
45111#-AA-5	INTERCONNECT DEVICES 14% SR S 05/11/2014		09/30/2008	SCHEDULED PAY UP		25,080	25,080		4
478366-AQ-0	JOHNSON CONTROLS INC 01/15/2011		09/02/2008	BANK OF AMERICA		10,209,500	10,000,000	72,917	1FE
46625M-WX-3	JPMCC 2003-CIB6, A2 07/12/2037		09/30/2008	VARIOUS		1,027,544			1FE
46625Y-XT-5	JPMCC 2005-LDP5 AM 12/15/2044		07/08/2008	J. P. MORGAN SECURITIES, INC.		8,076,522	8,680,786	12,590	1FE
497266-A@-5	KIRBY CORP FLOAT RATE NTS 02/28/2013		09/10/2008	ALLSTATE INSURANCE COMPANY		4,672,300	5,000,000	5,975	2
50075N-AM-6	KRAFT FOODS INC 11/12/2009		09/02/2008	WARBURG DILLION READ LLC		10,030,700	10,000,000	129,479	2FE
991082-9B-6	LAUREATE EDUCATION, INC. TERM 08/17/2014		09/22/2008	GOLDMAN, SACHS & CO.		193,548	193,548		4FE
52108H-DF-8	LBUBS 2001-C2, A2 11/15/2027		09/30/2008	VARIOUS		110,820			1FE
52108M-AJ-2	LBUBS 2005-C7, AJ 11/15/2040		07/31/2008	VARIOUS		403,568			1FE
52108R-AG-7	LBUBS 2006-C4, AJ 06/15/2038		07/10/2008	BARCLAYS BANK		8,867,162	10,050,000	6,812	1FE
50180J-AD-7	LBUBS 2007-C2, A3 02/15/2040		09/30/2008	VARIOUS		2,125,189			1FE
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSA 08/15/2033		09/15/2008	KEYBANK NATIONAL ASSOCIATION		26,750,000	26,750,000		1Z
991145-9A-3	LENDER PROCESSING SERVICES, I 07/02/2014		07/03/2008	J. P. MORGAN SECURITIES, INC.		990,000	1,000,000		2FE
56081#-AC-4	MAJOR LEAGUE BASEBALL TRUST, 12/10/2013		09/30/2008	VARIOUS		1,905,119			1
57037@-AA-3	MARK ANDY INC 13% SR SUB NOTE 09/15/2013		09/15/2008	SCHEDULED PAY UP		4,432	4,432		4
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		07/01/2008	SCHEDULED PAY UP		11,408	11,408		5
59317A-AA-9	MEZZ 2006-C4 A 09/15/2016		07/31/2008	VARIOUS		639,823			1FE
59023B-AK-0	MLMT 2006-C1, C 05/12/2039		09/30/2008	VARIOUS		1,484,687			1FE
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016		09/30/2008	VARIOUS		328,160			2FE
617451-BU-2	MSC 2005-HQ7, C 11/14/2042		09/30/2008	VARIOUS		389,017			1FE
617451-BV-0	MSC 2005-HQ7, D 11/14/2042		09/30/2008	VARIOUS		389,017			1FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		07/31/2008	SCHEDULED PAY UP		6,504	6,504		5
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
64352V-MA-6	NCHET 2005-A A6 08/25/2035		08/01/2008	SCHEDULED PAY UP		403	403		1FE
64031N-AA-6	NELNET INC 06/01/2010		09/30/2008	VARIOUS		243,285			2FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		06/30/2008	SCHEDULED PAY UP		18,634	18,634		6
72925#-AB-3	PLUM CREEK 7.25% SER I SR NTS 10/01/2008		08/18/2008	VARIOUS		(10,000)			2
72925#-AC-1	PLUM CREEK 7.66% SER J SR NTS 10/01/2011		08/18/2008	VARIOUS		(10,000)			2
72925#-AJ-6	PLUM CREEK TIMBER L.P. 6.18% 01/21/2013		08/18/2008	VARIOUS		(37,500)			2
737415-AJ-8	POST APARTMENT HOMES LP 06/01/2013		09/30/2008	VARIOUS		1,852,704			2FE
69351H-AA-0	PRIME PROPERTY FUNDING 06/01/2015		09/30/2008	VARIOUS		288,686			1FE
69366A-AC-4	PSS WORLD MEDICAL INC 3.12500 08/01/2014		07/30/2008	GOLDMAN, SACHS & CO.		995,000	1,000,000		3FE
74681@-AG-4	PUTNAM LOVELL 1999-3 CLASS A 12/31/2007		07/01/2008	VARIOUS		483,733	483,733		1Z
991147-9A-9	QUICKSILVER RESOURCES INC. SE 08/08/2013		08/14/2008	CREDIT SUISSE FIRST BOSTON		2,450,000	2,500,000		4FE
750438-AC-7	RADIOSHACK CORP 2.500000% 08/ 08/01/2013		08/13/2008	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		3Z
755111-BQ-3	RAYTHEON CO 01/15/2011		09/02/2008	JEFFERIES & COMPANY, INC.		10,169,600	10,000,000	67,361	1FE
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IR 09/30/2012		09/10/2008	ALLSTATE INSURANCE COMPANY		921,458	856,377	39,431	1
995142-9B-4	RBS ORECK TERM LOAN 02/02/2012		08/29/2008	SCHEDULED PAY UP		9,411	9,411		5FE
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOT 08/23/2017		09/10/2008	ALLSTATE INSURANCE COMPANY		6,195,280	7,000,000	10,446	2
776696-AB-2	ROPER INDUSTRIES INC 08/15/2013		07/29/2008	BANK OF AMERICA		9,997,600	10,000,000		2FE
74986@-AD-3	RREEF AMERICA REIT II SER. A 06/13/2015		09/30/2008	VARIOUS		320,762			1

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)
74986@-AA-9	RREEF AMERICA REIT II, SER. A 09/16/2010		09/30/2008	VARIOUS		366,784			1
799183-AA-6	SAN PASQUAL CASINO 09/15/2013		08/29/2008	VARIOUS		(70,000)			4FE
78442G-JT-4	SLMA 2003-11, A7 12/15/2038		07/31/2008	VARIOUS		(33,896)			1FE
842400-EE-9	SOUTHERN CAL EDISON 01/15/2010		08/22/2008	BARCLAYS BANK		4,769,284	4,565,000	40,609	1FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBA 12/31/2021		09/10/2008	ALLSTATE INSURANCE COMPANY		3,994,037	4,121,002	48,800	2
990981-9D-6	TRIBUNE COMPANY INCREMENTAL T 06/04/2014		08/29/2008	J. P. MORGAN SECURITIES, INC.		1,418,175	1,980,000		4FE
89655X-AA-6	TRL 2006-1A, A1 05/14/2036		07/31/2008	VARIOUS		1,685,127			1FE
991150-9A-3	TWCC HOLDING CORP (LANDMARK) 09/14/2015		09/23/2008	DEUTSCHE BANK SECURITIES		1,938,458	2,000,000		3FE
902494-AN-3	TYSON FOODS INC 04/01/2016		09/30/2008	VARIOUS		1,111,219			3FE
90781#-AC-6	UNION PACIFIC RAILROAD LEASE- 07/30/2012		09/10/2008	ALLSTATE INSURANCE COMPANY		1,139,230	1,131,209	6,926	1
911312-AH-9	UNITED PARCEL SERVICE 01/15/2018		09/11/2008	GOLDMAN, SACHS & CO.		10,312,800	10,000,000	93,194	1FE
913017-BG-3	UNITED TECHNOLOGIES CORP 05/01/2010		09/02/2008	BANK OF AMERICA		10,215,100	10,000,000	150,694	1FE
902973-AM-8	US BANCORP 1.231250% 12/11/20 12/11/2035		09/04/2008	Various		9,480,310	9,500,000	25,155	1FE
92857W-AE-0	VODAFONE GROUP PLC 07/15/2018		07/18/2008	GOLDMAN, SACHS & CO.		3,069,570	3,500,000	3,597	1FE
92978M-AJ-5	WBCMT 2006-C28, AJ 10/15/2048		09/30/2008	VARIOUS		1,604,366			1FE
990671-9A-9	WESCO AIRCRAFT HARDWARE CORP. 09/29/2013		06/19/2008	LEHMAN BROTHERS INC.		975,000	1,000,000		4FE
962166-BA-1	WEYERHAEUSER CO 11/01/2008		09/30/2008	VARIOUS		12,603			2FE
966629-AA-5	WHITNEY NATL BANK 04/01/2017		07/31/2008	VARIOUS		233,993			2FE
98385X-AM-8	XTO ENERGY INC 08/01/2037		08/04/2008	LEHMAN BROTHERS INC.		1,415,865	1,500,000	1,688	2FE
98385X-AS-5	XTO ENERGY INC 12/15/2013		08/04/2008	LEHMAN BROTHERS INC.		1,498,965	1,500,000		2FE
98385X-AT-3	XTO ENERGY INC 12/15/2018		08/04/2008	LEHMAN BROTHERS INC.		1,495,695	1,500,000		2FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR S 03/03/2024	T	09/10/2008	ALLSTATE INSURANCE COMPANY		5,756,126	6,315,708	6,644	2
991095-9B-8	TELESAT CANADA DELAYED DRAW T 10/31/2014	T	09/08/2008	MORGAN STANLEY DEAN WITTER		75,591	75,591		4FE
02342T-AD-1	AMDOCS LIMITED .500000% 03/15 03/15/2024	F	07/14/2008	MCMAHAN SECURITIES CO LP		2,467,188	2,500,000	4,236	2FE
00182E-AJ-8	AUST & NZ BANKING GROUP 07/19/2013	F	07/09/2008	J. P. MORGAN SECURITIES, INC.		1,498,590	1,500,000		1FE
07181X-AB-9	BAXTER FINCO BV 10/15/2010	F	09/02/2008	BANK OF AMERICA		10,247,600	10,000,000	184,722	1FE
055451-AD-0	BHP BILLITON FINANCE 03/29/2012	F	08/18/2008	BANK OF AMERICA		5,039,800	5,000,000	101,076	1FE
143658-AN-2	CARNIVAL CORP 2.000000% 04/15 04/15/2021	F	08/26/2008	MCMAHAN SECURITIES CO LP		2,133,700	2,000,000	14,889	1FE
15238P-AA-4	CENTRAL AMERICAN BANK 04/15/2013	F	04/03/2003	TRANSFER		997,641	1,000,000	18,563	1FE
G2163#-AB-4	COOKSON GROUP PLC SER B SR NT 11/01/2009	F	09/30/2008	VARIOUS		135,386			2
302154-AL-3	EXPORT-IMPORT BK KOREA 03/16/2010	F	09/02/2008	Various		34,956,530	35,000,000	601,892	1FE
Q3915#-AD-8	FLETCHER BUILDING LTD. (NEW Z 10/27/2015	D	04/28/2008	EXCHANGE		10,000,000	10,000,000		2
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW Z 10/27/2017	D	04/28/2008	EXCHANGE		30,000,000	30,000,000		2
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, S 04/07/2009	F	09/10/2008	ALLSTATE INSURANCE COMPANY		4,912,548	5,000,000	100,725	3
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO 01/01/2023	F	01/01/2008	SCHEDULED PAY UP		1,835,445	1,835,445		2
40420X-AA-3	HKCG FINANCE LTD 08/07/2018	F	07/31/2008	MORGAN STANLEY DEAN WITTER		1,489,785	1,500,000		1Z
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB N 06/28/2015	F	09/10/2008	ALLSTATE INSURANCE COMPANY		4,578,716	5,000,000	58,400	2
G4588#-AS-0	INTERMEDIATE CAPITAL GROUP PL 02/28/2012	F	09/30/2008	VARIOUS		1,937,084			2
50065A-AA-2	KOREA SOUTHERN POWER CO 04/18/2013	F	08/19/2008	GREENWICH CAPITAL MARKETS, INC.		4,952,250	5,000,000	92,569	1FE
553054-AA-5	MISC CAPITAL LTD 07/01/2009	F	06/25/2004	TRANSFER		14,997,345	15,000,000	47,917	1FE
L6466#-AB-3	MONDADORI INT'L S.A., DUE 201 12/18/2015	F	09/10/2008	ALLSTATE INSURANCE COMPANY		4,348,972	5,000,000	63,436	2
63859U-AU-7	NATIONWIDE BLDG SOCIETY 02/01/2010	F	09/30/2008	VARIOUS		536,979			1FE
656531-AH-3	NORSK HYDRO A/S 01/15/2009	F	08/08/2008	VARIOUS		(19,500)			1FE
Q8530#-AD-2	ONESTEEL LTD SER D SR NTS 07/30/2011	F	07/21/2008	VARIOUS		(20,000)			2
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD 05/08/2022	F	07/28/2008	FAHNESTOCK & CO., INC.		5,625,000	6,000,000	86,000	2FE
G5924#-AA-9	PRICEWATERHOUSECOOPERS LLP/LI 07/25/2011	F	09/10/2008	ALLSTATE INSURANCE COMPANY		4,865,550	5,000,000	35,735	1
759470-A@-6	RELIANCE INDUSTRIES LTD (INDI 09/18/2018	F	09/10/2008	ALLSTATE INSURANCE COMPANY		9,461,014	10,000,000	315,811	2
040114-GL-8	REPUBLIC OF ARGENTINA 12/31/2033	F	06/30/2008	Various		127,789	109,331		4FE
P8055K-TM-7	REPUBLIC OF ARGENTINA 12/31/2033	D	08/18/2008	MERRILL LYNCH CAPITAL MARKETS		1,946,088	3,172,018	16,851	4FE
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES 05/12/2010	F	09/30/2008	VARIOUS		399,073			1
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 06/28/2019	F	09/10/2008	ALLSTATE INSURANCE COMPANY		9,837,761	10,000,000	122,000	1
N7660#-AE-7	SHV NEDERLAND B.V. SER. A GTD 06/28/2009	F	09/10/2008	ALLSTATE INSURANCE COMPANY		995,726	1,000,000	10,340	2
N7660#-AF-4	SHV NEDERLAND B.V. SER. B GTD 06/28/2011	F	09/30/2008	Various		6,607,569	5,000,000	56,800	2
Q8815#-AB-2	TABCORP HOLDINGS LTD (AUSTRAL 12/21/2016	F	09/10/2008	ALLSTATE INSURANCE COMPANY		3,096,308	3,333,333	39,646	2
00386S-AD-4	TAQA ABU DHABI NATL ENER 08/01/2018	F	07/25/2008	BARCLAYS BANK		4,992,250	5,000,000		1FE
00386S-AE-2	TAQA ABU DHABI NATL ENER 08/01/2013	F	07/24/2008	BARCLAYS BANK		1,499,115	1,500,000		1FE
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR 06/28/2011	F	09/30/2008	VARIOUS		2,023,080			2
Q9194#-AB-1	TRANSURBAN FINANCE CO. SER. 2 12/07/2016	F	09/30/2008	Various		3,083,357	2,500,000	33,390	1FE
91911T-AF-0	VALE OVERSEAS LIMITED 01/11/2016	F	09/30/2008	VARIOUS		656,321			2FE
92857T-AG-2	VODAFONE AIRTOUCH 02/15/2010	F	08/22/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		5,226,200	5,000,000	12,917	1FE
982590-AA-8	WURTH GROUP OF NORTH AMERICA 09/23/2011	F	09/10/2008	ALLSTATE INSURANCE COMPANY		5,243,610	5,250,000	123,232	1
4599999. Bonds - Industrial and Miscellaneous						716,911,090	701,866,491	4,571,866	XXX
6099997. Total - Bonds - Part 3						1,394,817,245	1,515,519,672	6,963,938	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)
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						1,394,817,245	1,515,519,672	6,963,938	XXX
172967-59-8	CITIGROUP INC		07/24/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	50,000.000	2,329,910	0.00		P1LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						2,329,910	XXX		XXX
26632V-20-1	DURA AUTOMOTIVE SERIES A REDEEM VOTING M		06/27/2008	EXCHANGE	20,275.000	900,000	0.00		P3UZ
6399999. Preferred Stocks - Industrial and Miscellaneous						900,000	XXX		XXX
6599997. Total - Preferred Stocks - Part 3						3,229,910	XXX		XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						3,229,910	XXX		XXX
88579Y-10-1	3M CO COM		07/16/2008	KBC FINANCIAL PRODUCTS USA INC	30,000.000	2,035,650			L
478160-10-4	JOHNSON + JOHNSON COM		07/25/2008	LAZARD FRERES & COMPANY	43,000.000	2,886,323			L
494368-10-3	KIMBERLY-CLARK CORPORATION		09/30/2008	CONVERSION	15,007.000	950,000			L
539830-10-9	LOCKHEED MARTIN COR		08/01/2008	WARBURG DILLION READ LLC	103,000.000	10,803,670			L
87163F-10-6	SYNIVERSE HOLDINGS INC		08/06/2008	DISTRIBUTION	25,871.000	425,061			L
6899999. Common Stocks - Industrial and Miscellaneous						17,100,704	XXX		XXX
02001P-64-6	ALLSTATE LARGE CAP INDEX FUND		06/30/2008	DISTRIBUTION	2,353.280	22,615			J
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						22,615	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		09/12/2008	DIRECT	106,822,920.190	106,822,920			L
7199999. Money Market Mutual Funds						106,822,920	XXX		XXX
7299997. Total - Common Stocks - Part 3						123,946,239	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						123,946,239	XXX		XXX
7399999. Total - Preferred and Common Stocks						127,176,149	XXX		XXX
7499999 - Totals						1,521,993,394	XXX	6,963,938	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46513E-JX-1	AID-ISRAEL		09/30/2008	FTN FINANCIAL		104,117,120	100,000,000	99,833,100	99,851,905		4,323		4,323		99,856,227		4,260,893	4,260,893	5,131,042	04/26/2024	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		09/01/2008	SCHEDULED REDEMPTION		407	407	414	415		(8)		(8)		407				20	05/15/2029	1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		07/01/2008	SCHEDULED REDEMPTION		116	116	109	116						116				2	09/15/2008	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		09/01/2008	SCHEDULED REDEMPTION		104	104	106	105		(1)		(1)		104				10	01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		09/01/2008	SCHEDULED REDEMPTION		290	290	281	284		5		5		290				29	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		09/01/2008	SCHEDULED REDEMPTION		95	95	97	96		(1)		(1)		95				9	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		09/01/2008	SCHEDULED REDEMPTION		232	232	230	231		1		1		232				23	06/15/2011	1
362055-M5-1	GOVT NATL MTG ASSOC I #026480		07/01/2008	SCHEDULED REDEMPTION		80	80	82	80						80				1	09/15/2008	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		09/01/2008	SCHEDULED REDEMPTION		6	6	7	6						6				1	09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		09/01/2008	SCHEDULED REDEMPTION		306	306	337	311		(5)		(5)		306				21	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		09/01/2008	SCHEDULED REDEMPTION		153	153	168	157		(4)		(4)		153				10	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		09/01/2008	SCHEDULED REDEMPTION		373	373	410	384		(12)		(12)		373				26	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		09/01/2008	SCHEDULED REDEMPTION		381	381	427	408		(27)		(27)		381				29	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5				1	10/15/2013	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		09/01/2008	SCHEDULED REDEMPTION		188	188	233	221		(34)		(34)		188				14	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		09/01/2008	SCHEDULED REDEMPTION		29	29	32	31		(2)		(2)		29				2	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		09/01/2008	SCHEDULED REDEMPTION		201	201	218	215		(15)		(15)		201				12	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		09/01/2008	SCHEDULED REDEMPTION		6	6	7	6		(1)		(1)		6				1	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2008	SCHEDULED REDEMPTION		9,677	9,677	10,053	9,947		(270)		(270)		9,677				588	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		09/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				2	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		09/01/2008	SCHEDULED REDEMPTION		54	54	65	63		(9)		(9)		54				4	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		09/01/2008	SCHEDULED REDEMPTION		20	20	22	22		(2)		(2)		20				1	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		09/01/2008	SCHEDULED REDEMPTION		837	837	916	904		(67)		(67)		837				48	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2008	SCHEDULED REDEMPTION		126	126	131	131		(5)		(5)		126				8	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		09/01/2008	SCHEDULED REDEMPTION		149	149	155	154		(5)		(5)		149				11	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		09/01/2008	SCHEDULED REDEMPTION		792	792	781	781		11		11		792				37	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2008	SCHEDULED REDEMPTION		914	914	949	942		(28)		(28)		914				59	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		09/01/2008	SCHEDULED REDEMPTION		42	42	47	47		(5)		(5)		42				3	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		09/01/2008	SCHEDULED REDEMPTION		28	28	28	28						28				2	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		09/01/2008	SCHEDULED REDEMPTION		17	17	19	19		(2)		(2)		17				1	07/15/2017	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		09/01/2008	SCHEDULED REDEMPTION		70	70	77	76		(6)		(6)		70				4	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		09/01/2008	SCHEDULED REDEMPTION		635	635	696	685		(50)		(50)		635				37	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		09/01/2008	SCHEDULED REDEMPTION		801	801	877	865		(64)		(64)		801				46	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		09/01/2008	SCHEDULED REDEMPTION		864	864	946	934		(70)		(70)		864				50	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		09/01/2008	SCHEDULED REDEMPTION		394	394	391	391		3		3		394				24	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		09/01/2008	SCHEDULED REDEMPTION		266	266	291	287		(21)		(21)		266				15	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		09/01/2008	SCHEDULED REDEMPTION		839	839	918	905		(67)		(67)		839				48	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		09/01/2008	SCHEDULED REDEMPTION		1,656	1,656	1,813	1,786		(131)		(131)		1,656				96	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		09/01/2008	SCHEDULED REDEMPTION		177	177	205	209		(31)		(31)		177				12	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		09/01/2008	SCHEDULED REDEMPTION		500	500	546	544		(44)		(44)		500				29	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		09/01/2008	SCHEDULED REDEMPTION		234	234	272	276		(42)		(42)		234				16	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		09/01/2008	SCHEDULED REDEMPTION		54	54	56	55		(1)		(1)		54				3	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		09/01/2008	SCHEDULED REDEMPTION		28	28	29	31		(2)		(2)		28				2	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		09/01/2008	SCHEDULED REDEMPTION		365	365	403	396		(31)		(31)		365				22	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		09/01/2008	SCHEDULED REDEMPTION		26	26	28	28		(2)		(2)		26				2	11/15/2021	1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464		09/01/2008	SCHEDULED REDEMPTION		152	152	146	149		3		3		152				11	03/15/2019	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		09/01/2008	SCHEDULED REDEMPTION		285	285	313	311		(26)		(26)		285				17	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		09/01/2008	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		09/01/2008	SCHEDULED REDEMPTION		23	23	26	25		(3)		(3)		23				2	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		09/01/2008	SCHEDULED REDEMPTION		76	76	84	83		(7)		(7)		76				5	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		09/01/2008	SCHEDULED REDEMPTION		386	386	422	420		(34)		(34)		386				22	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		09/01/2008	SCHEDULED REDEMPTION		164	164	209	202		(37)		(37)		164				12	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2008	SCHEDULED REDEMPTION		221	221	231	227		(7)		(7)		221				15	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		09/01/2008	SCHEDULED REDEMPTION		18,294	18,294	17,617	17,530		763		763		18,294				1,028	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2008	SCHEDULED REDEMPTION		61	61	64	64		(2)		(2)		61				4	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		09/01/2008	SCHEDULED REDEMPTION		138	138	159	157		(19)		(19)		138				10	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		09/01/2008	SCHEDULED REDEMPTION		851	851	1,052	1,020		(169)		(169)		851				55	12/15/2019	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)
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		09/01/2008	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				2	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		09/01/2008	SCHEDULED REDEMPTION		67	67	73	73		(6)		(6)		67				4	04/15/2021	1
362200-JU-2	GOVT NATL MTG ASSOC I #292875		09/01/2008	SCHEDULED REDEMPTION		82	82	81	81		1		1		82				6	08/15/2020	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		09/01/2008	SCHEDULED REDEMPTION		439	439	469	467		(28)		(28)		439				22	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2008	SCHEDULED REDEMPTION		78	78	82	82		(4)		(4)		78				5	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		09/01/2008	SCHEDULED REDEMPTION		76	76	79	79		(3)		(3)		76				5	04/15/2021	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		09/01/2008	SCHEDULED REDEMPTION		91	91	90	90						91				6	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		09/01/2008	SCHEDULED REDEMPTION		3,189	3,189	3,365	3,381		(192)		(192)		3,189				191	10/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2008	SCHEDULED REDEMPTION		139	139	153	152		(12)		(12)		139				8	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		09/01/2008	SCHEDULED REDEMPTION		587	587	645	642		(55)		(55)		587				36	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2008	SCHEDULED REDEMPTION		220	220	226	225		(5)		(5)		220				14	03/15/2022	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		09/01/2008	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		09/01/2008	SCHEDULED REDEMPTION		297	297	325	323		(26)		(26)		297				17	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2008	SCHEDULED REDEMPTION		226	226	247	246		(20)		(20)		226				13	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		09/01/2008	SCHEDULED REDEMPTION		96	96	104	103		(7)		(7)		96				5	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		09/01/2008	SCHEDULED REDEMPTION		80	80	87	87		(7)		(7)		80				5	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		09/01/2008	SCHEDULED REDEMPTION		54	54	60	59		(5)		(5)		54				3	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		09/01/2008	SCHEDULED REDEMPTION		856	856	817	850		7		7		856				41	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		09/01/2008	SCHEDULED REDEMPTION		412	412	450	448		(36)		(36)		412				24	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		09/01/2008	SCHEDULED REDEMPTION		176	176	193	192		(15)		(15)		176				10	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		09/01/2008	SCHEDULED REDEMPTION		1,118	1,118	1,222	1,215		(97)		(97)		1,118				64	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		09/01/2008	SCHEDULED REDEMPTION		156	156	147	154		2		2		156				8	05/15/2009	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2008	SCHEDULED REDEMPTION		227	227	226	226		1		1		227				12	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		09/01/2008	SCHEDULED REDEMPTION		5,686	5,686	6,218	6,181		(494)		(494)		5,686				339	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		09/01/2008	SCHEDULED REDEMPTION		196	196	196	196						196				9	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		09/01/2008	SCHEDULED REDEMPTION		24,821	24,821	22,273	21,686		3,136		3,136		24,821				1,288	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2008	SCHEDULED REDEMPTION		2,871	2,871	2,881	2,880		(9)		(9)		2,871				150	06/15/2023	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		09/01/2008	SCHEDULED REDEMPTION		2,387	2,387	2,289	2,377		10		10		2,387				109	10/15/2008	1
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		09/01/2008	SCHEDULED REDEMPTION		1,099	1,099	1,009	1,085		14		14		1,099				48	02/15/2009	1
36203M-D9-8	GOVT NATL MTG ASSOC I #353028		09/01/2008	SCHEDULED REDEMPTION		1,132	1,132	1,071	1,119		12		12		1,132				55	06/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		09/01/2008	SCHEDULED REDEMPTION		556	556	608	604		(49)		(49)		556				32	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		09/01/2008	SCHEDULED REDEMPTION		1,532	1,532	1,472	1,476		56		56		1,532				74	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		09/01/2008	SCHEDULED REDEMPTION		713	713	780	776		(63)		(63)		713				39	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		09/01/2008	SCHEDULED REDEMPTION		17,896	17,896	16,067	16,017		1,879		1,879		17,896				851	11/15/2023	1
36203P-AD-5	GOVT NATL MTG ASSOC I #354704		09/01/2008	SCHEDULED REDEMPTION		348	348	329	346		2		2		348				11	11/15/2008	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		09/01/2008	SCHEDULED REDEMPTION		7,762	7,762	7,907	7,898		(136)		(136)		7,762				373	01/15/2024	1
36203P-A9-4	GOVT NATL MTG ASSOC I #354732		09/01/2008	SCHEDULED REDEMPTION		421	421	387	417		4		4		421				18	01/15/2009	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2008	SCHEDULED REDEMPTION		13,797	13,797	13,584	13,575		222		222		13,797				633	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2008	SCHEDULED REDEMPTION		5,717	5,717	5,140	5,130		587		587		5,717				289	02/15/2024	1
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		09/01/2008	SCHEDULED REDEMPTION		723	723	658	712		11		11		723				32	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		09/01/2008	SCHEDULED REDEMPTION		974	974	900	963		11		11		974				40	04/15/2009	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		09/01/2008	SCHEDULED REDEMPTION		1,125	1,125	1,202	1,197		(72)		(72)		1,125				57	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		09/01/2008	SCHEDULED REDEMPTION		171	171	188	187		(15)		(15)		171				10	09/15/2023	1
36203W-C6-3	GOVT NATL MTG ASSOC I #361093		08/01/2008	SCHEDULED REDEMPTION		381	381	367	379		2		2		381				8	11/15/2008	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		09/01/2008	SCHEDULED REDEMPTION		17,462	17,462	16,809	16,917		545		545		17,462				899	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		09/01/2008	SCHEDULED REDEMPTION		23,092	23,092	23,839	23,688		(596)		(596)		23,092				1,292	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		09/01/2008	SCHEDULED REDEMPTION		1,284	1,284	1,223	1,273		11		11		1,284				65	03/15/2009	1
36203X-R3-2	GOVT NATL MTG ASSOC I #362406		09/01/2008	SCHEDULED REDEMPTION		171	171	157	168		3		3		171				7	05/15/2009	1
36203X-UC-8	GOVT NATL MTG ASSOC I #362479		09/01/2008	SCHEDULED REDEMPTION		580	580	551	578		2		2		580				21	10/15/2008	1
36203Y-QE-7	GOVT NATL MTG ASSOC I #363253		07/01/2008	SCHEDULED REDEMPTION		167	167	160	166		1		1		167				1	09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		08/01/2008	SCHEDULED REDEMPTION		1,008	1,008	953	1,004		5		5		1,008				28	10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737		09/01/2008	SCHEDULED REDEMPTION		603	603	553	603						603				26	10/15/2008	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		09/01/2008	SCHEDULED REDEMPTION		13,936	13,936	14,889	14,829		(893)		(893)		13,936				652	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		09/01/2008	SCHEDULED REDEMPTION		9,214	9,214	9,067	9,061		152		152		9,214				421	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		09/01/2008	SCHEDULED REDEMPTION		141	141	127	128		13		13		141				7	02/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36204G-LB-6	GOVT NATL MTG ASSOC I #369422		09/01/2008	SCHEDULED REDEMPTION		1,431	1,431	1,349	1,418		13		13		1,431				67	02/15/2009	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2008	SCHEDULED REDEMPTION		365	365	374	373		(9)		(9)		365				22	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		09/01/2008	SCHEDULED REDEMPTION		17,444	17,444	17,704	17,680		(237)		(237)		17,444				675	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		09/01/2008	SCHEDULED REDEMPTION		5,368	5,368	4,909	4,850		518		518		5,368				291	10/15/2023	1
36204H-NZ-9	GOVT NATL MTG ASSOC I #370408		08/01/2008	SCHEDULED REDEMPTION		629	629	580	620		8		8		629				15	03/15/2009	1
36204H-5Z-9	GOVT NATL MTG ASSOC I #370864		09/01/2008	SCHEDULED REDEMPTION		941	941	875	934		7		7		941				36	10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		09/01/2008	SCHEDULED REDEMPTION		1,270	1,270	1,357	1,351		(81)		(81)		1,270				64	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		09/01/2008	SCHEDULED REDEMPTION		1,800	1,800	1,832	1,829		(29)		(29)		1,800				93	01/15/2024	1
36204J-PZ-3	GOVT NATL MTG ASSOC I #371340		07/01/2008	SCHEDULED REDEMPTION		297	297	281	297						297				6	09/15/2008	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		09/01/2008	SCHEDULED REDEMPTION		638	638	607	633		5		5		638				32	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2008	SCHEDULED REDEMPTION		3,170	3,170	2,915	2,928		242		242		3,170				160	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		09/01/2008	SCHEDULED REDEMPTION		164	164	156	162		2		2		164				8	05/15/2009	1
36204M-YF-0	GOVT NATL MTG ASSOC I #374310		09/01/2008	SCHEDULED REDEMPTION		767	767	699	760		7		7		767				33	01/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		09/01/2008	SCHEDULED REDEMPTION		254	254	233	249		5		5		254				10	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		09/01/2008	SCHEDULED REDEMPTION		731	731	704	725		6		6		731				37	06/15/2009	1
36204P-H9-6	GOVT NATL MTG ASSOC I #375656		09/01/2008	SCHEDULED REDEMPTION		240	240	221	237		3		3		240				10	12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973		09/01/2008	SCHEDULED REDEMPTION		423	423	401	419		4		4		423				21	02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		09/01/2008	SCHEDULED REDEMPTION		601	601	564	595		6		6		601				30	03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		09/01/2008	SCHEDULED REDEMPTION		275	275	259	274		1		1		275				14	02/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		09/01/2008	SCHEDULED REDEMPTION		14,033	14,033	13,714	13,742		291		291		14,033				659	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		09/01/2008	SCHEDULED REDEMPTION		193	193	182	191		2		2		193				10	05/15/2009	1
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		09/01/2008	SCHEDULED REDEMPTION		248	248	223	243		5		5		248				8	07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		09/01/2008	SCHEDULED REDEMPTION		183	183	186	186		(3)		(3)		183				9	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2008	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				3	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		09/01/2008	SCHEDULED REDEMPTION		55	55	55	55						55				3	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		09/01/2008	SCHEDULED REDEMPTION		4,748	4,748	4,839	4,838		(89)		(89)		4,748				240	01/15/2024	1
36204V-US-6	GOVT NATL MTG ASSOC I #381393		09/01/2008	SCHEDULED REDEMPTION		852	852	791	844		8		8		852				37	01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		07/01/2008	SCHEDULED REDEMPTION		503	503	478	498		4		4		503				17	04/15/2009	1
36204W-PP-6	GOVT NATL MTG ASSOC I #382130		09/01/2008	SCHEDULED REDEMPTION		168	168	161	166		1		1		168				9	01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		09/01/2008	SCHEDULED REDEMPTION		394	394	370	390		4		4		394				20	01/15/2009	1
36204X-MR-3	GOVT NATL MTG ASSOC I #382968		09/01/2008	SCHEDULED REDEMPTION		884	884	814	875		10		10		884				37	03/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		09/01/2008	SCHEDULED REDEMPTION		292	292	262	268		24		24		292				15	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		09/01/2008	SCHEDULED REDEMPTION		1,170	1,170	1,106	1,158		12		12		1,170				59	03/15/2009	1
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		09/01/2008	SCHEDULED REDEMPTION		257	257	241	254		3		3		257				13	01/15/2009	1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		09/01/2008	SCHEDULED REDEMPTION		1,370	1,370	1,267	1,353		17		17		1,370				60	04/15/2009	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		09/01/2008	SCHEDULED REDEMPTION		277	277	287	287		(10)		(10)		277				18	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		09/01/2008	SCHEDULED REDEMPTION		9,735	9,735	9,582	9,605		129		129		9,735				458	02/15/2024	1
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		09/01/2008	SCHEDULED REDEMPTION		1,294	1,294	1,226	1,285		8		8		1,294				63	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		09/01/2008	SCHEDULED REDEMPTION		161	161	147	158		3		3		161				7	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		09/01/2008	SCHEDULED REDEMPTION		20	20	21	21						20				1	05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2008	SCHEDULED REDEMPTION		79	79	81	82		(3)		(3)		79				5	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		09/01/2008	SCHEDULED REDEMPTION		1,085	1,085	1,014	1,066		19		19		1,085				55	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		09/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		09/01/2008	SCHEDULED REDEMPTION		797	797	797	792		5		5		797				38	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		09/01/2008	SCHEDULED REDEMPTION		36	36	36	37		(1)		(1)		36				2	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		09/01/2008	SCHEDULED REDEMPTION		3,115	3,115	3,222	3,230		(115)		(115)		3,115				188	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		09/01/2008	SCHEDULED REDEMPTION		1,358	1,358	1,494	1,489		(130)		(130)		1,358				83	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		09/01/2008	SCHEDULED REDEMPTION		125	125	125	126		(1)		(1)		125				7	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		09/01/2008	SCHEDULED REDEMPTION		1,840	1,840	1,730	1,813		27		27		1,840				93	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		09/01/2008	SCHEDULED REDEMPTION		271	271	258	267		3		3		271				14	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2008	SCHEDULED REDEMPTION		2,545	2,545	2,787	2,776		(231)		(231)		2,545				151	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		09/01/2008	SCHEDULED REDEMPTION		181	181	181	182		(1)		(1)		181				10	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		09/01/2008	SCHEDULED REDEMPTION		73	73	73	73						73				4	02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		09/01/2008	SCHEDULED REDEMPTION		177	177	179	179		(2)		(2)		177				10	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		09/01/2008	SCHEDULED REDEMPTION		350	350	350	348		2		2		350				16	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2008	SCHEDULED REDEMPTION		123	123	124	125		(2)		(2)		123				7	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		09/01/2008	SCHEDULED REDEMPTION		42	42	42	43		(1)		(1)		42				2	06/15/2026	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)
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		09/01/2008	SCHEDULED REDEMPTION		36	36	36	37		(1)		(1)		36				2	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		09/01/2008	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		09/01/2008	SCHEDULED REDEMPTION		333	333	333	331		2		2		333				16	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		09/01/2008	SCHEDULED REDEMPTION		23	23	23	23						23				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		09/01/2008	SCHEDULED REDEMPTION		131	131	128	128		3		3		131				7	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		09/01/2008	SCHEDULED REDEMPTION		38	38	38	38						38				2	09/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		09/01/2008	SCHEDULED REDEMPTION		390	390	391	392		(3)		(3)		390				22	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		09/01/2008	SCHEDULED REDEMPTION		96	96	96	96		(1)		(1)		96				5	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		09/01/2008	SCHEDULED REDEMPTION		258	258	259	260		(2)		(2)		258				14	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		09/01/2008	SCHEDULED REDEMPTION		1,002	1,002	959	965		37		37		1,002				48	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		09/01/2008	SCHEDULED REDEMPTION		2,987	2,987	3,103	3,046		(59)		(59)		2,987				162	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		09/01/2008	SCHEDULED REDEMPTION		4,400	4,400	4,570	4,487		(88)		(88)		4,400				238	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		09/01/2008	SCHEDULED REDEMPTION		2,728	2,728	2,834	2,783		(55)		(55)		2,728				148	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		09/01/2008	SCHEDULED REDEMPTION		479	479	479	479						479				21	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		09/01/2008	SCHEDULED REDEMPTION		407	407	407	407						407				18	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14				1	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		09/01/2008	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	08/15/2030	1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869		08/01/2008	SCHEDULED REDEMPTION		319	319	326	326		(7)		(7)		319				13	09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		09/01/2008	SCHEDULED REDEMPTION		207	207	212	216		(9)		(9)		207				13	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		09/01/2008	SCHEDULED REDEMPTION		314	314	314	312		2		2		314				15	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		09/01/2008	SCHEDULED REDEMPTION		213	213	209	209		4		4		213				11	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		09/01/2008	SCHEDULED REDEMPTION		28	28	28	28						28				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		09/01/2008	SCHEDULED REDEMPTION		555	555	568	565		(10)		(10)		555				28	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		09/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32				2	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		09/01/2008	SCHEDULED REDEMPTION		1,949	1,949	1,955	1,955		(6)		(6)		1,949				98	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		09/01/2008	SCHEDULED REDEMPTION		320	320	313	314		6		6		320				16	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		09/01/2008	SCHEDULED REDEMPTION		5,518	5,518	5,445	5,454		64		64		5,518				268	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		09/01/2008	SCHEDULED REDEMPTION		263	263	263	263						263				11	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		09/01/2008	SCHEDULED REDEMPTION		581	581	593	594		(14)		(14)		581				31	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		09/01/2008	SCHEDULED REDEMPTION		24	24	24	24						24				1	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		09/01/2008	SCHEDULED REDEMPTION		3,629	3,629	3,769	3,690		(61)		(61)		3,629				174	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		09/01/2008	SCHEDULED REDEMPTION		281	281	275	276		5		5		281				14	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		09/01/2008	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29				2	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2008	SCHEDULED REDEMPTION		9,461	9,461	9,624	9,583		(122)		(122)		9,461				493	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		09/01/2008	SCHEDULED REDEMPTION		3,116	3,116	3,237	3,187		(71)		(71)		3,116				169	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		09/01/2008	SCHEDULED REDEMPTION		5,043	5,043	5,130	5,105		(62)		(62)		5,043				256	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		09/01/2008	SCHEDULED REDEMPTION		238	238	244	244		(6)		(6)		238				13	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		09/01/2008	SCHEDULED REDEMPTION		36	36	36	36						36				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		09/01/2008	SCHEDULED REDEMPTION		126	126	129	130		(4)		(4)		126				8	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		09/01/2008	SCHEDULED REDEMPTION		188	188	192	194		(6)		(6)		188				12	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		09/01/2008	SCHEDULED REDEMPTION		481	481	471	473		7		7		481				24	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		09/01/2008	SCHEDULED REDEMPTION		542	542	554	555		(13)		(13)		542				25	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		09/01/2008	SCHEDULED REDEMPTION		243	243	239	240		4		4		243				11	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		09/01/2008	SCHEDULED REDEMPTION		1,464	1,464	1,397	1,404		60		60		1,464				71	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		09/01/2008	SCHEDULED REDEMPTION		3,934	3,934	3,949	3,967		(33)		(33)		3,934				208	09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		09/01/2008	SCHEDULED REDEMPTION		121	121	119	119		3		3		121				6	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		09/01/2008	SCHEDULED REDEMPTION		1,918	1,918	1,836	1,846		72		72		1,918				92	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		09/01/2008	SCHEDULED REDEMPTION		810	810	842	828		(17)		(17)		810				44	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2008	SCHEDULED REDEMPTION		1,060	1,060	1,007	1,010		50		50		1,060				50	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		09/01/2008	SCHEDULED REDEMPTION		15	15	15	15						15				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		09/01/2008	SCHEDULED REDEMPTION		397	397	397	397						397				17	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		09/01/2008	SCHEDULED REDEMPTION		310	310	321	317		(7)		(7)		310				17	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		09/01/2008	SCHEDULED REDEMPTION		9,524	9,524	9,113	9,176		348		348		9,524				463	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		09/01/2008	SCHEDULED REDEMPTION		2	2	3	3						2					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		09/01/2008	SCHEDULED REDEMPTION		2,754	2,754	2,860	2,825		(71)		(71)		2,754				149	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		09/01/2008	SCHEDULED REDEMPTION		1,277	1,277	1,276	1,276		1		1		1,277				56	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		09/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13				1	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2008	SCHEDULED REDEMPTION		692	692	709	706		(14)		(14)		692				36	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		09/01/2008	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				2	11/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208Y-XZ-3	GOVT NATL MTG ASSOC I #462496		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		09/01/2008	SCHEDULED REDEMPTION		690	690	690	686		4		4		690				32	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		09/01/2008	SCHEDULED REDEMPTION		111	111	113	113		(2)		(2)		111				5	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		09/01/2008	SCHEDULED REDEMPTION		738	738	737	737						738				32	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		09/01/2008	SCHEDULED REDEMPTION		44	44	43	43		1		1		44				2	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		09/01/2008	SCHEDULED REDEMPTION		256	256	253	253		4		4		256				12	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		09/01/2008	SCHEDULED REDEMPTION		146	146	145	145						146				6	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		09/01/2008	SCHEDULED REDEMPTION		202	202	205	204		(3)		(3)		202				10	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		09/01/2008	SCHEDULED REDEMPTION		496	496	487	489		7		7		496				23	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		09/01/2008	SCHEDULED REDEMPTION		235	235	240	240		(5)		(5)		235				12	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		09/01/2008	SCHEDULED REDEMPTION		1,136	1,136	1,080	1,078		59		59		1,136				53	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		09/01/2008	SCHEDULED REDEMPTION		411	411	404	405		5		5		411				19	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		09/01/2008	SCHEDULED REDEMPTION		1,065	1,065	1,079	1,076		(11)		(11)		1,065				54	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		09/01/2008	SCHEDULED REDEMPTION		2,904	2,904	2,855	2,863		41		41		2,904				141	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		09/01/2008	SCHEDULED REDEMPTION		21	21	21	21						21				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		09/01/2008	SCHEDULED REDEMPTION		12,628	12,628	12,889	12,925		(297)		(297)		12,628				710	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		09/01/2008	SCHEDULED REDEMPTION		191	191	185	187		3		3		191				8	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		09/01/2008	SCHEDULED REDEMPTION		7,863	7,863	8,046	8,065		(202)		(202)		7,863				412	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		09/01/2008	SCHEDULED REDEMPTION		425	425	419	419		6		6		425				19	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2008	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		09/01/2008	SCHEDULED REDEMPTION		234	234	231	231		3		3		234				11	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		09/01/2008	SCHEDULED REDEMPTION		220	220	224	225		(5)		(5)		220				12	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8				1	07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		09/01/2008	SCHEDULED REDEMPTION		142	142	145	145		(3)		(3)		142				7	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		09/01/2008	SCHEDULED REDEMPTION		1,430	1,430	1,483	1,459		(29)		(29)		1,430				78	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		09/01/2008	SCHEDULED REDEMPTION		342	342	350	348		(6)		(6)		342				17	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		09/01/2008	SCHEDULED REDEMPTION		206	206	214	211		(5)		(5)		206				11	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		09/01/2008	SCHEDULED REDEMPTION		3,634	3,634	3,478	3,503		132		132		3,634				176	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		09/01/2008	SCHEDULED REDEMPTION		3,448	3,448	3,390	3,398		50		50		3,448				150	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		09/01/2008	SCHEDULED REDEMPTION		404	404	397	398		6		6		404				19	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2008	SCHEDULED REDEMPTION		1,599	1,599	1,637	1,626		(27)		(27)		1,599				81	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		09/01/2008	SCHEDULED REDEMPTION		21,109	21,109	21,615	21,522		(413)		(413)		21,109				987	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		09/01/2008	SCHEDULED REDEMPTION		240	240	248	249		(9)		(9)		240				13	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		09/01/2008	SCHEDULED REDEMPTION		255	255	259	259		(4)		(4)		255				12	09/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		09/01/2008	SCHEDULED REDEMPTION		7	7	7	7						7					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		09/01/2008	SCHEDULED REDEMPTION		8	8	9	9						8				1	09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		09/01/2008	SCHEDULED REDEMPTION		290	290	285	286		4		4		290				14	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		09/01/2008	SCHEDULED REDEMPTION		512	512	503	505		7		7		512				24	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		09/01/2008	SCHEDULED REDEMPTION		188	188	185	185		3		3		188				9	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		09/01/2008	SCHEDULED REDEMPTION		216	216	212	212		3		3		216				10	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		09/01/2008	SCHEDULED REDEMPTION		686	686	698	696		(9)		(9)		686				35	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		09/01/2008	SCHEDULED REDEMPTION		470	470	480	482		(11)		(11)		470				26	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		09/01/2008	SCHEDULED REDEMPTION		3,371	3,371	3,314	3,321		50		50		3,371				164	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		09/01/2008	SCHEDULED REDEMPTION		177	177	181	181		(4)		(4)		177				9	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		09/01/2008	SCHEDULED REDEMPTION		385	385	402	402		(17)		(17)		385				20	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		09/01/2008	SCHEDULED REDEMPTION		56	56	52	53		3		3		56				2	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		09/01/2008	SCHEDULED REDEMPTION		27	27	28	28						27				1	07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		09/01/2008	SCHEDULED REDEMPTION		36	36	36	36						36				2	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		09/01/2008	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		09/01/2008	SCHEDULED REDEMPTION		7,777	7,777	7,674	7,683		94		94		7,777				337	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		09/01/2008	SCHEDULED REDEMPTION		1,091	1,091	1,115	1,110		(19)		(19)		1,091				55	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		09/01/2008	SCHEDULED REDEMPTION		15,528	15,528	15,267	15,315		213		213		15,528				756	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		09/01/2008	SCHEDULED REDEMPTION		326	326	316	320		5		5		326				14	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		09/01/2008	SCHEDULED REDEMPTION		53	53	54	54		(2)		(2)		53				3	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		09/01/2008	SCHEDULED REDEMPTION		3,202	3,202	3,159	3,163		39		39		3,202				146	06/15/2029	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		09/01/2008	SCHEDULED REDEMPTION		34	34	34	34						34				2	07/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		09/01/2008	SCHEDULED REDEMPTION		243	243	239	240		3		3		243				11	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		09/01/2008	SCHEDULED REDEMPTION		18,531	18,531	17,952	18,195		336		336		18,531				746	05/15/2029	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)
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		09/01/2008	SCHEDULED REDEMPTION		190	190	194	196		(5)		(5)		190				10	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		09/01/2008	SCHEDULED REDEMPTION		634	634	625	625		9		9		634				30	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		09/01/2008	SCHEDULED REDEMPTION		482	482	476	475		7		7		482				22	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		09/01/2008	SCHEDULED REDEMPTION		238	238	235	235		3		3		238				11	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		09/01/2008	SCHEDULED REDEMPTION		14	14	15	15						14				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		09/01/2008	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		09/01/2008	SCHEDULED REDEMPTION		62	62	61	61		1		1		62				3	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		09/01/2008	SCHEDULED REDEMPTION		127	127	130	129		(2)		(2)		127				6	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		09/01/2008	SCHEDULED REDEMPTION		460	460	446	448		12		12		460				20	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		09/01/2008	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				2	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		09/01/2008	SCHEDULED REDEMPTION		1,983	1,983	1,915	1,933		50		50		1,983				93	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		09/01/2008	SCHEDULED REDEMPTION		187	187	185	185		3		3		187				9	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		09/01/2008	SCHEDULED REDEMPTION		14	14	15	15						14				1	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2008	SCHEDULED REDEMPTION		83	83	82	82		1		1		83				4	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		09/01/2008	SCHEDULED REDEMPTION		25,363	25,363	25,565	25,513		(150)		(150)		25,363				1,329	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		09/01/2008	SCHEDULED REDEMPTION		183	183	189	189		(6)		(6)		183				9	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		09/01/2008	SCHEDULED REDEMPTION		10,127	10,127	9,781	9,829		298		298		10,127				479	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		09/01/2008	SCHEDULED REDEMPTION		180	180	177	177		2		2		180				9	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		09/01/2008	SCHEDULED REDEMPTION		117	117	115	115		1		1		117				5	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		09/01/2008	SCHEDULED REDEMPTION		16	16	17	17						16				1	08/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		09/01/2008	SCHEDULED REDEMPTION		98	98	100	101		(2)		(2)		98				5	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		09/01/2008	SCHEDULED REDEMPTION		58	58	60	60		(1)		(1)		58				3	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		09/01/2008	SCHEDULED REDEMPTION		153	153	156	156		(3)		(3)		153				8	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		09/01/2008	SCHEDULED REDEMPTION		211	211	215	215		(4)		(4)		211				11	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		09/01/2008	SCHEDULED REDEMPTION		126	126	125	125		2		2		126				6	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		09/01/2008	SCHEDULED REDEMPTION		3,274	3,274	3,162	3,175		99		99		3,274				154	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		09/01/2008	SCHEDULED REDEMPTION		14	14	15	15						14				1	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		09/01/2008	SCHEDULED REDEMPTION		221	221	228	228		(7)		(7)		221				12	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		09/01/2008	SCHEDULED REDEMPTION		2,085	2,085	2,081	2,081		4		4		2,085				98	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2008	SCHEDULED REDEMPTION		233	233	226	229		4		4		233				10	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23						22				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		09/01/2008	SCHEDULED REDEMPTION		248	248	245	246		3		3		248				12	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2008	SCHEDULED REDEMPTION		140	140	149	148		(8)		(8)		140				7	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		09/01/2008	SCHEDULED REDEMPTION		25	25	25	25						25				1	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		09/01/2008	SCHEDULED REDEMPTION		161	161	164	165		(4)		(4)		161				9	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		09/01/2008	SCHEDULED REDEMPTION		291	291	297	300		(9)		(9)		291				16	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		09/01/2008	SCHEDULED REDEMPTION		10,989	10,989	10,843	10,812		177		177		10,989				535	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2008	SCHEDULED REDEMPTION		24	24	26	26		(1)		(1)		24				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2008	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				2	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		09/01/2008	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		09/01/2008	SCHEDULED REDEMPTION		589	589	603	602		(13)		(13)		589				27	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		09/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		09/01/2008	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		09/01/2008	SCHEDULED REDEMPTION		756	756	774	773		(17)		(17)		756				40	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2008	SCHEDULED REDEMPTION		6	6	7	7						6					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		09/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13				1	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		09/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		09/01/2008	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				3	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		09/01/2008	SCHEDULED REDEMPTION		214	214	211	211		3		3		214				10	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		09/01/2008	SCHEDULED REDEMPTION		74	74	75	76		(2)		(2)		74				4	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		09/01/2008	SCHEDULED REDEMPTION		81	81	87	87		(6)		(6)		81				4	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		09/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8				1	04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2008	SCHEDULED REDEMPTION		81	81	88	87		(6)		(6)		81				4	01/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		09/01/2008	SCHEDULED REDEMPTION		20	20	20	20						20				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		09/01/2008	SCHEDULED REDEMPTION		7,297	7,297	7,530	7,565		(268)		(268)		7,297				392	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		09/01/2008	SCHEDULED REDEMPTION		81	81	86	86		(5)		(5)		81				4	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		09/01/2008	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		09/01/2008	SCHEDULED REDEMPTION		179	179	189	189		(10)		(10)		179				9	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		09/01/2008	SCHEDULED REDEMPTION		174	174	186	186		(13)		(13)		174				10	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		09/01/2008	SCHEDULED REDEMPTION		62	62	64	64		(1)		(1)		62				3	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		09/01/2008	SCHEDULED REDEMPTION		269	269	285	285		(15)		(15)		269				14	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		09/01/2008	SCHEDULED REDEMPTION		2,783	2,783	2,846	2,834		(51)		(51)		2,783				173	02/15/2030	1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		09/01/2008	SCHEDULED REDEMPTION		109	109	111	111		(3)		(3)		109				5	07/15/2029	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		09/01/2008	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		09/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		09/01/2008	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		09/01/2008	SCHEDULED REDEMPTION		161	161	159	160		1		1		161				8	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10				1	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		09/01/2008	SCHEDULED REDEMPTION		120	120	124	125		(4)		(4)		120				7	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		09/01/2008	SCHEDULED REDEMPTION		77	77	82	82		(4)		(4)		77				4	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		09/01/2008	SCHEDULED REDEMPTION		6,502	6,502	6,882	6,875		(373)		(373)		6,502				341	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		09/01/2008	SCHEDULED REDEMPTION		71	71	73	74		(3)		(3)		71				4	01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		09/01/2008	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				3	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2008	SCHEDULED REDEMPTION		654	654	692	691		(37)		(37)		654				34	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		09/01/2008	SCHEDULED REDEMPTION		56	56	57	57		(2)		(2)		56				3	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		09/01/2008	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		09/01/2008	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				5	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		09/01/2008	SCHEDULED REDEMPTION		22	22	23	22		(1)		(1)		22				1	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		09/01/2008	SCHEDULED REDEMPTION		213	213	219	218		(5)		(5)		213				9	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		09/01/2008	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		09/01/2008	SCHEDULED REDEMPTION		1,405	1,405	1,390	1,396		9		9		1,405				61	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		09/01/2008	SCHEDULED REDEMPTION		73	73	72	72						73				3	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		09/01/2008	SCHEDULED REDEMPTION		135	135	139	140		(6)		(6)		135				7	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		08/01/2008	SCHEDULED REDEMPTION		81,108	81,108	78,573	79,903		1,205		1,205		81,108				3,240	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		09/01/2008	SCHEDULED REDEMPTION		1,510	1,510	1,551	1,551		(41)		(41)		1,510				71	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		09/01/2008	SCHEDULED REDEMPTION		927	927	959	952		(25)		(25)		927				47	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		09/01/2008	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		09/01/2008	SCHEDULED REDEMPTION		40,158	40,158	41,745			(1,588)		(1,588)		40,158				1,517	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2008	SCHEDULED REDEMPTION		2,206	2,206	2,293			(87)		(87)		2,206				80	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		09/01/2008	SCHEDULED REDEMPTION		2,208	2,208	2,265	2,255		(48)		(48)		2,208				103	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		09/01/2008	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				4	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		09/01/2008	SCHEDULED REDEMPTION		1,415	1,415	1,454	1,449		(34)		(34)		1,415				69	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		09/01/2008	SCHEDULED REDEMPTION		5,534	5,534	5,688	5,676		(142)		(142)		5,534				240	06/15/2035	1
36292D-RJ-3	GOVT NATL MTG ASSOC I #645889		09/01/2008	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				3	02/15/2036	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		09/01/2008	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		09/01/2008	SCHEDULED REDEMPTION		592	592	609	606		(14)		(14)		592				29	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		09/01/2008	SCHEDULED REDEMPTION		7,163	7,163	7,349	7,319		(157)		(157)		7,163				312	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		09/01/2008	SCHEDULED REDEMPTION		698	698	716	713		(15)		(15)		698				30	05/15/2036	1
36292M-DL-3	GOVT NATL MTG ASSOC I #652707		09/18/2008	Various		1,303,713	1,263,563	1,313,513			(5,094)		(5,094)		1,308,419		(4,706)	(4,706)	50,655	08/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		09/01/2008	SCHEDULED REDEMPTION		201,914	201,914	209,896			(7,982)		(7,982)		201,914				7,648	06/15/2036	1
36294P-BR-3	GOVT NATL MTG ASSOC I #655348		09/18/2008	Various		1,211,128	1,175,576	1,222,048			(5,973)		(5,973)		1,216,075		(4,947)	(4,947)	47,277	05/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		09/01/2008	SCHEDULED REDEMPTION		1,354	1,354	1,333			21		21		1,354				21	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		09/01/2008	SCHEDULED REDEMPTION		4,750	4,750	4,938			(188)		(188)		4,750				172	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		09/01/2008	SCHEDULED REDEMPTION		225	225	231	230		(5)		(5)		225				11	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		09/01/2008	SCHEDULED REDEMPTION		3,747	3,747	3,844	3,825		(78)		(78)		3,747				168	10/15/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		09/01/2008	SCHEDULED REDEMPTION		1,306	1,306	1,343	1,335		(29)		(29)		1,306				57	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2008	SCHEDULED REDEMPTION		13,840	13,840	14,387			(547)		(547)		13,840				469	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		09/01/2008	SCHEDULED REDEMPTION		2,054	2,054	2,135			(81)		(81)		2,054				60	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		09/01/2008	SCHEDULED REDEMPTION		965	965	950			15		15		965				15	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		09/01/2008	SCHEDULED REDEMPTION		1,862	1,862	1,833			29		29		1,862				29	05/01/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		09/01/2008	SCHEDULED REDEMPTION		968	968	954			15		15		968				15	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		09/01/2008	SCHEDULED REDEMPTION		27,529	27,529	27,977			(447)		(447)		27,529				606	04/01/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		09/01/2008	SCHEDULED REDEMPTION		5,886	5,886	5,795			90		90		5,886				90	05/01/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2008	SCHEDULED REDEMPTION		132,601	132,601	134,756			(2,155)		(2,155)		132,601				2,995	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		09/01/2008	SCHEDULED REDEMPTION		1,975	1,975	1,944			30		30		1,975				30	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		09/01/2008	SCHEDULED REDEMPTION		1,488	1,488	1,465			23		23		1,488				23	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		09/01/2008	SCHEDULED REDEMPTION		2,024	2,024	1,993			31		31		2,024				31	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		09/01/2008	SCHEDULED REDEMPTION		871	871	857			13		13		871				13	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		09/01/2008	SCHEDULED REDEMPTION		2,595	2,595	2,555			40		40		2,595				42	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2008	SCHEDULED REDEMPTION		54,953	54,953	53,126	53,824		1,129		1,129		54,953				3,521	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2008	SCHEDULED REDEMPTION		7,413	7,413	7,155	7,229		184		184		7,413				507	08/15/2020	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-VL-1	GOVT NATL MTG ASSOC I #780619		09/01/2008	SCHEDULED REDEMPTION		19,406	19,406	19,636	19,553		(147)		(147)		19,406				981	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		09/01/2008	SCHEDULED REDEMPTION		155	155	159	158		(3)		(3)		155				8	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		09/01/2008	SCHEDULED REDEMPTION		15,391	15,391	15,987	15,699		(308)		(308)		15,391				835	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		09/01/2008	SCHEDULED REDEMPTION		1,427	1,427	1,457	1,458		(31)		(31)		1,427				76	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		09/01/2008	SCHEDULED REDEMPTION		105	105	109	109		(4)		(4)		105				6	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		09/01/2008	SCHEDULED REDEMPTION		3,945	3,945	3,822	3,879		66		66		3,945				170	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		09/01/2008	SCHEDULED REDEMPTION		949	949	936	936		12		12		949				44	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		09/01/2008	SCHEDULED REDEMPTION		3	3	2	2						3					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		09/01/2008	SCHEDULED REDEMPTION		272	272	279	279		(7)		(7)		272				21	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2008	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				3	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2008	SCHEDULED REDEMPTION		97	97	99	98		(1)		(1)		97				7	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		09/01/2008	SCHEDULED REDEMPTION		1,393	1,393	1,425	1,412		(18)		(18)		1,393				106	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		09/01/2008	SCHEDULED REDEMPTION		333	333	335	335		(2)		(2)		333				24	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		09/01/2008	SCHEDULED REDEMPTION		727	727	745	727						727				55	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2008	SCHEDULED REDEMPTION		95	95	89	90		6		6		95				6	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		09/01/2008	SCHEDULED REDEMPTION		18	18	16	17		1		1		18				1	01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2008	SCHEDULED REDEMPTION		124	124	116	117		6		6		124				8	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2008	SCHEDULED REDEMPTION		59	59	53	53		6		6		59				4	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2008	SCHEDULED REDEMPTION		323	323	299	302		20		20		323				22	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2008	SCHEDULED REDEMPTION		402	402	373	380		22		22		402				26	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2008	SCHEDULED REDEMPTION		459	459	414	422		38		38		459				28	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2008	SCHEDULED REDEMPTION		137	137	128	127		10		10		137				9	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2008	SCHEDULED REDEMPTION		2,698	2,698	2,522	2,501		197		197		2,698				170	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2008	SCHEDULED REDEMPTION		125	125	116	120		5		5		125				8	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		09/01/2008	SCHEDULED REDEMPTION		654	654	609	637		17		17		654				42	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		09/01/2008	SCHEDULED REDEMPTION		71	71	67	64		7		7		71				5	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2008	SCHEDULED REDEMPTION		742	742	691	669		73		73		742				49	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2008	SCHEDULED REDEMPTION		940	940	878	871		69		69		940				61	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2008	SCHEDULED REDEMPTION		5,562	5,562	5,202	5,446		116		116		5,562				375	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		09/01/2008	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		09/01/2008	SCHEDULED REDEMPTION		31	31	35	35		(4)		(4)		31				2	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		09/01/2008	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		09/01/2008	SCHEDULED REDEMPTION		225	225	251	246		(21)		(21)		225				15	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2008	SCHEDULED REDEMPTION		113	113	116	116		(3)		(3)		113				7	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2008	SCHEDULED REDEMPTION		170	170	175	175		(4)		(4)		170				11	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		09/01/2008	SCHEDULED REDEMPTION		38	38	42	42		(4)		(4)		38				2	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		09/01/2008	SCHEDULED REDEMPTION		649	649	650	649						649				49	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2008	SCHEDULED REDEMPTION		96	96	89	92		5		5		96				6	09/20/2016	1
63252F-AA-7	NATIONAL ARCHIVES CORP		09/01/2008	SCHEDULED REDEMPTION		211,987	211,987	236,811	225,439		(13,452)		(13,452)		211,987				18,019	09/01/2019	1FE
76116E-BT-6	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		6,060,983	6,331,000	1,187,483	4,964,324		335,074		335,074		5,299,398		761,585	761,585		10/15/2010	1
76116E-CB-4	RESOLUTION TR CORP		09/26/2008	UNION BANK OF SWITZERLAND		12,019,698	14,749,000	2,610,379	8,594,490		517,489		517,489		9,111,980		2,907,718	2,907,718		10/15/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76116E-CM-0	RESOLUTION TR CORP		09/29/2008	BARCLAYS BANK		59,302,340	100,000,000	14,041,477	41,470,971		2,374,322		2,374,322		43,845,292		15,457,048	15,457,048		10/15/2019	1
76116E-EW-6	RESOLUTION TR CORP		07/15/2008	MATURED		5,750,000	5,750,000	2,093,583	5,542,489		207,511		207,511		5,750,000					07/15/2008	1
76116E-EZ-9	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		2,438,900	2,500,000	478,204	2,094,245		140,823		140,823		2,235,067		203,833	203,833		01/15/2010	1
76116E-FA-3	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		3,664,568	3,800,000	1,025,201	3,141,335		181,296		181,296		3,322,631		341,937	341,937		07/15/2010	1
76116E-FC-9	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		4,819,619	5,144,000	928,677	3,790,851		252,989		252,989		4,043,841		775,779	775,779		07/15/2011	1
76116E-FG-0	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		12,191,924	14,294,000	2,808,342	9,170,048		567,242		567,242		9,737,290		2,454,634	2,454,634		07/15/2013	1
76116E-FL-9	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		65,213,742	84,200,000	16,110,135	47,436,721		2,781,338		2,781,338		50,218,059		14,995,683	14,995,683		07/15/2015	1
76116E-FU-9	RESOLUTION TR CORP		09/30/2008	BARCLAYS BANK		99,116,748	164,472,000	25,820,335	69,912,099		3,988,918		3,988,918		73,901,017		25,215,731	25,215,731		07/15/2019	1
76116E-FX-3	RESOLUTION TR CORP		09/30/2008	BARCLAYS BANK		14,130,762	25,739,000	2,402,460	8,814,240		559,470		559,470		9,373,709		4,757,053	4,757,053		01/15/2021	1
76116E-FZ-8	RESOLUTION TR CORP		09/30/2008	BARCLAYS BANK		10,554,632	20,397,000	1,270,634	5,910,162		403,377		403,377		6,313,539		4,241,093	4,241,093		01/15/2022	1
76116E-GA-2	RESOLUTION TR CORP		09/30/2008	Various		17,177,497	32,096,000	1,967,541	8,992,797		590,600		590,600		9,583,397		7,594,099	7,594,099		07/15/2022	1
76116E-GB-0	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		98,212	200,000	13,628	58,690		3,694		3,694		62,384		35,828	35,828		01/15/2023	1
76116E-GK-0	RESOLUTION TR CORP		09/30/2008	HSBC SECURITIES, INC.		11,147,360	28,000,000	1,729,961	6,143,727		377,595		377,595		6,521,322		4,626,038	4,626,038		01/15/2027	1
76116E-GY-0	RESOLUTION TR CORP		09/30/2008	BARCLAYS BANK		16,655,797	33,545,000	2,461,596	9,763,515		629,556		629,556		10,393,071		6,262,726	6,262,726		10/15/2022	1
465139-ED-1	STATE OF ISRAEL GOVT LOAN TR		09/26/2008	GOLDMAN, SACHS & CO.		35,722,015	48,251,000	9,271,454	25,576,133		1,541,498		1,541,498		27,117,632		8,604,384	8,604,384		02/15/2016	1
880591-DW-9	TENN VALLEY AUTHORITY		09/25/2008	WARBURG DILLION READ LLC		61,447,800	60,000,000	58,578,000	59,119,355		104,216		104,216		59,223,571		2,224,229	2,224,229	3,317,083	08/01/2013	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2008	SCHEDULED REDEMPTION		187,801	187,801	201,510	189,086		(1,285)		(1,285)		187,801				16,846	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2008	SCHEDULED REDEMPTION		150,000	150,000	162,563	159,593		(9,593)		(9,593)		150,000				13,935	09/01/2020	1
912810-DZ-8	U S TREAS BDS		09/26/2008	GREENWICH CAPITAL MARKETS, INC.		2,049,369	1,500,000	1,887,422	1,764,307		(15,237)		(15,237)		1,749,070		300,299	300,299	149,404	08/15/2017	1
912803-AM-5	U S TREAS STRIP		09/26/2008	BARCLAYS BANK		3,965,314	5,745,000	459,198	2,478,526		166,295		166,295		2,644,821		1,320,493	1,320,493		08/15/2017	1
912833-CU-2	U S TREAS STRIP		08/15/2008	MATURED		6,211,000	6,211,000	1,033,967	5,872,318		338,682		338,682		6,211,000					08/15/2008	1
912833-KC-3	U S TREAS STRIP		09/26/2008	BARCLAYS BANK		2,331,532	2,800,000	373,378	1,666,351		103,922		103,922		1,770,273		561,259	561,259		05/15/2014	1
912833-LF-5	U S TREAS STRIP		09/26/2008	BARCLAYS BANK		18,469,719	33,836,000	3,512,947	11,507,015		684,382		684,382		12,191,397		6,278,322	6,278,322		11/15/2021	1
912827-7B-2	US TREASURY 5 08/15/11		09/29/2008	HSBC SECURITIES, INC.		11,327,250	10,500,000	10,526,250	10,511,020		(2,117)		(2,117)		10,508,903		818,347	818,347	590,625	08/15/2011	1
912810-DX-3	US TREASURY N/B		09/26/2008	J. P. MORGAN SECURITIES, INC.		6,527,604	5,200,000	5,601,375	5,426,915		(14,258)		(14,258)		5,412,657		1,114,947	1,114,947	340,175	11/15/2016	1
912810-ED-6	US TREASURY N/B		09/26/2008	DEUTSCHE BANK SECURITIES		637,982	475,000	484,827	481,635		(270)		(270)		481,366		156,617	156,617	43,313	08/15/2019	1
912810-PU-6	US TREASURY N/B		09/19/2008	WARBURG DILLION READ LLC		5,500,391	5,000,000	5,317,617			(2,082)		(2,082)		5,315,535		184,855	184,855	213,315	05/15/2037	1
912810-PW-2	US TREASURY N/B		09/19/2008	Various		9,704,336	10,000,000	9,443,516			1,581		1,581		9,445,097		259,239	259,239	219,683	02/15/2038	1
912828-AJ-9	US TREASURY N/B		09/29/2008	BANK OF AMERICA		2,134,525	2,000,000	1,984,375	1,990,510		1,404		1,404		1,991,914		142,610	142,610	98,438	08/15/2012	1
912828-AP-5	US TREASURY N/B		09/29/2008	SALOMON SMITH BARNEY		1,779,252	1,688,000	1,627,865	1,650,620		5,220		5,220		1,655,840		123,412	123,412	59,080	11/15/2012	1
912828-ED-8	US TREASURY N/B		09/26/2008	SALOMON SMITH BARNEY		2,078,353	2,000,000	1,980,312	1,988,340		3,179		3,179		1,991,518		86,834	86,834	92,588	08/15/2010	1
912828-HZ-6	US TREASURY N/B		09/19/2008	Various		28,110,509	28,000,000	27,552,089			7,929		7,929		27,560,017		550,492	550,492	355,384	05/15/2018	1
0399999. Bonds - U.S. Governments						646,813,232	868,703,678	320,852,808	467,101,310		16,796,972		16,796,972		529,204,870		117,608,363	117,608,363	10,814,200	XXX	XXX
448814-DC-4	HYDRO-QUEBEC	T	09/30/2008	RBC DAIN RAUSCHER		7,029,950	5,000,000	5,521,400	5,422,036		(5,859)		(5,859)		5,416,177		1,613,773	1,613,773	356,528	12/01/2029	1FE
P8055K-VW-2	REPUBLIC OF ARGENTINA	F	08/18/2008	MERRILL LYNCH CAPITAL MARKETS		1,802,750	2,500,000	2,068,472			20,619		20,619		2,089,091		(286,341)	(286,341)	77,250	09/12/2013	4FE
105756-BM-1	REPUBLIC OF BRAZIL	F	07/17/2008	MERRILL LYNCH CAPITAL MARKETS		3,054,000	3,000,000	3,144,480			(2,481)		(2,481)		3,141,999		(87,999)	(87,999)	92,500	01/17/2017	2FE
470160-AW-2	GOVERNMENT OF JAMAICA	F	08/11/2008	FAHNESTOCK & CO., INC.		2,921,250	3,000,000	2,909,460			773		773		2,910,233		11,017	11,017	36,000	06/24/2019	4FE
91086Q-AH-1	UNITED MEXICAN STATES	F	08/06/2008	BARCLAYS BANK		10,890,000	10,000,000	10,217,500	10,114,218		(15,644)		(15,644)		10,098,573		791,427	791,427	806,250	01/14/2012	2FE
91086Q-AM-0	UNITED MEXICAN STATES	F	08/06/2008	BARCLAYS BANK		5,006,250	5,000,000	4,856,008	4,966,295		26,703		26,703		4,992,998		13,252	13,252	194,635	10/08/2008	2FE
91086Q-AU-2	UNITED MEXICAN STATES	F	08/18/2008	Various		10,105,000	10,000,000	10,575,000			(17,603)		(17,603)		10,557,397		(452,397)	(452,397)	336,719	01/15/2017	2FE
836205-AL-8	REPUBLIC OF SOUTH AFRICA	F	07/30/2008	BARCLAYS BANK		4,712,500	5,000,000	4,703,750			5,848		5,848		4,709,598		2,902	2,902	199,097	05/30/2022	2FE
219868-BK-1	CORP ANDINA DE FOMENTO	F	07/01/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		948,640	1,000,000	940,560	999,937		(43,494)		(43,494)		944,283		4,357	4,357	34,451	05/05/2015	1FE
219868-AL-0	CORP ANDINA FOM CAF 7.375 01/18/11	F	07/16/2008	MERRILL LYNCH CAPITAL MARKETS		5,296,800	5,000,000	5,582,750	5,308,645		(52,727)		(52,727)		5,255,917		40,883	40,883	371,823	01/18/2011	1FE
900123-AY-6	REPUBLIC OF TURKEY	F	07/16/2008	Various		2,591,000	3,000,000	2,834,300	2,835,124		1,009		1,009		2,836,132		(245,132)	(245,132)	174,167	03/17/2036	3FE
900123-BA-7	REPUBLIC OF TURKEY	F	09/04/2008	MERRILL LYNCH CAPITAL MARKETS		2,962,500	3,000,000	3,100,200			(4,654)		(4,654)		3,095,546		(133,046)	(133,046)	189,000	04/03/2018	3FE
900123-BB-5	REPUBLIC OF TURKEY	F	07/30/2008	Various		11,839,250	13,000,000	12,539,410			1,628		1,628		12,541,038		(701,788)	(701,788)	363,507	03/05/2038	3FE
1099999. Bonds - All Other Governments						69,159,890	68,500,000	68,993,290	29,646,254		(85,884)		(85,884)		68,588,983		570,907	570,907	3,231,927	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
796825-AT-4	SAN BERNARDINO CNTY CA FING PENSION 95		07/28/2008	ALLSTATE LIFE OF NEW YORK		13,309,298	16,260,000	11,255,646	12,935,670		376,560		376,560		13,312,230		(2,932)	(2,932)		08/01/2012	1FE
546415-VH-0	LOUISIANA ST G O GULF TAX CREDIT 06 A		07/18/2008	MATURED		150,000,000	150,000,000	149,590,500	99,923,310		113,497		113,497		150,000,000					07/18/2008	1FE
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C		09/01/2008	CALLED @ 100.00		70,000	70,000	69,891	69,904		5		5		69,909		91	91	3,675	09/01/2017	1FE
2499999. Bonds - Political Subdivisions						163,379,298	166,330,000	160,916,037	112,928,884		490,062		490,062		163,382,139		(2,841)	(2,841)	3,675	XXX	XXX
313401-GD-7	FED HOME LOAN MTG CORP #160075		09/01/2008	SCHEDULED REDEMPTION		75	75	74	75						75				4	04/01/2009	1
313401-GW-5	FED HOME LOAN MTG CORP #160092		09/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32				2	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		09/01/2008	SCHEDULED REDEMPTION		98	98	102	99		(1)		(1)		98				9	11/01/2009	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		09/01/2008	SCHEDULED REDEMPTION		159	159	190	166		(6)		(6)		159				18	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		08/01/2008	SCHEDULED REDEMPTION		21	21	20	21						21				2	11/01/2010	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		09/01/2008	SCHEDULED REDEMPTION		83	83	81	81		2		2		83				8	05/01/2014	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		09/01/2008	SCHEDULED REDEMPTION		347	347	342	345		2		2		347				25	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		09/01/2008	SCHEDULED REDEMPTION		217	217	216	217						217				16	12/01/2009	1
31343A-WX-2	FED HOME LOAN MTG CORP #270662		09/01/2008	SCHEDULED REDEMPTION		13,787	13,787	13,684	13,691		96		96		13,787				993	03/01/2016	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		09/01/2008	SCHEDULED REDEMPTION		648	648	643	648						648				47	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		09/01/2008	SCHEDULED REDEMPTION		59	59	66	65		(6)		(6)		59				4	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2008	SCHEDULED REDEMPTION		74	74	83	82		(8)		(8)		74				5	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2008	SCHEDULED REDEMPTION		19	19	19	18		1		1		19				1	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		09/01/2008	SCHEDULED REDEMPTION		109	109	107	103		6		6		109				8	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		09/01/2008	SCHEDULED REDEMPTION		7,681	7,681	8,237	8,154		(473)		(473)		7,681				634	06/01/2019	1
31297T-TR-4	FED HOME LOAN MTG CORP #A37760		09/18/2008	Various		653,243	657,999	626,461	631,067		237		237		631,304		21,939	21,939	26,468	09/01/2035	1
31297V-LP-1	FED HOME LOAN MTG CORP #A39334		09/18/2008	Various		814,596	815,186	776,114	780,622		1,269		1,269		781,891		32,704	32,704	32,161	09/01/2035	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		09/01/2008	SCHEDULED REDEMPTION		152,475	152,475	138,125	149,510		2,964		2,964		152,475				8,340	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		09/01/2008	SCHEDULED REDEMPTION		145,771	145,771	135,587	144,299		1,472		1,472		145,771				8,273	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		09/01/2008	SCHEDULED REDEMPTION		56,795	56,795	51,424	55,000		1,795		1,795		56,795				3,060	09/15/2022	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		08/01/2008	SCHEDULED REDEMPTION		266,938	266,938	265,211	266,938						266,938				3,344	08/15/2008	1
3133T0-6H-2	FED HOME LOAN MTG CORP 1580 P		09/01/2008	SCHEDULED REDEMPTION		40,111	40,111	38,253	40,111						40,111				952	09/15/2008	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		09/01/2008	SCHEDULED REDEMPTION		87,097	87,097	75,504	81,834		5,263		5,263		87,097				4,472	04/15/2024	1
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		09/01/2008	SCHEDULED REDEMPTION		244,363	244,363	191,590	230,367		13,995		13,995		244,363				12,479	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2008	SCHEDULED REDEMPTION		132	132	140	143		(11)		(11)		132				8	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2008	SCHEDULED REDEMPTION		239	239	253	259		(20)		(20)		239				16	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		09/01/2008	SCHEDULED REDEMPTION		471	471	483	482		(11)		(11)		471				21	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2008	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				3	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		09/01/2008	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				4	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2008	SCHEDULED REDEMPTION		4,774	4,774	4,879	4,874		(99)		(99)		4,774				207	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2008	SCHEDULED REDEMPTION		77,404	77,404	79,094	78,131		(727)		(727)		77,404				3,342	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		09/01/2008	SCHEDULED REDEMPTION		445,689	445,689	461,358	457,073		(11,384)		(11,384)		445,689				19,069	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2008	SCHEDULED REDEMPTION		210,786	210,786	213,290	212,791		(2,005)		(2,005)		210,786				8,016	12/01/2033	1
31296R-G2-8	FED HOME LOAN MTG CORP GOLD #A16517		09/18/2008	Various		1,151,646	1,156,022	1,144,733	1,145,699		169		169		1,145,869		5,777	5,777	46,242	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2008	SCHEDULED REDEMPTION		2,806	2,806	2,867	2,864		(58)		(58)		2,806				122	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2008	SCHEDULED REDEMPTION		26,651	26,651	27,194	27,154		(502)		(502)		26,651				1,192	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		09/01/2008	SCHEDULED REDEMPTION		303	303	309	309		(6)		(6)		303				13	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		09/01/2008	SCHEDULED REDEMPTION		63	63	65	65		(1)		(1)		63				3	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2008	SCHEDULED REDEMPTION		5,575	5,575	5,400	5,415		161		161		5,575				186	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2008	SCHEDULED REDEMPTION		510	510	520	519		(10)		(10)		510				22	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2008	SCHEDULED REDEMPTION		10,788	10,788	11,029	11,011		(224)		(224)		10,788				484	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2008	SCHEDULED REDEMPTION		55,978	55,978	57,117	57,035		(1,057)		(1,057)		55,978				2,436	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2008	SCHEDULED REDEMPTION		3,208	3,208	3,278	3,271		(63)		(63)		3,208				138	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		09/01/2008	SCHEDULED REDEMPTION		5,193	5,193	5,306	5,295		(102)		(102)		5,193				212	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		09/01/2008	SCHEDULED REDEMPTION		971	971	992	990		(19)		(19)		971				42	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2008	SCHEDULED REDEMPTION		10,643	10,643	10,875	10,848		(205)		(205)		10,643				477	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2008	SCHEDULED REDEMPTION		5,575	5,575	5,521	5,529		46		46		5,575				201	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2008	SCHEDULED REDEMPTION		2,088	2,088	2,022	2,030		57		57		2,088				68	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2008	SCHEDULED REDEMPTION		15,402	15,402	15,738	15,676		(275)		(275)		15,402				692	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2008	SCHEDULED REDEMPTION		4,246	4,246	4,296	4,293		(47)		(47)		4,246				173	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		09/01/2008	SCHEDULED REDEMPTION		3,896	3,896	3,981	3,971		(74)		(74)		3,896				157	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2008	SCHEDULED REDEMPTION		7,933	7,933	8,036	8,031		(99)		(99)		7,933				295	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		09/01/2008	SCHEDULED REDEMPTION		2,314	2,314	2,349	2,348		(34)		(34)		2,314				92	08/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2008	SCHEDULED REDEMPTION		3,115	3,115	3,156	3,154		(39)		(39)		3,115				126	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2008	SCHEDULED REDEMPTION		1,429	1,429	1,445	1,444		(15)		(15)		1,429				53	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2008	SCHEDULED REDEMPTION		373	373	377	377		(4)		(4)		373				15	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2008	SCHEDULED REDEMPTION		3,089	3,089	3,124	3,123		(33)		(33)		3,089				123	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		09/01/2008	SCHEDULED REDEMPTION		3,666	3,666	3,713	3,710		(44)		(44)		3,666				145	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		09/01/2008	SCHEDULED REDEMPTION		1,324	1,324	1,344	1,343		(19)		(19)		1,324				54	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2008	SCHEDULED REDEMPTION		9,714	9,714	9,862	9,855		(141)		(141)		9,714				360	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2008	SCHEDULED REDEMPTION		2,481	2,481	2,513	2,511		(31)		(31)		2,481				95	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2008	SCHEDULED REDEMPTION		3,862	3,862	3,918	3,915		(54)		(54)		3,862				146	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		09/01/2008	SCHEDULED REDEMPTION		1,558	1,558	1,581	1,580		(23)		(23)		1,558				62	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		09/01/2008	SCHEDULED REDEMPTION		1,711	1,711	1,737	1,736		(25)		(25)		1,711				67	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2008	SCHEDULED REDEMPTION		1,583	1,583	1,608	1,606		(23)		(23)		1,583				63	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2008	SCHEDULED REDEMPTION		1,689	1,689	1,709	1,708		(18)		(18)		1,689				65	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2008	SCHEDULED REDEMPTION		1,924	1,924	1,946	1,945		(21)		(21)		1,924				79	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2008	SCHEDULED REDEMPTION		207	207	210	210		(3)		(3)		207				8	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		09/01/2008	SCHEDULED REDEMPTION		1,953	1,953	1,983	1,981		(28)		(28)		1,953				78	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		09/01/2008	SCHEDULED REDEMPTION		1,542	1,542	1,560	1,559		(17)		(17)		1,542				63	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2008	SCHEDULED REDEMPTION		437	437	443	443		(6)		(6)		437				17	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2008	SCHEDULED REDEMPTION		75	75	76	76		(1)		(1)		75				3	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2008	SCHEDULED REDEMPTION		5,211	5,211	5,270	5,267		(56)		(56)		5,211				203	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2008	SCHEDULED REDEMPTION		16,247	16,247	16,452	16,443		(196)		(196)		16,247				667	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		09/01/2008	SCHEDULED REDEMPTION		690	690	700	700		(10)		(10)		690				28	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		09/01/2008	SCHEDULED REDEMPTION		251	251	255	255		(4)		(4)		251				10	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2008	SCHEDULED REDEMPTION		104	104	106	106		(2)		(2)		104				4	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2008	SCHEDULED REDEMPTION		5,693	5,693	5,524	5,540		153		153		5,693				226	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2008	SCHEDULED REDEMPTION		2,256	2,256	2,306	2,296		(40)		(40)		2,256				98	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2008	SCHEDULED REDEMPTION		4,471	4,471	4,540	4,536		(65)		(65)		4,471				184	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		09/01/2008	SCHEDULED REDEMPTION		513	513	519	519		(6)		(6)		513				20	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		09/01/2008	SCHEDULED REDEMPTION		113	113	114	114		(1)		(1)		113				4	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2008	SCHEDULED REDEMPTION		1,463	1,463	1,485	1,484		(21)		(21)		1,463				58	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2008	SCHEDULED REDEMPTION		377	377	382	382		(4)		(4)		377				15	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2008	SCHEDULED REDEMPTION		6,265	6,265	6,358	6,347		(81)		(81)		6,265				258	01/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2008	SCHEDULED REDEMPTION		626	626	604	609		17		17		626				18	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2008	SCHEDULED REDEMPTION		18,286	18,286	17,637	17,787		499		499		18,286				536	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2008	SCHEDULED REDEMPTION		576	576	556	561		16		16		576				17	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2008	SCHEDULED REDEMPTION		2,880	2,880	2,783	2,804		76		76		2,880				83	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2008	SCHEDULED REDEMPTION		4,838	4,838	4,669	4,706		132		132		4,838				136	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2008	SCHEDULED REDEMPTION		17,527	17,527	16,914	17,046		481		481		17,527				517	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		09/01/2008	SCHEDULED REDEMPTION		75	75	84	83		(9)		(9)		75				5	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2008	SCHEDULED REDEMPTION		2,055	2,055	2,481	2,454		(399)		(399)		2,055				131	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2008	SCHEDULED REDEMPTION		190	190	201	202		(12)		(12)		190				12	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2008	SCHEDULED REDEMPTION		4,153	4,153	4,094	4,096		57		57		4,153				194	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2008	SCHEDULED REDEMPTION		6,016	6,016	6,080	6,076		(60)		(60)		6,016				301	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		09/01/2008	SCHEDULED REDEMPTION		1,723	1,723	1,753	1,751		(28)		(28)		1,723				90	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2008	SCHEDULED REDEMPTION		22	22	22	22						22				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		09/01/2008	SCHEDULED REDEMPTION		247	247	249	249		(2)		(2)		247				12	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2008	SCHEDULED REDEMPTION		634	634	658	655		(21)		(21)		634				34	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2008	SCHEDULED REDEMPTION		381	381	392	392		(12)		(12)		381				20	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2008	SCHEDULED REDEMPTION		46	46	47	48		(3)		(3)		46				3	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2008	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				2	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2008	SCHEDULED REDEMPTION		398	398	402	401		(3)		(3)		398				20	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		09/01/2008	SCHEDULED REDEMPTION		29,487	29,487	29,899	29,840		(353)		(353)		29,487				1,486	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2008	SCHEDULED REDEMPTION		216	216	222	221		(5)		(5)		216				12	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2008	SCHEDULED REDEMPTION		3,241	3,241	3,282	3,274		(33)		(33)		3,241				163	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2008	SCHEDULED REDEMPTION		327	327	337	334		(8)		(8)		327				17	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2008	SCHEDULED REDEMPTION		3,408	3,408	3,360	3,370		38		38		3,408				160	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		09/01/2008	SCHEDULED REDEMPTION		888	888	875	879		9		9		888				42	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2008	SCHEDULED REDEMPTION		718	718	726	724		(6)		(6)		718				35	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		09/01/2008	SCHEDULED REDEMPTION		411	411	422	420		(9)		(9)		411				18	02/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2008	SCHEDULED REDEMPTION		14,342	14,342	14,506	14,496		(154)		(154)		14,342				570	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2008	SCHEDULED REDEMPTION		2,784	2,784	2,824	2,689		95		95		2,784				141	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11						11				1	11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		09/01/2008	SCHEDULED REDEMPTION		953	953	919	922		30		30		953				38	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2008	SCHEDULED REDEMPTION		149	149	144	145		4		4		149				6	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		09/01/2008	SCHEDULED REDEMPTION		2,430	2,430	2,343	2,362		68		68		2,430				96	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		09/01/2008	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				3	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		09/01/2008	SCHEDULED REDEMPTION		58	58	57	57		1		1		58				3	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2008	SCHEDULED REDEMPTION		390	390	363	364		27		27		390				18	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		09/01/2008	SCHEDULED REDEMPTION		1,154	1,154	1,080	1,082		71		71		1,154				54	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2008	SCHEDULED REDEMPTION		1,301	1,301	1,225	1,228		72		72		1,301				62	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2008	SCHEDULED REDEMPTION		78	78	77	77		1		1		78				4	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2008	SCHEDULED REDEMPTION		9,137	9,137	8,530	8,550		587		587		9,137				445	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		09/01/2008	SCHEDULED REDEMPTION		274	274	257	258		17		17		274				13	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2008	SCHEDULED REDEMPTION		237	237	221	221		15		15		237				11	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		09/01/2008	SCHEDULED REDEMPTION		873	873	817	819		53		53		873				41	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2008	SCHEDULED REDEMPTION		20	20	20	20						20				1	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2008	SCHEDULED REDEMPTION		502	502	495	495		7		7		502				24	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2008	SCHEDULED REDEMPTION		160	160	149	149		11		11		160				8	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2008	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				3	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		09/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12				1	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		09/01/2008	SCHEDULED REDEMPTION		15	15	14	14						15				1	07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2008	SCHEDULED REDEMPTION		501	501	506	506		(5)		(5)		501				26	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		09/01/2008	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				3	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2008	SCHEDULED REDEMPTION		21	21	21	21						21				1	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2008	SCHEDULED REDEMPTION		328	328	336	336		(8)		(8)		328				20	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2008	SCHEDULED REDEMPTION		79	79	80	80		(1)		(1)		79				4	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2008	SCHEDULED REDEMPTION		10	10	11	10						10				1	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2008	SCHEDULED REDEMPTION		42	42	43	43						42				2	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2008	SCHEDULED REDEMPTION		133	133	134	134		(1)		(1)		133				7	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		09/01/2008	SCHEDULED REDEMPTION		40	40	38	38		2		2		40				2	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		09/01/2008	SCHEDULED REDEMPTION		19	19	19	19						19				1	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		09/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13				1	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2008	SCHEDULED REDEMPTION		412	412	416	416		(4)		(4)		412				19	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		09/01/2008	SCHEDULED REDEMPTION		2	2	3	3						2					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2008	SCHEDULED REDEMPTION		280	280	267	269		11		11		280				14	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2008	SCHEDULED REDEMPTION		7	7	8	8						7					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2008	SCHEDULED REDEMPTION		8	8	8	9						8				1	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		09/01/2008	SCHEDULED REDEMPTION		86	86	88	88		(1)		(1)		86				4	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2008	SCHEDULED REDEMPTION		22,009	22,009	21,701	21,709		301		301		22,009				1,051	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2008	SCHEDULED REDEMPTION		532	532	555	562		(30)		(30)		532				36	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		09/01/2008	SCHEDULED REDEMPTION		63	63	65	67		(4)		(4)		63				4	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2008	SCHEDULED REDEMPTION		23	23	22	22		1		1		23				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2008	SCHEDULED REDEMPTION		753	753	760	760		(7)		(7)		753				39	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		09/01/2008	SCHEDULED REDEMPTION		95	95	100	100		(5)		(5)		95				5	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		09/01/2008	SCHEDULED REDEMPTION		31	31	33	33		(2)		(2)		31				2	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		09/01/2008	SCHEDULED REDEMPTION		192	192	196	195		(3)		(3)		192				10	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2008	SCHEDULED REDEMPTION		60	60	63	65		(5)		(5)		60				4	01/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		09/01/2008	SCHEDULED REDEMPTION		16,751	16,751	16,341	16,386		365		365		16,751				672	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		09/01/2008	SCHEDULED REDEMPTION		1,882	1,882	1,835	1,841		41		41		1,882				82	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2008	SCHEDULED REDEMPTION		1,289	1,289	1,301	1,301		(11)		(11)		1,289				68	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		09/01/2008	SCHEDULED REDEMPTION		13	13	13	13						13				1	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		09/01/2008	SCHEDULED REDEMPTION		78	78	79	79		(1)		(1)		78				4	06/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2008	SCHEDULED REDEMPTION		1,223	1,223	1,206	1,207		16		16		1,223				59	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		09/01/2008	SCHEDULED REDEMPTION		569	569	561	562		7		7		569				27	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2008	SCHEDULED REDEMPTION		397	397	417	416		(19)		(19)		397				20	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2008	SCHEDULED REDEMPTION		26	26	25	25						26				1	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12				1	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2008	SCHEDULED REDEMPTION		283	283	298	298		(15)		(15)		283				14	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2008	SCHEDULED REDEMPTION		6,368	6,368	6,480	6,475		(107)		(107)		6,368				298	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2008	SCHEDULED REDEMPTION		638	638	629	629		9		9		638				30	03/01/2017	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		09/01/2008	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2008	SCHEDULED REDEMPTION		191	191	188	188		3		3		191				9	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2008	SCHEDULED REDEMPTION		18	18	18	18						18				1	09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		09/01/2008	SCHEDULED REDEMPTION		23	23	23	23						23				1	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2008	SCHEDULED REDEMPTION		954	954	963	962		(8)		(8)		954				45	10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		09/01/2008	SCHEDULED REDEMPTION		99	99	105	104		(5)		(5)		99				5	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2008	SCHEDULED REDEMPTION		374	374	368	369		4		4		374				18	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2008	SCHEDULED REDEMPTION		20	20	19	19						20				1	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		09/01/2008	SCHEDULED REDEMPTION		142	142	140	140		2		2		142				7	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2008	SCHEDULED REDEMPTION		25	25	25	25						25				1	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		09/01/2008	SCHEDULED REDEMPTION		22,279	22,279	23,498	23,391		(1,111)		(1,111)		22,279				1,050	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2008	SCHEDULED REDEMPTION		121	121	119	120		1		1		121				6	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2008	SCHEDULED REDEMPTION		941	941	928	930		11		11		941				44	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2008	SCHEDULED REDEMPTION		281	281	277	278		3		3		281				13	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2008	SCHEDULED REDEMPTION		4,487	4,487	4,530	4,521		(33)		(33)		4,487				234	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2008	SCHEDULED REDEMPTION		258	258	260	260		(2)		(2)		258				13	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2008	SCHEDULED REDEMPTION		266	266	269	268		(2)		(2)		266				13	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2008	SCHEDULED REDEMPTION		957	957	944	946		11		11		957				47	06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		09/01/2008	SCHEDULED REDEMPTION		434	434	438	437		(3)		(3)		434				22	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2008	SCHEDULED REDEMPTION		47,401	47,401	49,023	48,545		(1,144)		(1,144)		47,401				2,484	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		09/01/2008	SCHEDULED REDEMPTION		734	734	741	739		(6)		(6)		734				37	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2008	SCHEDULED REDEMPTION		38	38	37	37						38				2	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2008	SCHEDULED REDEMPTION		731	731	721	721		10		10		731				34	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		09/01/2008	SCHEDULED REDEMPTION		157	157	154	155		2		2		157				7	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2008	SCHEDULED REDEMPTION		13	13	12	12						13				1	08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		09/01/2008	SCHEDULED REDEMPTION		27	27	27	27						27				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		09/01/2008	SCHEDULED REDEMPTION		46	46	45	45						46				2	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		09/01/2008	SCHEDULED REDEMPTION		2,112	2,112	2,082	2,090		21		21		2,112				92	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		09/01/2008	SCHEDULED REDEMPTION		124	124	123	123		2		2		124				6	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2008	SCHEDULED REDEMPTION		2,674	2,674	2,745	2,736		(62)		(62)		2,674				117	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2008	SCHEDULED REDEMPTION		293	293	296	296		(3)		(3)		293				11	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2008	SCHEDULED REDEMPTION		528	528	542	539		(12)		(12)		528				23	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2008	SCHEDULED REDEMPTION		13,274	13,274	12,636	12,463		811		811		13,274				686	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2008	SCHEDULED REDEMPTION		41	41	43	43		(1)		(1)		41				3	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		09/01/2008	SCHEDULED REDEMPTION		1,431	1,431	1,471	1,483		(52)		(52)		1,431				88	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		09/01/2008	SCHEDULED REDEMPTION		4,093	4,093	3,909	3,916		177		177		4,093				192	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		09/01/2008	SCHEDULED REDEMPTION		3,347	3,347	3,099	3,035		312		312		3,347				156	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		09/01/2008	SCHEDULED REDEMPTION		3,769	3,769	3,499	3,442		327		327		3,769				177	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2008	SCHEDULED REDEMPTION		1,062	1,062	987	973		89		89		1,062				50	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		09/01/2008	SCHEDULED REDEMPTION		3,012	3,012	3,100	3,099		(87)		(87)		3,012				182	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		09/01/2008	SCHEDULED REDEMPTION		5,345	5,345	5,273	5,334		11		11		5,345				251	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		09/01/2008	SCHEDULED REDEMPTION		8,174	8,174	8,065	8,139		35		35		8,174				383	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		09/01/2008	SCHEDULED REDEMPTION		29,424	29,424	27,837	28,625		799		799		29,424				1,277	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		09/01/2008	SCHEDULED REDEMPTION		9,633	9,633	9,543	9,591		42		42		9,633				481	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		09/01/2008	SCHEDULED REDEMPTION		5,340	5,340	5,211	5,287		53		53		5,340				251	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		09/01/2008	SCHEDULED REDEMPTION		26,038	26,038	25,328	25,642		396		396		26,038				1,216	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2008	SCHEDULED REDEMPTION		278	278	287	287		(9)		(9)		278				16	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2008	SCHEDULED REDEMPTION		1,692	1,692	1,751	1,741		(49)		(49)		1,692				99	11/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2008	SCHEDULED REDEMPTION		3,962	3,962	4,102	4,076		(113)		(113)		3,962				236	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		09/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2008	SCHEDULED REDEMPTION		4,710	4,710	4,543	4,584		126		126		4,710				137	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		09/01/2008	SCHEDULED REDEMPTION		9,846	9,846	9,606	9,730		116		116		9,846				464	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		09/01/2008	SCHEDULED REDEMPTION		15,099	15,099	14,731	14,958		141		141		15,099				700	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		09/01/2008	SCHEDULED REDEMPTION		4,539	4,539	4,337	4,460		79		79		4,539				197	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		09/01/2008	SCHEDULED REDEMPTION		816	816	780	797		19		19		816				35	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2008	SCHEDULED REDEMPTION		30,115	30,115	29,087	29,629		486		486		30,115				1,103	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		09/01/2008	SCHEDULED REDEMPTION		4,668	4,668	4,541	4,592		75		75		4,668				219	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		09/01/2008	SCHEDULED REDEMPTION		1,112	1,112	1,082	1,094		18		18		1,112				52	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		09/01/2008	SCHEDULED REDEMPTION		12,708	12,708	12,606	12,650		58		58		12,708				645	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2008	SCHEDULED REDEMPTION		3,898	3,898	4,035	3,983		(85)		(85)		3,898				228	02/01/2016	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/18/2008	Various		1,394,025	1,373,036	1,393,417	1,388,186		(1,325)		(1,325)		1,386,862		7,164	7,164	54,385	09/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2008	SCHEDULED REDEMPTION		189	189	197	197		(9)		(9)		189				12	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		09/01/2008	SCHEDULED REDEMPTION		10,769	10,769	11,703	11,559		(790)		(790)		10,769				743	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		09/01/2008	SCHEDULED REDEMPTION		3,687	3,687	3,729	3,727		(41)		(41)		3,687				215	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2008	SCHEDULED REDEMPTION		3,545	3,545	3,652	3,656		(110)		(110)		3,545				194	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2008	SCHEDULED REDEMPTION		164	164	161	162		2		2		164				8	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2008	SCHEDULED REDEMPTION		60	60	61	61		(2)		(2)		60				3	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2008	SCHEDULED REDEMPTION		17,326	17,326	17,083	17,087		239		239		17,326				816	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2008	SCHEDULED REDEMPTION		805	805	826	826		(20)		(20)		805				44	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		09/01/2008	SCHEDULED REDEMPTION		730	730	770	768		(38)		(38)		730				37	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		09/01/2008	SCHEDULED REDEMPTION		3,210	3,210	3,185	3,186		24		24		3,210				152	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		09/01/2008	SCHEDULED REDEMPTION		117	117	118	118		(1)		(1)		117				6	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		09/01/2008	SCHEDULED REDEMPTION		2,597	2,597	2,621	2,619		(23)		(23)		2,597				131	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2008	SCHEDULED REDEMPTION		5,016	5,016	5,075	5,070		(54)		(54)		5,016				253	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2008	SCHEDULED REDEMPTION		146,951	146,951	148,858	148,697		(1,746)		(1,746)		146,951				7,367	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2008	SCHEDULED REDEMPTION		13,757	13,757	14,509	14,486		(729)		(729)		13,757				695	07/01/2032	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		09/18/2008	Various		860,784	850,789	863,876	863,132		(536)		(536)		862,595		(1,812)	(1,812)	37,406	12/01/2034	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		09/01/2008	SCHEDULED REDEMPTION		18,542	18,542	18,752	18,742		(200)		(200)		18,542				735	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		09/01/2008	SCHEDULED REDEMPTION		5,986	5,986	6,077	6,073		(87)		(87)		5,986				237	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2008	SCHEDULED REDEMPTION		4,507	4,507	4,575	4,572		(65)		(65)		4,507				178	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2008	SCHEDULED REDEMPTION		20,794	20,794	20,603	20,614		180		180		20,794				749	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2008	SCHEDULED REDEMPTION		985	985	996	996		(11)		(11)		985				39	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		09/01/2008	SCHEDULED REDEMPTION		652	652	659	659		(7)		(7)		652				26	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2008	SCHEDULED REDEMPTION		60,012	60,012	53,907	56,640		3,372		3,372		60,012				2,150	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		09/18/2008	Various		5,495,983	5,496,735	5,441,767	5,446,184		2,292		2,292		5,448,476		47,507	47,507	240,714	11/01/2035	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD #H00086		09/09/2008	Various		9,758,550	9,773,809	9,676,071	9,684,528		754		754		9,685,282		73,268	73,268	417,919	12/01/2035	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2008	SCHEDULED REDEMPTION		2,007	2,007	2,053	2,048		(42)		(42)		2,007				109	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2008	SCHEDULED REDEMPTION		41,548	41,548	40,866	41,009		539		539		41,548				1,843	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2008	SCHEDULED REDEMPTION		1,984	1,984	1,951	1,957		26		26		1,984				86	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2008	SCHEDULED REDEMPTION		357	357	357	357						357				17	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		09/01/2008	SCHEDULED REDEMPTION		38,376	38,376	38,424	38,414		(38)		(38)		38,376				1,851	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2008	SCHEDULED REDEMPTION		129,525	129,525	129,687	129,642		(116)		(116)		129,525				6,301	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		09/01/2008	SCHEDULED REDEMPTION		118,519	118,519	118,556	118,522		(3)		(3)		118,519				5,188	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		07/01/2008	SCHEDULED REDEMPTION		410	410	379	408		2		2		410				8	05/01/2009	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2008	SCHEDULED REDEMPTION		4	4	4	3		1		1		4					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		09/01/2008	SCHEDULED REDEMPTION		61	61	57	59		2		2		61				4	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2008	SCHEDULED REDEMPTION		55	55	53	54		1		1		55				4	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2008	SCHEDULED REDEMPTION		926	926	1,016	1,029		(103)		(103)		926				54	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		09/01/2008	SCHEDULED REDEMPTION		233	233	233	233						233				15	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2008	SCHEDULED REDEMPTION		12	12	12	12						12				1	02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		09/01/2008	SCHEDULED REDEMPTION		110	110	106	108		2		2		110				7	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2008	SCHEDULED REDEMPTION		205	205	198	200		5		5		205				13	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2008	SCHEDULED REDEMPTION		166	166	160	153		13		13		166				11	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		09/01/2008	SCHEDULED REDEMPTION		128	128	124	126		2		2		128				9	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2008	SCHEDULED REDEMPTION		49,648	49,648	52,330	52,674		(3,026)		(3,026)		49,648				3,197	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2008	SCHEDULED REDEMPTION		158	158	161	160		(2)		(2)		158				10	12/01/2018	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)
31364N-B3-7	FED NATL MTG ASSOC #111758		09/01/2008	SCHEDULED REDEMPTION		123	123	123	123						123				8	07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		09/01/2008	SCHEDULED REDEMPTION		3,030	3,030	3,116	3,053		(23)		(23)		3,030				159	06/01/2017	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2008	SCHEDULED REDEMPTION		3,056	3,056	3,023	3,019		37		37		3,056				150	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		09/01/2008	SCHEDULED REDEMPTION		524	524	518	518		6		6		524				26	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		09/01/2008	SCHEDULED REDEMPTION		730	730	760	759		(29)		(29)		730				37	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		09/01/2008	SCHEDULED REDEMPTION		4,535	4,535	4,661	4,607		(72)		(72)		4,535				251	12/01/2012	1
31370J-B6-1	FED NATL MTG ASSOC #232361		07/01/2008	SCHEDULED REDEMPTION		28	28	28	28						28					10/01/2008	1
31371G-EK-2	FED NATL MTG ASSOC #251338		09/01/2008	SCHEDULED REDEMPTION		13,608	13,608	13,696	13,657		(49)		(49)		13,608				635	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2008	SCHEDULED REDEMPTION		3,578	3,578	3,464	3,473		105		105		3,578				158	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2008	SCHEDULED REDEMPTION		293	293	281	281		11		11		293				15	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2008	SCHEDULED REDEMPTION		1,917	1,917	1,856	1,861		56		56		1,917				83	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2008	SCHEDULED REDEMPTION		3,828	3,828	3,706	3,726		102		102		3,828				166	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		09/01/2008	SCHEDULED REDEMPTION		1,689	1,689	1,676	1,681		8		8		1,689				73	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		09/01/2008	SCHEDULED REDEMPTION		184	184	182	183		1		1		184				8	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2008	SCHEDULED REDEMPTION		4,179	4,179	4,046	4,066		113		113		4,179				180	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2008	SCHEDULED REDEMPTION		5,034	5,034	4,873	4,886		149		149		5,034				213	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		09/01/2008	SCHEDULED REDEMPTION		2,167	2,167	2,185	2,166		1		1		2,167				117	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		09/01/2008	SCHEDULED REDEMPTION		230	230	226	226		3		3		230				13	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		09/01/2008	SCHEDULED REDEMPTION		66	66	68	69		(3)		(3)		66				4	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2008	SCHEDULED REDEMPTION		618	618	609	609		9		9		618				33	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		09/01/2008	SCHEDULED REDEMPTION		8,699	8,699	8,786	8,758		(59)		(59)		8,699				509	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		09/01/2008	SCHEDULED REDEMPTION		1,646	1,646	1,684	1,690		(44)		(44)		1,646				92	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2008	SCHEDULED REDEMPTION		517	517	547	556		(40)		(40)		517				32	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2008	SCHEDULED REDEMPTION		1,458	1,458	1,545	1,577		(118)		(118)		1,458				91	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2008	SCHEDULED REDEMPTION		754	754	767	761		(8)		(8)		754				36	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		09/01/2008	SCHEDULED REDEMPTION		900	900	921	923		(23)		(23)		900				49	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2008	SCHEDULED REDEMPTION		90	90	92	91		(1)		(1)		90				5	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2008	SCHEDULED REDEMPTION		71	71	75	76		(5)		(5)		71				4	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2008	SCHEDULED REDEMPTION		1,918	1,918	1,951	1,936		(18)		(18)		1,918				96	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2008	SCHEDULED REDEMPTION		480	480	508	505		(26)		(26)		480				31	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2008	SCHEDULED REDEMPTION		748	748	762	748						748				41	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2008	SCHEDULED REDEMPTION		6,111	6,111	6,265	6,272		(161)		(161)		6,111				337	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2008	SCHEDULED REDEMPTION		122	122	126	127		(5)		(5)		122				7	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2008	SCHEDULED REDEMPTION		1,365	1,365	1,412	1,400		(35)		(35)		1,365				55	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2008	SCHEDULED REDEMPTION		3,444	3,444	3,334	3,343		101		101		3,444				145	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		09/01/2008	SCHEDULED REDEMPTION		479	479	497	505		(26)		(26)		479				28	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		09/01/2008	SCHEDULED REDEMPTION		6,004	6,004	6,089	6,099		(96)		(96)		6,004				293	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2008	SCHEDULED REDEMPTION		4,577	4,577	4,431	4,444		133		133		4,577				200	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2008	SCHEDULED REDEMPTION		942	942	912	915		27		27		942				40	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2008	SCHEDULED REDEMPTION		8,211	8,211	8,394	8,398		(187)		(187)		8,211				460	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2008	SCHEDULED REDEMPTION		2,767	2,767	2,679	2,690		78		78		2,767				118	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		09/01/2008	SCHEDULED REDEMPTION		149	149	151	151		(2)		(2)		149				8	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2008	SCHEDULED REDEMPTION		6,124	6,124	5,929	5,958		166		166		6,124				268	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2008	SCHEDULED REDEMPTION		11,013	11,013	11,561	11,478		(466)		(466)		11,013				474	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2008	SCHEDULED REDEMPTION		48	48	51	50		(2)		(2)		48				3	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		09/01/2008	SCHEDULED REDEMPTION		1,921	1,921	1,963	1,956		(34)		(34)		1,921				104	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2008	SCHEDULED REDEMPTION		50,068	50,068	52,559	52,243		(2,175)		(2,175)		50,068				2,154	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2008	SCHEDULED REDEMPTION		3,640	3,640	3,525	3,546		95		95		3,640				157	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2008	SCHEDULED REDEMPTION		6,333	6,333	6,133	6,172		161		161		6,333				271	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		09/01/2008	SCHEDULED REDEMPTION		275	275	281	279		(4)		(4)		275				15	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2008	SCHEDULED REDEMPTION		1,192	1,192	1,228	1,226		(34)		(34)		1,192				56	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2008	SCHEDULED REDEMPTION		6,191	6,191	5,994	6,042		149		149		6,191				269	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2008	SCHEDULED REDEMPTION		3,208	3,208	3,107	3,133		75		75		3,208				139	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2008	SCHEDULED REDEMPTION		6,339	6,339	6,137	6,200		139		139		6,339				275	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		09/01/2008	SCHEDULED REDEMPTION		3,502	3,502	3,476	3,477		24		24		3,502				140	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2008	SCHEDULED REDEMPTION		7,295	7,295	7,063	7,144		152		152		7,295				314	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		09/01/2008	SCHEDULED REDEMPTION		6,876	6,876	7,059	7,029		(153)		(153)		6,876				248	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		09/01/2008	SCHEDULED REDEMPTION		792	792	784	784		8		8		792				37	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2008	SCHEDULED REDEMPTION		31,396	31,396	31,593	31,589		(193)		(193)		31,396				1,246	03/01/2033	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)
31371K-5U-1	FED NATL MTG ASSOC #254759		09/01/2008	SCHEDULED REDEMPTION		2,182	2,182	2,213	2,205		(23)		(23)		2,182				71	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		09/01/2008	SCHEDULED REDEMPTION		16,961	16,961	16,897	16,902		59		59		16,961				611	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		09/01/2008	SCHEDULED REDEMPTION		5,113	5,113	5,295	5,282		(169)		(169)		5,113				240	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		09/01/2008	SCHEDULED REDEMPTION		1,281	1,281	1,282	1,282		(1)		(1)		1,281				59	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		09/01/2008	SCHEDULED REDEMPTION		29,040	29,040	27,397	27,765		1,275		1,275		29,040				840	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		09/01/2008	SCHEDULED REDEMPTION		16,174	16,174	16,607	16,546		(372)		(372)		16,174				586	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		09/01/2008	SCHEDULED REDEMPTION		5,707	5,707	5,875	5,864		(156)		(156)		5,707				246	02/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2008	SCHEDULED REDEMPTION		2,440	2,440	2,517	2,513		(72)		(72)		2,440				118	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		09/01/2008	SCHEDULED REDEMPTION		1,442	1,442	1,481	1,476		(34)		(34)		1,442				52	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2008	SCHEDULED REDEMPTION		1,004	1,004	1,027	1,023		(19)		(19)		1,004				51	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2008	SCHEDULED REDEMPTION		151,534	151,534	149,261	149,541		1,993		1,993		151,534				6,021	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		09/01/2008	SCHEDULED REDEMPTION		28,408	28,408	28,662	28,649		(241)		(241)		28,408				1,323	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		09/01/2008	SCHEDULED REDEMPTION		120,624	120,624	121,727	121,640		(1,016)		(1,016)		120,624				5,593	11/01/2036	1
31371N-D4-4	FED NATL MTG ASSOC #256723		08/01/2008	Various		180,091	175,365	176,933	176,835		(135)		(135)		176,700		3,391	3,391	7,865	05/01/2037	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		09/01/2008	Various		4,315	4,315	4,424	5,533		(132)		(132)		4,315				228	08/01/2036	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		09/01/2008	SCHEDULED REDEMPTION		13,221	13,221	13,879	13,336		(116)		(116)		13,221				573	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		09/01/2008	SCHEDULED REDEMPTION		3,489	3,489	3,663	3,543		(53)		(53)		3,489				148	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2008	SCHEDULED REDEMPTION		239	239	244	246		(6)		(6)		239				15	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		09/01/2008	SCHEDULED REDEMPTION		206	206	210	211		(6)		(6)		206				13	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		09/01/2008	SCHEDULED REDEMPTION		155,889	155,889	160,230	157,205		(1,316)		(1,316)		155,889				6,187	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		09/01/2008	SCHEDULED REDEMPTION		2,316	2,316	2,298	2,310		5		5		2,316				100	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		09/01/2008	SCHEDULED REDEMPTION		9,484	9,484	9,441	9,467		17		17		9,484				476	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		09/01/2008	SCHEDULED REDEMPTION		4,199	4,199	4,273	4,202		(4)		(4)		4,199				227	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		09/01/2008	SCHEDULED REDEMPTION		3,681	3,681	3,747	3,749		(68)		(68)		3,681				184	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		09/01/2008	SCHEDULED REDEMPTION		71	71	70	69		1		1		71				4	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		09/01/2008	SCHEDULED REDEMPTION		92	92	98	97		(5)		(5)		92				6	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		09/01/2008	SCHEDULED REDEMPTION		107	107	110	110		(3)		(3)		107				6	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2008	SCHEDULED REDEMPTION		49	49	52	51		(2)		(2)		49				3	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		09/01/2008	SCHEDULED REDEMPTION		3,107	3,107	3,262	3,202		(95)		(95)		3,107				135	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		09/01/2008	SCHEDULED REDEMPTION		675	675	664	663		11		11		675				34	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		09/01/2008	SCHEDULED REDEMPTION		2,278	2,278	2,261	2,268		10		10		2,278				98	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		09/01/2008	SCHEDULED REDEMPTION		838	838	853	855		(17)		(17)		838				43	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		09/01/2008	SCHEDULED REDEMPTION		1,169	1,169	1,179	1,178		(9)		(9)		1,169				69	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		09/01/2008	SCHEDULED REDEMPTION		141	141	144	144		(4)		(4)		141				8	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		09/01/2008	SCHEDULED REDEMPTION		1,437	1,437	1,488	1,484		(47)		(47)		1,437				66	07/01/2029	1
31375M-XC-2	FED NATL MTG ASSOC #339175		09/01/2008	SCHEDULED REDEMPTION		3,117	3,117	2,896	2,942		176		176		3,117				140	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		09/01/2008	SCHEDULED REDEMPTION		767	767	713	725		42		42		767				33	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		09/01/2008	SCHEDULED REDEMPTION		43,242	43,242	45,394	44,057		(815)		(815)		43,242				1,873	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		09/01/2008	SCHEDULED REDEMPTION		4,170	4,170	4,302	4,189		(19)		(19)		4,170				226	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2008	SCHEDULED REDEMPTION		23,200	23,200	24,355	24,193		(993)		(993)		23,200				992	05/01/2016	1
31376K-QV-1	FED NATL MTG ASSOC #357868		09/01/2008	SCHEDULED REDEMPTION		48,078	48,078	46,097	46,291		1,787		1,787		48,078				1,651	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2008	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2008	SCHEDULED REDEMPTION		3,354	3,354	3,328	3,338		16		16		3,354				147	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		09/01/2008	SCHEDULED REDEMPTION		108	108	104	104		4		4		108				6	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		09/01/2008	SCHEDULED REDEMPTION		571	571	560	563		9		9		571				27	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		09/01/2008	SCHEDULED REDEMPTION		1,871	1,871	1,874	1,888		(18)		(18)		1,871				101	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		09/01/2008	SCHEDULED REDEMPTION		1,204	1,204	1,210	1,207		(4)		(4)		1,204				57	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		09/01/2008	SCHEDULED REDEMPTION		178	178	185	185		(7)		(7)		178				9	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		09/01/2008	SCHEDULED REDEMPTION		528	528	536	533		(6)		(6)		528				21	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		09/01/2008	SCHEDULED REDEMPTION		1,499	1,499	1,507	1,504		(5)		(5)		1,499				71	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		09/01/2008	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				2	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		09/01/2008	SCHEDULED REDEMPTION		2,265	2,265	2,332	2,320		(55)		(55)		2,265				123	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		09/01/2008	SCHEDULED REDEMPTION		6,014	6,014	6,049	6,034		(20)		(20)		6,014				287	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		09/01/2008	SCHEDULED REDEMPTION		623	623	626	625		(2)		(2)		623				29	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		09/01/2008	SCHEDULED REDEMPTION		1,218	1,218	1,225	1,221		(4)		(4)		1,218				57	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2008	SCHEDULED REDEMPTION		1,631	1,631	1,619	1,624		7		7		1,631				70	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		09/01/2008	SCHEDULED REDEMPTION		119	119	124	124		(5)		(5)		119				6	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		09/01/2008	SCHEDULED REDEMPTION		2,728	2,728	2,743	2,737		(9)		(9)		2,728				111	07/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31380C-2A-5	FED NATL MTG ASSOC #436469		09/01/2008	SCHEDULED REDEMPTION		7,630	7,630	7,947	7,934		(304)		(304)		7,630				357	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		09/01/2008	SCHEDULED REDEMPTION		2,715	2,715	2,731	2,723		(8)		(8)		2,715				128	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		09/01/2008	SCHEDULED REDEMPTION		1,106	1,106	1,113	1,110		(4)		(4)		1,106				52	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2008	SCHEDULED REDEMPTION		3,089	3,089	2,991	2,998		91		91		3,089				136	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		09/01/2008	SCHEDULED REDEMPTION		487	487	472	473		15		15		487				20	11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		09/01/2008	SCHEDULED REDEMPTION		597	597	605	603		(6)		(6)		597				28	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		09/01/2008	SCHEDULED REDEMPTION		413	413	418	416		(3)		(3)		413				19	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		09/01/2008	SCHEDULED REDEMPTION		444	444	443	443		1		1		444				21	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		09/01/2008	SCHEDULED REDEMPTION		209	209	210	210		(1)		(1)		209				10	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		09/01/2008	SCHEDULED REDEMPTION		477	477	483	482		(5)		(5)		477				22	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		09/01/2008	SCHEDULED REDEMPTION		285	285	287	287		(1)		(1)		285				13	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		09/01/2008	SCHEDULED REDEMPTION		121	121	117	117		4		4		121				6	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		09/01/2008	SCHEDULED REDEMPTION		1,167	1,167	1,158	1,162		5		5		1,167				51	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		09/01/2008	SCHEDULED REDEMPTION		538	538	565	567		(29)		(29)		538				25	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		09/01/2008	SCHEDULED REDEMPTION		292	292	294	294		(1)		(1)		292				14	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		09/01/2008	SCHEDULED REDEMPTION		73	73	73	72		1		1		73				4	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		09/01/2008	SCHEDULED REDEMPTION		2,205	2,205	2,066	2,130		75		75		2,205				96	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		09/01/2008	SCHEDULED REDEMPTION		1,774	1,774	1,862	1,843		(69)		(69)		1,774				78	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		09/01/2008	SCHEDULED REDEMPTION		3,298	3,298	3,366	3,342		(44)		(44)		3,298				167	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		09/01/2008	SCHEDULED REDEMPTION		405	405	426	424		(19)		(19)		405				19	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		09/01/2008	SCHEDULED REDEMPTION		82	82	83	83						82				4	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		09/01/2008	SCHEDULED REDEMPTION		483	483	479	480		2		2		483				21	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		09/01/2008	SCHEDULED REDEMPTION		13,408	13,408	13,487	13,478		(71)		(71)		13,408				653	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		09/01/2008	SCHEDULED REDEMPTION		268	268	268	268						268				13	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		09/01/2008	SCHEDULED REDEMPTION		1,457	1,457	1,509	1,504		(47)		(47)		1,457				68	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		09/01/2008	SCHEDULED REDEMPTION		663	663	691	689		(26)		(26)		663				31	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		09/01/2008	SCHEDULED REDEMPTION		222	222	222	222						222				10	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		09/01/2008	SCHEDULED REDEMPTION		1,281	1,281	1,199	1,236		45		45		1,281				55	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		09/01/2008	SCHEDULED REDEMPTION		1,143	1,143	1,096	1,098		46		46		1,143				55	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		09/01/2008	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				2	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		09/01/2008	SCHEDULED REDEMPTION		66	66	65	65		1		1		66				3	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		09/01/2008	SCHEDULED REDEMPTION		76	76	75	75		1		1		76				4	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		09/01/2008	SCHEDULED REDEMPTION		78	78	75	75		3		3		78				4	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		09/01/2008	SCHEDULED REDEMPTION		87	87	84	84		3		3		87				4	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		09/01/2008	SCHEDULED REDEMPTION		1,953	1,953	2,014	2,012		(59)		(59)		1,953				84	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		09/01/2008	SCHEDULED REDEMPTION		28	28	27	27		1		1		28				1	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		09/01/2008	SCHEDULED REDEMPTION		228	228	219	219		9		9		228				11	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		09/01/2008	SCHEDULED REDEMPTION		194	194	193	193		1		1		194				8	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		09/01/2008	SCHEDULED REDEMPTION		627	627	621	624		3		3		627				26	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		09/01/2008	SCHEDULED REDEMPTION		426	426	423	424		2		2		426				18	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		09/01/2008	SCHEDULED REDEMPTION		840	840	833	835		4		4		840				37	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		09/01/2008	SCHEDULED REDEMPTION		3,957	3,957	3,909	3,917		40		40		3,957				222	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		09/01/2008	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				3	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		09/01/2008	SCHEDULED REDEMPTION		63	63	62	63						63				3	08/01/2014	1
31383G-NB-8	FED NATL MTG ASSOC #502686		09/01/2008	SCHEDULED REDEMPTION		212	212	205	205		7		7		212				11	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		09/01/2008	SCHEDULED REDEMPTION		1,036	1,036	999	999		36		36		1,036				54	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		09/01/2008	SCHEDULED REDEMPTION		375	375	362	362		13		13		375				19	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		09/01/2008	SCHEDULED REDEMPTION		622	622	614	616		6		6		622				34	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		09/01/2008	SCHEDULED REDEMPTION		1,061	1,061	1,020	1,021		40		40		1,061				48	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		09/01/2008	SCHEDULED REDEMPTION		73	73	70	70		3		3		73				4	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		09/01/2008	SCHEDULED REDEMPTION		152	152	150	150		2		2		152				7	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		09/01/2008	SCHEDULED REDEMPTION		1,944	1,944	1,930	1,935		10		10		1,944				84	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		09/01/2008	SCHEDULED REDEMPTION		1,404	1,404	1,393	1,398		7		7		1,404				61	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		09/01/2008	SCHEDULED REDEMPTION		23	23	22	22						23				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		09/01/2008	SCHEDULED REDEMPTION		112	112	111	111		1		1		112				6	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		09/01/2008	SCHEDULED REDEMPTION		318	318	315	316		2		2		318				13	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		09/01/2008	SCHEDULED REDEMPTION		1,614	1,614	1,600	1,605		8		8		1,614				70	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		09/01/2008	SCHEDULED REDEMPTION		164	164	163	164		1		1		164				7	08/01/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383R-U5-9	FED NATL MTG ASSOC #511004		09/01/2008	SCHEDULED REDEMPTION		168	168	162	162		6		6		168				9	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		09/01/2008	SCHEDULED REDEMPTION		19,239	19,239	18,569	18,581		658		658		19,239				898	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		09/01/2008	SCHEDULED REDEMPTION		95	95	91	92		3		3		95				5	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2008	SCHEDULED REDEMPTION		534	534	552	549		(16)		(16)		534				21	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		09/01/2008	SCHEDULED REDEMPTION		1,104	1,104	1,114	1,111		(7)		(7)		1,104				64	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		09/01/2008	SCHEDULED REDEMPTION		50	50	49	49		1		1		50				3	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		09/01/2008	SCHEDULED REDEMPTION		36	36	34	34		1		1		36				2	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		09/01/2008	SCHEDULED REDEMPTION		62	62	60	60		2		2		62				3	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		09/01/2008	SCHEDULED REDEMPTION		419	419	402	403		17		17		419				20	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		09/01/2008	SCHEDULED REDEMPTION		55	55	53	53		2		2		55				3	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		09/01/2008	SCHEDULED REDEMPTION		93	93	93	93						93				5	12/01/2029	1
31384A-LP-1	FED NATL MTG ASSOC #517934		09/01/2008	SCHEDULED REDEMPTION		551	551	561	558		(7)		(7)		551				28	11/01/2015	1
31384B-WX-0	FED NATL MTG ASSOC #519162		09/01/2008	SCHEDULED REDEMPTION		146	146	144	144		2		2		146				8	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		09/01/2008	SCHEDULED REDEMPTION		71	71	73	71						71				4	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		09/01/2008	SCHEDULED REDEMPTION		125	125	128	124		1		1		125				7	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		09/01/2008	SCHEDULED REDEMPTION		42	42	42	42		1		1		42				2	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		09/01/2008	SCHEDULED REDEMPTION		126	126	130	129		(3)		(3)		126				6	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		09/01/2008	SCHEDULED REDEMPTION		79	79	82	83		(3)		(3)		79				5	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		09/01/2008	SCHEDULED REDEMPTION		69	69	72	73		(4)		(4)		69				4	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		09/01/2008	SCHEDULED REDEMPTION		273	273	274	274		(1)		(1)		273				16	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		09/01/2008	SCHEDULED REDEMPTION		5	5	6	6						5					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		09/01/2008	SCHEDULED REDEMPTION		1,153	1,153	1,164	1,161		(8)		(8)		1,153				67	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2008	SCHEDULED REDEMPTION		353	353	350	351		2		2		353				15	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		09/01/2008	SCHEDULED REDEMPTION		1,765	1,765	1,776	1,776		(11)		(11)		1,765				102	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		09/01/2008	SCHEDULED REDEMPTION		362	362	364	364		(2)		(2)		362				21	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		09/01/2008	SCHEDULED REDEMPTION		37	37	37	37		1		1		37				2	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2008	SCHEDULED REDEMPTION		974	974	983	982		(9)		(9)		974				56	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	03/01/2015	1
31384R-AX-9	FED NATL MTG ASSOC #531122		09/01/2008	SCHEDULED REDEMPTION		32	32	33	32						32				2	02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		09/01/2008	SCHEDULED REDEMPTION		437	437	448	446		(10)		(10)		437				22	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		09/01/2008	SCHEDULED REDEMPTION		95	95	96	95						95				5	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		09/01/2008	SCHEDULED REDEMPTION		49	49	50	49						49				3	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		09/01/2008	SCHEDULED REDEMPTION		34	34	34	34		1		1		34				2	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14						14				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		09/01/2008	SCHEDULED REDEMPTION		2,772	2,772	2,820	2,791		(19)		(19)		2,772				140	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		09/01/2008	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		09/01/2008	SCHEDULED REDEMPTION		476	476	462	466		11		11		476				24	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		09/01/2008	SCHEDULED REDEMPTION		299	299	302	299						299				16	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		09/01/2008	SCHEDULED REDEMPTION		66	66	67	66						66				4	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		09/01/2008	SCHEDULED REDEMPTION		408	408	416	409						408				22	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2008	SCHEDULED REDEMPTION		626	626	632	631		(4)		(4)		626				36	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		09/01/2008	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		09/01/2008	SCHEDULED REDEMPTION		558	558	581	580		(22)		(22)		558				28	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		09/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		09/01/2008	SCHEDULED REDEMPTION		836	836	868	872		(36)		(36)		836				46	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		09/01/2008	SCHEDULED REDEMPTION		1,005	1,005	1,044	1,046		(41)		(41)		1,005				58	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		09/01/2008	SCHEDULED REDEMPTION		408	408	423	425		(17)		(17)		408				23	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2008	SCHEDULED REDEMPTION		250	250	264	266		(16)		(16)		250				15	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2008	SCHEDULED REDEMPTION		911	911	901	902		10		10		911				43	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		09/01/2008	SCHEDULED REDEMPTION		399	399	414	422		(23)		(23)		399				23	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2008	SCHEDULED REDEMPTION		460	460	487	486		(26)		(26)		460				29	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		09/01/2008	SCHEDULED REDEMPTION		290	290	295	293		(3)		(3)		290				15	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2008	SCHEDULED REDEMPTION		21,085	21,085	21,451	21,282		(197)		(197)		21,085				1,069	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2008	SCHEDULED REDEMPTION		1,087	1,087	1,116	1,114		(26)		(26)		1,087				55	12/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384W-B9-0	FED NATL MTG ASSOC #535664		09/01/2008	SCHEDULED REDEMPTION		1,318	1,318	1,372	1,368		(50)		(50)		1,318				68	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2008	SCHEDULED REDEMPTION		794	794	805	805		(11)		(11)		794				40	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		09/01/2008	SCHEDULED REDEMPTION		2,419	2,419	2,454	2,466		(47)		(47)		2,419				118	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2008	SCHEDULED REDEMPTION		14,018	14,018	14,241	14,156		(138)		(138)		14,018				667	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		09/01/2008	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		09/01/2008	SCHEDULED REDEMPTION		698	698	697	697		2		2		698				33	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		09/01/2008	SCHEDULED REDEMPTION		1,268	1,268	1,332	1,329		(62)		(62)		1,268				59	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		09/01/2008	SCHEDULED REDEMPTION		2,486	2,486	2,581	2,616		(130)		(130)		2,486				133	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2008	SCHEDULED REDEMPTION		95	95	96	95		(1)		(1)		95				5	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		09/01/2008	SCHEDULED REDEMPTION		270	270	276	270						270				15	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		09/01/2008	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				2	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		09/01/2008	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		09/01/2008	SCHEDULED REDEMPTION		1,209	1,209	1,238	1,239		(30)		(30)		1,209				66	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		09/01/2008	SCHEDULED REDEMPTION		4,848	4,848	5,034	5,112		(264)		(264)		4,848				270	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		09/01/2008	SCHEDULED REDEMPTION		291	291	294	293		(2)		(2)		291				17	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		09/01/2008	SCHEDULED REDEMPTION		80	80	83	83		(4)		(4)		80				5	05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023		09/01/2008	SCHEDULED REDEMPTION		4,258	4,258	4,422	4,518		(260)		(260)		4,258				255	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		09/01/2008	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		09/01/2008	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				2	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		09/01/2008	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		09/01/2008	SCHEDULED REDEMPTION		271	271	276	271						271				13	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		09/01/2008	SCHEDULED REDEMPTION		606	606	630	653		(46)		(46)		606				35	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2008	SCHEDULED REDEMPTION		4,536	4,536	4,710	4,790		(254)		(254)		4,536				272	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		09/01/2008	SCHEDULED REDEMPTION		17,114	17,114	17,966	17,824		(710)		(710)		17,114				719	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		09/01/2008	SCHEDULED REDEMPTION		972	972	1,020	1,014		(42)		(42)		972				42	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		09/01/2008	SCHEDULED REDEMPTION		983	983	1,002	983						983				53	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		09/01/2008	SCHEDULED REDEMPTION		613	613	625	613						613				33	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		09/01/2008	SCHEDULED REDEMPTION		217	217	226	232		(15)		(15)		217				13	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		09/01/2008	SCHEDULED REDEMPTION		31	31	32	32		(2)		(2)		31				2	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		09/01/2008	SCHEDULED REDEMPTION		196	196	199	196						196				11	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		09/01/2008	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		09/01/2008	SCHEDULED REDEMPTION		278	278	289	295		(17)		(17)		278				17	07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2008	SCHEDULED REDEMPTION		181	181	192	191		(10)		(10)		181				11	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		09/01/2008	SCHEDULED REDEMPTION		63	63	66	68		(5)		(5)		63				4	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		09/01/2008	SCHEDULED REDEMPTION		761	761	776	762						761				41	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		09/01/2008	SCHEDULED REDEMPTION		4	4	5	5						4					07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		08/01/2008	SCHEDULED REDEMPTION		21,404	21,404	22,668	22,709		(1,305)		(1,305)		21,404				1,117	07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		09/01/2008	SCHEDULED REDEMPTION		221	221	229	238		(17)		(17)		221				13	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		09/01/2008	SCHEDULED REDEMPTION		2,102	2,102	2,142	2,102		(1)		(1)		2,102				115	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		09/01/2008	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		09/01/2008	SCHEDULED REDEMPTION		1,247	1,247	1,294	1,258		(12)		(12)		1,247				58	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2008	SCHEDULED REDEMPTION		798	798	818	818		(20)		(20)		798				44	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		09/01/2008	SCHEDULED REDEMPTION		955	955	969	968		(13)		(13)		955				51	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2008	SCHEDULED REDEMPTION		2,617	2,617	2,722	2,704		(87)		(87)		2,617				111	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		09/01/2008	SCHEDULED REDEMPTION		221	221	226	225		(4)		(4)		221				11	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		09/01/2008	SCHEDULED REDEMPTION		60,961	60,961	62,408	62,231		(1,270)		(1,270)		60,961				3,072	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2008	SCHEDULED REDEMPTION		31,851	31,851	33,338	33,133		(1,282)		(1,282)		31,851				1,382	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		09/01/2008	SCHEDULED REDEMPTION		3,127	3,127	3,208	3,203		(77)		(77)		3,127				159	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		09/01/2008	SCHEDULED REDEMPTION		1,460	1,460	1,490	1,488		(28)		(28)		1,460				68	07/01/2032	1
31385J-NG-9	FED NATL MTG ASSOC #545891		09/01/2008	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				3	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		09/01/2008	SCHEDULED REDEMPTION		80	80	83	84		(4)		(4)		80				5	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2008	SCHEDULED REDEMPTION		1,060	1,060	1,077	1,073		(13)		(13)		1,060				42	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2008	SCHEDULED REDEMPTION		195	195	199	197		(1)		(1)		195				10	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		09/01/2008	SCHEDULED REDEMPTION		99	99	101	101		(2)		(2)		99				5	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		09/01/2008	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2008	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2008	SCHEDULED REDEMPTION		954	954	973	954						954				52	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		09/01/2008	SCHEDULED REDEMPTION		7	7	8	8						7				1	07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2008	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2008	SCHEDULED REDEMPTION		72	72	75	77		(5)		(5)		72				4	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2008	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				2	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2008	SCHEDULED REDEMPTION		274	274	285	287		(12)		(12)		274				15	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		09/01/2008	SCHEDULED REDEMPTION		6	6	6	7						6					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		09/01/2008	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2008	SCHEDULED REDEMPTION		263	263	276	276		(13)		(13)		263				12	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		09/01/2008	SCHEDULED REDEMPTION		114	114	116	115		(1)		(1)		114				6	08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		09/01/2008	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2008	SCHEDULED REDEMPTION		1,690	1,690	1,790	1,779		(89)		(89)		1,690				107	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2008	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		09/01/2008	SCHEDULED REDEMPTION		10	10	10	10						10				1	08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		09/01/2008	SCHEDULED REDEMPTION		352	352	365	364		(12)		(12)		352				16	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		09/01/2008	SCHEDULED REDEMPTION		2,102	2,102	2,143	2,103		(1)		(1)		2,102				114	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		09/01/2008	SCHEDULED REDEMPTION		141	141	147	151		(10)		(10)		141				8	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		09/01/2008	SCHEDULED REDEMPTION		7,716	7,716	8,013	8,140		(424)		(424)		7,716				462	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2008	SCHEDULED REDEMPTION		679	679	690	685		(6)		(6)		679				34	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		09/01/2008	SCHEDULED REDEMPTION		89	89	90	89						89				5	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2008	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		09/01/2008	SCHEDULED REDEMPTION		70	70	73	74		(4)		(4)		70				4	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		09/01/2008	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				2	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		09/01/2008	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				3	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		09/01/2008	SCHEDULED REDEMPTION		6	6	7	7						6					11/01/2030	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2008	SCHEDULED REDEMPTION		38,190	38,190	40,073	39,825		(1,635)		(1,635)		38,190				1,643	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2008	SCHEDULED REDEMPTION		45,784	45,784	48,063	47,761		(1,977)		(1,977)		45,784				1,977	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2008	SCHEDULED REDEMPTION		9,756	9,756	10,241	10,179		(424)		(424)		9,756				425	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2008	SCHEDULED REDEMPTION		1,997	1,997	2,077	2,068		(71)		(71)		1,997				86	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		09/01/2008	SCHEDULED REDEMPTION		9,265	9,265	9,530	9,511		(246)		(246)		9,265				417	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		09/01/2008	SCHEDULED REDEMPTION		279	279	278	278		1		1		279				13	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2008	SCHEDULED REDEMPTION		1,548	1,548	1,549	1,549		(1)		(1)		1,548				75	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2008	SCHEDULED REDEMPTION		145	145	144	144		1		1		145				6	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2008	SCHEDULED REDEMPTION		4,480	4,480	4,557	4,516		(35)		(35)		4,480				215	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		09/01/2008	SCHEDULED REDEMPTION		89	89	92	94		(6)		(6)		89				5	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		09/01/2008	SCHEDULED REDEMPTION		30	30	31	30						30				2	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		09/01/2008	SCHEDULED REDEMPTION		716	716	709	704		11		11		716				34	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2008	SCHEDULED REDEMPTION		32	32	33	32						32				2	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		09/01/2008	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2008	SCHEDULED REDEMPTION		604	604	620	619		(15)		(15)		604				31	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2008	SCHEDULED REDEMPTION		3,080	3,080	3,139	3,080		(1)		(1)		3,080				167	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2008	SCHEDULED REDEMPTION		10,831	10,831	11,041	10,834		(2)		(2)		10,831				587	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2008	SCHEDULED REDEMPTION		777	777	797	795		(18)		(18)		777				39	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		09/01/2008	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		09/01/2008	SCHEDULED REDEMPTION		57	57	56	56		1		1		57				3	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		09/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(2)		(2)		30				2	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		09/01/2008	SCHEDULED REDEMPTION		243	243	249	249		(5)		(5)		243				13	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		09/01/2008	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2008	SCHEDULED REDEMPTION		2,300	2,300	2,344	2,300		(1)		(1)		2,300				125	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		09/01/2008	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2008	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		09/01/2008	SCHEDULED REDEMPTION		375	375	381	381		(7)		(7)		375				21	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2008	SCHEDULED REDEMPTION		372	372	379	375		(3)		(3)		372				19	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		09/01/2008	SCHEDULED REDEMPTION		14,279	14,279	14,938	14,882		(603)		(603)		14,279				623	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8				1	12/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386H-H2-0	FED NATL MTG ASSOC #563749		09/01/2008	SCHEDULED REDEMPTION		76	76	77	77		(1)		(1)		76				4	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		09/01/2008	SCHEDULED REDEMPTION		1,181	1,181	1,212	1,225		(44)		(44)		1,181				60	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2008	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		09/01/2008	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		09/01/2008	SCHEDULED REDEMPTION		1,443	1,443	1,499	1,503		(60)		(60)		1,443				78	02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		09/01/2008	SCHEDULED REDEMPTION		955	955	991	1,001		(46)		(46)		955				55	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		09/01/2008	SCHEDULED REDEMPTION		584	584	594	590		(5)		(5)		584				30	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2008	SCHEDULED REDEMPTION		403	403	414	412		(8)		(8)		403				20	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		09/01/2008	SCHEDULED REDEMPTION		25	25	25	24						25				1	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		09/01/2008	SCHEDULED REDEMPTION		470	470	488	491		(21)		(21)		470				28	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2008	SCHEDULED REDEMPTION		5,011	5,011	5,091	5,055		(45)		(45)		5,011				241	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2008	SCHEDULED REDEMPTION		2,839	2,839	2,816	2,834		5		5		2,839				123	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		09/01/2008	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		09/01/2008	SCHEDULED REDEMPTION		55	55	54	55						55				3	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		09/01/2008	SCHEDULED REDEMPTION		86	86	88	88		(2)		(2)		86				5	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		09/01/2008	SCHEDULED REDEMPTION		448	448	457	449						448				24	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2008	SCHEDULED REDEMPTION		2,434	2,434	2,481	2,434		(1)		(1)		2,434				132	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		09/01/2008	SCHEDULED REDEMPTION		4,028	4,028	4,092	4,061		(33)		(33)		4,028				189	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2008	SCHEDULED REDEMPTION		3,492	3,492	3,632	3,608		(116)		(116)		3,492				141	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2008	SCHEDULED REDEMPTION		245	245	254	253		(8)		(8)		245				14	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2008	SCHEDULED REDEMPTION		622	622	633	626		(4)		(4)		622				31	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		09/01/2008	SCHEDULED REDEMPTION		766	766	811	803		(37)		(37)		766				47	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2008	SCHEDULED REDEMPTION		408	408	415	412		(5)		(5)		408				21	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		09/01/2008	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2008	SCHEDULED REDEMPTION		791	791	807	792						791				43	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		09/01/2008	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2008	SCHEDULED REDEMPTION		456	456	452	454		2		2		456				19	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		09/01/2008	SCHEDULED REDEMPTION		9	9	9	9						9				1	06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2008	SCHEDULED REDEMPTION		445	445	441	444		1		1		445				19	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		09/01/2008	SCHEDULED REDEMPTION		115	115	119	123		(8)		(8)		115				7	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2008	SCHEDULED REDEMPTION		1,712	1,712	1,742	1,730		(18)		(18)		1,712				87	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2008	SCHEDULED REDEMPTION		13,912	13,912	14,151	14,023		(111)		(111)		13,912				727	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		09/01/2008	SCHEDULED REDEMPTION		161	161	168	167		(5)		(5)		161				9	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		09/01/2008	SCHEDULED REDEMPTION		708	708	720	714		(6)		(6)		708				36	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2008	SCHEDULED REDEMPTION		4,940	4,940	5,067	5,047		(108)		(108)		4,940				259	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2008	SCHEDULED REDEMPTION		204	204	208	207		(3)		(3)		204				10	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		09/01/2008	SCHEDULED REDEMPTION		1,082	1,082	1,051	1,052		30		30		1,082				49	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2008	SCHEDULED REDEMPTION		1,573	1,573	1,560	1,570		3		3		1,573				70	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2008	SCHEDULED REDEMPTION		1,344	1,344	1,373	1,363		(19)		(19)		1,344				68	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2008	SCHEDULED REDEMPTION		2,520	2,520	2,585	2,565		(45)		(45)		2,520				127	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		09/01/2008	SCHEDULED REDEMPTION		412	412	400	400		12		12		412				18	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2008	SCHEDULED REDEMPTION		2,031	2,031	1,966	1,971		60		60		2,031				88	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		09/01/2008	SCHEDULED REDEMPTION		818	818	793	794		23		23		818				33	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		09/01/2008	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				2	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		09/01/2008	SCHEDULED REDEMPTION		659	659	640	640		19		19		659				29	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2008	SCHEDULED REDEMPTION		10,818	10,818	11,180	11,091		(274)		(274)		10,818				415	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2008	SCHEDULED REDEMPTION		135	135	140	143		(8)		(8)		135				7	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2008	SCHEDULED REDEMPTION		472	472	485	483		(11)		(11)		472				25	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2008	SCHEDULED REDEMPTION		21,534	21,534	22,606	22,458		(924)		(924)		21,534				925	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		09/01/2008	SCHEDULED REDEMPTION		393	393	412	411		(18)		(18)		393				18	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2008	SCHEDULED REDEMPTION		207	207	215	223		(16)		(16)		207				12	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2008	SCHEDULED REDEMPTION		166	166	166	166						166				7	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		09/01/2008	SCHEDULED REDEMPTION		389	389	399	397		(8)		(8)		389				20	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		09/01/2008	SCHEDULED REDEMPTION		34	34	34	34		(1)		(1)		34				2	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2008	SCHEDULED REDEMPTION		806	806	819	814		(7)		(7)		806				38	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2008	SCHEDULED REDEMPTION		1,110	1,110	1,128	1,120		(9)		(9)		1,110				52	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		09/01/2008	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				6	06/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387N-YY-7	FED NATL MTG ASSOC #589427		09/01/2008	SCHEDULED REDEMPTION		274	274	284	285		(11)		(11)		274				16	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		09/01/2008	SCHEDULED REDEMPTION		10,059	10,059	10,073	10,071		(12)		(12)		10,059				487	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		09/01/2008	SCHEDULED REDEMPTION		2,164	2,164	2,216	2,210		(46)		(46)		2,164				121	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		09/01/2008	SCHEDULED REDEMPTION		125	125	130	131		(6)		(6)		125				7	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2008	SCHEDULED REDEMPTION		14,219	14,219	14,445	14,347		(128)		(128)		14,219				690	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		09/01/2008	SCHEDULED REDEMPTION		19,022	19,022	19,292	19,270		(248)		(248)		19,022				934	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		09/01/2008	SCHEDULED REDEMPTION		22	22	22	22						22				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2008	SCHEDULED REDEMPTION		774	774	749	751		22		22		774				34	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2008	SCHEDULED REDEMPTION		912	912	913	913		(1)		(1)		912				43	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		09/01/2008	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		09/01/2008	SCHEDULED REDEMPTION		599	599	620	615		(15)		(15)		599				24	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2008	SCHEDULED REDEMPTION		6,613	6,613	6,719	6,679		(65)		(65)		6,613				318	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		09/01/2008	SCHEDULED REDEMPTION		86	86	90	91		(5)		(5)		86				4	09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2008	SCHEDULED REDEMPTION		3,122	3,122	3,172	3,148		(26)		(26)		3,122				150	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2008	SCHEDULED REDEMPTION		4,314	4,314	4,382	4,349		(35)		(35)		4,314				206	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2008	SCHEDULED REDEMPTION		6,912	6,912	7,022	6,970		(58)		(58)		6,912				335	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		09/01/2008	SCHEDULED REDEMPTION		22	22	23	22						22				1	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		09/01/2008	SCHEDULED REDEMPTION		701	701	726	725		(23)		(23)		701				33	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		09/01/2008	SCHEDULED REDEMPTION		2,035	2,035	2,136	2,122		(88)		(88)		2,035				90	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		09/01/2008	SCHEDULED REDEMPTION		36	36	37	36						36				2	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		09/01/2008	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		09/01/2008	SCHEDULED REDEMPTION		228	228	226	226		2		2		228				11	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2008	SCHEDULED REDEMPTION		286	286	286	286						286				12	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2008	SCHEDULED REDEMPTION		3,277	3,277	3,281	3,281		(4)		(4)		3,277				158	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2008	SCHEDULED REDEMPTION		1,181	1,181	1,183	1,183		(1)		(1)		1,181				55	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2008	SCHEDULED REDEMPTION		21	21	21	21						21				1	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		09/01/2008	SCHEDULED REDEMPTION		431	431	439	438		(7)		(7)		431				24	09/01/2031	1
31388C-Y8-7	FED NATL MTG ASSOC #601135		09/01/2008	SCHEDULED REDEMPTION		24,366	24,366	24,891	24,831		(465)		(465)		24,366				1,367	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2008	SCHEDULED REDEMPTION		2,250	2,250	2,286	2,270		(20)		(20)		2,250				108	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		09/01/2008	SCHEDULED REDEMPTION		461	461	461	461		(1)		(1)		461				21	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		09/01/2008	SCHEDULED REDEMPTION		97	97	100	103		(6)		(6)		97				6	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2008	SCHEDULED REDEMPTION		550	550	559	555		(5)		(5)		550				26	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		09/01/2008	SCHEDULED REDEMPTION		243	243	252	261		(18)		(18)		243				14	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		09/01/2008	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				4	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		09/01/2008	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		09/01/2008	SCHEDULED REDEMPTION		17	17	18	18						17				1	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2008	SCHEDULED REDEMPTION		302	302	320	315		(13)		(13)		302				19	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		09/01/2008	SCHEDULED REDEMPTION		2,785	2,785	2,829	2,811		(26)		(26)		2,785				131	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		09/01/2008	SCHEDULED REDEMPTION		265	265	279	277		(13)		(13)		265				13	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		09/01/2008	SCHEDULED REDEMPTION		1,692	1,692	1,727	1,730		(39)		(39)		1,692				92	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2008	SCHEDULED REDEMPTION		17,463	17,463	18,332	18,222		(759)		(759)		17,463				777	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2008	SCHEDULED REDEMPTION		3,728	3,728	3,686	3,689		38		38		3,728				178	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		09/01/2008	SCHEDULED REDEMPTION		44	44	44	44		(1)		(1)		44				2	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2008	SCHEDULED REDEMPTION		1,062	1,062	1,079	1,071		(9)		(9)		1,062				50	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2008	SCHEDULED REDEMPTION		102	102	108	106		(4)		(4)		102				6	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		09/01/2008	SCHEDULED REDEMPTION		508	508	517	515		(7)		(7)		508				28	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		09/01/2008	SCHEDULED REDEMPTION		54	54	56	55		(1)		(1)		54				3	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		09/01/2008	SCHEDULED REDEMPTION		457	457	466	464		(7)		(7)		457				25	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		09/01/2008	SCHEDULED REDEMPTION		25	25	25	25						25				1	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		09/01/2008	SCHEDULED REDEMPTION		947	947	987	976		(29)		(29)		947				49	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		09/01/2008	SCHEDULED REDEMPTION		131	131	133	133		(3)		(3)		131				7	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2008	SCHEDULED REDEMPTION		13,286	13,286	13,948	13,862		(576)		(576)		13,286				584	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2008	SCHEDULED REDEMPTION		1,614	1,614	1,679	1,667		(53)		(53)		1,614				69	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		09/01/2008	SCHEDULED REDEMPTION		1,282	1,282	1,347	1,342		(59)		(59)		1,282				56	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2008	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				5	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		09/01/2008	SCHEDULED REDEMPTION		178	178	178	178						178				9	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2008	SCHEDULED REDEMPTION		302	302	312	310		(8)		(8)		302				12	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		09/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		09/01/2008	SCHEDULED REDEMPTION		2,244	2,244	2,327	2,320		(77)		(77)		2,244				102	01/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389D-TB-3	FED NATL MTG ASSOC #622546		09/01/2008	SCHEDULED REDEMPTION		774	774	807	806		(32)		(32)		774				36	09/01/2031	1
31389E-U4-5	FED NATL MTG ASSOC #623503		09/18/2008	Various		671,345	651,566	683,992	680,084		(2,075)		(2,075)		678,010		(6,665)	(6,665)	27,733	02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		09/01/2008	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				3	01/01/2032	1
31389H-HZ-4	FED NATL MTG ASSOC #625848		09/18/2008	Various		1,682,087	1,638,698	1,663,499	1,658,676		(2,691)		(2,691)		1,655,985		26,102	26,102	64,483	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2008	SCHEDULED REDEMPTION		341	341	350	349		(8)		(8)		341				12	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		09/01/2008	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		09/01/2008	SCHEDULED REDEMPTION		387	387	407	405		(19)		(19)		387				18	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2008	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		09/01/2008	SCHEDULED REDEMPTION		453	453	455	454		(1)		(1)		453				22	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		09/01/2008	SCHEDULED REDEMPTION		5,611	5,611	5,881	5,859		(249)		(249)		5,611				261	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		09/01/2008	SCHEDULED REDEMPTION		221	221	225	224		(2)		(2)		221				12	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		09/01/2008	SCHEDULED REDEMPTION		9,402	9,402	9,384	9,385		17		17		9,402				458	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		09/01/2008	SCHEDULED REDEMPTION		32	32	32	32						32				2	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2008	SCHEDULED REDEMPTION		633	633	634	634						633				30	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		09/01/2008	SCHEDULED REDEMPTION		484	484	502	500		(16)		(16)		484				23	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		09/01/2008	SCHEDULED REDEMPTION		842	842	839	840		2		2		842				39	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		09/01/2008	SCHEDULED REDEMPTION		219	219	222	221		(2)		(2)		219				12	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		09/01/2008	SCHEDULED REDEMPTION		312	312	318	316		(4)		(4)		312				17	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		09/01/2008	SCHEDULED REDEMPTION		147	147	153	151		(4)		(4)		147				7	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		09/01/2008	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2008	SCHEDULED REDEMPTION		6,710	6,710	7,044	7,017		(307)		(307)		6,710				309	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		09/01/2008	SCHEDULED REDEMPTION		763	763	801	798		(35)		(35)		763				36	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2008	SCHEDULED REDEMPTION		32,578	32,578	33,556	33,366		(788)		(788)		32,578				1,309	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		09/01/2008	SCHEDULED REDEMPTION		7,501	7,501	7,418	7,424		77		77		7,501				328	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		09/01/2008	SCHEDULED REDEMPTION		300	300	310	310		(10)		(10)		300				14	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		09/01/2008	SCHEDULED REDEMPTION		127	127	127	127						127				6	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		09/01/2008	SCHEDULED REDEMPTION		1,580	1,580	1,642	1,637		(57)		(57)		1,580				70	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		09/01/2008	SCHEDULED REDEMPTION		452	452	470	466		(14)		(14)		452				23	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		09/01/2008	SCHEDULED REDEMPTION		4,835	4,835	4,964	4,943		(107)		(107)		4,835				175	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		09/01/2008	SCHEDULED REDEMPTION		388	388	383	384		4		4		388				18	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		09/01/2008	SCHEDULED REDEMPTION		855	855	897	892		(37)		(37)		855				37	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		09/01/2008	SCHEDULED REDEMPTION		172	172	178	178		(5)		(5)		172				8	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2008	SCHEDULED REDEMPTION		5,403	5,403	5,620	5,577		(174)		(174)		5,403				234	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2008	SCHEDULED REDEMPTION		21,883	21,883	22,990	23,052		(1,169)		(1,169)		21,883				1,065	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		09/01/2008	SCHEDULED REDEMPTION		477	477	471	472		5		5		477				22	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		09/01/2008	SCHEDULED REDEMPTION		3,126	3,126	3,238	3,229		(103)		(103)		3,126				136	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		09/01/2008	SCHEDULED REDEMPTION		248	248	246	247		2		2		248				12	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		09/01/2008	SCHEDULED REDEMPTION		1,912	1,912	1,891	1,893		20		20		1,912				84	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		09/01/2008	SCHEDULED REDEMPTION		442	442	440	440		3		3		442				21	01/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		09/01/2008	SCHEDULED REDEMPTION		44	44	46	45		(1)		(1)		44				2	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		09/01/2008	SCHEDULED REDEMPTION		4,926	4,926	4,931	4,931		(5)		(5)		4,926				239	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		09/01/2008	SCHEDULED REDEMPTION		40	40	42	41		(1)		(1)		40				2	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		09/01/2008	SCHEDULED REDEMPTION		391	391	404	403		(13)		(13)		391				18	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		09/01/2008	SCHEDULED REDEMPTION		325	325	341	340		(15)		(15)		325				15	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		09/01/2008	SCHEDULED REDEMPTION		1,049	1,049	1,049	1,049		(1)		(1)		1,049				50	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		09/01/2008	SCHEDULED REDEMPTION		56	56	59	58		(1)		(1)		56				3	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		09/01/2008	SCHEDULED REDEMPTION		9,847	9,847	10,355	10,315		(468)		(468)		9,847				479	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		09/01/2008	SCHEDULED REDEMPTION		125	125	130	128		(3)		(3)		125				6	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		09/01/2008	SCHEDULED REDEMPTION		4,352	4,352	4,306	4,309		42		42		4,352				189	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		09/01/2008	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				5	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		09/01/2008	SCHEDULED REDEMPTION		311	311	323	322		(11)		(11)		311				15	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		09/01/2008	SCHEDULED REDEMPTION		944	944	980	977		(33)		(33)		944				42	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		09/01/2008	SCHEDULED REDEMPTION		250	250	248	248		2		2		250				12	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		09/01/2008	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		09/01/2008	SCHEDULED REDEMPTION		50	50	50	50						50				2	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		09/01/2008	SCHEDULED REDEMPTION		298	298	310	305		(7)		(7)		298				15	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		09/01/2008	SCHEDULED REDEMPTION		541	541	561	559		(18)		(18)		541				26	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		09/01/2008	SCHEDULED REDEMPTION		2,613	2,613	2,737	2,727		(114)		(114)		2,613				123	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		09/01/2008	SCHEDULED REDEMPTION		659	659	652	652		7		7		659				31	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)
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2008	SCHEDULED REDEMPTION		298	298	309	308		(10)		(10)		298				14	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		09/01/2008	SCHEDULED REDEMPTION		587	587	611	601		(14)		(14)		587				29	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2008	SCHEDULED REDEMPTION		5,870	5,870	6,105	6,058		(189)		(189)		5,870				258	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		09/01/2008	SCHEDULED REDEMPTION		30	30	30	30						30				1	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		09/01/2008	SCHEDULED REDEMPTION		10,837	10,837	11,016	11,003		(166)		(166)		10,837				527	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2008	SCHEDULED REDEMPTION		207	207	218	217		(10)		(10)		207				10	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		09/01/2008	SCHEDULED REDEMPTION		8,665	8,665	8,883	8,866		(201)		(201)		8,665				422	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		09/01/2008	SCHEDULED REDEMPTION		3,296	3,296	3,414	3,405		(109)		(109)		3,296				145	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		09/01/2008	SCHEDULED REDEMPTION		431	431	454	453		(21)		(21)		431				20	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		09/01/2008	SCHEDULED REDEMPTION		14,583	14,583	14,551	14,554		29		29		14,583				693	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		09/01/2008	SCHEDULED REDEMPTION		172	172	171	171		1		1		172				8	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		09/01/2008	SCHEDULED REDEMPTION		467	467	489	487		(20)		(20)		467				22	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		09/01/2008	SCHEDULED REDEMPTION		71	71	74	73		(2)		(2)		71				4	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		09/01/2008	SCHEDULED REDEMPTION		217	217	226	224		(7)		(7)		217				11	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2008	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		09/01/2008	SCHEDULED REDEMPTION		776	776	779	779		(3)		(3)		776				36	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2008	SCHEDULED REDEMPTION		133,720	133,720	135,905	135,506		(1,787)		(1,787)		133,720				5,125	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		09/01/2008	SCHEDULED REDEMPTION		14	14	15	15						14				1	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		09/01/2008	SCHEDULED REDEMPTION		85	85	89	89		(5)		(5)		85				4	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		09/01/2008	SCHEDULED REDEMPTION		632	632	663	661		(29)		(29)		632				30	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		09/01/2008	SCHEDULED REDEMPTION		279	279	279	279						279				13	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		09/01/2008	SCHEDULED REDEMPTION		344	344	340	340		4		4		344				16	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		09/01/2008	SCHEDULED REDEMPTION		304	304	303	303						304				14	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2008	SCHEDULED REDEMPTION		334	334	346	345		(11)		(11)		334				16	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		09/01/2008	SCHEDULED REDEMPTION		33	33	32	32						33				1	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		09/01/2008	SCHEDULED REDEMPTION		1,654	1,654	1,741	1,734		(80)		(80)		1,654				74	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		09/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		09/01/2008	SCHEDULED REDEMPTION		76	76	79	78		(3)		(3)		76				4	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		09/01/2008	SCHEDULED REDEMPTION		1,446	1,446	1,485	1,478		(32)		(32)		1,446				51	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2008	SCHEDULED REDEMPTION		54	54	57	56		(2)		(2)		54				3	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		09/01/2008	SCHEDULED REDEMPTION		566	566	568	568		(2)		(2)		566				27	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		09/01/2008	SCHEDULED REDEMPTION		456	456	451	451		5		5		456				21	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		09/01/2008	SCHEDULED REDEMPTION		12,123	12,123	12,563	12,529		(406)		(406)		12,123				526	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		09/01/2008	SCHEDULED REDEMPTION		10,058	10,058	10,325	10,279		(221)		(221)		10,058				358	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		09/01/2008	SCHEDULED REDEMPTION		21,342	21,342	21,608	21,575		(234)		(234)		21,342				782	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		09/01/2008	SCHEDULED REDEMPTION		338	338	334	335		3		3		338				16	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		09/01/2008	SCHEDULED REDEMPTION		1,388	1,388	1,382	1,382		6		6		1,388				64	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		09/01/2008	SCHEDULED REDEMPTION		4,364	4,364	4,333	4,335		30		30		4,364				170	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		09/01/2008	SCHEDULED REDEMPTION		1,386	1,386	1,423	1,416		(30)		(30)		1,386				50	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		09/01/2008	SCHEDULED REDEMPTION		279,512	279,512	274,140	275,044		4,468		4,468		279,512				7,984	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		09/01/2008	SCHEDULED REDEMPTION		44,876	44,876	44,013	44,162		714		714		44,876				1,283	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		09/01/2008	SCHEDULED REDEMPTION		83	83	83	83						83				4	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2008	SCHEDULED REDEMPTION		8,701	8,701	8,638	8,642		59		59		8,701				333	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		09/01/2008	SCHEDULED REDEMPTION		56,401	56,401	56,965	56,841		(441)		(441)		56,401				1,807	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		09/01/2008	SCHEDULED REDEMPTION		930	930	922	923		7		7		930				37	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		09/01/2008	SCHEDULED REDEMPTION		192	192	199	199		(6)		(6)		192				9	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		09/01/2008	SCHEDULED REDEMPTION		2,607	2,607	2,662	2,658		(51)		(51)		2,607				125	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		09/01/2008	SCHEDULED REDEMPTION		2,482	2,482	2,548	2,533		(51)		(51)		2,482				93	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		09/01/2008	SCHEDULED REDEMPTION		4,116	4,116	4,225	4,204		(88)		(88)		4,116				148	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2008	SCHEDULED REDEMPTION		4,356	4,356	4,560	4,499		(143)		(143)		4,356				206	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		09/01/2008	SCHEDULED REDEMPTION		186	186	183	184		2		2		186				9	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		09/01/2008	SCHEDULED REDEMPTION		389	389	389	389						389				18	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2008	SCHEDULED REDEMPTION		3,385	3,385	3,474	3,457		(72)		(72)		3,385				122	04/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/18/2008	Various		4,869,814	4,785,559	4,885,009	4,869,630		(6,209)		(6,209)		4,863,421		6,393	6,393	170,344	05/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		09/01/2008	SCHEDULED REDEMPTION		292	292	288	289		3		3		292				14	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		09/01/2008	SCHEDULED REDEMPTION		378	378	396	391		(13)		(13)		378				18	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		09/01/2008	SCHEDULED REDEMPTION		258	258	267	265		(7)		(7)		258				12	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		09/01/2008	SCHEDULED REDEMPTION		278	278	285	283		(6)		(6)		278				10	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)
31401L-GN-7	FED NATL MTG ASSOC #711305		09/01/2008	SCHEDULED REDEMPTION		409	409	428	423		(14)		(14)		409				19	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		09/01/2008	SCHEDULED REDEMPTION		1,964	1,964	1,984	1,980		(16)		(16)		1,964				64	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		09/01/2008	SCHEDULED REDEMPTION		1,423	1,423	1,489	1,468		(46)		(46)		1,423				67	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		09/01/2008	SCHEDULED REDEMPTION		195	195	192	193		2		2		195				9	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2008	SCHEDULED REDEMPTION		32,139	32,139	32,023	32,030		109		109		32,139				1,167	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2008	SCHEDULED REDEMPTION		9,999	9,999	9,844	9,854		144		144		9,999				431	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		09/01/2008	SCHEDULED REDEMPTION		7,739	7,739	7,806	7,794		(54)		(54)		7,739				252	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		09/01/2008	SCHEDULED REDEMPTION		23,610	23,610	24,785	24,627		(1,017)		(1,017)		23,610				1,020	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		09/01/2008	SCHEDULED REDEMPTION		9,061	9,061	9,512	9,452		(391)		(391)		9,061				392	05/01/2018	1
31402D-7L-8	FED NATL MTG ASSOC #726399		09/01/2008	SCHEDULED REDEMPTION		9,896	9,896	10,159	10,104		(207)		(207)		9,896				351	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		09/01/2008	SCHEDULED REDEMPTION		50,965	50,965	50,050	50,093		873		873		50,965				1,883	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2008	SCHEDULED REDEMPTION		122,137	122,137	120,763	120,813		1,324		1,324		122,137				5,050	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		09/01/2008	SCHEDULED REDEMPTION		1,616	1,616	1,630	1,628		(12)		(12)		1,616				52	02/01/2019	1
31402H-Y7-0	FED NATL MTG ASSOC #729834		09/01/2008	SCHEDULED REDEMPTION		161	161	167	167		(5)		(5)		161				8	02/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2008	SCHEDULED REDEMPTION		2,341	2,341	2,451	2,412		(70)		(70)		2,341				110	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		09/01/2008	SCHEDULED REDEMPTION		16,606	16,606	17,384	17,127		(522)		(522)		16,606				809	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		09/01/2008	SCHEDULED REDEMPTION		898	898	930	927		(30)		(30)		898				42	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		09/01/2008	SCHEDULED REDEMPTION		18,024	18,024	18,204	18,166		(142)		(142)		18,024				584	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		09/01/2008	SCHEDULED REDEMPTION		3,437	3,437	3,611	3,566		(128)		(128)		3,437				167	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		09/01/2008	SCHEDULED REDEMPTION		313	313	328	323		(9)		(9)		313				15	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		09/01/2008	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		09/01/2008	SCHEDULED REDEMPTION		1,058	1,058	1,086	1,079		(21)		(21)		1,058				37	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		09/01/2008	SCHEDULED REDEMPTION		575,188	575,188	577,435			(2,247)		(2,247)		575,188				15,899	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		09/01/2008	SCHEDULED REDEMPTION		542,753	542,753	529,056			13,696		13,696		542,753				8,184	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		09/01/2008	SCHEDULED REDEMPTION		1,241	1,241	1,274	1,270		(29)		(29)		1,241				45	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		09/01/2008	SCHEDULED REDEMPTION		605	605	626	625		(20)		(20)		605				28	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		09/01/2008	SCHEDULED REDEMPTION		6,861	6,861	6,930	6,914		(52)		(52)		6,861				228	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		09/01/2008	SCHEDULED REDEMPTION		6,446	6,446	6,374	6,379		67		67		6,446				313	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		09/01/2008	SCHEDULED REDEMPTION		114	114	119	118		(4)		(4)		114				5	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		09/01/2008	SCHEDULED REDEMPTION		319	319	315	316		3		3		319				15	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		09/01/2008	SCHEDULED REDEMPTION		109	109	108	108		1		1		109				5	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		09/01/2008	SCHEDULED REDEMPTION		782	782	781	781		1		1		782				37	09/01/2033	1
31402W-3U-0	FED NATL MTG ASSOC #740711		09/18/2008	Various		408,039	406,719	410,369	409,899		(315)		(315)		409,583		(1,545)	(1,545)	14,563	09/01/2018	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		09/01/2008	SCHEDULED REDEMPTION		8,026	8,026	8,106	8,089		(63)		(63)		8,026				261	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		09/01/2008	SCHEDULED REDEMPTION		516	516	540	531		(15)		(15)		516				24	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		09/01/2008	SCHEDULED REDEMPTION		1,733	1,733	1,779	1,767		(35)		(35)		1,733				63	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		09/01/2008	SCHEDULED REDEMPTION		473	473	467	468		5		5		473				22	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		09/01/2008	SCHEDULED REDEMPTION		1,314	1,314	1,377	1,357		(42)		(42)		1,314				62	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		09/01/2008	SCHEDULED REDEMPTION		596	596	627	625		(29)		(29)		596				28	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2008	SCHEDULED REDEMPTION		1,884	1,884	1,972	1,940		(57)		(57)		1,884				88	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2008	SCHEDULED REDEMPTION		8,900	8,900	9,218	9,194		(295)		(295)		8,900				433	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		09/01/2008	SCHEDULED REDEMPTION		8,216	8,216	8,200	8,201		15		15		8,216				399	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		09/01/2008	SCHEDULED REDEMPTION		9,884	9,884	10,237	10,211		(328)		(328)		9,884				481	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		09/01/2008	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2008	SCHEDULED REDEMPTION		1,703	1,703	1,712	1,711		(8)		(8)		1,703				80	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		09/01/2008	Various		913,214	908,723	916,852	916,492		(6,420)		(6,420)		910,071		3,143	3,143	41,985	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2008	SCHEDULED REDEMPTION		12,390	12,390	12,701	12,692		(302)		(302)		12,390				576	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2008	SCHEDULED REDEMPTION		97,090	97,090	99,529	99,469		(2,379)		(2,379)		97,090				4,535	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		09/01/2008	Various		1,188,990	1,167,914	1,178,469	1,177,975		(3,850)		(3,850)		1,174,125		14,865	14,865	52,725	10/01/2036	1
31403F-K5-2	FED NATL MTG ASSOC #747416		09/01/2008	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		09/01/2008	SCHEDULED REDEMPTION		411	411	425	424		(14)		(14)		411				19	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		09/01/2008	SCHEDULED REDEMPTION		329	329	328	328		1		1		329				15	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		09/01/2008	SCHEDULED REDEMPTION		12,538	12,538	12,986	12,954		(416)		(416)		12,538				610	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		09/01/2008	SCHEDULED REDEMPTION		69	69	72	72		(3)		(3)		69				3	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2008	SCHEDULED REDEMPTION		9,500	9,500	9,665	9,637		(137)		(137)		9,500				331	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2008	SCHEDULED REDEMPTION		426	426	447	443		(17)		(17)		426				19	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		09/01/2008	SCHEDULED REDEMPTION		15,100	15,100	15,864	15,829		(728)		(728)		15,100				731	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		09/01/2008	SCHEDULED REDEMPTION		7,482	7,482	7,591	7,569		(87)		(87)		7,482				241	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2008	SCHEDULED REDEMPTION		31,301	31,301	31,779	31,744		(443)		(443)		31,301				1,471	12/01/2033	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)
31403N-E8-2	FED NATL MTG ASSOC #750859		09/01/2008	SCHEDULED REDEMPTION		5,114	5,114	5,297	5,283		(169)		(169)		5,114				247	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		09/01/2008	SCHEDULED REDEMPTION		688	688	689	689		(1)		(1)		688				32	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		09/01/2008	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				3	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		09/18/2008	Various		905,034	870,260	911,597	898,169		149		149		898,318		6,716	6,716	40,955	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		09/01/2008	SCHEDULED REDEMPTION		165	165	174	171		(6)		(6)		165				8	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		09/01/2008	SCHEDULED REDEMPTION		580	580	603	602		(22)		(22)		580				28	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		09/01/2008	SCHEDULED REDEMPTION		21,718	21,718	22,494	22,438		(720)		(720)		21,718				964	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		09/01/2008	SCHEDULED REDEMPTION		8,424	8,424	8,508	8,489		(65)		(65)		8,424				262	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		09/01/2008	SCHEDULED REDEMPTION		2,339	2,339	2,313	2,314		24		24		2,339				114	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2008	SCHEDULED REDEMPTION		817	817	846	844		(27)		(27)		817				40	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		09/01/2008	SCHEDULED REDEMPTION		37,433	37,433	37,807	37,723		(290)		(290)		37,433				1,204	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		09/01/2008	SCHEDULED REDEMPTION		215	215	216	216		(1)		(1)		215				10	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2008	SCHEDULED REDEMPTION		8,032	8,032	8,172	8,147		(115)		(115)		8,032				286	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		09/01/2008	SCHEDULED REDEMPTION		225	225	222	223		2		2		225				11	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		09/01/2008	SCHEDULED REDEMPTION		340	340	352	351		(11)		(11)		340				16	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		09/01/2008	SCHEDULED REDEMPTION		559	559	578	577		(18)		(18)		559				25	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2008	SCHEDULED REDEMPTION		5,116	5,116	5,205	5,188		(72)		(72)		5,116				180	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2008	SCHEDULED REDEMPTION		4,293	4,293	4,367	4,353		(60)		(60)		4,293				155	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2008	SCHEDULED REDEMPTION		2,539	2,539	2,624	2,608		(68)		(68)		2,539				101	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		09/01/2008	SCHEDULED REDEMPTION		1,302	1,302	1,320	1,317		(15)		(15)		1,302				43	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		09/01/2008	SCHEDULED REDEMPTION		1,146	1,146	1,081	1,096		50		50		1,146				33	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		09/01/2008	SCHEDULED REDEMPTION		1,113	1,113	1,142	1,135		(22)		(22)		1,113				40	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		09/01/2008	SCHEDULED REDEMPTION		4,696	4,696	4,431	4,492		205		205		4,696				138	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		09/01/2008	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2008	SCHEDULED REDEMPTION		162	162	168	166		(4)		(4)		162				6	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		09/01/2008	SCHEDULED REDEMPTION		1,099	1,099	1,138	1,135		(36)		(36)		1,099				51	10/01/2032	1
31404B-GD-8	FED NATL MTG ASSOC #763496		09/18/2008	Various		2,936,157	2,947,405	2,906,878	2,912,236		354		354		2,912,591		23,566	23,566	118,541	08/01/2034	1
31404B-T7-7	FED NATL MTG ASSOC #763874		09/01/2008	SCHEDULED REDEMPTION		546	546	565	564		(18)		(18)		546				26	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		09/01/2008	SCHEDULED REDEMPTION		1,278	1,278	1,312	1,304		(26)		(26)		1,278				46	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		09/01/2008	SCHEDULED REDEMPTION		17,569	17,569	17,875	17,814		(244)		(244)		17,569				653	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2008	SCHEDULED REDEMPTION		1,835	1,835	1,896	1,884		(49)		(49)		1,835				73	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		09/01/2008	SCHEDULED REDEMPTION		207	207	213	213		(6)		(6)		207				10	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		09/01/2008	SCHEDULED REDEMPTION		14,451	14,451	14,967	14,930		(479)		(479)		14,451				702	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		09/01/2008	SCHEDULED REDEMPTION		5,746	5,746	5,682	5,687		59		59		5,746				260	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2008	SCHEDULED REDEMPTION		264	264	278	277		(13)		(13)		264				12	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		09/01/2008	SCHEDULED REDEMPTION		16,524	16,524	16,907	16,879		(355)		(355)		16,524				804	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		09/01/2008	SCHEDULED REDEMPTION		354	354	371	369		(16)		(16)		354				17	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		09/01/2008	SCHEDULED REDEMPTION		5,067	5,067	5,072	5,072		(5)		(5)		5,067				245	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		09/01/2008	SCHEDULED REDEMPTION		353	353	360	359		(7)		(7)		353				17	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		09/01/2008	SCHEDULED REDEMPTION		1,575	1,575	1,634	1,630		(55)		(55)		1,575				71	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		09/01/2008	SCHEDULED REDEMPTION		2,932	2,932	3,024	3,018		(86)		(86)		2,932				141	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2008	SCHEDULED REDEMPTION		550	550	569	565		(15)		(15)		550				22	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2008	SCHEDULED REDEMPTION		3,627	3,627	3,690	3,678		(51)		(51)		3,627				131	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		09/01/2008	SCHEDULED REDEMPTION		8,233	8,233	8,643	8,531		(299)		(299)		8,233				357	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		09/01/2008	SCHEDULED REDEMPTION		216	216	216	216						216				10	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		09/01/2008	SCHEDULED REDEMPTION		91	91	95	94		(3)		(3)		91				4	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		09/01/2008	SCHEDULED REDEMPTION		12,028	12,028	12,139	12,131		(103)		(103)		12,028				525	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		09/01/2008	SCHEDULED REDEMPTION		6,473	6,473	6,645	6,619		(145)		(145)		6,473				234	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		09/01/2008	SCHEDULED REDEMPTION		125	125	125	125						125				6	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		09/01/2008	SCHEDULED REDEMPTION		672	672	699	697		(25)		(25)		672				32	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		09/01/2008	SCHEDULED REDEMPTION		2,087	2,087	2,083	2,083		3		3		2,087				102	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		09/01/2008	SCHEDULED REDEMPTION		14,661	14,661	15,094	15,009		(348)		(348)		14,661				514	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		09/01/2008	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				2	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		09/01/2008	SCHEDULED REDEMPTION		3,950	3,950	3,798	3,818		132		132		3,950				139	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2008	SCHEDULED REDEMPTION		199	199	203	203		(3)		(3)		199				8	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		09/01/2008	SCHEDULED REDEMPTION		865	865	909	906		(41)		(41)		865				41	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		09/01/2008	SCHEDULED REDEMPTION		213	213	210	211		2		2		213				10	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2008	SCHEDULED REDEMPTION		1,819	1,819	1,871	1,868		(49)		(49)		1,819				85	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		09/01/2008	SCHEDULED REDEMPTION		13,487	13,487	13,293	13,316		170		170		13,487				486	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)
31404P-2Z-3	FED NATL MTG ASSOC #774892		09/01/2008	SCHEDULED REDEMPTION		223	223	230	230		(7)		(7)		223				10	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		09/01/2008	SCHEDULED REDEMPTION		89	89	93	93		(4)		(4)		89				4	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		09/01/2008	SCHEDULED REDEMPTION		14,536	14,536	14,375	14,386		150		150		14,536				708	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		09/01/2008	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				2	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		09/01/2008	SCHEDULED REDEMPTION		6,014	6,014	5,950	5,959		55		55		6,014				216	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		09/01/2008	SCHEDULED REDEMPTION		5,736	5,736	5,412	5,486		250		250		5,736				168	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		09/01/2008	SCHEDULED REDEMPTION		131	131	135	135		(4)		(4)		131				6	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		09/01/2008	SCHEDULED REDEMPTION		691	691	694	694		(2)		(2)		691				32	06/01/2031	1
31404W-WF-9	FED NATL MTG ASSOC #781046		09/18/2008	Various		1,540,793	1,546,249	1,529,820	1,531,858		1,216		1,216		1,533,074		7,719	7,719	75,568	05/01/2034	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		09/01/2008	SCHEDULED REDEMPTION		271	271	282	281		(10)		(10)		271				13	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		09/01/2008	SCHEDULED REDEMPTION		488	488	486	486		2		2		488				23	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		09/01/2008	SCHEDULED REDEMPTION		1,621	1,621	1,683	1,680		(59)		(59)		1,621				79	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2008	SCHEDULED REDEMPTION		15,317	15,317	16,079	15,891		(574)		(574)		15,317				638	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		09/01/2008	SCHEDULED REDEMPTION		3,494	3,494	3,620	3,613		(119)		(119)		3,494				170	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		09/01/2008	SCHEDULED REDEMPTION		153	153	156	156		(3)		(3)		153				7	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2008	SCHEDULED REDEMPTION		22,967	22,967	23,782	23,626		(659)		(659)		22,967				943	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		09/01/2008	SCHEDULED REDEMPTION		12,111	12,111	11,976	11,985		126		126		12,111				589	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2008	SCHEDULED REDEMPTION		9,423	9,423	9,835	9,763		(341)		(341)		9,423				438	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		09/01/2008	SCHEDULED REDEMPTION		4,958	4,958	5,107	5,100		(142)		(142)		4,958				218	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		09/01/2008	SCHEDULED REDEMPTION		304	304	315	314		(10)		(10)		304				14	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		09/01/2008	SCHEDULED REDEMPTION		23,611	23,611	24,454	24,396		(785)		(785)		23,611				1,025	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2008	SCHEDULED REDEMPTION		15,345	15,345	15,423	15,421		(76)		(76)		15,345				706	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		09/01/2008	SCHEDULED REDEMPTION		4,251	4,251	4,390	4,383		(133)		(133)		4,251				175	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		09/01/2008	SCHEDULED REDEMPTION		69	69	72	72		(2)		(2)		69				3	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		09/01/2008	SCHEDULED REDEMPTION		196	196	203	203		(6)		(6)		196				9	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		09/01/2008	SCHEDULED REDEMPTION		12,004	12,004	12,218	12,206		(202)		(202)		12,004				559	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		09/01/2008	SCHEDULED REDEMPTION		676	676	700	699		(23)		(23)		676				32	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		09/01/2008	SCHEDULED REDEMPTION		437	437	450	448		(10)		(10)		437				16	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2008	SCHEDULED REDEMPTION		4,873	4,873	4,958	4,937		(64)		(64)		4,873				177	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		09/01/2008	SCHEDULED REDEMPTION		10,362	10,362	10,542	10,498		(136)		(136)		10,362				374	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		09/01/2008	SCHEDULED REDEMPTION		444	444	454	454		(10)		(10)		444				21	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		09/01/2008	SCHEDULED REDEMPTION		532	532	551	550		(18)		(18)		532				25	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		09/01/2008	SCHEDULED REDEMPTION		8,170	8,170	8,412	8,396		(226)		(226)		8,170				334	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		09/01/2008	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				3	03/01/2035	1
31406P-V8-9	FED NATL MTG ASSOC #816139		09/18/2008	Various		906,356	896,846	859,886	864,229		3,582		3,582		867,811		38,545	38,545	35,185	02/01/2021	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		09/01/2008	SCHEDULED REDEMPTION		2,741	2,741	2,803	2,791		(50)		(50)		2,741				139	07/01/2036	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2008	SCHEDULED REDEMPTION		19,377	19,377	19,476	19,472		(94)		(94)		19,377				934	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		09/01/2008	SCHEDULED REDEMPTION		52	52	53	53		(2)		(2)		52				2	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2008	SCHEDULED REDEMPTION		536	536	555	554		(18)		(18)		536				25	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		09/01/2008	SCHEDULED REDEMPTION		1,539	1,539	1,573	1,570		(31)		(31)		1,539				81	06/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		09/01/2008	SCHEDULED REDEMPTION		49,576	49,576	51,066	50,994		(1,417)		(1,417)		49,576				1,989	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		09/01/2008	SCHEDULED REDEMPTION		452	452	461	461		(8)		(8)		452				22	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		09/01/2008	SCHEDULED REDEMPTION		1,203	1,203	1,179	1,181		22		22		1,203				43	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		09/01/2008	SCHEDULED REDEMPTION		17,799	17,799	18,241	18,220		(421)		(421)		17,799				785	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		09/01/2008	SCHEDULED REDEMPTION		17,518	17,518	18,021	17,994		(476)		(476)		17,518				805	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		09/01/2008	SCHEDULED REDEMPTION		14,971	14,971	15,493	15,465		(495)		(495)		14,971				729	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		09/01/2008	SCHEDULED REDEMPTION		586	586	605	604		(18)		(18)		586				25	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		09/01/2008	SCHEDULED REDEMPTION		990	990	1,017	1,013		(23)		(23)		990				34	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		09/01/2008	SCHEDULED REDEMPTION		9,308	9,308	9,577	9,565		(257)		(257)		9,308				404	12/01/2035	1
31407J-HX-3	FED NATL MTG ASSOC #831946		09/18/2008	Various		1,844,136	1,785,682	1,830,533	1,829,061		(5,618)		(5,618)		1,823,443		20,694	20,694	92,050	12/01/2036	1
31407J-PL-0	FED NATL MTG ASSOC #832127		09/01/2008	SCHEDULED REDEMPTION		241	241	246	245		(5)		(5)		241				11	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		09/01/2008	SCHEDULED REDEMPTION		59,979	59,979	61,486	61,460		(1,480)		(1,480)		59,979				2,920	08/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2008	SCHEDULED REDEMPTION		24,590	24,590	25,208	25,195		(605)		(605)		24,590				1,091	11/01/2035	1
31407L-DV-6	FED NATL MTG ASSOC #833616		09/18/2008	Various		980,304	933,484	954,414	949,862		(440)		(440)		949,422		30,883	30,883	46,465	01/01/2036	1
31407M-TX-3	FED NATL MTG ASSOC #834966		09/01/2008	SCHEDULED REDEMPTION		3,611	3,611	3,692	3,684		(73)		(73)		3,611				171	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		09/01/2008	SCHEDULED REDEMPTION		1,177	1,177	1,209	1,205		(27)		(27)		1,177				43	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		09/01/2008	SCHEDULED REDEMPTION		1,132	1,132	1,160	1,159		(27)		(27)		1,132				49	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		09/01/2008	SCHEDULED REDEMPTION		13,030	13,030	13,380	13,335		(305)		(305)		13,030				469	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		09/01/2008	SCHEDULED REDEMPTION		10,706	10,706	10,264	10,315		391		391		10,706				397	02/01/2021	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)
31407R-QM-9	FED NATL MTG ASSOC #838460		09/01/2008	SCHEDULED REDEMPTION		108,626	108,626	112,561	112,372		(3,745)		(3,745)		108,626				4,879	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		09/01/2008	SCHEDULED REDEMPTION		237	237	244	244		(7)		(7)		237				11	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		09/01/2008	SCHEDULED REDEMPTION		22	22	23	23						22				1	10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		09/01/2008	SCHEDULED REDEMPTION		411	411	422	420		(10)		(10)		411				15	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		09/01/2008	SCHEDULED REDEMPTION		362	362	372	370		(8)		(8)		362				13	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		09/01/2008	SCHEDULED REDEMPTION		855	855	859	859		(4)		(4)		855				40	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		09/01/2008	SCHEDULED REDEMPTION		1,211	1,211	1,126	1,132		78		78		1,211				44	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		09/01/2008	SCHEDULED REDEMPTION		895	895	901	901		(6)		(6)		895				36	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		09/01/2008	SCHEDULED REDEMPTION		1,275	1,275	1,310	1,305		(30)		(30)		1,275				46	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		09/01/2008	SCHEDULED REDEMPTION		1,780	1,780	1,828	1,822		(42)		(42)		1,780				65	12/01/2020	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2008	SCHEDULED REDEMPTION		18,218	18,218	18,627	18,563		(345)		(345)		18,218				880	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		09/01/2008	SCHEDULED REDEMPTION		814	814	835	833		(19)		(19)		814				29	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		09/01/2008	SCHEDULED REDEMPTION		1,718	1,718	1,757	1,751		(33)		(33)		1,718				90	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		09/01/2008	SCHEDULED REDEMPTION		71,516	71,516	72,170	72,154		(638)		(638)		71,516				3,459	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		09/01/2008	SCHEDULED REDEMPTION		633	633	650	647		(15)		(15)		633				23	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		09/01/2008	SCHEDULED REDEMPTION		8,137	8,137	8,355	8,327		(191)		(191)		8,137				279	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		09/01/2008	SCHEDULED REDEMPTION		3,258	3,258	3,340	3,338		(80)		(80)		3,258				153	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2008	SCHEDULED REDEMPTION		615	615	618	618		(3)		(3)		615				29	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		09/01/2008	SCHEDULED REDEMPTION		5,004	5,004	5,138	5,121		(117)		(117)		5,004				181	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2008	SCHEDULED REDEMPTION		4,718	4,718	4,743	4,740		(21)		(21)		4,718				216	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		09/01/2008	SCHEDULED REDEMPTION		2,472	2,472	2,370	2,382		90		90		2,472				89	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2008	SCHEDULED REDEMPTION		31,145	31,145	31,306	31,284		(139)		(139)		31,145				1,426	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		09/01/2008	SCHEDULED REDEMPTION		13,585	13,585	12,638	12,721		863		863		13,585				460	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		09/01/2008	SCHEDULED REDEMPTION		5,732	5,732	5,659	5,666		66		66		5,732				257	05/01/2036	1
31409D-3C-5	FED NATL MTG ASSOC #868495		08/01/2008	Various		1,718,124	1,672,116	1,687,074	1,686,442		(422)		(422)		1,686,020		32,103	32,103	74,751	04/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		09/01/2008	SCHEDULED REDEMPTION		6,889	6,889	6,925	6,919		(30)		(30)		6,889				300	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		09/01/2008	SCHEDULED REDEMPTION		9,498	9,498	9,076	9,112		386		386		9,498				374	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2008	SCHEDULED REDEMPTION		25,099	25,099	25,228	25,209		(111)		(111)		25,099				1,096	04/01/2036	1
31409G-WE-2	FED NATL MTG ASSOC #871045		08/01/2008	Various		1,670,257	1,626,801	1,641,353	1,640,504		(1,243)		(1,243)		1,639,261		30,995	30,995	72,512	01/01/2037	1
31409G-YG-5	FED NATL MTG ASSOC #871111		09/01/2008	SCHEDULED REDEMPTION		120,878	120,878	121,983	121,933		(1,055)		(1,055)		120,878				5,405	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		09/01/2008	SCHEDULED REDEMPTION		4,599	4,599	4,702	4,684		(85)		(85)		4,599				236	05/01/2036	1
31409J-DK-3	FED NATL MTG ASSOC #872306		08/01/2008	Various		765,997	745,490	752,159	751,863		(216)		(216)		751,647		14,350	14,350	33,570	05/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2008	SCHEDULED REDEMPTION		2,047	2,047	2,058	2,056		(9)		(9)		2,047				98	02/01/2036	1
31409V-2C-6	FED NATL MTG ASSOC #880171		09/01/2008	SCHEDULED REDEMPTION		3,366	3,366	3,322	3,326		40		40		3,366				142	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		09/01/2008	SCHEDULED REDEMPTION		1,832	1,832	1,808	1,810		21		21		1,832				79	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		09/01/2008	SCHEDULED REDEMPTION		35,389	35,389	36,278	36,257		(868)		(868)		35,389				1,722	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		09/01/2008	SCHEDULED REDEMPTION		14,681	14,681	14,029	14,092		589		589		14,681				604	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2008	SCHEDULED REDEMPTION		13,004	13,004	13,296	13,244		(240)		(240)		13,004				682	04/01/2036	1
31410B-ED-2	FED NATL MTG ASSOC #884032		09/01/2008	SCHEDULED REDEMPTION		180,748	180,748	182,401	182,340		(1,591)		(1,591)		180,748				8,206	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		09/01/2008	SCHEDULED REDEMPTION		3,686	3,686	3,769	3,754		(68)		(68)		3,686				187	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		09/01/2008	SCHEDULED REDEMPTION		238,858	238,858	241,041	240,961		(2,103)		(2,103)		238,858				11,365	06/01/2036	1
31410C-5R-9	FED NATL MTG ASSOC #885656		09/01/2008	SCHEDULED REDEMPTION		100,752	100,752	101,848	101,806		(1,054)		(1,054)		100,752				4,632	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		09/01/2008	SCHEDULED REDEMPTION		774	774	793	793		(19)		(19)		774				36	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		09/01/2008	SCHEDULED REDEMPTION		757	757	776	775		(19)		(19)		757				36	06/01/2036	1
31410E-LD-8	FED NATL MTG ASSOC #886924		09/18/2008	Various		932,265	901,901	924,555	923,799		(2,066)		(2,066)		921,732		10,533	10,533	41,958	09/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		09/01/2008	SCHEDULED REDEMPTION		400	400	410	410		(10)		(10)		400				19	06/01/2036	1
31410E-XG-8	FED NATL MTG ASSOC #887279		09/18/2008	Various		1,883,429	1,794,036	1,834,262	1,826,257		(1,587)		(1,587)		1,824,670		58,759	58,759	99,633	07/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		09/01/2008	SCHEDULED REDEMPTION		655	655	670	667		(12)		(12)		655				33	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		09/01/2008	SCHEDULED REDEMPTION		21,976	21,976	22,528	22,510		(534)		(534)		21,976				1,070	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		09/01/2008	SCHEDULED REDEMPTION		8,415	8,415	8,627	8,621		(206)		(206)		8,415				368	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		09/01/2008	SCHEDULED REDEMPTION		153,751	153,751	155,156	155,107		(1,356)		(1,356)		153,751				7,145	11/01/2036	1
31410M-VA-5	FED NATL MTG ASSOC #891709		09/01/2008	SCHEDULED REDEMPTION		214	214	219	218		(4)		(4)		214				11	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		09/01/2008	SCHEDULED REDEMPTION		37,732	37,732	38,680	38,657		(924)		(924)		37,732				1,796	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		09/01/2008	SCHEDULED REDEMPTION		13,260	13,260	13,593	13,585		(325)		(325)		13,260				608	09/01/2036	1
31410P-AV-5	FED NATL MTG ASSOC #892920		08/01/2008	Various		531,803	517,484	522,114	521,890		(161)		(161)		521,729		10,074	10,074	23,161	08/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		09/01/2008	SCHEDULED REDEMPTION		5,597	5,597	5,737	5,734		(137)		(137)		5,597				270	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		09/01/2008	SCHEDULED REDEMPTION		19,749	19,749	20,245	20,233		(483)		(483)		19,749				901	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2008	SCHEDULED REDEMPTION		14,070	14,070	14,423	14,412		(341)		(341)		14,070				656	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2008	SCHEDULED REDEMPTION		6,320	6,320	6,462	6,436		(116)		(116)		6,320				322	05/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410S-CE-5	FED NATL MTG ASSOC #895669		09/01/2008	SCHEDULED REDEMPTION		9,731	9,731	9,818	9,813		(82)		(82)		9,731				460	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2008	SCHEDULED REDEMPTION		14,938	14,938	15,313	15,304		(366)		(366)		14,938				697	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		09/01/2008	SCHEDULED REDEMPTION		303,283	303,283	306,079	305,963		(2,681)		(2,681)		303,283				14,010	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		09/01/2008	SCHEDULED REDEMPTION		23,111	23,111	23,691	23,676		(566)		(566)		23,111				1,122	09/01/2036	1
31410V-EZ-9	FED NATL MTG ASSOC #898452		08/01/2008	Various		88,292	85,895	86,664	86,623		(29)		(29)		86,593		1,698	1,698	3,854	10/01/2036	1
31410V-2W-9	FED NATL MTG ASSOC #899089		08/01/2008	Various		293,733	285,755	288,311	288,151		(142)		(142)		288,009		5,724	5,724	12,814	03/01/2037	1
31410V-7F-1	FED NATL MTG ASSOC #899194		08/01/2008	Various		1,502,722	1,461,972	1,475,050	1,474,248		(707)		(707)		1,473,542		29,181	29,181	65,596	02/01/2037	1
31410W-AC-2	FED NATL MTG ASSOC #899203		09/01/2008	SCHEDULED REDEMPTION		65,467	65,467	66,065	66,040		(573)		(573)		65,467				3,167	10/01/2036	1
31410W-S9-0	FED NATL MTG ASSOC #899744		09/01/2008	SCHEDULED REDEMPTION		6,205	6,205	5,797	5,811		394		394		6,205				224	07/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		09/01/2008	SCHEDULED REDEMPTION		1,729	1,729	1,773	1,772		(42)		(42)		1,729				81	10/01/2036	1
31410X-F7-6	FED NATL MTG ASSOC #900290		08/01/2008	Various		528,353	514,466	522,163	520,851		(463)		(463)		520,388		7,964	7,964	22,790	09/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2008	SCHEDULED REDEMPTION		21,757	21,757	22,304	22,290		(533)		(533)		21,757				1,005	09/01/2036	1
31410X-5X-0	FED NATL MTG ASSOC #900962		09/01/2008	SCHEDULED REDEMPTION		1,040	1,040	1,066	1,065		(25)		(25)		1,040				51	09/01/2036	1
31411A-DF-9	FED NATL MTG ASSOC #902002		09/01/2008	SCHEDULED REDEMPTION		16,068	16,068	16,472	16,461		(393)		(393)		16,068				779	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2008	SCHEDULED REDEMPTION		2,012	2,012	2,062	2,061		(49)		(49)		2,012				94	09/01/2036	1
31411B-EB-5	FED NATL MTG ASSOC #902930		09/01/2008	SCHEDULED REDEMPTION		132,050	132,050	133,409	133,354		(1,303)		(1,303)		132,050				6,413	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2008	SCHEDULED REDEMPTION		1,676	1,676	1,718	1,717		(41)		(41)		1,676				79	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2008	SCHEDULED REDEMPTION		22,087	22,087	22,642	22,627		(540)		(540)		22,087				959	10/01/2036	1
31411C-MV-0	FED NATL MTG ASSOC #904072		09/18/2008	Various		4,099,829	3,970,471	4,006,763	4,003,927		(4,359)		(4,359)		3,999,568		100,260	100,260	182,507	11/01/2036	1
31411C-PF-2	FED NATL MTG ASSOC #904122		08/01/2008	Various		742,831	723,082	729,550	729,193		(389)		(389)		728,805		14,026	14,026	31,876	11/01/2036	1
31411D-T4-1	FED NATL MTG ASSOC #905171		09/01/2008	SCHEDULED REDEMPTION		21,716	21,716	22,261	22,247		(532)		(532)		21,716				948	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		09/01/2008	SCHEDULED REDEMPTION		21,138	21,138	21,669	21,655		(517)		(517)		21,138				922	12/01/2036	1
31411F-5L-4	FED NATL MTG ASSOC #907251		08/01/2008	Various		175,267	170,540	172,065	171,979		(77)		(77)		171,902		3,364	3,364	7,652	12/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		09/01/2008	SCHEDULED REDEMPTION		143,079	143,079	146,672	146,577		(3,498)		(3,498)		143,079				6,970	12/01/2036	1
31411G-AX-0	FED NATL MTG ASSOC #907322		08/01/2008	Various		49,843	48,984	49,422	49,396		(157)		(157)		49,239		604	604	2,176	02/01/2037	1
31411G-BS-0	FED NATL MTG ASSOC #907349		08/01/2008	Various		390,122	383,432	386,862	386,647		(1,242)		(1,242)		385,405		4,717	4,717	17,144	04/01/2037	1
31411G-3G-5	FED NATL MTG ASSOC #908099		08/01/2008	Various		1,336,187	1,302,286	1,313,935	1,313,274		(790)		(790)		1,312,485		23,702	23,702	58,390	12/01/2036	1
31411H-BY-5	FED NATL MTG ASSOC #908255		08/01/2008	Various		37,851	36,823	37,152	37,132		(16)		(16)		37,116		735	735	1,651	02/01/2037	1
31411H-SU-5	FED NATL MTG ASSOC #908731		08/01/2008	Various		1,557,971	1,516,171	1,529,734	1,528,986		(702)		(702)		1,528,283		29,687	29,687	67,404	01/01/2037	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/18/2008	Various		5,249,585	5,088,518	5,134,036	5,131,381		(2,931)		(2,931)		5,128,450		121,134	121,134	237,303	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		09/01/2008	SCHEDULED REDEMPTION		13,112	13,112	13,232	13,226		(114)		(114)		13,112				614	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2008	Various		2,488,007	2,425,411	2,448,141	2,445,936		(4,125)		(4,125)		2,441,811		46,196	46,196	108,918	02/01/2037	1
31411J-XY-7	FED NATL MTG ASSOC #909795		08/01/2008	Various		876,862	853,445	861,080	860,313		(736)		(736)		859,577		17,285	17,285	38,463	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		09/01/2008	SCHEDULED REDEMPTION		3,369	3,369	3,453	3,451		(82)		(82)		3,369				161	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		09/01/2008	SCHEDULED REDEMPTION		98,965	98,965	101,451	101,384		(2,419)		(2,419)		98,965				4,305	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		09/01/2008	SCHEDULED REDEMPTION		4,875	4,875	4,998	4,995		(119)		(119)		4,875				237	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		09/01/2008	SCHEDULED REDEMPTION		329,866	329,866	332,907	332,769		(2,903)		(2,903)		329,866				15,528	03/01/2037	1
31411U-DL-2	FED NATL MTG ASSOC #914607		08/01/2008	Various		408,838	397,733	401,291	401,073		(187)		(187)		400,886		7,952	7,952	17,903	03/01/2037	1
31411U-UH-2	FED NATL MTG ASSOC #915084		09/01/2008	SCHEDULED REDEMPTION		324,366	324,366	327,364	327,216		(2,850)		(2,850)		324,366				15,795	04/01/2037	1
31411U-YJ-4	FED NATL MTG ASSOC #915213		08/01/2008	Various		118,957	115,964	117,001	116,893		(123)		(123)		116,770		2,187	2,187	5,129	04/01/2037	1
31411W-BT-3	FED NATL MTG ASSOC #916350		09/01/2008	SCHEDULED REDEMPTION		8,465	8,465	8,678	8,672		(207)		(207)		8,465				412	04/01/2037	1
31411X-MF-9	FED NATL MTG ASSOC #917558		09/01/2008	SCHEDULED REDEMPTION		18,493	18,493	18,957	18,945		(452)		(452)		18,493				900	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2008	SCHEDULED REDEMPTION		35,413	35,413	35,739	35,712		(299)		(299)		35,413				1,465	05/01/2037	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		09/01/2008	SCHEDULED REDEMPTION		46,673	46,673	47,845	47,813		(1,140)		(1,140)		46,673				2,224	06/01/2037	1
31412A-BG-8	FED NATL MTG ASSOC #919039		09/01/2008	Various		6,341,489	6,182,656	6,237,961	6,234,420		(5,136)		(5,136)		6,229,284		112,205	112,205	279,361	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		09/01/2008	SCHEDULED REDEMPTION		30,639	30,639	31,408	31,387		(748)		(748)		30,639				1,488	04/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2008	SCHEDULED REDEMPTION		6,047	6,047	6,199	6,194		(148)		(148)		6,047				292	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		09/01/2008	SCHEDULED REDEMPTION		2,496	2,496	2,559	2,557		(61)		(61)		2,496				117	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		09/01/2008	SCHEDULED REDEMPTION		514	514	527	526		(13)		(13)		514				24	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		09/01/2008	SCHEDULED REDEMPTION		3,360	3,360	3,444	3,443		(83)		(83)		3,360				157	05/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2008	SCHEDULED REDEMPTION		13,517	13,517	13,857	13,848		(330)		(330)		13,517				655	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2008	SCHEDULED REDEMPTION		23,720	23,720	24,316	24,300		(579)		(579)		23,720				1,096	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2008	SCHEDULED REDEMPTION		807	807	827	827		(20)		(20)		807				38	10/01/2037	1
31412X-JV-7	FED NATL MTG ASSOC #937776		09/01/2008	SCHEDULED REDEMPTION		12,723	12,723	13,043	13,034		(311)		(311)		12,723				572	06/01/2037	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2008	Various		284,592	277,758	280,608	280,447		(776)		(776)		279,671		4,920	4,920	12,480	07/01/2037	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2008	SCHEDULED REDEMPTION		9,234	9,234	9,466	9,459		(225)		(225)		9,234				448	09/01/2037	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2008	SCHEDULED REDEMPTION		34,558	34,558	34,876	34,859		(302)		(302)		34,558				1,407	07/01/2037	1
31413F-MX-7	FED NATL MTG ASSOC #944174		09/01/2008	SCHEDULED REDEMPTION		291	291	299	299		(7)		(7)		291				14	06/01/2037	1
31413F-S6-0	FED NATL MTG ASSOC #944341		09/01/2008	SCHEDULED REDEMPTION		25,156	25,156	25,788	25,771		(615)		(615)		25,156				1,162	06/01/2037	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)
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2008	SCHEDULED REDEMPTION		26,925	26,925	27,601	27,582		(657)		(657)		26,925				1,186	08/01/2037	1
31414D-FE-1	FED NATL MTG ASSOC #962865		09/01/2008	SCHEDULED REDEMPTION		16,671	16,671	16,249			422		422		16,671				255	05/01/2038	1
31414M-B7-0	FED NATL MTG ASSOC #969962		09/01/2008	SCHEDULED REDEMPTION		23,513	23,513	23,957			(445)		(445)		23,513				434	04/01/2038	1
31415B-C2-3	FED NATL MTG ASSOC #981689		09/01/2008	SCHEDULED REDEMPTION		20,517	20,517	19,977			540		540		20,517				227	06/01/2038	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		09/01/2008	SCHEDULED REDEMPTION		3,483	3,483	3,580	3,602		(119)		(119)		3,483				239	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		09/01/2008	SCHEDULED REDEMPTION		2,395	2,395	2,504	2,463		(68)		(68)		2,395				181	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		09/01/2008	SCHEDULED REDEMPTION		73,061	73,061	53,865	66,294		6,767		6,767		73,061				3,465	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		09/01/2008	SCHEDULED REDEMPTION		68,155	68,155	55,217	64,468		3,687		3,687		68,155				3,700	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		09/01/2008	SCHEDULED REDEMPTION		118,022	118,022	109,388	113,821		4,200		4,200		118,022				6,766	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		09/01/2008	SCHEDULED REDEMPTION		448,339	448,339	416,002	432,992		15,347		15,347		448,339				24,467	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		09/01/2008	SCHEDULED REDEMPTION		95,589	95,589	71,885	86,158		9,431		9,431		95,589				4,907	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		09/01/2008	SCHEDULED REDEMPTION		71,165	71,165	75,116	74,743		(3,578)		(3,578)		71,165				3,376	10/15/2023	1
313398-QA-0	FHR 2335 PZ		09/01/2008	SCHEDULED REDEMPTION		436,918	436,918	411,138	412,714		24,204		24,204		436,918				19,737	07/15/2031	1
313399-AJ-6	FHR 2344 QG		09/01/2008	SCHEDULED REDEMPTION		483,640	483,640	471,851	476,910		6,730		6,730		483,640				20,653	08/15/2016	1
313399-TE-7	FHR 2345 PZ		09/01/2008	SCHEDULED REDEMPTION		468,772	468,772	442,556	443,080		25,693		25,693		468,772				22,003	08/15/2031	1
313399-FX-0	FHR 2351 AZ		09/01/2008	SCHEDULED REDEMPTION		161,054	161,054	154,475	154,659		6,396		6,396		161,054				7,557	08/15/2031	1
31339D-YJ-1	FHR 2412 ZC		09/01/2008	SCHEDULED REDEMPTION		482,038	482,038	460,338	461,374		20,663		20,663		482,038				22,533	02/15/2032	1
31392M-TX-0	FHR 2463 VC		07/01/2008	SCHEDULED REDEMPTION		350,646	350,646	360,836	355,847		(5,201)		(5,201)		350,646				2,319	04/15/2013	1
31392R-PX-3	FHR 2468 PE		09/01/2008	SCHEDULED REDEMPTION		1,068,761	1,068,761	1,099,488	1,079,436		(10,675)		(10,675)		1,068,761				45,716	04/15/2031	1
31392R-4A-6	FHR 2471 EH		09/01/2008	SCHEDULED REDEMPTION		312,200	312,200	321,176	314,436		(2,236)		(2,236)		312,200				13,446	02/15/2031	1
31392R-X5-5	FHR 2491 PG		09/01/2008	SCHEDULED REDEMPTION		255,924	255,924	263,202	258,033		(2,109)		(2,109)		255,924				10,975	03/15/2031	1
31392V-4R-0	FHR 2494 EH		09/01/2008	SCHEDULED REDEMPTION		586,174	586,174	597,897	590,381		(4,207)		(4,207)		586,174				25,128	04/15/2031	1
31392V-P8-9	FHR 2496 QN		09/01/2008	SCHEDULED REDEMPTION		808,887	808,887	830,247	816,337		(7,450)		(7,450)		808,887				34,654	05/15/2031	1
31392V-7G-1	FHR 2498 BM		09/01/2008	SCHEDULED REDEMPTION		118,376	118,376	121,105	120,362		(1,986)		(1,986)		118,376				4,662	09/15/2017	1
31392U-M7-6	FHR 2503 PG		09/01/2008	SCHEDULED REDEMPTION		1,523,679	1,523,679	1,552,702	1,530,236		(6,558)		(6,558)		1,523,679				66,821	04/15/2031	1
31393F-X6-8	FHR 2539 PC		09/01/2008	SCHEDULED REDEMPTION		760,276	760,276	763,364			(3,089)		(3,089)		760,276				9,241	01/15/2032	1
31394T-Y7-4	FHR 2764 YF		09/15/2008	SCHEDULED REDEMPTION		1,153,729	1,153,729	1,153,729	1,153,729						1,153,729				29,066	03/15/2034	1
31396G-CC-3	FHR 3087 VJ		09/01/2008	SCHEDULED REDEMPTION		151,610	151,610	143,899	144,911		6,699		6,699		151,610				4,928	06/15/2022	1
31396H-Z9-3	FHR 3116 ZB		09/01/2008	SCHEDULED REDEMPTION		88,270	88,270	86,119	87,051		1,218		1,218		88,270				3,207	02/15/2036	1
31397J-WQ-3	FHR 3349 ZL		07/01/2008	SCHEDULED REDEMPTION		282,739	282,739	270,205	267,146		11,067		11,067		282,739				11,310	07/15/2037	1
31395N-PD-3	FNBR 2006-B1 AB		09/01/2008	SCHEDULED REDEMPTION		546,933	546,933	544,625	544,978		1,955		1,955		546,933				23,587	06/25/2016	1
31358U-7D-2	FNR 1993-70 Z		09/01/2008	SCHEDULED REDEMPTION		10,766	10,766	11,223	11,203		(438)		(438)		10,766				540	05/25/2023	1
31359G-RL-2	FNR 1994-22 D		09/01/2008	SCHEDULED REDEMPTION		144,251	144,251	146,788	146,669		(2,418)		(2,418)		144,251				5,203	01/25/2024	1
31392A-DF-2	FNR 2001-62 VB		09/01/2008	SCHEDULED REDEMPTION		1,197,233	1,197,233	1,232,542	1,214,884		(17,651)		(17,651)		1,197,233				56,362	02/25/2017	1
31392D-ZN-5	FNR 2002-50 PE		09/01/2008	SCHEDULED REDEMPTION		225,956	225,956	231,181	227,661		(1,705)		(1,705)		225,956				9,683	05/25/2031	1
31394A-L7-9	FNR 2004-67 VE		09/01/2008	SCHEDULED REDEMPTION		389,004	389,004	384,506	385,674		3,330		3,330		389,004				12,644	12/25/2020	1
31396K-MG-4	FNR 2006-74 FL		09/25/2008	SCHEDULED REDEMPTION		863,155	863,155	863,020	863,043		111		111		863,155				23,528	08/25/2036	1
31396P-L9-0	FNR 2007-12 BA		09/25/2008	SCHEDULED REDEMPTION		1,633	1,633	1,608	1,609		24		24		1,633				71	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
56613Q-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2008	CALLED @ 100.00		45,000	45,000	45,000	45,000						45,000				2,055	08/15/2037	1FE
718846-AJ-7	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,891,450	5,000,000	5,064,250	5,047,616		(2,997)		(2,997)		5,044,619		(153,169)	(153,169)	310,138	07/01/2015	1FE
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP V LLC 02		07/28/2008	ALLSTATE LIFE OF NEW YORK		1,905,780	2,000,000	2,089,600	2,081,671		(4,927)		(4,927)		2,076,744		(170,964)	(170,964)	88,271	06/15/2017	2FE
79771P-XS-9	SAN FRANCISCO CA REDEV TAX ALLOC 04D		07/28/2008	ALLSTATE LIFE OF NEW YORK		2,572,706	2,530,000	2,528,178	2,528,877		126		126		2,529,003		43,703	43,703	135,482	08/01/2012	1FE
79771P-XT-7	SAN FRANCISCO CA REDEV TAX ALLOC 04D		07/28/2008	ALLSTATE LIFE OF NEW YORK		2,708,013	2,665,000	2,657,245	2,659,809		464		464		2,660,273		47,740	47,740	145,354	08/01/2013	1FE
79771P-XU-4	SAN FRANCISCO CA REDEV TAX ALLOC 04D		07/28/2008	ALLSTATE LIFE OF NEW YORK		2,853,650	2,815,000	2,810,468	2,811,777		237		237		2,812,014		41,636	41,636	154,931	08/01/2014	1FE
79771P-D2-8	SAN FRANCISCO CA REDEV TAX ALLOC 06A		08/01/2008	CALLED @ 100.0		375,000	375,000	378,188	377,910		(309)		(309)		377,601		(2,601)	(2,601)	21,068	08/01/2016	1FE
861395-FH-9	STOCKTON CA PUB FIN AUTH HSG 06C		09/01/2008	CALLED @ 100.0		370,000	370,000	370,000	370,000						370,000				22,755	09/01/2016	2FE
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		07/16/2008	DISTRIBUTION		4,259											4,259	4,259		07/15/2020	1FE
526602-AC-1	FORT LEONARD WOOD MO MILITARY HSG 05		07/16/2008	DISTRIBUTION		9,715											9,715	9,715		07/15/2040	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/01/2008	CALLED @ 100.00		120,000	120,000	120,000	120,000						120,000				7,140	01/01/2037	1FE
12673M-AD-4	C-SYMBOL LTD CDO 2005 CLASS E		09/15/2008	Various		1,100,000	1,000,000	1,000,000	1,000,000						1,000,000		100,000	100,000	39,071	12/15/2035	2FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		08/15/2008	CALLED @ 100.00		615,000	615,000	616,595	615,777		(165)		(165)		615,612		(612)	(612)	36,900	08/15/2015	1FE
3199999. Bonds - Special Revenues						115,926,282	114,599,554	115,028,918	113,058,986		(36,600)		(36,600)		114,955,866		970,416	970,416	5,131,625	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00104B-AC-4	AES EASTERN ENERGY		07/02/2008	SCHEDULED REDEMPTION		194,150	194,150	194,150	193,632		518		518		194,150				17,474	01/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2008	SCHEDULED REDEMPTION		215,600	215,600	215,600	215,600						215,600				11,109	06/30/2022	2
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2008	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				2,944	01/01/2027	3FE
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		07/01/2008	SCHEDULED REDEMPTION		169,790	169,790	169,790	169,790						169,790				11,654	07/01/2024	3
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		07/15/2008	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,429		571		571		300,000				29,400	07/15/2020	2Z
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2008	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,764		(284)		(284)		30,480				2,259	09/30/2016	2
131346-9B-6	CALPINE CORPORATION FIRST PRIORITY TERM		09/30/2008	SCHEDULED REDEMPTION		64,350	64,350	61,551			2,799		2,799		64,350				2,829	03/29/2014	4FE
144141-CS-5	CAROLINA POWER & LIGHT		07/28/2008	ALLSTATE LIFE OF NEW YORK		6,257,790	6,000,000	5,997,600	5,998,716		143		143		5,998,859		258,931	258,931	404,083	07/15/2012	2FE
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		09/01/2008	Various		315,342	315,342	315,342	636,694		845		845		315,342				54,959	09/01/2019	3
42016#-AA-8	CONS. ED./ HAWKEYE FUND. SECD. LS NTS DU		06/20/2008	EXCHANGE		5,741,625	5,741,625	5,724,121	5,741,625						5,741,625				236,156	06/30/2022	1
209115-A*-5	CONS. ED/HAWKEYE FUND SECD LS NTS DUE 20		06/30/2008	SCHEDULED REDEMPTION		32,421	32,421	32,421							32,421				1,412	06/30/2022	1
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS, LLC PASS		07/17/2008	LEHMAN BROTHERS INC.		9,610,169	9,915,978	9,915,978	9,915,978						9,915,978		(305,809)	(305,809)	433,824	07/15/2026	2FE
226829-AA-7	CROCKETT COGENER		09/30/2008	SCHEDULED REDEMPTION		139,739	139,739	139,739	139,739						139,739				6,151	03/30/2025	2FE
29266M-AD-1	ENERGY EAST CORPORATION		07/03/2008	TRANSFER		5,191,445	5,000,000	5,192,175			(730)		(730)		5,191,445				16,875	06/15/2012	2FE
29364G-AC-7	ENTERGY CORP 6.13% SR NTS		09/15/2008	MATURED		10,000,000	10,000,000	9,838,102	9,961,002		38,998		38,998		10,000,000				613,000	09/15/2008	2
293791-AN-9	ENTERPRISE PRODUCTS OPER		07/28/2008	ALLSTATE LIFE OF NEW YORK		5,815,464	6,000,000	5,994,840	5,996,207		269		269		5,996,476		(181,012)	(181,012)	264,133	10/15/2014	2FE
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2008	SCHEDULED REDEMPTION		818,182	818,182	818,182	818,182						818,182				55,309	07/31/2017	1
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2008	SCHEDULED REDEMPTION		164,577	164,577	164,577	164,577						164,577				8,900	02/10/2024	2FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM LOAN		06/30/2008	SCHEDULED REDEMPTION		11,272	11,272	11,114	10,770		173		173		11,272				54,086	11/03/2012	4
33632*-PE-1	KANSAS CITY PWR & LT/FIRST SEC BK UT		08/13/2008	PRINCIPAL PAYMENT		68,777	68,777	68,777	68,745		2		2		68,747		30	30	5,880	02/13/2014	2
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2008	SCHEDULED REDEMPTION		236,341	236,341	236,341	236,341						236,341				13,346	03/29/2021	2FE
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P		07/15/2008	SCHEDULED REDEMPTION		212,872	212,872	212,169			702		702		212,872				6,382	01/15/2019	1
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		3,125	3,125	3,125	3,125						3,125				145	02/08/2014	3FE
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2008	SCHEDULED REDEMPTION		127,159	127,159	125,060	110,204		2,099		2,099		127,159				5,731	06/15/2033	2FE
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		4,683	4,683	4,638	4,637		46		46		4,683				67	11/02/2014	3FE
990932-9A-5	LSP ACQUISITION SECOND LIEN TERM LOAN FA		09/28/2007	VARIOUS															5,960	11/01/2014	4FE
990932-9B-3	LSP ACQUISITION TRANCHE B TERM LOAN FACI		09/28/2007	VARIOUS															9,299	05/01/2014	4FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		09/30/2008	SCHEDULED REDEMPTION		3,786	3,786	3,786	3,786						3,786					01/03/2013	3FE
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH		07/30/2008	MATURED		34,428	34,428	34,428	34,428						34,428				622	07/30/2008	2
990685-9A-9	NE ENERGY, INC. FIRST LIEN TERM LOAN B		08/14/2008	SCHEDULED REDEMPTION		60,064	60,064	60,064	59,754		311		311		60,064				855	11/01/2013	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		07/01/2008	VARIOUS		544,794	544,794	544,794							544,794					06/30/2027	1Z
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		09/17/2008	SCHEDULED REDEMPTION		342,000	342,000	342,000	340,552		1,448		1,448		342,000				23,243	10/17/2015	1
991673-9G-1	NRG ENERGY, INC. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		21,823	21,823	21,823	19,673		2,151		2,151		21,823				231	02/01/2013	3FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		08/15/2008	SCHEDULED REDEMPTION		684,416	684,416	684,416	684,416						684,416				39,696	02/15/2026	2
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		09/15/2008	SCHEDULED REDEMPTION		82,800	82,800	82,800	82,800						82,800				2,937	07/15/2030	1
739227-AA-4	POWER CONTRACT		08/01/2008	SCHEDULED REDEMPTION		1,431,336	1,431,336	1,469,856	1,446,239		(14,903)		(14,903)		1,431,336				89,544	02/01/2010	2FE
73932L-AA-1	POWER RECEIVABLES FINANC		07/01/2008	SCHEDULED REDEMPTION		423,099	423,099	422,975	423,040		59		59		423,099				19,960	01/01/2012	2FE
661462-C#-6	PPL CORP SR NTS		08/29/2008	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	4,837,135		8,103		8,103		4,845,239		154,761	154,761	1,933,570	12/18/2022	2
341099-CF-4	PROGRESS ENERGY INC		08/14/2008	CALLED @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				450,066	11/14/2008	2FE
75952B-AM-7	RELIANT ENERGY INC		08/05/2008	DEUTSCHE BANK SECURITIES		3,060,000	3,000,000	2,546,250	2,619,727		24,381		24,381		2,644,108		415,892	415,892	131,063	12/15/2014	3FE
805901-AP-0	SCANA CORP		07/03/2008	TRANSFER		12,997,242	12,500,000	12,999,938			(2,695)		(2,695)		12,997,242				114,583	05/15/2011	2FE
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		09/22/2008	SCHEDULED REDEMPTION		154,940	154,940	154,940	156,146		(1,207)		(1,207)		154,940				9,436	12/22/2018	2
88031R-AA-6	TENASKA ALABAMA		07/01/2008	Various		372,341	372,341	373,637	183,457		(1,073)		(1,073)		372,341				8,441	03/30/2023	1Z
88031Q-AA-8	TENASKA VIRGINIA		09/30/2008	SCHEDULED REDEMPTION		153,749	153,749	154,072	154,021		(271)		(271)		153,749				7,056	03/30/2024	2FE
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2008	Various		12,563	12,563	11,515			2,119		2,119		12,563				87	10/10/2014	3FE
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2008	SCHEDULED REDEMPTION		14,855	14,855	14,368	7,481		487		487		14,855				4,182	10/10/2014	3FE
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2008	Various		20,000	20,000	20,000	40,000						20,000				29,758	10/10/2014	4FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		09/30/2008	SCHEDULED REDEMPTION		211,035	211,035	208,814	208,887		2,148		2,148		211,035				10,115	12/15/2013	3FE
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2008	SCHEDULED REDEMPTION		437,500	437,500	437,500	374,470						437,500				35,159	02/14/2014	1
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/31/2008	SCHEDULED REDEMPTION		322,283	322,283	322,283	322,283						322,283				11,095	04/30/2019	1
570362-AA-1	MARITIME & NE PIPELINE 144A	T	07/31/2008	PRINCIPAL PAYDOWN		13,000,000	13,000,000	13,800,650	13,547,107		(37,861)		(37,861)		13,509,246		(509,246)	(509,246)	3,589,300	11/30/2019	1FE
89346D-AA-5	TRANSALTA CORP	T	07/28/2008	ALLSTATE LIFE OF NEW YORK		2,032,278	2,000,000	1,993,100	1,996,310		408		408		1,996,718		35,560	35,560	139,875	07/15/2012	2FE
3899999. Bonds - Public Utilities						102,192,686	101,644,275	102,519,654	83,307,470		29,754		29,754		102,323,578		(130,893)	(130,893)	8,924,242	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
682439-AL-8	AACMT 2005-C6A, D		07/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		2,646,406	4,000,000	1,962,121	3,921,783		1,691		1,691		1,966,622		679,784	679,784	143,504	10/13/2037	1FE
682439-AQ-7	AACMT 2005-C6A, F		07/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,833,047	3,000,000	995,892	2,757,842		2,284		2,284		1,005,887		827,160	827,160	107,628	10/13/2037	2FE
682439-AS-3	AACMT 2005-C6A, G		07/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		1,701,914	3,000,000	914,136	2,721,685		2,392		2,392		925,011		776,903	776,903	107,628	10/13/2037	2FE
682439-AU-8	AACMT 2005-C6A, H		07/23/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		10,603,126	20,000,000	5,742,681	17,007,872		20,630		20,630		5,840,113		4,763,013	4,763,013	717,522	10/13/2037	2FE
04541G-HM-7	ABSHE 2004-HE1, M2		09/15/2008	SCHEDULED REDEMPTION		611,699	611,699	616,637	615,233		(3,535)		(3,535)		611,699				23,392	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
00389W-AA-8	ACACIA CDO 11A, CL A		09/15/2008	Various		143,906	394,669	(172,976)	143,906		316,882		316,882		143,906				5,278	03/15/2047	5FE
003890-AA-8	ACADEMIC FIN CORP SR - TRUST 2005 - SER		09/18/2008	Various		200,000	200,000	200,000							200,000				6,722	06/01/2041	1FE
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		1,518,467	1,518,467	1,515,695	1,516,238		2,230		2,230		1,518,467				44,728	04/25/2034	1FE
004421-EY-5	ACE 2004-OP1, M3		07/25/2008	SCHEDULED REDEMPTION		20,410	20,410	20,410	20,410						20,410				589	04/25/2034	1FE
004421-TA-1	ACE 2005-ASP1, A2B		09/25/2008	Various		1,246,931	1,246,931	1,246,931	2,202,916						1,246,931				46,615	09/25/2035	1FE
004421-LL-5	ACE 2005-RM1 M1		09/25/2008	SCHEDULED REDEMPTION		3,640,094	3,640,094	3,646,492	3,644,311		(4,217)		(4,217)		3,640,094				103,304	03/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		09/25/2008	SCHEDULED REDEMPTION		632,528	632,528	632,528	632,528						632,528				14,317	02/25/2031	1FE
00441W-AA-4	ACE 2006-SL4, A-1		09/25/2008	SCHEDULED REDEMPTION		203,338	203,338	203,338	203,338						203,338				4,619	09/25/2036	4FE
00506T-9A-5	ACTIVANT SOLUTIONS INC. 2007 TERM LOAN (		09/30/2008	SCHEDULED REDEMPTION		2,771	2,771	2,473			298		298		2,771				9	05/02/2013	4FE
990530-9A-7	ACTIVANT SOLUTIONS TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		165,375	165,375	165,375	165,375						165,375				3,712	05/02/2013	4FE
990620-9A-6	ACUMENT TL (TFS ACQUISITION)		09/30/2008	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				371	08/11/2013	4FE
005125-9A-9	ACXIOM CORP. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		53,333	53,333	53,333	53,333						53,333					09/15/2012	3FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		07/01/2008	VARIOUS		99,329	99,329	99,329							99,329					02/28/2009	1Z
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		09/15/2008	SCHEDULED REDEMPTION		10,417	10,417	6,434	9,735		682		682		10,417					11/30/2004	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2008	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,786		420		420		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2008	SCHEDULED REDEMPTION		6,066	6,066	3,797	4,911		1,155		1,155		6,066					03/01/2017	1
00103R-AX-4	AESOP 2003-3, A3		07/20/2008	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,499,196	3,499,926		74		74		3,500,000				21,700	07/20/2009	1FE
597334-A@-0	AETNA/MIDDLETOWN CTL		07/15/2008	SCHEDULED REDEMPTION		1,300,236	1,300,236	1,300,236	1,300,236						1,300,236				52,530	07/14/2010	1
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		09/30/2008	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				213	03/20/2013	3FE
02660T-DD-2	AHM 2005-1 3A1		09/25/2008	SCHEDULED REDEMPTION		15,896	15,896	15,883	15,887		8		8		15,896				384	06/25/2045	1FE
02660T-JJ-3	AHMT 2006-1 M1		09/05/2008	DISTRIBUTION		42,011		42,011	42,011						42,011					03/25/2046	3FE
03702W-AA-2	AHR 2004-1A, A		08/25/2008	Various		8,496,969	11,475,859	11,475,859	11,475,859		2,904		2,904		11,478,764		(2,981,795)	(2,981,795)	270,804	03/23/2019	1FE
00910@-AA-5	AIR EVAC EMS TERM B		09/30/2008	SCHEDULED REDEMPTION		11,618	11,618	11,644	11,654		(36)		(36)		11,618					03/31/2012	4
009341-AL-2	AIRCRAFT FINANCE TRUST		09/05/2008	DISTRIBUTION		75,686		75,686	75,686						75,686					05/15/2024	4FE
012653-AA-9	ALBEMARLE CORP		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,684,100	5,000,000	5,010,400	5,007,865		(539)		(539)		5,007,326		(323,226)	(323,226)	252,875	02/01/2015	2FE
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1		07/30/2008	SCHEDULED REDEMPTION		166,160	166,160	166,160	166,160						166,160				5,307	07/30/2034	1FE
990470-9D-0	ALLIED WASTE NA CREDIT LINK FACILITY		09/30/2008	SCHEDULED REDEMPTION		35,823	35,823	35,684	35,687		137		137		35,823				1,307	03/28/2014	3FE
990470-9C-2	ALLIED WASTE NA TERM LOAN (07)		09/11/2008	SCHEDULED REDEMPTION		511,691	511,691	509,913	509,741		1,950		1,950		511,691				3,620	03/28/2014	3FE
991144-9B-4	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		09/30/2008	SCHEDULED REDEMPTION		7,538	7,538	7,454			84		84		7,538				31	05/15/2015	3FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		09/30/2008	SCHEDULED REDEMPTION		7,557	7,557	7,529			28		28		7,557				31	05/15/2015	3FE
991144-9A-6	ALLTEL COMMUNICATIONS, INC. TRANCHE B-2		09/30/2008	SCHEDULED REDEMPTION		17,601	17,601	17,412			189		189		17,601				1,447	05/15/2015	3FE
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,728		22		22		8,750				262	01/26/2013	3FE
025816-AQ-2	AMERICAN EXPRESS		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,699,255	5,000,000	5,005,950	5,003,651		(335)		(335)		5,003,315		(304,060)	(304,060)	252,552	07/15/2013	1FE
0258M0-CW-7	AMERICAN EXPRESS		07/03/2008	TRANSFER		2,978,668	3,000,000	2,978,604			64		64		2,978,668				15,177	05/02/2013	1FE
026874-AZ-0	AMERICAN INTL GROUP		08/07/2008	Various		11,122,680	13,000,000	11,341,785	12,934,675		2,520		2,520		11,345,669		(222,989)	(222,989)	632,465	05/01/2036	1FE
71646X-AA-6	AMETHYST		07/15/2008	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				26,499	01/15/2016	1
031162-AP-5	AMGEN INC .375000% 02/01/2013		09/03/2008	Various		3,126,425	3,250,000	3,173,676	3,190,340		7,115		7,115		3,197,455		(71,030)	(71,030)	14,948	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
032165-AF-9	AMSOUTH BANCORP		09/04/2008	MORGAN KEEGAN & COMPANY, INC.		1,985,000	2,000,000	1,988,667	1,997,517		1,444		1,444		1,998,961		(13,961)	(13,961)	125,222	03/01/2009	1FE
036510-AC-9	ANSON 2006-1, B		09/05/2008	Various		3,342,167	10,000,000	3,193,637	10,241,559		30		30		3,193,733		148,433	148,433	280,913	07/28/2046	2FE
03702L-AB-4	ANTH 2002-CIBA		08/06/2008	MORGAN STANLEY DEAN WITTER		4,920,000	6,000,000	4,919,892	5,999,908		28,463		28,463		4,948,453		(28,453)	(28,453)	243,210	05/24/2037	1FE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		08/31/2008	SCHEDULED REDEMPTION		1,221,500	1,221,500	1,223,642	1,216,750		4,750		4,750		1,221,500				94,788	02/28/2016	2
990121-9B-3	ARBY'S RESTAURANT GROUP, INC. TERM LOAN		09/30/2008	Various		176,628	176,628	168,715			7,913		7,913		176,628				789	07/25/2012	3FE
007036-FW-1	ARMT 2005-1 5A2		09/25/2008	SCHEDULED REDEMPTION		205,890	205,890	206,108	206,074		(183)		(183)		205,890				5,046	05/25/2035	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)
040104-MY-4	ARSI 2005-W1, A2		09/25/2008	SCHEDULED REDEMPTION		18,884	18,884	18,884	18,884						18,884				460	05/25/2035	3FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		09/25/2008	SCHEDULED REDEMPTION		1,434,148	1,434,148	1,444,456	1,439,362		(5,215)		(5,215)		1,434,148				44,438	04/25/2034	1FE
046003-DD-8	ASSOCIATES CORP NA		08/07/2008	MORGAN KEEGAN & COMPANY, INC.		3,820,250	3,700,000	4,292,682	3,870,774		(64,591)		(64,591)		3,806,183		14,067	14,067	310,764	08/01/2009	1FE
046265-AE-4	ASTORIA FINANCIAL CORP		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,647,855	5,000,000	4,990,250	4,994,641		569		569		4,995,210		(347,355)	(347,355)	226,007	10/15/2012	2FE
046265-A*-5	ASTORIA FIN'L 7.67% SR NTS		07/03/2008	MATURED		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				122,720	07/03/2008	2
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5		07/16/2008	SCHEDULED REDEMPTION		349,357	349,357	349,357	349,357						349,357				24,774	07/16/2012	1
00206R-AF-9	AT&T INC		08/05/2008	WACHOVIA SECURITIES		3,498,355	3,500,000	3,497,060	3,497,095		311		311		3,497,406		949	949	116,463	01/15/2013	1FE
00209A-AG-1	AT&T WIRELESS SVCS INC		07/28/2008	ALLSTATE LIFE OF NEW YORK		2,183,922	2,000,000	2,139,000	2,076,599		(8,893)		(8,893)		2,067,706		116,216	116,216	120,521	05/01/2012	1FE
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		09/30/2008	SCHEDULED REDEMPTION		8,278	8,278	8,314	8,312		(33)		(33)		8,278				520	08/29/2011	4FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		09/15/2008	SCHEDULED REDEMPTION		321,061	321,061	321,061	321,061						321,061				8,926	12/15/2023	1
990640-9B-2	B/E AEROSPACE, INC. TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		2,500	2,500	2,476			24		24		2,500					07/28/2014	3FE
059523-BB-5	BAFC 2007-5 7A5		09/01/2008	SCHEDULED REDEMPTION		113,908	113,908	113,676	113,703		205		205		113,908				4,982	07/25/2037	1FE
05947N-JX-3	BALL 2006-277A, PA-B		07/23/2008	BANK OF AMERICA		4,226,172	5,000,000	4,863,703	4,885,827		6,892		6,892		4,892,719		(666,547)	(666,547)	170,967	10/10/2045	1
05947N-JZ-8	BALL 2006-277A, PA-D		07/23/2008	BANK OF AMERICA		4,951,875	6,000,000	4,865,398	5,848,573		16,087		16,087		4,910,576		41,299	41,299	207,840	10/10/2045	1FE
05947N-KC-7	BALL 2006-277A, PAG		07/23/2008	BANK OF AMERICA		3,276,875	4,000,000	2,295,498	3,981,019		10,532		10,532		2,310,498		966,377	966,377	152,560	10/10/2045	5*
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		09/01/2008	SCHEDULED REDEMPTION		45,578	45,578	46,354	46,141		(563)		(563)		45,578				1,802	04/25/2033	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2008	SCHEDULED REDEMPTION		15,172	15,172	15,172	15,172						15,172				702	12/01/2016	1FE
064207-UV-3	BANK OF OKLAHOMA		07/28/2008	ALLSTATE LIFE OF NEW YORK		9,489,530	10,000,000	9,985,600	9,986,268		649		649		9,986,916		(497,386)	(497,386)	404,097	05/15/2017	2FE
06423A-AN-3	BANK ONE CORP		08/01/2008	MATURED		15,000,000	15,000,000	15,386,876	15,086,938		(86,938)		(86,938)		15,000,000				900,000	08/01/2008	1FE
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS		07/15/2008	Various		15,230	9,282	9,282	1						9,282		5,948	5,948		03/01/2009	1FE
081434-AA-0	BEMIS CO.		08/15/2008	MATURED		8,000,000	8,000,000	7,986,080	7,998,500		1,500		1,500		8,000,000				520,000	08/15/2008	2FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		09/30/2008	SCHEDULED REDEMPTION		14,924	14,924	14,924	14,924						14,924					04/03/2015	4FE
991093-9A-5	BIOMET INC.		09/30/2008	SCHEDULED REDEMPTION		8,753	8,753	8,728	7,482		25		25		8,753				302	03/25/2015	4FE
105667-AA-7	BMAT 2006-1, A2		09/25/2008	SCHEDULED REDEMPTION		1,648,042	1,648,042	1,648,042	1,648,042						1,648,042				37,622	07/25/2036	1FE
05948K-W5-4	BOAA 2005-11 4A5		09/01/2008	SCHEDULED REDEMPTION		206,333	206,333	205,672	205,851		482		482		206,333				8,556	12/25/2035	1FE
05948K-E5-4	BOAA 2005-6 2CB1		09/01/2008	SCHEDULED REDEMPTION		266,767	266,767	267,122	266,613		154		154		266,767				11,490	07/25/2035	1FE
05950A-AV-8	BOAA 2006-4 5CB1		09/13/2008	Various		533,736	341,062	504,748	537,998		2,132		2,132		533,736				5,542	05/25/2046	1FE
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C		07/28/2008	SCHEDULED REDEMPTION		2,857,053	2,857,053	2,829,768	1,857,084		27,284		27,284		2,857,053				84,112	07/28/2014	2
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		09/15/2008	SCHEDULED REDEMPTION		75,889	75,889	87,005	85,537		(9,648)		(9,648)		75,889				4,221	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2008	SCHEDULED REDEMPTION		35,145	35,145	34,814	34,889		256		256		35,145				1,739	12/01/2017	2
10112R-AB-0	BOSTON PROPERTIES INC		07/28/2008	ALLSTATE LIFE OF NEW YORK		6,459,616	6,500,000	7,081,880	6,884,299		(39,258)		(39,258)		6,845,041		(385,426)	(385,426)	420,920	01/15/2013	2FE
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		09/30/2008	SCHEDULED REDEMPTION		1,244	1,244	1,244	1,244						1,244				16	02/07/2014	4FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		08/15/2008	CALLED @ 100.00000000		600,000	600,000	600,000	600,000						600,000				16,471	12/01/2042	1FE
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		09/10/2008	CALLED @ 100.00000000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				60,027	12/01/2036	1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000% 09/15/202		08/29/2008	Various		15,478,250	15,500,000	15,438,332	15,464,691		(11,784)		(11,784)		15,413,739		64,511	64,511	337,999	09/15/2023	1FE
073879-TT-5	BSABS 2005-HE4 M1		09/25/2008	SCHEDULED REDEMPTION		1,279,078	1,279,078	1,276,680	1,277,367		1,712		1,712		1,279,078				38,576	04/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		09/25/2008	SCHEDULED REDEMPTION		421,709	421,709	421,709	421,709						421,709				9,792	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		09/25/2008	SCHEDULED REDEMPTION		1,790,576	1,790,576	1,790,576	1,790,576						1,790,576				41,115	02/25/2036	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		09/25/2008	SCHEDULED REDEMPTION		73,571	73,571	73,571	73,571						73,571				2,989	06/25/2036	1FE
07384M-6H-0	BSARM 2004-12 2A1		09/01/2008	SCHEDULED REDEMPTION		536,308	536,308	527,342	527,531		8,777		8,777		536,308				17,277	02/25/2035	1FE
07383F-QU-5	BSCMS 2003-T10, A2		07/28/2008	ALLSTATE LIFE OF NEW YORK		7,726,638	7,970,000	8,151,816	8,073,666		(10,828)		(10,828)		8,062,839		(336,200)	(336,200)	248,704	03/13/2040	1FE
07387B-DZ-3	BSCMS 2005-PW10 A3		07/28/2008	ALLSTATE LIFE OF NEW YORK		6,434,503	6,500,000	6,535,675	6,525,870		(2,973)		(2,973)		6,522,897		(88,394)	(88,394)	230,861	12/11/2040	1FE
07387B-EK-5	BSCMS 2005-PW10 F		05/16/2008	GOLDMAN, SACHS & CO.					8,953,436		195		195						208,527	12/11/2040	1FE
07387M-AN-9	BSCMS 2006-PW11, E		08/19/2008	LEHMAN BROTHERS INC.		3,785,742	6,500,000	4,348,572	6,385,213		30,168		30,168		4,398,360		(612,617)	(612,617)	261,405	03/11/2039	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/25/2008	Various		448,066	376,355	170,329	562,879		647,071	24,265	622,807		448,066				6,847	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				14,044	12/25/2036	3FE
119883-A@-5	BUFFETS, INC. PRE-PETITION PFLC		09/10/2008	SCHEDULED REDEMPTION		1,221	1,221	542			679		679		1,221				52	05/01/2013	6*
990882-9A-2	BUILDING MATERIALS CORPORATION OF AMERIC		09/30/2008	SCHEDULED REDEMPTION		24,658	24,658	24,658	24,658						24,658				16	03/15/2014	4FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2008	SCHEDULED REDEMPTION		6,787	6,787	6,787	6,787						6,787				388	01/15/2024	1FE
121899-EB-0	BURLINGTON NORTH		09/22/2008	SCHEDULED REDEMPTION		38,953	38,953	39,114	39,004		(50)		(50)		38,953				2,239	03/22/2009	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		09/01/2008	SCHEDULED REDEMPTION		253,945	253,945	253,945	253,945						253,945				14,513	08/01/2022	2
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2008	Various		(11,692)	(11,692)	(11,644)	1,346,828		6,861		6,861		(11,692)				64,281	06/28/2012	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/02/2008	PRINCIPAL PAYMENT		644	644	643	518						643		1	1	25	01/02/2012	1
07820Q-AY-1	BVMBS 2004-2 1A		07/25/2008	Various		5,721,147	9,111,533	8,274,068	9,111,533		17,159		17,159		8,291,226		(2,570,079)	(2,570,079)	179,554	02/25/2035	1FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		09/30/2008	SCHEDULED REDEMPTION		34,943	45,221	34,987	34,997		(54)		(54)		34,943					03/29/2013	3FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2008	SCHEDULED REDEMPTION		24,034	24,034	24,034	24,034						24,034				1,042	05/10/2025	2
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT		07/23/2008	Various		439,282	413,432	432,418	442,320		72,951		72,951		439,282				12,428	07/23/2010	4FE
131700-AC-0	CALW 2002-CALW, A		07/16/2008	MERRILL LYNCH CAPITAL MARKETS		21,237,500	20,000,000	21,255,013	20,666,634		(81,843)		(81,843)		20,584,792		652,708	652,708	735,240	02/15/2017	1FE
12477M-AC-4	CAMC 2002-CAM2		08/21/2008	Various		6,347,807	6,931,191	6,978,843	6,944,701		(4,651)		(4,651)		6,940,050		(592,243)	(592,243)	296,661	11/14/2036	1FE
14068X-AD-9	CAPMK 2006-7, C		08/22/2008	MORGAN STANLEY DEAN WITTER		1,262,188	4,000,000	4,000,000	4,000,000						4,000,000		(2,737,812)	(2,737,812)	102,908	08/15/2036	1FE
14068X-AE-7	CAPMK 2006-7, D		08/22/2008	MORGAN STANLEY DEAN WITTER		394,453	1,500,000	1,500,000	1,500,000						1,500,000		(1,105,547)	(1,105,547)	39,331	08/15/2036	1FE
14068X-AF-4	CAPMK 2006-7, E		08/22/2008	MORGAN STANLEY DEAN WITTER		540,967	2,250,000	2,250,000	2,250,000						2,250,000		(1,709,033)	(1,709,033)	60,743	08/15/2036	1FE
14068X-AG-2	CAPMK 2006-7, F		08/22/2008	MORGAN STANLEY DEAN WITTER		2,329,688	10,000,000	10,000,000	10,000,000						10,000,000		(7,670,312)	(7,670,312)	298,192	08/15/2036	2FE
14068X-AH-0	CAPMK 2006-7, G		08/22/2008	MORGAN STANLEY DEAN WITTER		473,291	2,250,000	2,250,000	2,250,000						2,250,000		(1,776,709)	(1,776,709)	70,268	08/15/2036	2FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2008	SCHEDULED REDEMPTION		364,132	364,132	362,433	297,926		1,699		1,699		364,132				17,041	09/30/2027	1
141781-B@-2	CARGILL 10.02% SR NTS, DUE 2018		09/17/2008	Various		8,250,000	8,250,000	8,716,070	8,427,757		(44,329)		(44,329)		8,383,428		(133,428)	(133,428)	1,081,325	09/15/2018	1
141784-DG-0	CARGILL INC		07/03/2008	TRANSFER		988,050	1,000,000	988,012			38		38		988,050				23,256	01/22/2013	1FE
14312D-AC-9	CARMX 2006-2, A3		09/15/2008	SCHEDULED REDEMPTION		3,335,635	3,335,635	3,335,076	3,335,227		408		408		3,335,635				124,012	02/15/2011	1FE
1248P1-AD-6	CBASS 2006-CB8, A2C		08/21/2008	GREENWICH CAPITAL MARKETS, INC.		4,458,750	7,250,000	4,915,974	7,250,000		293,362		293,362		5,209,336		(750,586)	(750,586)	155,809	10/25/2036	1FE
124779-AA-7	CBASS 2006-RP1, A-1		09/25/2008	SCHEDULED REDEMPTION		940,099	940,099	940,099	940,099						940,099				21,135	04/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		09/25/2008	SCHEDULED REDEMPTION		453,436	453,436	453,436	453,436						453,436				10,125	09/25/2036	3FE
1248M5-AJ-7	C-BASS CBO XIX CLASS A-2		07/10/2008	DISTRIBUTION		67,896		67,896	67,896						67,896					10/05/2047	4FE
14986A-AK-2	CBRE 2006-1, A1		07/23/2008	SALOMON SMITH BARNEY		7,350,000	10,000,000	10,000,000	10,000,000						10,000,000		(2,650,000)	(2,650,000)	205,298	03/25/2046	1FE
14986A-AM-8	CBRE 2006-1, B		08/22/2008	MORGAN STANLEY DEAN WITTER		1,258,985	5,000,000	5,000,000	5,000,000						5,000,000		(3,741,016)	(3,741,016)	118,064	03/25/2046	1FE
14986A-AN-6	CBRE 2006-1, C		08/22/2008	MORGAN STANLEY DEAN WITTER		587,578	3,000,000	3,000,000	3,000,000						3,000,000		(2,412,422)	(2,412,422)	75,942	03/25/2046	1FE
14986A-AP-1	CBRE 2006-1, D		08/22/2008	MORGAN STANLEY DEAN WITTER		537,656	3,000,000	3,000,000	3,000,000						3,000,000		(2,462,344)	(2,462,344)	80,026	03/25/2046	1FE
14986A-AQ-9	CBRE 2006-1, E		08/22/2008	MORGAN STANLEY DEAN WITTER		1,096,758	7,000,000	7,000,000	7,000,000						7,000,000		(5,903,242)	(5,903,242)	205,782	03/25/2046	2FE
14986A-AR-7	CBRE 2006-1, F		08/22/2008	MORGAN STANLEY DEAN WITTER		839,297	6,000,000	6,000,000	6,000,000						6,000,000		(5,160,703)	(5,160,703)	184,559	03/25/2046	2FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		09/30/2008	SCHEDULED REDEMPTION		199,663	199,663	193,611	75,527		6,052		6,052		199,663					07/19/2012	3FE
16678R-AV-9	CCMFC 2004-1A V1		09/25/2008	Various		593,252	593,252	563,848	566,687		46,703	20,138	26,565		593,252				13,258	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		09/25/2008	Various		275,965	275,965	257,256	258,264		40,647	22,946	17,701		275,965				6,645	08/25/2035	1FE
16678R-CE-5	CCMFC 2004-4A B1		09/25/2008	Various		429,935	429,935	401,319	401,319		62,791	34,176	28,616		429,935				10,299	10/25/2035	1FE
16678R-BT-3	CCMFC 2004-A B1		09/25/2008	Various		218,580	218,580	198,977	199,350		68,077	48,847	19,231		218,580				5,394	03/25/2035	1FE
16678R-CM-7	CCMFC 2004-B B1		09/25/2008	Various		563,050	563,050	521,152	520,534		139,788	97,272	42,517		563,050				13,898	10/25/2035	1FE
16678R-FD-4	CCMFC 2006-1A B1		09/25/2008	Various		68,021	30,051	47,498	68,021		239		239		68,021				439	12/25/2046	1FE
12513E-AP-9	CD 2005-CD1, E		05/16/2008	SALOMON SMITH BARNEY					5,416,125		3,410		3,410						121,877	07/15/2044	1FE
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
990632-9A-1	CEDAR FAIR, L.P. U.S. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		8,750	8,750	8,790	8,771		(21)		(21)		8,750					08/30/2012	3FE
990919-9A-2	CELANESE US HOLDINGS LLC DOLLAR TERM LOA		07/02/2008	SCHEDULED REDEMPTION		8,116	8,116	8,116	8,095						8,116				375	04/02/2014	3FE
15117#-9A-4	CELLULAR SOUTH INC. TERM LOAN B		10/29/2007	VARIOUS															1,403	05/29/2014	4Z
152312-AS-3	CENTEX CORP		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,950,000	6,000,000	5,385,000	5,404,380		62,713		62,713		5,467,093		(517,093)	(517,093)	311,558	08/15/2012	3FE
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		09/22/2008	SCHEDULED REDEMPTION		207	207	207	207						207				2	06/21/2013	3FE
15671B-9A-1	CENVEO CORP TERM LOAN C		09/22/2008	SCHEDULED REDEMPTION		6,205	6,205	6,205	6,205						6,205				71	06/21/2013	3FE
161546-HK-5	CFAB 2003-6, 2M2		09/25/2008	SCHEDULED REDEMPTION		56,342	56,342	56,342	56,342						56,342				1,568	04/25/2033	1FE
161546-JA-5	CFAB 2004-1, 2M1		07/25/2008	SCHEDULED REDEMPTION		41,746	41,746	41,746	41,746						41,746				993	09/25/2033	1FE
16151R-CP-6	CHAMT 2003-3, B		07/15/2008	CALLED @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				105,978	10/15/2010	1FE
16151R-CQ-4	CHAMT 2003-3, C		07/15/2008	CALLED @ 100.0		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				127,371	10/15/2010	2FE
165167-BA-4	CHESAPEAKE ENERGY CORP		07/07/2008	CALLED @ 103.875		8,981,033	8,646,000	8,858,895	8,730,818		(13,229)		(13,229)		8,717,589		263,444	263,444	655,175	01/15/2015	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)
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2008	SCHEDULED REDEMPTION		217,721	217,721	217,721	216,789		932		932		217,721				17,614	09/30/2017	2
17252M-AF-7	CINTAS CORP NO 2		07/28/2008	ALLSTATE LIFE OF NEW YORK		8,235,760	8,000,000	7,947,200	7,972,780		3,153		3,153		7,975,933		259,827	259,827	316,000	06/01/2012	1FE
125581-AJ-7	CIT GROUP INC		06/25/2008	BARCLAYS BANK					5,594,773		2,054		2,054						94,500	04/01/2009	1FE
94978#-HB-6	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		07/03/2008	PRINCIPAL PAYMENT		326,313	326,313	326,313	326,313						326,313				14,703	01/03/2018	1
12558M-AG-7	CITHE		09/01/2008	SCHEDULED REDEMPTION		90,360	90,360	84,713	90,354		5,622		5,622		90,360				4,061	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		09/01/2008	SCHEDULED REDEMPTION		32,109	32,109	32,105	32,108		1		1		32,109				1,040	10/20/2032	1FE
172967-CQ-2	CITIGROUP INC		07/16/2008	SALOMON SMITH BARNEY		2,695,950	3,000,000	2,754,849	2,899,262		7,855		7,855		2,780,105		(84,155)	(84,155)	127,500	09/15/2014	1FE
172967-DE-8	CITIGROUP INC		07/15/2008	SALOMON SMITH BARNEY		4,567,350	5,000,000	4,636,533	4,847,116		9,268		9,268		4,669,967		(102,617)	(102,617)	273,097	01/07/2016	1FE
172967-DR-9	CITIGROUP INC		07/23/2008	SALOMON SMITH BARNEY		16,595,000	20,000,000	16,914,239	19,962,434		2,709		2,709		16,917,581		(322,581)	(322,581)	1,133,125	08/25/2036	1FE
172967-EC-1	CITIGROUP INC		07/07/2008	FIRST TENNESSEE BANK (THE)		212,700	250,000	212,542	246,727		31		31		212,598		102	102	9,016	05/29/2037	1FE
172967-EP-2	CITIGROUP INC		07/09/2008	Various		3,884,360	4,000,000	3,859,890			136		136		3,860,026		24,334	24,334	97,778	03/05/2038	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		09/09/2008	SCHEDULED REDEMPTION		1,095,469	1,095,469	1,161,112	1,124,368		(28,899)		(28,899)		1,095,469				63,191	07/09/2010	1
178566-AB-1	CITY NATIONAL CORP		07/28/2008	ALLSTATE LIFE OF NEW YORK		2,666,819	3,050,000	3,094,378	3,077,587		(2,763)		(2,763)		3,074,823		(408,004)	(408,004)	148,931	02/15/2013	1FE
990976-9A-2	CLAIRE'S STORES INC. TERM B		09/28/2007	VARIOUS															1,762	05/29/2014	4FE
12566T-AN-7	CMALT 2006-A7 1A13		09/25/2008	Various		572,434	426,703	501,133	573,554		5,500		5,500		572,434				6,401	12/25/2036	1FE
201730-AC-2	CMAT 1999-C1, A3		09/11/2008	SCHEDULED REDEMPTION		1,349,376	1,349,376	1,436,348	1,364,241		(14,865)		(14,865)		1,349,376				63,389	01/17/2032	1FE
161582-AB-7	CMFUN 1999-1, A2		09/01/2008	Various		11,226,187	11,052,947	11,825,358	11,226,536		(69,782)		(69,782)		11,123,634		102,553	102,553	623,445	08/15/2031	1FE
172981-AE-2	CMLTI 2006-4 2A1B		09/25/2008	Various		215,681	132,155	176,708	215,313		2,146		2,146		215,681				1,982	12/25/2035	1FE
172973-QE-2	CMSI 2003-6 1A1		08/01/2008	SCHEDULED REDEMPTION		244,823	244,823	243,828	244,301		522		522		244,823				8,977	05/25/2033	1FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		09/10/2008	SCHEDULED REDEMPTION		44,857	44,857	44,857	44,857						44,857				1,982	06/10/2024	1
19416*-AE-8	COLGATE PALMOLIVE CO		07/02/2008	SCHEDULED REDEMPTION		2,147,488	2,147,488	2,362,237	2,167,078		(19,589)		(19,589)		2,147,488				188,549	07/02/2009	1
14041N-AU-5	COMET 2003-B4,B4		09/15/2008	CALLED @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				235,611	07/15/2011	1FE
126175-AB-4	COMM 2003-LB1A, A2		07/28/2008	ALLSTATE LIFE OF NEW YORK		6,105,965	6,500,000	6,073,183	6,227,595		26,922		26,922		6,254,517		(148,552)	(148,552)	174,761	06/10/2038	1FE
203372-9A-7	COMMSCOPE INC TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		10,025	10,025	9,524			501		501		10,025				101	12/26/2014	3FE
205887-AW-2	CONAGRA INC		07/03/2008	TRANSFER		4,928,620	4,666,000	4,930,497			(1,877)		(1,877)		4,928,620				110,234	09/15/2010	2FE
20902#-9C-9	CONSOLIDATED CONTAINER CO. FIRST LIEN TE		09/30/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					03/28/2014	4FE
211177-AG-5	CONTINENTAL CABLEVISION DEB		09/01/2008	MATURED		4,815,000	4,815,000	5,609,326	4,922,234		(107,234)		(107,234)		4,815,000				433,350	09/01/2008	2FE
222074-AB-2	COUCHE-TARD US/FINANCE		09/17/2008	CIBC WORLD MARKETS		232,625	250,000	268,125	261,238		(1,774)		(1,774)		259,465		(26,840)	(26,840)	13,771	12/15/2013	3FE
226081-AB-3	CREST 2002-1, B		08/08/2008	LEHMAN BROTHERS INC.		3,650,000	4,000,000	3,974,984	3,987,567		1,678		1,678		3,989,245		(339,245)	(339,245)	201,956	05/27/2036	1FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		09/30/2008	Various		5,000	5,000	4,998	10,024		(24)		(24)		5,000				99,383	05/15/2014	4FE
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				543	03/06/2014	3FE
126304-AJ-3	CSC HOLDINGS INC		07/15/2008	MATURED		300,000	300,000	296,625	299,746		254		254		300,000				21,750	07/15/2008	4FE
22540A-SN-9	CSFB 2000-C1, A2		09/11/2008	SCHEDULED REDEMPTION		98,253	98,253	105,986	100,327		(2,074)		(2,074)		98,253				5,474	04/15/2062	1FE
22540A-J7-4	CSFB 2001-CF2, A4		09/01/2008	SCHEDULED REDEMPTION		127,914	127,914	142,806	134,328		(6,414)		(6,414)		127,914				6,077	02/15/2034	1FE
22540V-GE-6	CSFB 2001-CKN5, A4		09/01/2008	SCHEDULED REDEMPTION		542,440	542,440	563,841	552,570		(10,131)		(10,131)		542,440				21,944	09/15/2034	1FE
22541Q-SE-3	CSFB 2003-C4, A3		09/01/2008	SCHEDULED REDEMPTION		213,450	213,450	214,517	213,911		(461)		(461)		213,450				7,212	08/15/2036	1FE
22942M-AC-0	CSMC 2006-8 3A1		07/31/2008	Various					16,325,572		(841)		(841)		(81,296)		81,296	81,296	263,383	10/25/2021	1FE
20763#-GX-3	CSX TRANS/CONNECTICUT NATL BANK SERIES A		07/03/2008	PRINCIPAL PAYMENT		5,604	5,604	5,604	5,604						5,604				574	01/03/2011	1
20763#-GY-1	CSX TRANS/CONNECTICUT NATL BANK SERIES B		07/03/2008	PRINCIPAL PAYMENT		10,142	10,142	10,142	10,142						10,142				1,040	01/03/2011	1
12642V-AB-6	CT CDO IV, A2		08/21/2008	Various		2,550,969	4,225,327	4,225,327	4,225,327		(4,662)		(4,662)		4,220,665		(1,669,696)	(1,669,696)	117,871	10/20/2043	1FE
22943E-AB-9	CTCDO 2005-3A, A2		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		16,400,000	20,000,000	19,635,164	19,699,603		31,817		31,817		19,731,421		(3,331,421)	(3,331,421)	708,067	06/25/2035	1FE
12642V-AC-4	CTCDO 2006-4A, B		08/13/2008	Various		3,600,570	6,720,391	6,720,391	6,720,391		(7,520)		(7,520)		6,712,871		(3,112,301)	(3,112,301)	188,447	10/20/2043	1FE
12642V-AD-2	CTCDO 2006-4A, C		08/18/2008	Various		2,250,356	4,200,244	4,200,244	4,200,244		(4,681)		(4,681)		4,195,563		(1,945,207)	(1,945,207)	128,503	10/20/2043	1FE
126650-BJ-8	CVS CAREMARK CORP		07/09/2008	BANK OF AMERICA		979,960	1,000,000	990,860	991,001		130		130		991,131		(11,171)	(11,171)	38,715	06/01/2027	2FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		09/10/2008	SCHEDULED REDEMPTION		323,820	323,820	323,820	323,820						323,820				13,754	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		09/10/2008	SCHEDULED REDEMPTION		41,080	41,080	41,080	41,080						41,080				2,160	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		09/25/2008	SCHEDULED REDEMPTION		193,658	193,658	193,960	193,833		(175)		(175)		193,658				4,891	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		09/01/2008	SCHEDULED REDEMPTION		59,867	59,867	58,155	58,191		1,675		1,675		59,867				2,416	11/25/2034	1FE
12667G-R6-2	CWALT 2005-41 1A1		07/17/2008	FTN FINANCIAL		3,893,542	5,642,815	4,383,018	5,642,814		38,228		38,228		4,421,246		(527,704)	(527,704)	135,468	09/25/2035	1FE
12668B-VD-2	CWALT 2006-9T1 A4		09/25/2008	DISTRIBUTION		194,225		194,225	194,225						194,225					05/25/2036	1FE
02151N-AB-8	CWALT 2007-18C 3FL3		09/25/2008	SCHEDULED REDEMPTION		343,288	343,288	343,046	343,067		221		221		343,288				8,647	06/25/2037	1FE
02151L-AA-4	CWALT 2007-20 A1		09/25/2008	Various		349,987	244,652	280,970	349,987		126,815		126,815		349,987				3,702	06/25/2047	1FE
12669E-NQ-5	CWHL 2003-20, 3A1		09/01/2008	SCHEDULED REDEMPTION		229,461	229,461	227,310	227,633		1,828		1,828		229,461				7,870	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		09/01/2008	SCHEDULED REDEMPTION		357,190	357,190	369,580	365,255		(8,065)		(8,065)		357,190				14,191	01/25/2017	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)
12669G-PT-2	CWHL 2005-2 2A3		07/17/2008	DESCAP SECURITIES INC		1,963,427	3,179,639	2,439,522	3,179,639		17,366		17,366		2,456,889		(493,462)	(493,462)	61,819	03/25/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		08/25/2008	SCHEDULED REDEMPTION		15,065	15,065	15,038	15,046		19		19		15,065				350	03/25/2035	1FE
126671-W9-3	CWL 2003-BC6, M2		09/25/2008	SCHEDULED REDEMPTION		282,578	282,578	282,578	282,578						282,578				8,587	10/25/2033	1FE
126671-4B-9	CWL 2004-2, M3		09/25/2008	SCHEDULED REDEMPTION		753,558	753,558	753,558	753,558						753,558				21,257	04/25/2034	1FE
126671-4V-5	CWL 2004-3, M3		09/25/2008	SCHEDULED REDEMPTION		50,074	50,074	50,074	50,074						50,074				1,428	05/25/2034	1FE
126671-6M-3	CWL 2004-5, M3		09/25/2008	SCHEDULED REDEMPTION		830,894	830,894	830,894	830,894						830,894				23,556	07/25/2034	1FE
126673-BF-8	CWL 2004-6, M4		09/25/2008	SCHEDULED REDEMPTION		75,995	75,995	75,995	75,995						75,995				2,316	08/25/2034	1FE
126670-MD-7	CWL 2005-15 1AF6		08/29/2008	GUGGENHEIM CAPITAL MARKETS		8,111,250	10,500,000	9,775,523	10,144,479		60,529		60,529		9,870,999		(1,759,749)	(1,759,749)	439,928	04/25/2036	1FE
126683-AD-3	CWL 2006-S5, A3		09/25/2008	DISTRIBUTION		243,417		243,417	243,417						243,417					06/25/2035	2FE
126683-AC-5	CWL 2006-S5, A4		09/25/2008	DISTRIBUTION		96,033		96,033	96,033						96,033					06/25/2035	2FE
12668X-AF-2	CWL 2006-S8, A6		09/01/2008	SCHEDULED REDEMPTION		65,861	65,861	65,859	65,860		1		1		65,861				2,682	04/25/2036	1FE
12669R-AC-1	CWL 2007-S1 A3		09/01/2008	SCHEDULED REDEMPTION		338,758	338,758	338,742	338,746		13		13		338,758				14,194	11/25/2036	1FE
12669R-AD-9	CWL 2007-S1 A4		09/01/2008	SCHEDULED REDEMPTION		263,479	263,479	263,460	263,463		16		16		263,479				11,161	11/25/2036	1FE
12669R-AF-4	CWL 2007-S1 A6		09/01/2008	SCHEDULED REDEMPTION		338,758	338,758	338,754	338,755		3		3		338,758				13,908	11/25/2036	1FE
12670B-AF-6	CWL 2007-S2 A6		09/01/2008	SCHEDULED REDEMPTION		109,876	109,876	109,869	109,871		6		6		109,876				4,589	05/25/2037	1FE
152314-HS-2	CXHE 2003-C, M2		09/25/2008	SCHEDULED REDEMPTION		108,836	108,836	109,382	109,005		(169)		(169)		108,836				3,704	09/25/2033	1FE
152314-JX-9	CXHE 2004-B, M3		09/25/2008	SCHEDULED REDEMPTION		2,099,240	2,099,240	2,099,240	2,099,240						2,099,240				55,348	03/25/2034	1FE
152314-JY-7	CXHE 2004-B, M4		09/25/2008	SCHEDULED REDEMPTION		40,370	40,370	40,370	40,370						40,370				1,151	03/25/2034	1FE
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		09/30/2008	SCHEDULED REDEMPTION		308,198	308,198	305,371	302,359		5,840		5,840		308,198					10/26/2012	3FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		09/22/2008	SCHEDULED REDEMPTION		354,637	354,637	354,637	350,379		4,259		4,259		354,637				22,475	09/22/2015	3
254934-AE-2	DFS 2001-1 A-5		09/15/2008	SCHEDULED REDEMPTION		239,772	239,772	239,660	239,745		27		27		239,772				10,617	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		09/30/2008	SCHEDULED REDEMPTION		16,569	16,569	16,562	16,561		8		8		16,569					04/13/2013	2FE
25470#-AA-2	DISCOVERY COMM. HLDGS TERM B		09/30/2008	SCHEDULED REDEMPTION		21,884	21,884	21,679	19,851		201		201		21,884				900	05/14/2014	3
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		09/30/2008	SCHEDULED REDEMPTION		54,259	54,259	54,259	54,259						54,259					02/04/2011	5
23322B-EG-9	DLJCM 1999-CG1, A1B		09/01/2008	SCHEDULED REDEMPTION		5,433,333	5,433,333	5,915,944	5,511,603		(78,271)		(78,271)		5,433,333				268,995	03/10/2032	1FE
251563-CG-5	DMSI		09/01/2008	SCHEDULED REDEMPTION		10,955	10,955	10,635	10,640		315		315		10,955				435	09/25/2033	1FE
257561-9A-0	DOMTAR COPORATION TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		6,279	6,279	6,279	6,260		19		19		6,279					03/07/2014	3FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		09/30/2008	SCHEDULED REDEMPTION		309,478	309,478	310,248	310,201		(723)		(723)		309,478				14,097	06/30/2011	3FE
26157V-9B-5	DRESSER INC. 1ST LIEN		07/31/2008	SCHEDULED REDEMPTION		8,173	8,173	8,101	8,115		58		58		8,173				138	05/04/2014	4FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2		07/12/2008	DISTRIBUTION		302,147		302,147	302,147						302,147					04/12/2020	2FE
26632Q-A@-2	DURA OPERATING CORP 2ND LIEN TERM LOAN (		06/27/2008	Various		900,000	2,000,000	900,000	2,000,000						900,000				95,423	05/03/2011	6*
269246-AF-1	E*TRADE FINANCIAL CORP		07/16/2008	DONALDSON, LUFKIN & JENRETTE SECURITIES		865,000	1,000,000	867,500	870,952		17,267		17,267		888,219		(23,219)	(23,219)	48,000	06/15/2011	3FE
990526-9A-5	EDUCATION MANAGEMENT CORP. TERM LOAN B		07/02/2007	VARIOUS															6,353	06/01/2013	4FE
28140J-9A-0	EDUCATION MANAGEMENT LLC TERM LOAN C		09/30/2008	SCHEDULED REDEMPTION		14,738	14,738	14,516	14,522		216		216		14,738				612	06/01/2013	4FE
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		08/05/2008	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				5,017	08/01/2041	1FE
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		09/09/2008	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				6,132	08/01/2041	1FE
48003#-AC-6	EDWARD D JONES & CO LP SUB NOTES		09/01/2008	MATURED		833,333	833,333	833,333	833,625		(292)		(292)		833,333				68,167	09/01/2008	2
281486-AA-8	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		09/10/2008	CALLED @ 100.00000000		600,000	600,000	600,000	300,000						600,000				16,107	06/01/2041	1FE
268440-AE-4	EFSI STUDENT LN SR - TRUST 2003 - SER 03		09/17/2008	CALLED @ 100.00000000		3,700,000	3,700,000	3,700,000	1,400,000						3,700,000				85,165	06/01/2039	1FE
285661-AF-1	ELEC DATA SYSTEM		07/24/2008	MORGAN STANLEY DEAN WITTER		1,694,900	1,700,000	1,668,750			418		418		1,669,168		25,732	25,732	35,499	07/15/2023	2FE
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND		08/01/2008	SCHEDULED REDEMPTION		107,040	107,040	107,040	104,809		2,231		2,231		107,040				9,387	08/01/2017	2
294751-DF-6	EQABS 2003-4, M1		09/01/2008	SCHEDULED REDEMPTION		186,901	186,901	185,572	186,006		894		894		186,901				7,338	10/25/2034	1FE
68242A-AA-0	F1211 2000-1211 A		09/11/2008	SCHEDULED REDEMPTION		38,626	38,626	37,676	38,468		158		158		38,626				2,161	04/11/2035	1FE
303250-AD-6	FAIR ISAAC CORP 1.500000% 08/15/2023		07/14/2008	MCMAHAN SECURITIES CO LP		996,250	1,000,000	976,250			631		631		976,881		19,369	19,369	13,833	08/15/2023	1
31959A-AA-1	FCHT 2005-1A, A		09/15/2008	SCHEDULED REDEMPTION		111,439	111,439	111,439	111,439						111,439				2,718	09/15/2022	1FE
31410H-AT-8	FEDERATED DEPT		07/15/2008	GREENWICH CAPITAL MARKETS, INC.		20,015,313	20,000,000	19,947,400	19,993,918		4,972		4,972		19,998,890		16,423	16,423	1,165,080	09/01/2008	2FE
990834-9A-3	FENWAL, INC. INITIAL FIRST-LIEN TERM LOA		09/29/2008	SCHEDULED REDEMPTION		6,429	6,429	6,429	6,429						6,429				26	02/28/2014	4FE
32051D-B7-6	FHASI 2003-7 1A21		09/01/2008	SCHEDULED REDEMPTION		15,963	15,963	15,275	15,595		369		369		15,963				599	09/25/2033	1FE
35729P-JB-7	FHLT 2005-1 M1		09/25/2008	SCHEDULED REDEMPTION		781,808	781,808	780,769	780,886		922		922		781,808				18,334	06/25/2035	1FE
991086-9A-9	FIRST DATA CORPORATION B-1 TERM LOAN FAC		09/30/2008	SCHEDULED REDEMPTION		22,500	22,500	21,683	21,685		815		815		22,500				774	09/24/2014	3FE
991086-9B-7	FIRST DATA CORPORATION B-2 TERM LOAN FAC		09/30/2008	SCHEDULED REDEMPTION		7,525	7,525	6,963	2,402		562		562		7,525				137	09/27/2014	3FE
337358-AU-9	FIRST UNION CORP UNSEC SUB		07/11/2008	WACHOVIA SECURITIES		5,011,950	5,000,000	4,024,353	4,907,134		60,040		60,040		4,967,174		44,776	44,776	213,333	10/30/2008	1FE
33738M-AE-1	FIRST UNION NATL BANK		07/03/2008	TRANSFER		10,531,633	10,000,000	10,535,560			(3,927)		(3,927)		10,531,633				292,500	08/18/2010	1FE
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		09/30/2008	Various		585,198	601,655	601,655	601,655						601,655		(16,458)	(16,458)	838	08/10/2012	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		09/30/2008	SCHEDULED REDEMPTION		87,352	87,352	87,352	87,352						87,352					10/31/2012	5
30249Y-AB-9	FMC 2005-1, C		08/08/2008	COHEN BROS & CO		5,814,600	9,691,000	9,691,000	9,691,000						9,691,000		(3,876,400)	(3,876,400)	259,740	07/27/2045	1FE
32113J-BR-5	FNLC 2005-3, AV2		08/25/2008	SCHEDULED REDEMPTION		664,895	664,895	664,895	664,895						664,895				8,775	12/25/2035	1FE
36170V-AE-9	FORCE 2006-1A, C		09/25/2008	DISTRIBUTION		46,667		46,667	46,667						46,667					09/27/2046	1FE
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		09/15/2008	SCHEDULED REDEMPTION		19,433	19,433	17,879	11,643		1,565		1,565		19,433				3,976	12/15/2013	4FE
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		09/02/2008	SCHEDULED REDEMPTION		31,200	31,200	31,258	31,258		(59)		(59)		31,200				1,003	12/01/2013	3FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		09/30/2008	SCHEDULED REDEMPTION		6,166	6,166	6,166	6,166						6,166				169	03/31/2013	2FE
30277#-AA-7	FSB HOLDINGS, INC. FIRST LIEN TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		11,250	11,250	11,280	11,283		(33)		(33)		11,250				19,759	09/29/2013	4
337367-AC-0	FULBA 1998-C2, B		09/01/2008	SCHEDULED REDEMPTION		2,733,256	2,733,256	3,102,780	2,767,592		(34,336)		(34,336)		2,733,256				138,250	11/18/2035	1FE
33736X-AX-7	FUNBC 2000-C2, A2		09/01/2008	SCHEDULED REDEMPTION		195,026	195,026	217,786	205,497		(10,472)		(10,472)		195,026				9,562	10/15/2032	1FE
36293Y-AD-7	GAMESTOP CORP		07/01/2008	VARIOUS			90,099	90,099							90,099		(90,099)	(90,099)		10/01/2012	1Z
36158Y-CM-9	GECMC 2001-2, X2		08/01/2008	CALLED @ 0.00			78,221,554	5,000,000	546,331		(546,331)		(546,331)						628,669	08/11/2033	1FE
36158Y-FS-3	GECMC 2002-2A, A2		09/01/2008	SCHEDULED REDEMPTION		973,297	973,297	978,152	974,950		(1,653)		(1,653)		973,297				36,116	08/11/2036	1FE
36962G-UL-6	GEN ELEC CAP CRP		09/17/2008	SALOMON SMITH BARNEY		8,555,250	8,500,000	8,436,675	8,482,991		5,738		5,738		8,488,729		66,521	66,521	736,578	01/19/2010	1FE
369622-CQ-6	GENERAL ELEC CAP CORP NT		07/24/2008	MATURED		4,000,000	4,000,000	4,710,840	4,041,103		(41,103)		(41,103)		4,000,000				340,000	07/24/2008	1FE
37247X-AC-6	GENWORTH GLOBAL FUNDING		09/04/2008	BANK OF AMERICA		966,110	1,000,000	988,851	998,110		919		919		990,690		(24,580)	(24,580)	76,021	03/15/2011	1FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		09/30/2008	SCHEDULED REDEMPTION		647,249	647,249	645,409	645,295		1,954		1,954		647,249				19,002	12/20/2012	3FE
990342-9C-3	GEORGIA-PACIFIC CORPORATION ADDITIONAL T		08/19/2008	SCHEDULED REDEMPTION		215,963	215,963	215,963	215,963						215,963				14,461	12/20/2012	3FE
38500V-AG-1	GKKRE 2006-1, E		09/30/2008	Various		1,900,000	5,000,000	2,042,334	5,000,000		59,878	1,129,716	(1,069,838)		2,102,212		(202,212)	(202,212)	204,635	07/25/2041	1FE
38500V-AH-9	GKKRE 2006-1, F		08/27/2008	Various		1,290,000	3,000,000	1,748,550	3,000,000		23,647	23,220	427		1,772,197		(482,197)	(482,197)	121,564	07/25/2041	2FE
38500V-AJ-5	GKKRE 2006-1, G		08/27/2008	Various		1,640,000	4,000,000	2,031,920	4,000,000		32,911	65,960	(33,049)		2,064,831		(424,831)	(424,831)	169,041	07/25/2041	2FE
361849-FU-1	GMACC 1999-C2, A2		09/01/2008	Various		12,467,041	12,373,752	13,152,913	12,522,584		(95,677)		(95,677)		12,426,907		40,134	40,134	632,790	09/15/2033	1FE
361849-QE-5	GMACC 2001-C1, A2		09/01/2008	SCHEDULED REDEMPTION		29,014	29,014	30,883	29,834		(820)		(820)		29,014				1,349	04/15/2034	1FE
361849-M6-6	GMACC 2005-C1, A2		09/01/2008	SCHEDULED REDEMPTION		10,271	10,271	10,036	10,143		128		128		10,271				331	05/10/2043	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		09/29/2008	SCHEDULED REDEMPTION		290,714	290,714	290,714	290,714						290,714				2,569	03/14/2011	3FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		09/25/2008	SCHEDULED REDEMPTION		825,682	825,682	829,224	829,640		(3,959)		(3,959)		825,682				108	03/31/2012	4
990925-9A-9	GRAHAM PACKAGING CO. B TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		13,810	13,810	13,280	6,210		532		532		13,810				139	10/07/2011	4FE
995842-9D-5	GRAPHIC PACKAGING INTERNATIONAL INC. 200		09/17/2008	SCHEDULED REDEMPTION		19,094	19,094	17,434			1,660		1,660		19,094				115	05/16/2014	3FE
995842-9C-7	GRAPHIC PACKAGING INTL TERM B		09/17/2008	SCHEDULED REDEMPTION		17,144	17,144	17,144	17,021		123		123		17,144				44	05/16/2014	3FE
990820-9A-2	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN		09/30/2008	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500					02/16/2014	4FE
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		08/18/2008	SCHEDULED REDEMPTION		40,143	40,143	39,144	23,154		999		999		40,143				375	12/05/2013	3FE
362437-AG-0	GSAMP 2006-HE5 M2		09/25/2008	DISTRIBUTION		94,269		94,269	94,269						94,269					08/25/2036	3FE
36245E-AG-3	GSAMP 2006-HE7 M2		09/25/2008	DISTRIBUTION		56,098		56,098	56,098						56,098					10/25/2046	1FE
36244M-AA-9	GSAMP 2006-S4, A1		09/25/2008	SCHEDULED REDEMPTION		316,042	316,042	316,042	316,042						316,042				7,079	05/25/2036	4FE
36228C-MA-8	GSMS 2001-GL3A, E		08/13/2008	GOLDMAN, SACHS & CO.		6,925,196	7,500,000	7,366,948	7,754,357		(22,861)		(22,861)		7,255,085		(329,890)	(329,890)	366,868	08/05/2018	1FE
36228C-PX-5	GSMS 2003-C1, E		07/28/2008	DESCAP SECURITIES INC		4,529,688	5,000,000	4,331,045	5,014,071		9,140		9,140		4,329,511		200,176	200,176	160,733	01/10/2040	1FE
36228C-YQ-0	GSMS 2006-CC1, A		09/29/2008	Various		42,954	42,954	42,340	42,440		20,274	19,759	514		42,954				1,783	03/21/2046	1FE
36228C-B8-5	GSMS 2007-EOP, K		07/24/2008	BANK OF AMERICA		6,177,500	7,000,000	6,170,042	7,000,000		100,223		100,223		6,270,264		(92,764)	(92,764)	201,637	03/06/2020	2FE
40166R-AA-4	GUGH 2005-1, A		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		2,863,938	3,389,275	2,844,945	3,386,845		18,607		18,607		2,865,239		(1,302)	(1,302)	85,514	05/25/2030	1FE
40166X-AJ-2	GUGH 2006-3, C		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		4,440,000	8,000,000	4,400,000	8,000,000		73,008		73,008		4,473,008		(33,008)	(33,008)	181,632	09/25/2046	1FE
40166X-AL-7	GUGH 2006-3, D		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		1,860,000	4,000,000	1,840,000	4,000,000		24,436		24,436		1,864,436		(4,436)	(4,436)	104,627	09/25/2046	2FE
40166X-AN-3	GUGH 2006-3, E		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		1,620,000	4,000,000	1,600,000	4,000,000		22,832		22,832		1,622,832		(2,832)	(2,832)	118,438	09/25/2046	2FE
40166X-AA-1	GUGH 2006-3, S		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		3,229,640	20,000,000	4,953,737	3,812,961		(662,295)		(662,295)		3,104,402		125,238	125,238	670,642	09/25/2011	1FE
40166W-AC-9	GUGH 2006-4A, C		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		3,025,000	5,000,000	3,000,000	5,000,000		28,772		28,772		3,028,772		(3,772)	(3,772)	113,520	02/25/2047	1FE
40166W-AD-7	GUGH 2006-4A, D		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		2,775,000	5,000,000	2,750,000	5,000,000		29,411		29,411		2,779,411		(4,411)	(4,411)	116,659	02/25/2047	1FE
40166W-AE-5	GUGH 2006-4A, E		08/05/2008	MERRILL LYNCH CAPITAL MARKETS		1,388,750	2,750,000	1,375,000	2,750,000		13,369		13,369		1,388,369		381	381	66,752	02/25/2047	1FE
990651-9E-3	GUN HILL ROAD II LLC DRAW 4		09/15/2008	DIRECT		569,894	569,894	569,894							569,894				23,327	05/05/2014	5*
990651-9F-0	GUN HILL ROAD II LLC DRAW 5		09/15/2008	DIRECT		906,316	906,316	906,316							906,316				39,071	03/02/2014	5*
990651-9G-8	GUN HILL ROAD II LLC DRAW 6		07/15/2008	DIRECT		580,811	580,811	580,811							580,811				26,995	03/02/2014	5*
990651-9H-6	GUN HILL ROAD II LLC DRAW 7		08/15/2008	DIRECT		626,515	626,515	626,515							626,515				23,944	05/05/2014	5*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40431K-AF-7	HALO 2007-WF1 A6		08/19/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		11,245,740	18,588,000	15,195,652	18,175,151		99,582		99,582		15,325,303		(4,079,563)	(4,079,563)	792,378	12/25/2036	1FE
40431K-AG-5	HALO 2007-WF1 M1		09/25/2008	DISTRIBUTION		12,978		12,978	12,978						12,978					12/25/2036	1FE
40431K-AH-3	HALO 2007-WF1 M2		09/25/2008	DISTRIBUTION		26,171		26,171	26,171						26,171					12/25/2036	1FE
991050-9A-5	HARGRAY COMMUNICATIONS GROUP TERM LOAN		09/23/2008	SCHEDULED REDEMPTION		28,246	28,246	28,246	28,246						28,246				1,415	06/27/2014	4FE
41283D-AA-1	HARLEY-DAVIDSON FUNDING		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,786,485	5,000,000	4,994,300	4,994,356		583		583		4,994,939		(208,454)	(208,454)	165,521	12/15/2012	1FE
43812Q-AC-4	HAROT 2006-2, A3		09/21/2008	SCHEDULED REDEMPTION		2,169,467	2,169,467	2,169,175	2,169,286		181		181		2,169,467				82,907	07/21/2010	1FE
418056-AN-7	HASBRO INC 2.750000% 12/01/2021		07/31/2008	MCMAHAN SECURITIES CO LP		10,180,172	5,700,000	7,862,450	7,756,421		(88,592)		(88,592)		7,667,829		2,512,343	2,512,343	105,129	12/01/2021	2FE
40430F-AG-7	HASC 2007-HE1 M2		09/25/2008	DISTRIBUTION		72,522		72,522	72,522						72,522					01/25/2037	4FE
44328F-AD-1	HAT 2005-1 A4		09/17/2008	SCHEDULED REDEMPTION		738,540	738,540	739,578			(1,039)		(1,039)		738,540				10,571	06/18/2012	1FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		13,830	13,830	13,830	13,830						13,830				403	03/26/2014	3FE
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		92,045	92,045	92,234	92,228		(182)		(182)		92,045				2,802	11/17/2012	3FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		09/30/2008	Various		271,017	271,017	271,017	36,250						271,017				1,102	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		09/01/2008	SCHEDULED REDEMPTION		313,624	313,624	316,160	315,976		(2,352)		(2,352)		313,624				9,059	11/11/2038	1FE
43786Y-AA-3	HCC 2007-1A, A		09/01/2008	SCHEDULED REDEMPTION		64,949	64,949	64,865	64,869		81		81		64,949				2,201	06/11/2039	1FE
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, INC. TERM		09/30/2008	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				419	02/28/2014	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
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		09/30/2008	SCHEDULED REDEMPTION		235,574	235,574	235,574	235,574						235,574				7,897	07/08/2011	4
225470-QV-8	HEMT 2005-5, A1A		09/25/2008	SCHEDULED REDEMPTION		563,204	563,204	563,204	563,204						563,204				13,141	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		09/25/2008	SCHEDULED REDEMPTION		277,249	277,249	277,249	277,249						277,249				3,446	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		09/25/2008	Various		148,827	148,827	148,827	1,760,285						148,827				10,797	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		09/25/2008	Various		324,265	295,179	199,298	324,265		125,410		125,410		324,265				5,028	07/25/2036	4FE
991847-9B-2	HERCULES INC. TERM B		09/30/2008	SCHEDULED REDEMPTION		20,625	20,625	20,706	20,729		(104)		(104)		20,625					10/08/2010	2FE
990289-9C-6	HERTZ CORPORATION TERM B		09/30/2008	SCHEDULED REDEMPTION		15,343	15,343	15,409	15,425		(82)		(82)		15,343				69	12/21/2012	3FE
428236-AG-8	HEWLETT-PACKARD CO		07/28/2008	ALLSTATE LIFE OF NEW YORK		15,916,665	15,000,000	15,198,400	15,152,060		(17,383)		(17,383)		15,134,677		781,988	781,988	950,625	07/01/2012	1FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		07/01/2008	SCHEDULED REDEMPTION		8,106	8,106	8,106	8,106						8,106				448	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		09/30/2008	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761				99	05/05/2013	4FE
441917-BA-8	HFCHC 2004-1, M		09/22/2008	SCHEDULED REDEMPTION		15,267	15,267	15,267	15,267						15,267				406	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		09/22/2008	SCHEDULED REDEMPTION		31,884	31,884	31,884	31,884						31,884				790	01/20/2034	1FE
40431F-AD-3	HFCHC 2007-1 A1V		09/22/2008	SCHEDULED REDEMPTION		162,555	162,555	162,555	162,555						162,555				3,791	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		09/22/2008	SCHEDULED REDEMPTION		2,385,505	2,385,505	2,385,505	2,385,505						2,385,505				55,431	07/20/2036	1FE
42332Q-AB-9	HFCMC 1999-PH1, A2		09/01/2008	SCHEDULED REDEMPTION		469,445	469,445	520,121	477,930		(8,485)		(8,485)		469,445				23,635	05/15/2031	1FE
43718U-AA-4	HLMLT 2006-1, A1		09/15/2008	SCHEDULED REDEMPTION		737,686	737,686	737,686	737,686						737,686				17,045	02/15/2037	1FE
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		09/30/2008	SCHEDULED REDEMPTION		6,072	6,072	6,096	6,096		(24)		(24)		6,072				216	07/31/2009	4FE
437076-AP-7	HOME DEPOT INC		07/31/2008	SALOMON SMITH BARNEY		2,730,750	3,000,000	2,927,970	2,937,641		3,631		3,631		2,941,272		(210,522)	(210,522)	217,800	03/01/2016	2FE
437076-AR-3	HOME DEPOT INC		07/09/2008	GOLDMAN, SACHS & CO.		4,096,873	4,250,000	4,225,733	4,228,782		1,649		1,649		4,230,431		(133,558)	(133,558)	128,917	12/16/2013	2FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		09/30/2008	SCHEDULED REDEMPTION		915	915	915							915					06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		09/30/2008	SCHEDULED REDEMPTION		4,085	4,085	4,085	4,085						4,085				129	06/13/2014	4FE
990938-9A-2	HUISH DETERGENTS INC. 1ST LIEN TRANCAHE		09/30/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				240	04/26/2014	4FE
41161P-CX-9	HVMLT 2004-1 1A		09/19/2008	SCHEDULED REDEMPTION		25,789	25,789	25,798	25,797		(8)		(8)		25,789				589	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		09/19/2008	SCHEDULED REDEMPTION		123,572	123,572	123,659	123,639		(67)		(67)		123,572				3,268	11/19/2034	1FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		09/05/2008	SCHEDULED REDEMPTION		105,794	105,794	105,794	105,794						105,794				5,671	10/05/2021	1
990730-9A-3	IDEARC INC. TRANCHE B TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		38,725	38,725	38,768	38,766		(41)		(41)		38,725				1,880	11/17/2014	3FE
990347-9A-6	INEOS US FINANCE LLC TERM B2 (USD)		09/26/2008	SCHEDULED REDEMPTION		164,333	164,333	163,791	105,882		534		534		164,333				60,583	12/16/2013	3FE
990347-9B-4	INEOS US FINANCE LLC TERM C2 (USD)		09/26/2008	SCHEDULED REDEMPTION		164,304	164,304	163,770	105,857		527		527		164,304				66,717	12/16/2014	3FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		09/30/2008	SCHEDULED REDEMPTION		6,188	6,188	6,188	6,188						6,188				306	02/14/2012	3FE
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		09/30/2008	SCHEDULED REDEMPTION		3,000	3,000	3,000	3,000						3,000				148	02/14/2012	3FE
45768#-9B-1	INSIGHT MIDWEST HOLDINGS DELAYED DRAW TE		10/05/2007	VARIOUS															3,252	04/06/2014	3FE
459056-JQ-1	INTERNATIONAL BK FOR RECON & DEV		09/30/2008	GREENWICH CAPITAL MARKETS, INC.		5,927,080	4,000,000	4,377,440	4,404,231		(7,954)		(7,954)		4,396,277		1,530,803	1,530,803	386,556	03/01/2026	1FE
459056-JW-8	INTERNATIONAL BK FOR RECON & DEV		09/30/2008	GREENWICH CAPITAL MARKETS, INC.		10,706,880	8,000,000	9,025,360	8,800,592		(44,549)		(44,549)		8,756,043		1,950,837	1,950,837	900,333	07/15/2017	1FE
990329-9A-4	INVISTA TERM B-1 (1/06)		09/30/2008	SCHEDULED REDEMPTION		6,359	6,359	6,359	6,359						6,359				318	04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		09/30/2008	SCHEDULED REDEMPTION		590,294	590,294	590,294	590,294						590,294				24,455	04/29/2011	3FE
464187-DJ-9	IRWHE 2005-C, 2A1		09/25/2008	SCHEDULED REDEMPTION		261,368	261,368	261,368	261,368						261,368				6,001	04/25/2030	1FE
464592-9D-8	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		09/30/2008	SCHEDULED REDEMPTION		3,088	3,088	3,088							3,088				35	11/30/2013	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)
464592-9F-3	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		09/30/2008	SCHEDULED REDEMPTION		4,118	4,118	4,118	4,118						4,118				119	11/30/2013	3FE
464592-9E-6	ISLE OF CAPRI CASINOS, INC. TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		10,294	10,294	10,294	10,294						10,294				287	11/25/2013	3FE
990382-9B-1	ISP CHEMCO INC NEW TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					06/04/2014	3FE
45071K-AR-5	IXIS 2005-HE1 M1		09/25/2008	SCHEDULED REDEMPTION		896,364	896,364	896,364	896,364						896,364				22,092	06/25/2035	1FE
46602W-AB-0	IXIS 2006-HE2, A2		09/25/2008	SCHEDULED REDEMPTION		2,333,149	2,333,149	2,333,241	2,333,195		(46)		(46)		2,333,149				52,859	08/25/2036	1FE
471171-C*-7	JASON INC. TERM LOAN		09/26/2008	SCHEDULED REDEMPTION		8,666	8,666	8,558	8,532		134		134		8,666				29	04/30/2010	5
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		07/01/2008	SCHEDULED REDEMPTION		15,052	15,052	14,526	14,729		323		323		15,052				202	12/08/2013	4FE
46628G-AF-6	JPALT		09/01/2008	SCHEDULED REDEMPTION		494,170	494,170	496,834	496,543		(2,373)		(2,373)		494,170				20,205	05/25/2036	1FE
46625M-AC-3	JPMCC 2001-CIBC, A3		09/01/2008	SCHEDULED REDEMPTION		43,616	43,616	48,790	45,808		(2,193)		(2,193)		43,616				2,001	03/15/2033	1FE
46625M-CZ-0	JPMCC 2001-CIBC2, X2		07/18/2008	Various			54,000,000	2,990,520	263,922		(263,922)		(263,922)						313,859	04/15/2035	1FE
46625M-LR-8	JPMCC 2002-C1, A2		09/01/2008	SCHEDULED REDEMPTION		172,021	172,021	172,451	172,156		(135)		(135)		172,021				6,571	07/12/2037	1FE
46625M-WY-1	JPMCC 2003-CIB6, B		08/31/2008	Various		4,892,558	5,000,000	5,106,969	5,068,187		(6,620)		(6,620)		5,061,567		(169,009)	(169,009)	187,460	07/12/2037	1FE
46628F-AM-3	JPMCC 2006-LDP7 AM		07/28/2008	ALLSTATE LIFE OF NEW YORK		8,731,136	9,488,000	8,533,270			35,383		35,383		8,568,653		162,483	162,483	277,081	04/15/2045	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		09/30/2008	SCHEDULED REDEMPTION		17,025	17,025	17,025	17,025						17,025					04/28/2013	3FE
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE		09/22/2008	SCHEDULED REDEMPTION		1,000,246	1,000,246	996,145	998,253		1,992		1,992		1,000,246				30,173	02/20/2015	1FE
490562-AE-5	KENT 2006-2X, B		08/14/2008	DISTRIBUTION		90,989											90,989	90,989		05/08/2046	6FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		09/26/2008	SCHEDULED REDEMPTION		7,277	7,277	7,277	7,277						7,277				36	01/12/2012	4FE
48267*-AB-3	KPMG 6.43% SR NTS		07/22/2008	Various					800,842		(842)		(842)						29,312	07/22/2008	1
50076#-9A-0	KRANSON INDS. INC. TERM LOAN		07/01/2008	SCHEDULED REDEMPTION		5,743	5,743	5,723	5,722		21		21		5,743				21	07/31/2013	4FE
991974-9B-4	LANGUAGE LINE INC TERM B		09/30/2008	SCHEDULED REDEMPTION		37,861	37,861	37,861	37,861						37,861				569	06/11/2011	4FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		09/30/2008	SCHEDULED REDEMPTION		2,000	2,000	2,000							2,000				867	05/23/2014	3FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		8,000	8,000	8,000	8,000						8,000				368	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
52108H-AT-1	LBUBS 2000-C3		09/11/2008	SCHEDULED REDEMPTION		27,437	27,437	31,347	28,870		(1,433)		(1,433)		27,437				1,578	05/15/2025	1FE
52108H-AU-8	LBUBS 2000-C3		08/29/2008	GREENWICH CAPITAL MARKETS, INC.		12,367,500	12,000,000	11,768,581	11,935,550		19,590		19,590		11,955,139		412,361	412,361	696,950	03/15/2032	1FE
52108H-BK-9	LBUBS 2000-C4, A2		08/29/2008	Various		14,409,216	14,014,712	14,270,919	14,093,460		(26,358)		(26,358)		14,067,102		342,114	342,114	753,228	08/15/2026	1FE
52108H-CB-8	LBUBS 2000-C5, A2		09/11/2008	SCHEDULED REDEMPTION		159,106	159,106	172,240	165,766		(6,659)		(6,659)		159,106				7,335	12/15/2026	1FE
52108H-MU-5	LBUBS 2002-C4, A5		08/31/2008	Various		6,795,867	7,000,000	6,998,298	6,977,561		2,761		2,761		6,980,321		(184,454)	(184,454)	228,361	09/15/2031	1FE
52108M-FZ-1	LBUBS 2006-C3, E		07/18/2008	DESCAP SECURITIES INC		1,120,547	1,500,000	1,112,954	1,506,131		1,682		1,682		1,113,675		6,872	6,872	53,745	03/15/2039	1FE
52108M-GA-5	LBUBS 2006-C3, F		07/18/2008	DESCAP SECURITIES INC		1,813,672	2,500,000	1,816,413	2,510,279		2,940		2,940		1,817,743		(4,071)	(4,071)	89,883	03/15/2039	1FE
52108M-GC-1	LBUBS 2006-C3, G		07/18/2008	DESCAP SECURITIES INC		2,401,875	3,500,000	2,417,506	3,510,069		4,731		4,731		2,420,467		(18,592)	(18,592)	127,347	03/15/2039	1FE
521764-AC-4	LEAFS 2002-1A, B		08/05/2008	Various		12,937,500	15,000,000	11,905,762	14,415,853		133,435	150,000	(16,565)		12,662,907		274,593	274,593	425,045	11/20/2037	1FE
524901-AH-8	LEGG MASON INC		07/02/2008	MATURED		17,500,000	17,500,000	17,452,925	17,495,837		4,163		4,163		17,500,000				1,181,250	07/02/2008	1FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		09/05/2008	SCHEDULED REDEMPTION		6,563	6,563	6,563	6,563						6,563				266	02/05/2027	1
52517P-5X-5	LEHMAN BROTHERS HOLDINGS		09/29/2008	Various		675,000	5,000,000	839,079	4,947,946		10,025	3,929,212	(3,919,187)		850,000		(175,000)	(175,000)	155,000	09/26/2014	1FE
52517P-K5-9	LEHMAN BROTHERS HOLDINGS		09/29/2008	Various		742,500	5,500,000	915,893	5,488,184		14,918	4,388,671	(4,373,754)		935,000		(192,500)	(192,500)	316,250	07/18/2011	1FE
52517P-VV-0	LEHMAN BROTHERS HOLDINGS		07/11/2008	LEHMAN BROTHERS INC.		17,600,000	20,000,000	17,952,941	19,980,363		13,474		13,474		17,969,078		(369,078)	(369,078)	808,000	03/13/2014	1FE
82087K-AG-4	LEHMAN BROTHERS HOLDINGS		09/29/2008	Various		180,000	1,500,000	81,493	1,402,279		20,839	1,168,118	(1,147,279)		255,000		(75,000)	(75,000)	90,000	04/01/2011	1FE
524908-FN-5	LEHMAN BROTHERS HOLDINGS .250000% 05/08/		09/10/2008	LEHMAN BROTHERS INC.		1,230,000	1,500,000	1,383,000	1,442,393		17,007		17,007		1,459,400		(229,400)	(229,400)	3,198	05/08/2010	1FE
991145-9A-3	LENDER PROCESSING SERVICES, INC. TERM LO		09/30/2008	SCHEDULED REDEMPTION		2,500	2,500	2,476			24		24		2,500					07/02/2014	2FE
52736R-AQ-5	LEVI STRAUSS & CO		07/08/2008	GREENWICH CAPITAL MARKETS, INC.		1,190,625	1,250,000	1,323,438	1,308,501		(5,028)		(5,028)		1,303,473		(112,848)	(112,848)	120,521	01/15/2015	4FE
52736R-AV-4	LEVI STRAUSS & CO		07/09/2008	WACHOVIA SECURITIES		1,631,875	1,750,000	1,750,000	1,750,000						1,750,000		(118,125)	(118,125)	122,093	04/01/2016	4FE
52470L-AN-5	LMRET 2006-1A, E		07/30/2008	GOLDMAN, SACHS & CO.		2,187,500	3,500,000	3,500,000	3,500,000						3,500,000		(1,312,500)	(1,312,500)	84,336	03/25/2038	1FE
50211N-AF-6	LNR 2002-1, DFX		09/03/2008	BANK OF AMERICA		5,216,000	8,150,000	8,149,683	8,149,855		26		26		8,149,882		(2,933,882)	(2,933,882)	376,161	07/24/2037	1FE
50211M-AA-9	LNR 2003-1A, A		08/12/2008	Various		6,650,392	9,905,644	9,905,644	9,905,644						9,905,644		(3,255,252)	(3,255,252)	237,089	07/23/2018	1FE
539830-AP-4	LOCKHEED MARTIN CORP 3.018130% 08/15/203		08/01/2008	Various		12,233,786	8,500,000	9,535,997	8,923,449		(407,443)		(407,443)		8,516,006		3,717,780	3,717,780	206,336	08/15/2033	1FE
990893-9A-9	LODGENET ENTERTAINMENT CORP. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		21,000	21,000	21,000	21,000						21,000				1,007	04/04/2014	4FE
50243Q-A*-5	LVI SERVICES INC. TERM B		09/30/2008	Various		4,696	4,696	4,696	9,393						4,696				669	11/16/2011	4
57643L-BY-1	MABS 2003-WMC2 M1		09/25/2008	SCHEDULED REDEMPTION		986,643	986,643	986,643	986,643						986,643				28,609	08/25/2033	1FE
57643L-KJ-4	MABS 2005-HE2, A3		09/25/2008	SCHEDULED REDEMPTION		289,701	289,701	289,701	289,701						289,701				6,841	10/25/2035	1FE
55438@-AB-0	MACERICH PARTNERSHIP TERM LOAN #B7		07/31/2008	SCHEDULED REDEMPTION		15,625	15,625	15,666	15,657		(32)		(32)		15,625				122,804	04/25/2010	3
55445R-AC-1	MACH ONE 2004-1A, A3		07/21/2008	MORGAN STANLEY DEAN WITTER		3,480,000	4,000,000	4,039,744	4,022,580		(3,121)		(3,121)		4,019,459		(539,459)	(539,459)	134,709	05/28/2040	1FE
55445R-AE-7	MACH ONE 2004-1A, B		07/21/2008	MORGAN STANLEY DEAN WITTER		2,551,700	3,230,000	3,261,011	3,249,764		(2,055)		(2,055)		3,247,709		(696,009)	(696,009)	113,154	05/28/2040	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)
55445R-AF-4	MACH ONE 2004-1A, C		07/21/2008	MORGAN STANLEY DEAN WITTER		740,000	1,000,000	1,009,434	1,006,126		(606)		(606)		1,005,520		(265,520)	(265,520)	35,677	05/28/2040	1FE
55445R-AG-2	MACH ONE 2004-1A, D		07/21/2008	MORGAN STANLEY DEAN WITTER		1,035,000	1,500,000	1,514,715	1,509,659		(927)		(927)		1,508,732		(473,732)	(473,732)	54,290	05/28/2040	1FE
576434-QD-9	MALT 2004-4 7A1		09/01/2008	SCHEDULED REDEMPTION		161,142	161,142	167,411	166,172		(5,031)		(5,031)		161,142				6,711	05/25/2034	1FE
562567-AF-4	MANDALAY RESORT GROUP		07/14/2008	Various		6,309,500	6,400,000	6,535,463	6,446,640		(11,116)		(11,116)		6,435,525		(126,025)	(126,025)	545,521	02/15/2010	4FE
990006-9A-8	MAPCO EXPRESS TERM B		09/30/2008	SCHEDULED REDEMPTION		12,331	12,331	12,331	12,331						12,331				32,651	04/28/2011	4FE
576433-UF-1	MARM 2004-13 3A1		09/01/2008	SCHEDULED REDEMPTION		1,042,660	1,042,660	1,008,285	1,009,255		33,406		33,406		1,042,660				28,672	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		09/01/2008	SCHEDULED REDEMPTION		182,340	182,340	189,213	189,003		(6,663)		(6,663)		182,340				8,483	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		09/01/2008	SCHEDULED REDEMPTION		426,984	426,984	444,030	443,210		(16,226)		(16,226)		426,984				21,818	07/25/2035	1FE
5525V0-AJ-5	MARSHALL & ILSLEY CORP		08/18/2008	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,818,073	1,818,149		33		33		1,818,182				52,727	08/18/2009	1FE
574599-BC-9	MASCO CORP		09/03/2008	BANK OF AMERICA		1,637,740	2,000,000	1,712,639	1,843,325		13,877		13,877		1,747,221		(109,481)	(109,481)	70,133	06/15/2015	2FE
574754-AC-1	MASHANTUCKET (WESTERN) PEQUOT TRIBE SER		07/01/2008	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				399,060	09/01/2021	3FE
55265K-YV-5	MASTR 2003-6 6A7		09/01/2008	SCHEDULED REDEMPTION		204,503	204,503	195,419	199,064		5,439		5,439		204,503				8,321	07/25/2033	1FE
57643M-EE-0	MASTR 2004-8 1A1		09/01/2008	SCHEDULED REDEMPTION		1,015,675	1,015,675	1,003,376	1,004,784		10,891		10,891		1,015,675				35,203	08/25/2019	1FE
5526E2-AB-5	MBNA AMERICA BANK NA		07/28/2008	ALLSTATE LIFE OF NEW YORK		5,170,040	5,000,000	4,967,650	4,982,931		1,934		1,934		4,984,866		185,174	185,174	205,191	06/15/2012	1FE
995961-9D-3	MCC IOWA LLC (MEDIACOM BROADBAND GROUP)		09/30/2008	SCHEDULED REDEMPTION		2,500	2,500	2,451			49		49		2,500					01/03/2016	4FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500					01/31/2014	4FE
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		09/06/2008	SCHEDULED REDEMPTION		512,157	512,157	512,157	510,334		1,822		1,822		512,157				47,272	03/06/2010	1
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		09/30/2008	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344					03/31/2013	3FE
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		09/30/2008	SCHEDULED REDEMPTION		14,591	14,591	14,591	14,591						14,591					01/31/2015	3FE
88580*-AE-3	MEIJER /THRIFTY FINDLAY SER E MTG NT		09/01/2008	SCHEDULED REDEMPTION		194,739	194,739	194,739	194,739						194,739				20,564	03/01/2014	2
58528#-BB-2	MEIJER INC SR SECURED NOTES		07/01/2008	SCHEDULED REDEMPTION		286,932	286,932	297,494	287,931		(1,000)		(1,000)		286,932				22,782	07/01/2013	2
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS		09/01/2008	SCHEDULED REDEMPTION		185,319	185,319	185,319	187,329		(2,010)		(2,010)		185,319				19,570	03/01/2014	2
59018Y-RN-3	MERRILL LYNCH & CO		07/15/2008	MATURED		7,000,000	7,000,000	6,921,600	6,990,883		9,117		9,117		7,000,000				218,750	07/15/2008	1FE
59018Y-TZ-4	MERRILL LYNCH & CO		09/03/2008	MERRILL LYNCH CAPITAL MARKETS		9,817,170	11,000,000	10,459,446	11,329,005		(2,880)		(2,880)		10,331,433		(514,263)	(514,263)	687,760	07/15/2014	1FE
59018Y-UX-7	MERRILL LYNCH & CO		08/11/2008	SALOMON SMITH BARNEY		12,401,640	15,000,000	12,600,945	15,000,000		35,922		35,922		12,636,867		(235,227)	(235,227)	558,415	01/15/2015	1FE
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2032		09/18/2008	Various		14,472,061	15,250,000	17,005,564			(125,085)		(125,085)		16,880,478		(2,408,417)	(2,408,417)		03/13/2032	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		09/30/2008	CONVERSION		950,000	950,000	950,000	950,000						950,000				19,000	06/13/2013	1FE
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D		08/16/2008	Various		7,070,852	7,193,406	7,171,133	7,165,832		3,429		3,429		7,169,261		(98,409)	(98,409)	355,201	09/01/2013	1FE
991100-9A-8	METAVANTE CORPORATION TERM LOAN B		08/01/2008	SCHEDULED REDEMPTION		15,645	15,645	15,147	7,315		495		495		15,645				360	11/01/2014	3FE
59156R-AJ-7	METLIFE INC		07/16/2008	WARBURG DILLION READ LLC		1,866,860	2,000,000	1,973,220	1,973,351		218		218		1,973,569		(106,709)	(106,709)	76,500	06/15/2034	1FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		07/15/2008	SCHEDULED REDEMPTION		117,881	117,881	117,217	117,133		748		748		117,881				684	11/27/2011	4FE
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		09/30/2008	SCHEDULED REDEMPTION		28,945	28,945	28,789	28,794		152		152		28,945				1,636	04/08/2012	4
593171-AS-0	MEZZ 2004-C2, A		09/01/2008	SCHEDULED REDEMPTION		8,799	8,799	8,773	8,776		22		22		8,799				240	10/15/2040	1FE
59317A-AA-9	MEZZ 2006-C4 A		09/01/2008	SCHEDULED REDEMPTION		25,388	25,388	25,388	25,388						25,388				1,179	09/15/2016	1FE
552848-AB-9	MGIC INVESTMENT CORP 9.000000% 04/01/206		07/10/2008	BANK OF AMERICA SECURITIES LLC		4,733,095	6,500,000	7,698,724			(233)		(233)		7,698,490		(2,965,396)	(2,965,396)	173,250	04/01/2063	2FE
552953-AE-1	MGM GRAND INC		07/01/2008	WACHOVIA SECURITIES		457,188	475,000	535,563	508,147		(5,151)		(5,151)		502,997		(45,809)	(45,809)	37,129	02/01/2011	4FE
61913P-AG-7	MHL 2004-2 A1		09/25/2008	SCHEDULED REDEMPTION		388,682	388,682	389,533	389,148		(466)		(466)		388,682				11,047	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		09/25/2008	SCHEDULED REDEMPTION		122,215	122,215	122,215	122,215						122,215				2,965	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		09/25/2008	SCHEDULED REDEMPTION		305,536	305,536	305,536	305,536						305,536				7,610	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		09/25/2008	SCHEDULED REDEMPTION		727,530	727,530	727,530	727,530						727,530				20,259	08/25/2035	1FE
594087-9B-6	MICHAELS STORES INC. REPLACEMENT LOAN (		07/31/2008	SCHEDULED REDEMPTION		10,050	10,050	10,050	10,050						10,050				1,323	10/31/2013	4FE
60687V-AG-0	MLCFC 2006-3 AM		07/28/2008	ALLSTATE LIFE OF NEW YORK		6,961,960	7,850,000	7,503,496			15,412		15,412		7,518,909		(556,949)	(556,949)	246,270	07/12/2046	1FE
59020U-SJ-5	MLMI 2005-A2 A2		09/01/2008	SCHEDULED REDEMPTION		343,350	343,350	335,316	335,954		7,396		7,396		343,350				11,350	02/25/2035	1FE
59020U-3B-9	MLMI 2006-HE1, A-2B		09/25/2008	SCHEDULED REDEMPTION		2,498,741	2,498,741	2,498,741	2,498,741						2,498,741				68,395	12/25/2036	1FE
59022H-FY-3	MLMT 2005-MKB2, A4		07/28/2008	ALLSTATE LIFE OF NEW YORK		7,144,172	7,500,000	7,400,977	7,420,360		5,630		5,630		7,425,990		(281,819)	(281,819)	256,948	09/12/2042	1FE
59023B-AH-7	MLMT 2006-C1 AJ		07/28/2008	ALLSTATE LIFE OF NEW YORK		2,383,365	2,861,000	2,349,373			14,887		14,887		2,364,260		19,105	19,105	66,974	05/12/2039	1FE
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT		08/01/2008	SCHEDULED REDEMPTION		12,027	12,027	12,027	12,027						12,027				388	08/01/2031	1FE
612130-GV-0	MONTANA HIGHER EDUCATION STUDENT ASSISTA		09/25/2008	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				76	12/01/2033	1FE
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA		09/25/2008	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000					12/01/2034	1FE
612130-HC-1	MONTANA HIGHER EDUCATION STUDENT ASSISTA		09/03/2008	CALLED @ 100.00000000		50,000	50,000	50,000							50,000				762	12/01/2035	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)
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		09/29/2008	SCHEDULED REDEMPTION		1,389	1,389	1,364	1,362		27		27		1,389				12	05/10/2014	5
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		09/29/2008	SCHEDULED REDEMPTION		11,111	11,111	10,910	10,896		215		215		11,111				98	05/10/2014	5
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		09/01/2008	SCHEDULED REDEMPTION		11,201	11,201	9,860	11,201						11,201				762	12/01/2018	1FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		09/05/2008	SCHEDULED REDEMPTION		30,147	30,147	28,836	29,032		1,115		1,115		30,147				1,164	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		09/01/2008	SCHEDULED REDEMPTION		17,901	17,901	18,110	18,050		(149)		(149)		17,901				860	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		09/01/2008	SCHEDULED REDEMPTION		105,643	105,643	95,117	98,839		6,804		6,804		105,643				5,014	10/01/2014	2
61746R-EJ-6	MSAC 2003-HE3 M2		09/25/2008	SCHEDULED REDEMPTION		975,848	975,848	986,337	952,237		(4,505)		(4,505)		975,848				33,723	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		09/25/2008	Various		541,647	541,647	545,371	709,077		(3,177)		(3,177)		541,647				20,543	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		09/25/2008	SCHEDULED REDEMPTION		1,482,424	1,482,424	1,482,424	1,482,424						1,482,424				32,648	05/25/2037	2FE
61745M-JR-5	MSC 1998-HF2, A2		07/01/2008	SCHEDULED REDEMPTION		1,410,242	1,410,242	1,616,355	1,427,169		(16,927)		(16,927)		1,410,242				17,516	11/15/2030	1FE
61745M-NE-9	MSC 1999-CAM1, A4		09/01/2008	SCHEDULED REDEMPTION		316,034	316,034	373,771	330,464		(14,430)		(14,430)		316,034				17,767	03/15/2032	1FE
61745M-F4-0	MSC 2004-RR2, A2		08/01/2008	Various		4,567,020	5,000,000	5,054,360	5,028,567		(8,041)		(8,041)		5,020,526		(453,505)	(453,505)	180,875	10/28/2033	1FE
61745M-F6-5	MSC 2004-RR2, B		08/06/2008	MORGAN STANLEY DEAN WITTER		1,962,500	2,500,000	2,526,015	2,517,360		(1,691)		(1,691)		2,515,670		(553,170)	(553,170)	99,999	10/28/2033	1FE
617451-FW-4	MSC 2006-HQ8, G		07/25/2008	MORGAN STANLEY DEAN WITTER		3,331,250	5,000,000	3,367,061	4,944,973		13,448		13,448		3,389,583		(58,333)	(58,333)	183,648	03/12/2044	1FE
617451-FX-2	MSC 2006-HQ8, H		07/25/2008	MORGAN STANLEY DEAN WITTER		1,408,691	2,554,000	1,397,902	2,492,135		9,458		9,458		1,417,385		(8,694)	(8,694)	93,807	03/12/2044	2FE
61745M-NV-1	MSCI 1999-LIFE1		08/12/2008	MORGAN STANLEY DEAN WITTER		1,359,170	1,366,000	1,311,696	1,354,386		4,653		4,653		1,359,039		131	131	70,393	04/15/2033	1FE
991092-9A-7	MSCI INC. TERM LOAN B		08/29/2008	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				13,221	11/20/2014	3FE
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-JJ-0	MSDWC 2001-IQA, A3		09/01/2008	SCHEDULED REDEMPTION		69,401	69,401	72,549	70,232		(831)		(831)		69,401				2,878	12/18/2032	1FE
61746W-GB-0	MSDWC 2001-TOP1, A4		09/01/2008	SCHEDULED REDEMPTION		76,517	76,517	85,897	80,137		(3,620)		(3,620)		76,517				3,780	02/15/2033	1FE
61746W-HK-9	MSDWC 2001-TOP3, X-2		07/01/2008	CALLED @ 0.00			102,525,546	6,000,000	506,485		(506,485)		(506,485)						613,772	07/15/2008	1Z
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
61746W-MV-9	MSDWC 2002-HQ, A3		09/01/2008	SCHEDULED REDEMPTION		157,254	157,254	173,928	165,648		(8,394)		(8,394)		157,254				7,547	04/15/2034	1FE
61746W-PL-8	MSDWC 2002-TOP7, D		07/28/2008	ALLSTATE LIFE OF NEW YORK		1,880,152	2,000,000	2,009,580	2,004,926		(581)		(581)		2,004,345		(124,193)	(124,193)	82,028	01/15/2039	1FE
61746W-D6-4	MSDWC 2003-HQ2, C		07/31/2008	LEHMAN BROTHERS INC.		13,725,000	15,000,000	13,900,785	15,047,617		15,210		15,210		13,881,578		(156,578)	(156,578)	522,153	03/12/2035	1FE
61744C-YM-2	MSHEL 2006-2, A2		09/25/2008	SCHEDULED REDEMPTION		2,312,540	2,312,540	2,312,630	2,312,566		(26)		(26)		2,312,540				48,924	02/25/2036	1FE
61749Q-AC-4	MSIX 2006-1, A2		09/25/2008	SCHEDULED REDEMPTION		284,487	284,487	284,487	284,487						284,487				6,599	07/25/2036	1FE
61748H-AN-1	MSM 2004-5AR 1A2		09/01/2008	SCHEDULED REDEMPTION		299,804	299,804	298,812	298,988		817		817		299,804				10,894	07/25/2034	1FE
61749T-AA-2	MSM 2006-10SL, A1		09/25/2008	SCHEDULED REDEMPTION		245,920	245,920	245,920	245,920						245,920				5,558	08/25/2036	3FE
61748H-HC-8	MSMT 2004-11AR I-A2B		09/25/2008	SCHEDULED REDEMPTION		218,884	218,884	218,884	218,884						218,884				5,328	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		09/25/2008	Various		925,976	602,135	847,215	938,009		(2,230)		(2,230)		925,976				9,785	02/25/2036	1FE
626207-HN-7	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA		07/23/2008	OPPENHEIMER & CO., INC.		2,975,000	2,975,000	2,975,000							2,975,000				67,538	01/01/2020	1FE
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		09/30/2008	Various		259,482	259,482	259,482	259,482			26,792	(26,792)		259,482				12,824	12/01/2009	1FE
62827K-AA-4	MUTUAL FUND FEE TRUST XX		09/30/2008	Various		313,507	287,055	308,805	320,411		47,111	52,908	(5,797)		313,507				10,382	03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		09/01/2008	SCHEDULED REDEMPTION		206,678	206,678	206,677	206,677						206,678				6,230	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		09/01/2008	SCHEDULED REDEMPTION		872,458	872,458	867,227	868,146		4,312		4,312		872,458				33,198	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		09/01/2008	SCHEDULED REDEMPTION		111,681	111,681	111,679	111,679		1		1		111,681				4,595	10/20/2028	1FE
65536V-AD-9	NAAC 2006-AR2 1A4		09/25/2008	DISTRIBUTION		405,426		405,426	405,426						405,426					08/25/2036	3FE
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		07/01/2008	DEUTSCHE BANK CAPITAL CORP.		2,445,360	2,000,000	1,900,460	1,924,228		11,267		11,267		1,935,494		509,866	509,866	12,116	05/15/2011	1FE
655356-JF-1	NASC 1998-D6, A1B		09/11/2008	SCHEDULED REDEMPTION		90,067	90,067	87,323	89,763		304		304		90,067				3,137	03/15/2030	1FE
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		09/30/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				34	02/28/2013	4FE
635405-AW-3	NATIONAL CITY CORP 4.000000% 02/01/2011		07/17/2008	BANK OF AMERICA SECURITIES LLC		6,271,792	10,000,000	10,512,515			(66,746)		(66,746)		10,445,769		(4,173,977)	(4,173,977)	188,778	02/01/2011	1FE
64352V-MA-6	NCHET 2005-A A6		08/25/2008	Various		12,090,382	16,396,403	12,830,932	15,475,484		220,646		220,646		13,147,487		(1,057,105)	(1,057,105)	601,597	08/25/2035	1FE
990832-9A-7	NEP II, INC. TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		2,502	2,502	2,502	2,495		6		6		2,502				78	02/16/2014	4FE
647110-DD-4	NEW MEXICO EDUCATIONAL ASSISTANCE FNDN -		07/30/2008	CALLED @ 100.00000000		3,900,000	3,900,000	3,900,000							3,900,000				52,870	04/01/2036	1FE
65332V-AY-9	NEXTEL COMMUNIC		09/15/2008	MCMAHAN SECURITIES CO LP		1,900,000	2,000,000	1,989,375	1,991,510		2,871		2,871		1,994,381		(94,381)	(94,381)	123,375	01/15/2010	3FE
65332V-BG-7	NEXTEL COMMUNICATIONS		08/07/2008	RBC DAIN RAUSCHER		5,909,375	7,625,000	6,409,265	7,721,685		(302)		(302)		6,342,701		(433,326)	(433,326)	579,526	08/01/2015	3FE
65332V-BH-5	NEXTEL COMMUNICATIONS		07/17/2008	CREDIT SUISSE FIRST BOSTON CORPORATION		5,118,750	6,300,000	5,485,694	6,497,409		(21,565)		(21,565)		5,331,546		(212,796)	(212,796)	315,219	10/31/2013	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)
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		09/30/2008	Various		19,988	19,988	19,912	39,817		160		160		19,988				480	08/09/2013	4FE
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW		09/30/2008	SCHEDULED REDEMPTION		261	261	261	261		1		1		261					05/12/2013	3FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		386	386	386	386						386					05/12/2013	3FE
655356-AS-2	NOMURA ASSET SECURITIZATION 1994 1 A11		09/25/2008	SCHEDULED REDEMPTION		111,218	111,218	111,218	111,218						111,218				3,234	01/25/2009	1FE
655844-AP-3	NORFOLK SOUTHERN CORP		07/03/2008	TRANSFER		4,501,534	4,300,000	4,502,732			(1,198)		(1,198)		4,501,534				111,263	02/15/2011	2FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		06/30/2008	SCHEDULED REDEMPTION		28,699	28,699	29,108	28,887		(479)		(479)		28,699				19,257	08/16/2009	6
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B (8/04)		06/30/2008	VARIOUS		(28,699)	(28,699)	(14,715)							(28,699)					08/16/2011	6
64031Q-AN-1	NSLT 2003-1, A4		07/25/2008	SCHEDULED REDEMPTION		194,962	194,962	195,259	195,087		(125)		(125)		194,962				5,940	01/25/2032	1FE
64031Q-AU-5	NSLT 2003-2, A4		07/25/2008	SCHEDULED REDEMPTION		259,207	259,207	259,207	259,207						259,207				7,858	07/25/2022	1FE
63860F-AB-9	NSTR 2006-B, AV2		09/25/2008	SCHEDULED REDEMPTION		33,679	33,679	33,679	33,679						33,679				793	09/25/2036	1FE
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		112,500	112,500	112,500	112,500						112,500				11,256	10/24/2013	4FE
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		5,000	5,000	4,954	4,950		50		50		5,000				23	11/13/2014	3FE
685048-AA-8	ONGLT 2006-A, A		09/01/2008	Various		752,236	752,236	752,216	965,463		15		15		752,236				35,910	11/15/2021	1FE
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		06/30/2008	SCHEDULED REDEMPTION		5,943	5,943	5,943	5,943						5,943				77	01/23/2014	3FE
990676-9A-8	OPEN TEXT CORPORATION TERM LOAN B		09/29/2008	SCHEDULED REDEMPTION		4,797	4,797	4,797	4,797						4,797				38	10/02/2013	3FE
68402L-AC-8	ORACLE CORP/OZARK HLDG		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,906,665	5,000,000	4,743,850	4,778,458		12,615		12,615		4,791,073		115,592	115,592	271,979	01/15/2016	1FE
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		09/30/2008	SCHEDULED REDEMPTION		644,073	644,073	644,281	644,267		(194)		(194)		644,073				2,052	12/06/2013	3FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2008	SCHEDULED REDEMPTION		784,300	784,300	784,300	788,503		(4,203)		(4,203)		784,300				50,940	03/15/2014	2
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		08/01/2008	SCHEDULED REDEMPTION		5,259	5,259	5,095	5,105		154		154		5,259				332	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS		08/01/2008	Various		58,655	58,655	52,137	64,770		53,955		53,955		58,655				3,288	05/01/2010	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		08/01/2008	SCHEDULED REDEMPTION		117,309	117,309	118,951	119,462		(2,153)		(2,153)		117,309				4,489	05/01/2010	4FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		07/03/2008	SCHEDULED REDEMPTION		17,500	17,500	16,642	17,500						17,500				229	01/03/2014	4FE
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		08/21/2008	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				3,410	06/01/2036	1FE
990305-9B-2	PANTRY (THE) INC. TERM LOAN (07)		09/30/2008	SCHEDULED REDEMPTION		3,889	3,889	3,889	3,879		10		10		3,889					05/15/2014	4FE
990305-9C-0	PANTRY (THE) INC. DELAYED DRAW TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		1,111	1,111	1,111							1,111					05/15/2014	4FE
72345W-AE-2	PCAT 2006-A, C		09/25/2008	SCHEDULED REDEMPTION		8,761,087	8,761,087	8,760,914	8,761,017		70		70		8,761,087				379,136	05/25/2010	1FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		09/25/2008	DISTRIBUTION		73,495		73,495							73,495					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		09/26/2008	Various		164,651	57,743	135,329	161,609		23,919		23,919		164,651				1,236	03/25/2015	5FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		09/29/2008	SCHEDULED REDEMPTION		19,827	19,827	19,894	19,857		(30)		(30)		19,827				142	10/03/2012	3FE
71343P-AD-3	PEPSIAMERICAS INC		07/03/2008	TRANSFER		10,164,964	10,000,000	10,165,850			(886)		(886)		10,164,964				51,563	05/31/2011	1FE
71603#-AA-6	PETERMANN (HANCOCK MEZZ) 12% SUB. NTS, D		09/25/2008	PRINCIPAL PAYDOWN		1,147,165	1,147,165	983,416	1,024,172		12,946		12,946		1,037,118		110,047	110,047	127,335	12/22/2012	4
743873-AX-9	PFMLT 2005-1 2A1		09/01/2008	SCHEDULED REDEMPTION		974,030	974,030	949,337	951,043		22,987		22,987		974,030				31,313	05/25/2035	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		09/02/2008	SCHEDULED REDEMPTION		257,370	257,370	257,370	257,370						257,370				13,461	07/01/2010	1
69336R-BG-4	PHMMC 2005-4 A2		08/01/2008	SCHEDULED REDEMPTION		106,013	106,013	106,603	106,327		(315)		(315)		106,013				4,465	07/18/2035	1FE
69336R-BZ-2	PHMMC 2005-5 A3		07/01/2008	SCHEDULED REDEMPTION		46,181	46,181	46,329	46,268		(87)		(87)		46,181				1,706	08/18/2035	1FE
69336R-CQ-1	PHMMC 2005-6 A4		09/01/2008	SCHEDULED REDEMPTION		1,382,309	1,382,309	1,382,600	1,382,508		(200)		(200)		1,382,309				54,588	11/18/2035	1FE
69335V-AA-0	PHMMC 2006-3 A1		09/01/2008	SCHEDULED REDEMPTION		884,022	884,022	891,978	890,473		(6,451)		(6,451)		884,022				44,908	10/18/2036	1FE
69337A-AC-0	PHMMC 2007-1 A5		09/01/2008	SCHEDULED REDEMPTION		1,429,655	1,429,655	1,435,930	1,435,013		(5,358)		(5,358)		1,429,655				60,192	02/18/2037	1FE
69337G-AA-1	PHMMC 2007-2 A1		09/01/2008	SCHEDULED REDEMPTION		1,405,146	1,405,146	1,420,999	1,418,339		(13,192)		(13,192)		1,405,146				61,951	05/18/2037	1FE
69337N-AC-2	PHMMC 2007-3 A-3-1		08/20/2008	Various		24,738,636	31,212,903	28,429,022	31,048,263		209,171		209,171		28,656,149		(3,917,513)	(3,917,513)	1,333,442	05/18/2037	1FE
69336Q-AC-6	PHMMC 2007-4 A3		08/01/2008	SCHEDULED REDEMPTION		191,896	191,896	167,511	187,137		23,930		23,930		191,896				8,596	06/18/2037	1FE
69337R-AD-1	PHMMC 2007-5 A4		08/22/2008	W.J. MAYER & COMPANY		3,005,000	4,000,000	3,438,101	3,799,952		9,342		9,342		3,450,787		(445,787)	(445,787)	183,660	08/18/2037	1FE
990896-9A-2	PINNACLE FOODS FINANCE LLC TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					04/02/2014	4FE
74438W-AR-7	PMCF 2001-ROCK, X1		05/01/2008	CALLED @ 0.00			214,290,613	10,003,022	570,399		(570,399)		(570,399)						719,442	05/10/2008	1Z
69348H-AC-2	PNCMA 1999-CM1, A1B		09/01/2008	SCHEDULED REDEMPTION		240,607	240,607	263,569	246,328		(5,721)		(5,721)		240,607				15,176	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		09/04/2008	Various		13,570,202	13,278,639	15,131,363	13,800,293		(243,516)		(243,516)		13,556,777		13,426	13,426	851,198	02/15/2010	1FE
69348H-CM-8	PNCMA 2000-C2, A2		09/01/2008	SCHEDULED REDEMPTION		778,224	778,224	895,905	824,869		(46,645)		(46,645)		778,224				42,074	10/12/2033	1FE
73316P-BT-6	POPLR 2005-1 M2		09/01/2008	SCHEDULED REDEMPTION		398,050	398,050	391,069	393,082		4,968		4,968		398,050				15,703	05/25/2035	1FE
73316P-KG-4	POPLR 2006-B, A-2		09/25/2008	SCHEDULED REDEMPTION		4,087,444	4,087,444	4,087,444	4,087,444						4,087,444				93,753	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				313	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				61,582	07/25/2036	1FE
70069F-EF-0	PPSI 2004-WHQ2, A3D		09/25/2008	SCHEDULED REDEMPTION		733,700	733,700	733,700	697,429						733,700				18,637	02/25/2035	1FE
74041A-AA-1	PREFERRED TERM SECURITIES XIII		09/24/2008	SCHEDULED REDEMPTION		30,361	30,361	30,361	30,361						30,361				946	03/24/2034	1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		09/23/2008	SCHEDULED REDEMPTION		45,305	45,305	45,305	45,305						45,305				1,494	06/23/2035	1FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		09/30/2008	SCHEDULED REDEMPTION		156,250	156,250	156,250	156,250						156,250				14,633	04/30/2010	5*
74154L-AB-8	PRIMA 2005-1A, A2		08/08/2008	Various		12,635,887	14,367,232	13,145,190	14,366,442		35,777	98,775	(62,998)		13,181,682		(545,795)	(545,795)	472,275	07/24/2039	1FE
74154L-AC-6	PRIMA 2005-1A, B		08/22/2008	Various		1,460,000	2,000,000	1,569,976	1,999,955		(14,476)		(14,476)		1,581,770		(121,770)	(121,770)	65,421	07/24/2039	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		07/20/2008	SCHEDULED REDEMPTION		267,778	267,778	234,388	248,304		19,474		19,474		267,778				18,577	07/20/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
69366A-AB-6	PSS WORLD MEDICAL INC 2.250000% 03/15/20		07/30/2008	JEFFERIES & COMPANY, INC.		537,500	500,000	546,250	533,793		(16,744)		(16,744)		517,050		20,450	20,450	9,969	03/15/2024	3FE
74436J-FB-8	PSSF 1999-C2, A2		09/01/2008	SCHEDULED REDEMPTION		2,114,206	2,114,206	2,340,657	2,169,982		(55,776)		(55,776)		2,114,206				109,247	06/16/2031	1FE
74681@-AG-4	PUTNAM LOVELL 1999-3 CLASS A		07/01/2008	VARIOUS		22,558	22,558	22,558									22,558	22,558		09/30/2008	1Z
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
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		09/30/2008	SCHEDULED REDEMPTION		7,469	7,469	7,469	7,469						7,469				358	03/31/2013	4FE
750438-AC-7	RADIOSHACK CORP 2.500000% 08/01/2013		08/13/2008	MCMAHAN SECURITIES CO LP		1,018,750	1,000,000	1,000,000							1,000,000		18,750	18,750		08/01/2013	3Z
759950-EP-9	RAMC 2004-4, MF1		09/01/2008	SCHEDULED REDEMPTION		331,708	331,708	325,786	327,532		4,176		4,176		331,708				12,156	02/25/2035	1FE
75970Q-AK-6	RAMC 2007-2 M1		09/26/2008	DISTRIBUTION		50,542		50,542	50,542						50,542					06/25/2037	4FE
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2008	SCHEDULED REDEMPTION		114,020	114,020	112,902	112,975		1,045		1,045		114,020				4,442	03/25/2034	3FE
76110W-NG-7	RASC 2002-KS2 AI5		09/01/2008	SCHEDULED REDEMPTION		184,835	184,835	184,834	184,834						184,835				8,908	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		09/01/2008	SCHEDULED REDEMPTION		174,443	174,443	176,813	175,550		(1,107)		(1,107)		174,443				7,037	07/25/2032	1FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		07/02/2008	SCHEDULED REDEMPTION		11,250	11,250	10,313	7,500		938		938		11,250				514	01/30/2014	4FE
44440*-AB-2	RAYTHEON/HUGHES AIR/ AURORA IRE - BC		09/30/2008	SCHEDULED REDEMPTION		70,053	70,053	70,053	70,053						70,053				7,258	09/30/2012	2
44440*-AA-4	RAYTHEON/HUGHES AIR/AURORA IRE		09/30/2008	SCHEDULED REDEMPTION		145,107	145,107	145,107	145,107						145,107				15,033	09/30/2012	2
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2008	SCHEDULED REDEMPTION		293,484	293,484	304,635	146,742		(11,152)		(11,152)		293,484				15,202	09/30/2012	2
44440*-AD-8	RAYTHEON/HUGHES AIR/AURORA IRE - SC		09/30/2008	SCHEDULED REDEMPTION		69,298	69,298	69,298	69,298						69,298				7,179	09/30/2012	2
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER		09/30/2008	SCHEDULED REDEMPTION		1,743,767	1,743,767	1,743,767	1,743,767						1,743,767				157,811	09/30/2011	2
995142-9B-4	RBS ORECK TERM LOAN		08/29/2008	SCHEDULED REDEMPTION		2,305	(4,800)	6,146	4,683		(2,423)		(2,423)		2,305				15	02/02/2012	5FE
991107-9A-3	REABLE THERAP-DJO FINANCE LLC TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		10,000	10,000	9,901	9,901		99		99		10,000				342	05/20/2014	3FE
755267-9C-7	READER'S DIGEST ASSOC. INC. TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					03/02/2014	4FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		09/30/2008	Various		(15,431)	(15,431)	(15,439)	8,277		(4)		(4)		(15,431)				129	10/10/2013	4FE
990897-9A-0	REALOGY CORP. TERM B		09/30/2008	SCHEDULED REDEMPTION		39,135	39,135	38,836	38,815		320		320		39,135				9,590	10/10/2013	4FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		22,247	22,247	22,247	22,247						22,247				981	10/27/2013	3FE
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		07/25/2008	SCHEDULED REDEMPTION		261,472	261,472	261,472	261,472						261,472				8,185	01/25/2036	1FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		08/15/2008	SCHEDULED REDEMPTION		1,961,682	1,961,682	1,961,682	1,961,682						1,961,682				61,065	05/15/2034	1FE
758940-AF-7	REGIONS FINL CORP		09/05/2008	MORGAN KEEGAN & COMPANY, INC.		4,771,400	5,000,000	4,978,750	4,991,621		1,674		1,674		4,993,294		(221,894)	(221,894)	358,750	03/01/2011	1FE
76009N-9C-6	RENT-A-CENTERS, INC. TLB		09/12/2008	SCHEDULED REDEMPTION		276,558	276,558	276,786	276,783		(226)		(226)		276,558				14,857	06/30/2012	3FE
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		09/30/2008	SCHEDULED REDEMPTION		27,412	27,412	27,412	27,412						27,412				1,282	11/30/2012	3FE
76110V-JX-7	RFMS2 2002-H13		09/01/2008	SCHEDULED REDEMPTION		1,066,289	1,066,289	1,066,060	1,066,179		111		111		1,066,289				49,820	06/25/2032	1FE
76110V-JQ-2	RFMS2 2002-HI2, A7		09/01/2008	SCHEDULED REDEMPTION		101,289	101,289	101,241	101,267		23		23		101,289				5,396	03/25/2032	1FE
76110V-LM-8	RFMS2 2002-HI5, A7		09/01/2008	SCHEDULED REDEMPTION		396,772	396,772	396,569	396,665		107		107		396,772				16,962	01/25/2028	1FE
76110V-KG-2	RFMS2 2002-HS2		09/01/2008	SCHEDULED REDEMPTION		189,191	189,191	189,395	189,290		(99)		(99)		189,191				8,380	01/25/2032	1FE
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM LOAN		09/30/2008	Various		6,250	6,250	6,250	12,500						6,250				3,970	06/04/2014	3FE
75953M-AC-4	RNLT 2001-1 A3		09/15/2008	SCHEDULED REDEMPTION		998,049	998,049	1,064,092	1,012,342		(14,293)		(14,293)		998,049				51,499	09/15/2011	1FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		07/31/2008	Various		999,795	1,029,795	1,029,795	1,029,795						1,029,795		(30,000)	(30,000)	42,294	07/30/2012	3FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		09/01/2008	SCHEDULED REDEMPTION		3,408	3,408	3,250	3,270		139		139		3,408				245	09/01/2017	1Z
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		09/30/2008	Various		5,556	5,556	5,514			83		83		5,556				6,143	04/16/2013	2FE
74966*-AB-3	RPC INC 7.83% SR NT		08/08/2008	MATURED		733,286	733,286	733,286	733,286						733,286				57,416	08/08/2008	2
75405R-AA-1	RPRO 2005, G		09/22/2008	Various		188,937	188,937	188,937	433,776						188,937				12,729	03/23/2024	1FE
81375W-AC-0	SABR 2004-OP1, M2		09/25/2008	SCHEDULED REDEMPTION		168,894	168,894	168,894	168,894						168,894				5,067	02/25/2034	1FE
785778-QJ-3	SACO 2006-3, A1		09/25/2008	SCHEDULED REDEMPTION		214,766	214,766	214,766	214,766						214,766				4,976	04/25/2036	3FE
785779-AA-7	SACO 2006-6, A		09/25/2008	Various		347,572	285,058	162,790	347,572		565,132		565,132		347,572				3,964	06/25/2036	5FE
86360X-AA-8	SACO 2006-GEL3, A1		09/25/2008	SCHEDULED REDEMPTION		1,184,272	1,184,272	1,184,272	1,184,272						1,184,272				26,933	07/25/2036	1FE
990740-9A-2	SALLY HOLDINGS, LLC TERM LOAN B		09/30/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					11/16/2013	4FE
86359L-NA-3	SAMI 2005-AR6 2A1		07/25/2008	Various		13,287,832	19,135,868	14,313,945	18,818,189		59,698		59,698		14,409,440		(1,121,608)	(1,121,608)	462,334	09/25/2045	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2008	SCHEDULED REDEMPTION		120,313	120,313	120,313	120,188		124		124		120,313				7,914	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2008	SCHEDULED REDEMPTION		24,063	24,063	24,063	24,063						24,063				1,281	07/15/2025	2
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013		07/31/2008	KBC FINANCIAL PRODUCTS USA INC		641,875	1,000,000	947,160	949,878		5,289		5,289		955,167		(313,292)	(313,292)	7,222	05/15/2013	3FE
86363M-AA-9	SASC 2007-GEL2 A1		09/25/2008	SCHEDULED REDEMPTION		1,724,708	1,724,708	1,724,708	1,724,708						1,724,708				39,318	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		09/25/2008	SCHEDULED REDEMPTION		86,796	86,796	87,501	70,038		(422)		(422)		86,796				3,384	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		09/25/2008	SCHEDULED REDEMPTION		464,149	464,149	464,149	464,149						464,149				10,382	05/25/2047	1FE
80413@-AA-9	SAUER-DANFOSS 8.07% SR NTS		09/30/2008	SCHEDULED REDEMPTION		4,714,286	4,714,286	4,714,286	4,714,286						4,714,286				380,443	09/30/2010	2
79548K-3J-5	SBM7 2000-C1, A2		09/01/2008	Various		14,794,906	14,536,863	16,514,735	15,118,696		(261,730)		(261,730)		14,856,966		(62,060)	(62,060)	920,250	12/18/2009	1FE
79548C-AB-2	SBM7 2000-C3, A2		09/01/2008	SCHEDULED REDEMPTION		234,010	234,010	266,862	245,879		(11,869)		(11,869)		234,010				11,084	12/18/2033	1FE
79548C-BH-8	SBM7 2001-C1		09/01/2008	SCHEDULED REDEMPTION		58,447	58,447	62,931	60,636		(2,189)		(2,189)		58,447				2,699	12/18/2035	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)
79549A-JJ-9	SBM7 2001-C2, A3		09/01/2008	SCHEDULED REDEMPTION		958,377	958,377	1,054,950	1,005,518		(47,141)		(47,141)		958,377				44,421	11/13/2036	1FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		08/01/2008	SCHEDULED REDEMPTION		8,993	8,993	7,513	8,866		126		126		8,993				624	12/01/2018	1FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		09/30/2008	SCHEDULED REDEMPTION		3,239	3,239	3,233	3,224		15		15		3,239					03/05/2014	2FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		06/30/2008	SCHEDULED REDEMPTION		141,700	141,700	141,433	141,422		279		279		141,700				43,841	03/05/2014	2FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		09/30/2008	SCHEDULED REDEMPTION		21,862	21,862	21,825	21,821		42		42		21,862				34	03/05/2014	2FE
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
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		7,157	7,157	7,157	7,157						7,157				29	04/27/2013	4FE
83168L-AA-5	SHOME 2004-1, M1		09/25/2008	SCHEDULED REDEMPTION		133,821	133,821	133,821	133,821						133,821				4,061	07/25/2011	1FE
828807-BP-1	SIMON PROPERTY GROUP LP		07/28/2008	ALLSTATE LIFE OF NEW YORK		4,824,450	5,000,000	4,994,150	4,995,127		285		285		4,995,412		(170,962)	(170,962)	189,271	12/01/2015	1FE
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		09/30/2008	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					04/30/2015	4FE
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		09/30/2008	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		09/01/2008	SCHEDULED REDEMPTION		359	359	370	366		(7)		(7)		359				25	10/25/2020	1FE
78442F-AB-4	SLM CORP		08/12/2008	BANK OF AMERICA		17,325,000	20,000,000	19,861,200	19,926,507		8,743		8,743		19,935,250		(2,610,250)	(2,610,250)	985,139	08/27/2012	2FE
78442F-AQ-1	SLM CORP		08/07/2008	GREENWICH CAPITAL MARKETS, INC.		8,050,000	10,000,000	6,831,960	8,314,166		146,659		146,659		7,189,932		860,068	860,068	412,500	04/15/2015	2FE
78442G-JT-4	SLMA 2003-11, A7		09/15/2008	CALLED @ 100.00		32,500,000	32,500,000	31,834,059	32,262,343		210,174		210,174		32,500,000				926,250	12/15/2038	1FE
83169W-AA-0	SMART HOME REINSURANCE LIMITED		09/25/2008	SCHEDULED REDEMPTION		2,935,343	2,935,343	2,935,343	2,935,343						2,935,343				91,935	11/25/2012	1FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		07/01/2008	SCHEDULED REDEMPTION		5,095	5,095	5,104	5,104		(8)		(8)		5,095				184	11/01/2011	3FE
83714R-AR-4	SOUTH CAROLINA STUDENT LOAN CORP - TRUST		07/15/2008	CALLED @ 100.00000000		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				46,858	06/01/2033	1FE
83714R-AS-2	SOUTH CAROLINA STUDENT LOAN CORP - TRUST		07/14/2008	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				6,539	06/01/2033	1FE
83714R-AT-0	SOUTH CAROLINA STUDENT LOAN CORP - TRUST		07/21/2008	CALLED @ 100.00000000		6,250,000	6,250,000	6,250,000							6,250,000				136,955	06/01/2033	1FE
8447HB-AB-8	SOUTHTRUST BANK NA		07/17/2008	GREENWICH CAPITAL MARKETS, INC.		1,002,500	1,000,000	950,317	993,189		4,298		4,298		997,487		5,013	5,013	47,833	11/15/2008	1FE
990102-9A-5	SPIRIT AEROSYSTEMS, INC		06/30/2008	SCHEDULED REDEMPTION		10,558	10,558	10,558	10,558						10,558				113	09/30/2013	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		07/01/2008	VARIOUS		203,072	203,072	203,072							203,072					12/31/2021	1Z
84860R-AA-1	SPMF 2006-1A, A		09/01/2008	SCHEDULED REDEMPTION		99,528	99,528	99,496	99,499		28		28		99,528				4,140	03/20/2024	1FE
852060-AD-4	SPRINT CAPITAL CORP		07/16/2008	Various		4,517,500	5,500,000	4,121,900	5,179,297		(477,654)		(477,654)		4,118,111		399,389	399,389	258,385	11/15/2028	3FE
852061-AD-2	SPRINT NEXTEL CORP		07/16/2008	Various		5,577,500	6,500,000	5,149,506	6,145,193		35,471		35,471		5,198,084		379,416	379,416	248,417	12/01/2016	3FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		09/15/2008	SCHEDULED REDEMPTION		59,131	59,131	59,766	59,734		(603)		(603)		59,131				2,447	04/15/2028	1
86415#-AA-2	STURM FOODS, INC. INITIAL TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		15,000	15,000	15,084	15,079		(79)		(79)		15,000				69	01/31/2014	4
990909-9B-1	SUN HEALTHCARE GROUP, INC. DELAYED DRAW		09/30/2008	SCHEDULED REDEMPTION		2,011	2,011	2,011	2,011						2,011				24	04/19/2014	4FE
866930-AK-6	SUNAMERICA INC.		08/01/2008	MATURED		500,000	500,000	606,760	516,093		(16,093)		(16,093)		500,000				49,750	08/01/2008	1FE
990135-9B-3	SUNGARD DATA SYSTEMS INC. U.S. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		61,300	61,300	61,506	61,488		(188)		(188)		61,300				2,551	02/28/2014	3FE
868536-B@-1	SUPERVALU INC. TERM LOAN B		06/30/2008	SCHEDULED REDEMPTION		8,048	8,048	8,048	8,048						8,048				9	06/02/2012	3
83611M-PG-7	SVHE 2006-OPT3, 2A2		09/25/2008	SCHEDULED REDEMPTION		4,319,035	4,319,035	4,319,035	4,319,035						4,319,035				113,855	06/25/2036	1FE
83612L-AE-9	SVHE 2006-WF1, M1		09/26/2008	DISTRIBUTION		93,031		93,031	93,031						93,031					10/25/2036	1FE
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		09/30/2008	SCHEDULED REDEMPTION		22,500	22,500	22,119	22,097		403		403		22,500				115	04/03/2014	4FE
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		4,032	4,032	4,032	4,032						4,032				193	10/31/2012	4FE
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		07/28/2008	Various		734,798	478,179	(783)									734,798	734,798		06/15/2005	6FE
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO		09/30/2008	SCHEDULED REDEMPTION		2,485	2,485	2,460	2,460		25		25		2,485				80	06/27/2013	3FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		7,362	7,362	7,294	7,079		282		282		7,362					06/27/2013	3FE
N7891#-AB-4	THE BRINKS CO CREDIT-LINKED NTS		08/18/2008	CALLED @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				271,259	11/18/2009	2
87245E-AE-1	TIAA 2002-1A, IIFX		07/24/2008	MORGAN STANLEY DEAN WITTER		4,150,000	5,000,000	4,000,375	5,000,322		17,923		17,923		4,017,959		132,041	132,041	232,249	05/22/2037	1FE
88631E-AF-8	TIAA 2003-1, B2		08/22/2008	BANK OF AMERICA		790,000	1,000,000	832,450	1,000,000		4,501		4,501		836,951		(46,951)	(46,951)	36,382	12/28/2038	1FE
88631E-AC-5	TIAA 2003-1, C2		07/29/2008	MERRILL LYNCH CAPITAL MARKETS		3,471,719	4,000,000	3,027,440	4,000,000		11,913		11,913		3,039,353		432,366	432,366	140,033	12/28/2038	1FE
88731E-AK-6	TIME WARNER ENT		09/01/2008	MATURED		3,808,000	3,808,000	4,132,380	3,859,086		(51,086)		(51,086)		3,808,000				276,080	09/01/2008	2FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		08/11/2008	DEUTSCHE BANK CAPITAL CORP.		1,635,876	1,350,000	1,284,200	1,091,600		(38,857)		(38,857)		1,052,743		583,133	583,133		02/13/2021	2FE
87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 2010		07/15/2008	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				176,750	07/15/2010	1
990494-9A-6	TLC FUNDING CORP 1ST LIEN		09/28/2007	VARIOUS															105,067	05/19/2012	4FE
88157G-AA-8	TMTS 2007-1SL A1		09/25/2008	SCHEDULED REDEMPTION		708,371	708,371	708,371	708,371						708,371				15,981	01/25/2038	1FE
990981-9B-0	TRIBUNE CO. TERM B		07/08/2008	J. P. MORGAN SECURITIES, INC.		1,465,200	1,980,000	1,967,005	1,961,088		6,175		6,175		1,967,264		(502,064)	(502,064)	(8,049)	06/04/2014	4FE
990981-9D-6	TRIBUNE COMPANY INCREMENTAL TERM LOAN		09/26/2008	SCHEDULED REDEMPTION		4,987	4,987	3,572			1,415		1,415		4,987				14	06/04/2014	4FE
990981-9C-8	TRIBUNE COMPANY TERM LOAN X		09/05/2008	SCHEDULED REDEMPTION		1,268,571	1,268,571	1,238,443			30,129		30,129		1,268,571				6,570	05/18/2009	4FE
89655N-AA-8	TRL 2004-1		09/14/2008	SCHEDULED REDEMPTION		82,814	82,814	82,814	82,814						82,814				3,152	08/14/2027	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)
89655X-AA-6	TRL 2006-1A, A1		09/14/2008	SCHEDULED REDEMPTION		316,943	316,943	316,943	316,943						316,943				13,502	05/14/2036	1FE
89655V-AA-0	TRLT II 2003-1		09/12/2008	SCHEDULED REDEMPTION		101,941	101,941	101,941	101,376						101,941				4,157	10/12/2026	1FE
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		07/01/2008	PRINCIPAL PAYMENT		15,463	15,463	15,463	15,463						15,463				1,277	07/01/2013	1
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		09/30/2008	SCHEDULED REDEMPTION		82,452	82,452	82,452	82,452						82,452				4,288	03/31/2021	2
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		08/01/2008	SCHEDULED REDEMPTION		323,881	323,881	323,881	316,533						323,881				10,600	05/01/2034	1FE
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		09/25/2008	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					05/08/2013	4FE
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I		07/02/2008	SCHEDULED REDEMPTION		132,287	132,287	132,287	132,287						132,287				7,276	01/02/2022	1
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I		07/02/2008	SCHEDULED REDEMPTION		260,088	260,088	260,088	260,088						260,088				13,941	01/02/2023	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2008	SCHEDULED REDEMPTION		1,165,845	1,165,845	1,165,364	932,676		481		481		1,165,845				57,814	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2008	SCHEDULED REDEMPTION		446,704	446,704	446,527	357,363		177		177		446,704				22,152	01/02/2014	1Z
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/30/2008	PRINCIPAL PAYMENT		3,700	3,700	3,700	3,700						3,700				204	07/30/2012	1
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2008	SCHEDULED REDEMPTION		142,737	142,737	141,482	118,948		1,255		1,255		142,737				6,895	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2008	SCHEDULED REDEMPTION		109,825	109,825	108,860	91,521		965		965		109,825				5,305	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2008	SCHEDULED REDEMPTION		47,614	47,614	45,116			2,498		2,498		47,614				1,255	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2008	Various		376,553	376,553	372,838	313,794		3,156		3,156		375,993		560	560	18,191	01/02/2022	1
97181#-LG-6	UNION PACIFIC RAILROAD SECD NTS SER A		07/02/2008	Various		170,221	170,221	170,221	170,221						170,221				8,579	01/02/2024	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		07/02/2008	SCHEDULED REDEMPTION		190,603	190,603	190,603	190,603						190,603				9,606	01/02/2020	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		07/02/2008	SCHEDULED REDEMPTION		340,594	340,594	340,594	340,594						340,594				17,309	01/02/2029	1
91136@-AA-2	UNITED REFRIGERATION GROUP SEC NOTES		08/01/2008	MATURED		1,928,571	1,928,571	1,928,734	1,928,788		(216)		(216)		1,928,571				121,066	08/01/2008	2
902973-AQ-9	US BANCORP INC 3.600000% 09/20/2036		09/22/2008	Various		9,988,750	10,000,000	10,087,500			(83,548)		(83,548)		10,003,952		(15,202)	(15,202)	44,430	09/20/2036	1FE
90332E-AD-1	US CENTRAL CREDIT UNION		09/30/2008	SCHEDULED REDEMPTION		4,545,455	4,545,455	4,553,909	4,548,288		(2,833)		(2,833)		4,545,455				61,364	09/30/2009	1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				297	08/06/2012	5FE
903293-AR-9	USG CORP		07/22/2008	SALOMON SMITH BARNEY		15,750,000	20,000,000	16,098,200	19,986,627		19,828		19,828		16,119,254		(369,254)	(369,254)	869,750	11/15/2016	3FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		09/30/2008	SCHEDULED REDEMPTION		3,750	3,750	3,726	3,726		24		24		3,750				193	05/04/2014	4FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		09/01/2008	SCHEDULED REDEMPTION		226,509	226,509	209,327	217,715		8,793		8,793		226,509				12,711	05/15/2022	1
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		09/30/2008	SCHEDULED REDEMPTION		2,500	2,500	2,426	2,427		73		73		2,500				139	08/16/2014	4FE
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		07/02/2008	SCHEDULED REDEMPTION		1,243	1,243	1,243	1,243						1,243				68	01/02/2024	1
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2008	Various		6,075	6,075	6,075	6,075						6,075				333	01/02/2024	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2008	PRINCIPAL PAYMENT		233	233	233	233						233				13	01/02/2025	1
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		07/15/2008	PRINCIPAL PAYMENT		54,226	54,226	54,226	54,226						54,226				3,110	01/15/2028	1
929771-AH-6	WACHOVIA CORP		07/11/2008	WACHOVIA SECURITIES		10,004,100	10,000,000	10,185,400	10,019,758		(18,081)		(18,081)		10,001,677		2,423	2,423	593,750	08/04/2008	1FE
93114K-AC-7	WAL MART STORES INC		07/02/2008	SCHEDULED REDEMPTION		386,487	386,487	386,487	386,487						386,487				33,122	01/02/2010	1FE
931142-BE-2	WAL-MART STORES		09/24/2008	GREENWICH CAPITAL MARKETS, INC.		5,132,350	5,000,000	5,631,450	5,163,334		(74,138)		(74,138)		5,089,195		43,155	43,155	390,538	08/10/2009	1FE
254687-CC-8	WALT DISNEY COMPANY		07/03/2008	TRANSFER		6,255,279	6,000,000	6,256,584			(1,305)		(1,305)		6,255,279				159,600	07/15/2011	1FE
92922F-D3-9	WAMU 2005-AR2 2A-1B		07/10/2008	CANTOR FITZGERALD		6,256,947	11,546,846	11,546,846	11,546,847		(1)		(1)		11,546,845		(5,289,898)	(5,289,898)	277,713	01/25/2045	1FE
92925C-CE-0	WAMU 2006-AR1 2A1A		07/31/2008	Various		7,443,590	10,218,873	7,668,137	10,234,895		(965,759)	919,699	(1,885,458)		7,618,938		(175,348)	(175,348)	383,069	01/25/2046	1FE
990457-9C-9	WARNER CHILCOTT TERM B		09/30/2008	SCHEDULED REDEMPTION		167,805	167,805	169,180	169,440		(1,635)		(1,635)		167,805					01/18/2012	3FE
990457-9D-7	WARNER CHILCOTT TERM C		09/30/2008	SCHEDULED REDEMPTION		107,126	107,126	108,062	108,178		(1,052)		(1,052)		107,126					01/18/2012	3FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		09/25/2008	SCHEDULED REDEMPTION		80,772	80,772	80,772	80,772						80,772				2,938	01/25/2040	1FE
939322-AN-3	WASHINGTON MUTUAL INC		09/30/2008	Various		1,800,000	10,000,000	963,617	9,353,331		64,452	8,117,783	(8,053,331)		1,300,000		500,000	500,000	231,250	04/01/2014	3FE
991143-9B-6	WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D		09/30/2008	SCHEDULED REDEMPTION		668	668	556			112		112		668				3	02/05/2013	4FE
991143-9C-4	WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO		09/30/2008	SCHEDULED REDEMPTION		1,588	1,588	1,322			266		266		1,588				6	02/05/2013	4FE
92976B-JE-3	WBCMT 2006-WL7A, BH3		09/19/2008	VARIOUS		12,450,000	15,000,000	10,800,000	15,000,000						15,000,000		(2,550,000)	(2,550,000)	458,683	09/15/2021	2FE
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		09/30/2008	SCHEDULED REDEMPTION		10,000	10,000	10,030	10,032		(32)		(32)		10,000					01/26/2014	3FE
990691-9A-7	WEST CORPORATION TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		23,107	23,107	22,609	19,950		497		497		23,107					10/24/2013	4FE
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		09/15/2008	SCHEDULED REDEMPTION		61,824	61,824	62,485	62,399		(575)		(575)		61,824				2,488	05/15/2028	1
990837-9A-6	WESTERN REFINING, INC. TERM LOAN		10/29/2007	VARIOUS															17,111	05/30/2014	4FE
94979R-AD-2	WFMBS 2003-8 A4		09/01/2008	SCHEDULED REDEMPTION		462,274	462,274	444,938	449,931		12,343		12,343		462,274				16,597	08/25/2018	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		09/01/2008	SCHEDULED REDEMPTION		337,397	337,397	336,698	336,946		451		451		337,397				12,213	10/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		08/19/2008	Various		34,692,837	43,111,622	38,814,687	41,368,135		64,765		64,765		39,203,973		(4,511,136)	(4,511,136)	1,734,449	03/25/2036	1FE
990577-9B-6	WINDSTREAM CORP TRANCH B-1 TERM LOAN		09/30/2008	SCHEDULED REDEMPTION		20,250	20,250	20,250	20,250						20,250					07/17/2013	2FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		08/29/2008	SCHEDULED REDEMPTION		23,096	23,096	23,109	23,108		(12)		(12)		23,096				1,231	02/28/2011	3FE
984121-BW-2	XEROX CORPORATION		07/07/2008	BARCLAYS BANK		1,699,303	1,750,000	1,747,480			36		36		1,747,516		(48,214)	(48,214)	22,225	05/15/2018	2FE
12513Y-BF-6	CD 2007-CD4, WFC2		07/31/2008	Various		3,244,828	4,350,000	2,146,545	4,356,989		10,835	19,037	(8,202)		2,157,059		1,087,770	1,087,770	166,433	12/11/2049	2FE
12513Y-BG-4	CD 2007-CD4, WFC3		07/31/2008	Various		2,966,735	4,100,000	1,818,229	4,077,865		11,488	14,330	(2,841)		1,830,726		1,136,009	1,136,009	156,868	12/11/2049	2FE
12513Y-BM-1	CD 2007-CD4, WFCX		07/31/2008	Various		1,887,365	40,500,000	2,054,789	2,403,131		(126,182)	6,342	(132,524)		1,788,994		98,371	98,371	236,304	12/11/2049	2FE
78402K-AF-2	SASC 07-BHC1, D		09/26/2008	DISTRIBUTION		29,566		29,566	29,566						29,566					12/18/2049	1FE
051524-A*-7	AUR RESOURCES	T	09/16/2008	PRINCIPAL PAYDOWN		6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				580,525	03/11/2010	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	T	09/03/2008	SCHEDULED REDEMPTION		277,309	277,309	277,309	277,309						277,309				15,002	03/03/2024	2
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A	T	07/15/2008	SCHEDULED REDEMPTION		332,990	332,990	332,990	331,799		1,191		1,191		332,990				24,941	01/15/2021	2
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	T	08/13/2008	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				96	02/14/2014	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO	T	09/30/2008	SCHEDULED REDEMPTION		2,365	2,365	2,365	2,365						2,365				105	05/12/2013	3FE
C8188#-AA-8	SASKFERCO PRODUCTS INC 2015	T	08/05/2008	PRINCIPAL PAYMENT		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				719,996	09/28/2015	3
991095-9B-8	TELESAT CANADA DELAYED DRAW TERM LOAN B	T	09/30/2008	SCHEDULED REDEMPTION		402	402	402	402						402				7	10/31/2014	4FE
991095-9A-0	TELESAT CANADA U.S. TERM I LOAN	T	09/30/2008	SCHEDULED REDEMPTION		6,909	6,909	6,782	6,773		136		136		6,909					10/31/2014	4FE
040114-GL-8	REPUBLIC OF ARGENTINA	F	05/09/2008	SALOMON SMITH BARNEY				8,145			801		801		8,124		(8,124)	(8,124)	49,099	12/31/2033	4FE
12682N-AF-6	CABLE & WIRE OPT FIN 144A	F	07/03/2008	TRANSFER		5,400,079	5,000,000	5,403,370			(3,291)		(3,291)		5,400,079				12,222	06/22/2010	1FE
10600P-AA-5	BRAMER 2003-1	F	09/15/2008	Various		460,580	460,580	460,580	911,983						460,580				26,954	06/15/2011	1FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	06/30/2008	SCHEDULED REDEMPTION		397,288	397,288	397,288	397,288						397,288				20,738	06/30/2009	2FE
86210M-AB-2	STORA ENSO OYJ	F	07/17/2008	LEHMAN BROTHERS INC.		21,490,395	25,737,000	22,445,006	25,674,250		20,296		20,296		22,474,304		(983,909)	(983,909)	1,268,196	04/15/2016	2FE
35177P-AK-3	FRANCE TELECOM	F	07/03/2008	TRANSFER		10,630,032	10,000,000	10,633,700			(3,669)		(3,669)		10,630,032				262,639	03/01/2011	1FE
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	09/01/2008	SCHEDULED REDEMPTION		1,153,846	1,153,846	1,140,477	1,150,958		2,889		2,889		1,153,846				84,831	09/01/2009	1
40420X-AA-3	HKCG FINANCE LTD	F	08/04/2008	GREENWICH CAPITAL MARKETS, INC.		1,509,075	1,500,000	1,489,785							1,489,785		19,290	19,290		08/07/2018	1Z
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024	F	09/30/2008	JEFFERIES & COMPANY, INC.		970,000	1,000,000	908,563	922,497		3,336		3,336		925,833		44,167	44,167	5,250	03/15/2024	2FE
55068#-AA-7	LUXOTTICA US HOLDINGS CORP SER A SR GTD	F	09/03/2008	MATURED		9,333,333	9,333,333	9,333,333	9,333,333		(70,260)		(70,260)		9,333,333				367,733	09/03/2008	2
P0763@-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	07/15/2008	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,697		303		303		600,000				40,971	10/15/2012	2
P4739#-AA-7	DESC SA DE CV (GIRSA)/IFC TERM B LOAN	F	09/15/2008	SCHEDULED REDEMPTION		607,143	607,143	620,592	610,575		(3,432)		(3,432)		607,143				63,538	09/15/2009	3
706451-AE-1	PEMEX PROJ FDG MASTER TR	F	09/04/2008	MERRILL LYNCH CAPITAL MARKETS		1,883,664	1,854,000	1,915,182	1,899,885		(28,900)		(28,900)		1,870,985		12,679	12,679	161,414	02/01/2009	2FE
706451-BF-7	PEMEX PROJ FDG MASTER TR	F	07/28/2008	ALLSTATE LIFE OF NEW YORK		7,940,000	8,000,000	7,573,277	7,611,808		21,920		21,920		7,633,727		306,273	306,273	284,944	12/15/2015	2FE
Q3915*-AB-6	FLETCHER BUILDING LTD. (NEW ZEALAND) 201	D	04/28/2008	EXCHANGE		10,000,000	10,000,000	10,000,000	11,117,695					(1,117,695)	10,000,000				532,305	10/27/2015	2
Q3915*-AA-8	FLETCHER BUILDING LTD. (NEW ZEALAND) 201	D	04/28/2008	EXCHANGE		30,000,000	30,000,000	30,000,000	34,640,522					(4,640,522)	30,000,000				1,476,833	10/27/2017	2
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	08/25/2008	SCHEDULED REDEMPTION		72,089	72,089	72,089	72,089						72,089				3,758	05/25/2025	2FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	09/15/2008	SCHEDULED REDEMPTION		447,932	447,932	447,932	447,932						447,932				18,955	12/15/2011	1
82929R-AA-4	SING TELECOMMUNICATIONS	F	07/03/2008	TRANSFER		3,130,306	3,000,000	3,130,896			(590)		(590)		3,130,306				17,000	12/01/2011	1FE
G4551#-AB-0	HOLCIM LTD / HOLCIM CAPITAL 6.60% SERIES	F	08/28/2008	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				461,980	08/28/2008	2
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2008	SCHEDULED REDEMPTION		396,644	396,644	396,644	379,242						396,644				30,178	01/01/2023	2
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	09/03/2008	SCHEDULED REDEMPTION		1,043,546	1,043,546	1,040,411	1,040,024		3,522		3,522		1,043,546				59,169	12/03/2010	1
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS	F	09/30/2008	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500					05/31/2014	4FE
G4661#-AB-7	HUNTING PLC SER. B GTD SR NTS	F	09/26/2008	PRINCIPAL PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				1,715,136	01/10/2012	2
G7153#-AD-1	PERSIMMON SERIES B SENIOR NOTES	F	07/20/2008	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	1,999,251		749		749		2,000,000				153,000	07/20/2009	2
767201-AB-2	RIO TINTO FIN USA LTD	F	09/30/2008	MATURED		17,000,000	17,000,000	16,213,708	16,872,728		127,272		127,272		17,000,000				446,250	09/30/2008	1FE
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	F	09/12/2008	SCHEDULED REDEMPTION		284,904	284,904	302,432	290,106		(5,201)		(5,201)		284,904				18,112	05/12/2010	1
G8124#-AA-1	SIG PLC 7.05% SER. A SR GTD NTS	F	08/09/2008	MATURED		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				951,750	08/09/2008	2
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	F	07/15/2008	SCHEDULED REDEMPTION		141,773	141,773	141,773	141,773						141,773				8,265	01/15/2021	2
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	F	07/15/2008	SCHEDULED REDEMPTION		158,013	158,013	158,013	158,013						158,013				9,212	01/15/2021	2
92857W-AP-5	VODAFONE GROUP PLC	F	07/18/2008	GOLDMAN, SACHS & CO.		3,364,095	3,500,000	3,344,110	3,348,494		7,029		7,029		3,355,524		8,572	8,572	178,281	02/27/2017	1FE
929308-AA-2	WPP FINANCE	F	07/15/2008	MATURED		10,000,000	10,000,000	9,973,100			1,397		1,397		10,000,000				343,750	07/15/2008	2FE
G9881#-AA-2	YULE CATTO 7.66% SR. NTS. DUE 9/08/2010	F	09/08/2008	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,333,333	3,332,523		811		811		3,333,333				255,333	09/08/2010	3
4599999. Bonds - Industrial and Miscellaneous						1,592,337,928	2,328,033,021	1,715,924,972	1,706,658,864		(1,326,398)	20,377,964	(21,704,361)	(5,758,217)	1,688,635,984		(96,298,056)	(96,298,056)	80,151,070	XXX	XXX
6099997. Total - Bonds - Part 4						2,689,809,315	3,647,810,528	2,484,235,679	2,512,701,768		15,867,907	20,377,964	(4,510,057)	(5,758,217)	2,667,091,419		22,717,896	22,717,896	108,256,740	XXX	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						2,689,809,315	3,647,810,528	2,484,235,679	2,512,701,768		15,867,907	20,377,964	(4,510,057)	(5,758,217)	2,667,091,419		22,717,896	22,717,896	108,256,740	XXX	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		08/04/2008	MERRILL LYNCH, PIERCE, FENNER, & SMITH	15,000.000	599,592	0.00	821,544	820,579		(755)		(755)		819,823		(220,232)	(220,232)	28,688		RP3LFE
060505-68-2	BANK OF AMERICA CORP		09/18/2008	Various	2,550.000	1,998,714	0.00	2,707,821							2,707,821		(709,106)	(709,106)	92,951		P1LFE
172967-59-8	CITIGROUP INC		09/12/2008	Various	335,000.000	13,764,354	0.00	16,976,931							16,976,931		(3,212,577)	(3,212,577)	249,528		P1LFE
313586-81-0	FANNIE MAE		07/09/2008	CITIGROUP GLOBAL MARKETS	120.000	6,719,956	0.00	7,455,000	11,666,997						7,455,000		(735,044)	(735,044)	322,500		P1UFE
929903-21-9	WACHOVIA CORP		07/10/2008	Various	9,750.000	8,149,226	0.00	11,107,683							11,107,683		(2,958,457)	(2,958,457)	108,750		P1LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						31,231,842	XXX	39,068,978	12,487,575		(755)		(755)		39,067,258		(7,835,415)	(7,835,415)	802,416	XXX	XXX
023139-AF-5	AMBAC FINANCIAL GRP INC		08/29/2008	DISTRIBUTION	0.000	615,000	0.00	615,000	615,000						615,000						RP3UZ*

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
52520Y-AB-3	LEHMAN BROS E-CAP TRST I		08/07/2008	LEHMAN BROTHERS INC.	5,000,000.000	3,500,000	0.00	5,018,250	5,010,364		(2,317)		(2,317)		5,008,047		(1,508,047)	(1,508,047)	162,072		RP3UZ*
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/CHANNEL RE		08/11/2008	DISTRIBUTION	0.000	208,844	0.00	208,844	208,844						208,844						RP3UZ*
064159-AB-2	BANK NOVA SCOTIA	T	09/15/2008	MATURED	4,250,000.000	4,250,000	0.00	4,092,840	4,237,599		12,401		12,401		4,250,000				265,625		RP1UZ*
632315-AA-5	NATEXIS AMBS CO 144A STEP UP PERP	F	06/30/2008	CALLED @ 100.000	5,900,000.000	5,900,000	0.00	5,856,581	5,854,958		59		59		5,855,018		44,982	44,982	248,980		P1UZ*
865622-AA-2	SUMITOMO MITSUI BANK NY	F	09/30/2008	WARBURG DILLION READ LLC	15,000,000.000	16,050,000	0.00	14,986,350	14,992,579		1,085		1,085		14,993,664		1,056,336	1,056,336	960,000		RP1UZ*
251594-AE-7	DEV BK SINGAPORE 144A	F	07/03/2008	TRANSFER	2,500,000.000	2,631,458	0.00	2,632,173			(715)		(715)		2,631,458				23,750		RP1UZ*
91530B-20-2	UNITED OVERSEAS BANK LTD	F	08/31/2008	Various	5,000,000.000	4,532,815	0.00	4,848,419	4,849,766		491		491		4,850,257		(317,442)	(317,442)	264,040		P2UZ*
055654-AB-3	BANCO SANTANDER	F	07/03/2008	TRANSFER	6,000,000.000	6,363,976	0.00	6,366,594			(2,618)		(2,618)		6,363,976				138,521		RP1UZ*
830505-AM-5	SKANDINAVISKA ENSKILDA	F	07/31/2008	WARBURG DILLION READ LLC	10,000,000.000	8,322,500	0.00	8,482,447	9,867,192		1,152		1,152		8,484,292		(161,792)	(161,792)	747,703		P2UZ*
66567E-AW-5	NORTHERN ROCK PLC	F	08/27/2008	Various	15,000,000.000	9,440,000	0.00	10,538,081	9,300,000	1,199,597			1,199,597		10,499,597		(1,059,597)	(1,059,597)	690,044		P3UZ*
66567F-AA-0	NORTHERN ROCK PLC	F	09/10/2008	WARBURG DILLION READ LLC	10,000,000.000	6,150,000	0.00	7,000,000	6,200,000	800,000			800,000		7,000,000		(850,000)	(850,000)	436,853		P4UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						67,964,593	XXX	70,645,578	61,136,303	1,999,597	9,539		2,009,136		70,760,153		(2,795,560)	(2,795,560)	3,937,588	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						99,196,435	XXX	109,714,557	73,623,878	1,999,597	8,783		2,008,381		109,827,410		(10,630,975)	(10,630,975)	4,740,004	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						99,196,435	XXX	109,714,557	73,623,878	1,999,597	8,783		2,008,381		109,827,410		(10,630,975)	(10,630,975)	4,740,004	XXX	XXX
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/30/2008	LAZARD FRERES & COMPANY	47,318.000	1,337,020		1,265,757							1,265,757		71,263	71,263	5,915		L
6799999. Common Stocks - Banks, Trust and Insurance Companies						1,337,020	XXX	1,265,757							1,265,757		71,263	71,263	5,915	XXX	XXX
88579Y-10-1	3M CO COM		09/23/2008	Various	30,000.000	2,085,878		2,035,650							2,035,650		50,228	50,228	10,000		L
00889X-AB-9	AIMCO CLO SER 2006-A, SUB NOTES		08/20/2008	DISTRIBUTION	0.000	208,274		208,274							208,274						A
36317K-AC-1	GALAXY 2007-8A CLO SUB NOTE		07/25/2008	DISTRIBUTION	0.000	381,780		381,780							381,780						A
478160-10-4	JOHNSON + JOHNSON COM		09/30/2008	Various	43,000.000	3,015,561		2,886,323							2,886,323		129,238	129,238	4,968		L
539830-10-9	LOCKHEED MARTIN COR		08/14/2008	Various	103,000.000	11,653,678		10,803,670							10,803,670		850,008	850,008			L
66859H-AE-5	NORTHWOODS CAPTIAL VIII EQUITY		07/28/2008	DISTRIBUTION	0.000	116,141		116,141							116,141						A
749685-10-3	RPM INTERNATIONAL INC		07/25/2008	Various	265,000.000	5,387,418		6,512,375							6,512,375		(1,124,957)	(1,124,957)	50,350		L
87163F-10-6	SYNIVERSE HOLDINGS INC		08/22/2008	INVESTMENT TECHNOLOGY GROUP, INC.	25,871.000	439,750		425,061							425,061		14,690	14,690			L
989209-10-1	ZEBU INC		07/31/2008	DISTRIBUTION	0.000	2,638											2,638	2,638			A
G3921A-10-0	GLOBAL CROSSING LTD	F	08/25/2008	DISTRIBUTION	0.000	7,408											7,408	7,408			L
6899999. Common Stocks - Industrial and Miscellaneous						23,298,528	XXX	23,369,275							23,369,275		(70,747)	(70,747)	65,318	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		09/30/2008	DIRECT	175,694,302.170	175,694,302		175,694,302							175,694,302				660,840		L
7199999. Money Market Mutual Funds						175,694,302	XXX	175,694,302							175,694,302				660,840	XXX	XXX
7299997. Total - Common Stocks - Part 4						200,329,850	XXX	200,329,334							200,329,334		516	516	732,072	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						200,329,850	XXX	200,329,334							200,329,334		516	516	732,072	XXX	XXX
7399999. Total - Preferred and Common Stocks						299,526,285	XXX	310,043,890	73,623,878	1,999,597	8,783		2,008,381		310,156,744		(10,630,459)	(10,630,459)	5,472,076	XXX	XXX
7499999 - Totals						2,989,335,600	XXX	2,794,279,569	2,586,325,646	1,999,597	15,876,690	20,377,964	(2,501,676)	(5,758,217)	2,977,248,163		12,087,437	12,087,437	113,728,816	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 12/19/2008 1475 CALL	1,725	12/19/2008	1475.0000	12/21/2007	CBOE	21,627,200	155,250		155,250	155,250	(20,311,708)		(20,311,708)
S&P500 CLIQUET 12/19/2008 CALL	700,000	12/19/2008	S&P 500	12/21/2007	GOLDMAN SACHS & CO	26,320					(21,247)		(21,247)
S&P500 CLIQUET 12/12/2008 CALL	700,000	12/12/2008	S&P 500	12/21/2007	GOLDMAN SACHS & CO	27,860					(24,483)		(24,483)
S&P500 INDEX 12/19/2008 1500 CALL	350	12/19/2008	1500.0000	12/14/2007	CBOE	4,652,200	21,000		21,000	21,000	(4,088,583)		(4,088,583)
S&P500 CLIQUET 12/12/2008 CALL	700,000	12/12/2008	S&P 500	12/14/2007	GOLDMAN SACHS & CO	24,640					(22,168)		(22,168)
S&P500 CLIQUET 12/05/2008 CALL	600,000	12/05/2008	S&P 500	12/14/2007	GOLDMAN SACHS & CO	24,360					(21,352)		(21,352)
S&P500 CLIQUET 12/05/2008 CALL	1,800,000	12/05/2008	S&P 500	12/07/2007	GOLDMAN SACHS & CO	64,980					(56,806)		(56,806)
S&P500 CLIQUET 11/28/2008 CALL	300,000	11/28/2008	S&P 500	12/07/2007	GOLDMAN SACHS & CO	14,160					(10,207)		(10,207)
S&P500 CLIQUET 11/28/2008 CALL	400,000	11/28/2008	S&P 500	11/30/2007	GOLDMAN SACHS & CO	17,080					(12,650)		(12,650)
S&P500 CLIQUET 11/21/2008 CALL	1,500,000	11/21/2008	S&P 500	11/30/2007	GOLDMAN SACHS & CO	64,500					(58,299)		(58,299)
S&P500 CLIQUET 11/14/2008 CALL	400,000	11/14/2008	S&P 500	11/30/2007	GOLDMAN SACHS & CO	18,440					(12,516)		(12,516)
S&P500 CLIQUET 11/14/2008 CALL	1,300,000	11/14/2008	S&P 500	11/16/2007	GOLDMAN SACHS & CO	45,630					(38,753)		(38,753)
S&P500 CLIQUET 11/07/2008 CALL	1,100,000	11/07/2008	S&P 500	11/16/2007	GOLDMAN SACHS & CO	41,910					(40,978)		(40,978)
S&P500 CLIQUET 11/07/2008 CALL	500,000	11/07/2008	S&P 500	11/09/2007	GOLDMAN SACHS & CO	18,600					(17,051)		(17,051)
S&P500 CLIQUET 10/31/2008 CALL	400,000	10/31/2008	S&P 500	11/09/2007	GOLDMAN SACHS & CO	12,320					(6,336)		(6,336)
S&P500 CLIQUET 10/31/2008 CALL	1,000,000	10/31/2008	S&P 500	11/02/2007	GOLDMAN SACHS & CO	30,600					(14,883)		(14,883)
S&P500 CLIQUET 10/24/2008 CALL	800,000	10/24/2008	S&P 500	11/02/2007	GOLDMAN SACHS & CO	30,080					(15,892)		(15,892)
S&P500 CLIQUET 10/24/2008 CALL	1,200,000	10/24/2008	S&P 500	10/26/2007	GOLDMAN SACHS & CO	44,640					(21,149)		(21,149)
S&P500 CLIQUET 10/17/2008 CALL	600,000	10/17/2008	S&P 500	10/26/2007	GOLDMAN SACHS & CO	22,860					(7,333)		(7,333)
S&P500 CLIQUET 10/10/2008 CALL	800,000	10/10/2008	S&P 500	10/19/2007	GOLDMAN SACHS & CO	25,440					(8,469)		(8,469)
S&P500 CLIQUET 10/17/2008 CALL	500,000	10/17/2008	S&P 500	10/19/2007	GOLDMAN SACHS & CO	17,950					(5,452)		(5,452)
S&P500 CLIQUET 10/03/2008 CALL	1,100,000	10/03/2008	S&P 500	10/12/2007	GOLDMAN SACHS & CO	38,060					(16,037)		(16,037)
S&P500 CLIQUET 10/10/2008 CALL	900,000	10/10/2008	S&P 500	10/12/2007	GOLDMAN SACHS & CO	32,220					(8,932)		(8,932)
S&P500 INDEX 09/18/2009 1200 CALL	750	09/18/2009	1200.0000	09/26/2008	CBOE	9,751,500	7,976,250		7,976,250	7,976,250	(1,775,250)		(1,775,250)
S&P500 CLIQUET 09/28/2009 CALL	1,200,000	09/28/2009	S&P 500	09/26/2008	GOLDMAN SACHS & CO	35,520	29,223		29,223	29,223	(6,297)		(6,297)
S&P500 CLIQUET 09/17/2009 CALL	500,000	09/17/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	19,650	12,942		12,942	12,942	(6,708)		(6,708)
S&P500 CLIQUET 09/11/2009 CALL	1,800,000	09/11/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	66,060	43,084		43,084	43,084	(22,976)		(22,976)
S&P500 CLIQUET 09/10/2009 CALL	300,000	09/10/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	12,600	7,786		7,786	7,786	(4,814)		(4,814)
S&P500 INDEX 12/18/2009 1225 CALL	450	12/18/2009	1225.0000	09/19/2008	CBOE	6,809,400	4,853,250		4,853,250	4,853,250	(1,956,150)		(1,956,150)
S&P500 INDEX 12/18/2009 1250 CALL	900	12/18/2009	1250.0000	09/12/2008	CBOE	12,972,800	8,689,500		8,689,500	8,689,500	(4,283,300)		(4,283,300)
S&P500 CLIQUET 09/10/2009 CALL	200,000	09/10/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	7,740	4,834		4,834	4,834	(2,906)		(2,906)
S&P500 CLIQUET 09/04/2009 CALL	1,000,000	09/04/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	35,600	24,053		24,053	24,053	(11,547)		(11,547)
S&P500 FUTURES 12/19/2008 1225 CALL	100	12/19/2008	1225.0000	09/10/2008	CME	1,650,370	765,000		765,000	765,000	(885,370)		(885,370)
S&P500 INDEX 12/18/2009 1300 CALL	450	12/18/2009	1300.0000	08/29/2008	CBOE	5,783,400	3,422,250		3,422,250	3,422,250	(2,361,150)		(2,361,150)
S&P500 CLIQUET 08/28/2009 CALL	1,500,000	08/28/2009	S&P 500	08/29/2008	GOLDMAN SACHS & CO	52,050	4,163		4,163	4,163	(47,887)		(47,887)
S&P500 INDEX 06/19/2009 1300 CALL	1,250	06/19/2009	1300.0000	08/25/2008	CBOE	12,727,500	6,206,250		6,206,250	6,206,250	(6,521,250)		(6,521,250)
S&P500 CLIQUET 08/13/2009 CALL	700,000	08/13/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	25,840	8,485		8,485	8,485	(17,355)		(17,355)
S&P500 CLIQUET 08/20/2009 CALL	1,000,000	08/20/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	36,600	14,844		14,844	14,844	(21,756)		(21,756)
S&P500 CLIQUET 08/14/2009 CALL	800,000	08/14/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	28,160	10,576		10,576	10,576	(17,584)		(17,584)
S&P500 CLIQUET 08/06/2009 CALL	200,000	08/06/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	8,080	2,413		2,413	2,413	(5,667)		(5,667)
S&P500 CLIQUET 08/07/2009 CALL	900,000	08/07/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	40,680	15,547		15,547	15,547	(25,133)		(25,133)
S&P500 INDEX 12/19/2008 1325 CALL	700	12/19/2008	1325.0000	08/11/2008	CBOE	6,803,400	854,000		854,000	854,000	(5,949,400)		(5,949,400)
S&P500 INDEX 06/19/2009 1275 CALL	2,150	06/19/2009	1275.0000	08/08/2008	CBOE	22,698,800	12,631,250		12,631,250	12,631,250	(10,067,550)		(10,067,550)
S&P500 CLIQUET 08/06/2009 CALL	300,000	08/06/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	11,430	3,454		3,454	3,454	(7,976)		(7,976)
S&P500 CLIQUET 07/31/2009 CALL	1,600,000	07/31/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	66,240	30,744		30,744	30,744	(35,496)		(35,496)
S&P500 CLIQUET 07/30/2009 CALL	600,000	07/30/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	18,900	8,895		8,895	8,895	(10,005)		(10,005)
S&P500 CLIQUET 07/24/2009 CALL	1,700,000	07/24/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	70,380	24,247		24,247	24,247	(46,133)		(46,133)
S&P500 CLIQUET 07/23/2009 CALL	700,000	07/23/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	22,470	5,921		5,921	5,921	(16,549)		(16,549)
S&P500 INDEX 10/17/2008 1250 CALL	100	10/17/2008	1250.0000	07/21/2008	CBOE	630,200	95,000		95,000	95,000	(535,200)		(535,200)
S&P500 CLIQUET 07/16/2009 CALL	300,000	07/16/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	11,160	3,415		3,415	3,415	(7,746)		(7,746)
S&P500 CLIQUET 07/10/2009 CALL	1,200,000	07/10/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	51,240	21,831		21,831	21,831	(29,409)		(29,409)
S&P500 INDEX 06/19/2009 1225 CALL	500	06/19/2009	1225.0000	07/18/2008	CBOE	6,426,000	3,987,500		3,987,500	3,987,500	(2,438,500)		(2,438,500)
S&P500 CLIQUET 07/09/2009 CALL	900,000	07/09/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	28,980	10,782		10,782	10,782	(18,198)		(18,198)
S&P500 CLIQUET 07/02/2009 CALL	1,600,000	07/02/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	55,360	36,675		36,675	36,675	(18,685)		(18,685)
S&P500 INDEX 06/19/2009 1250 CALL	475	06/19/2009	1250.0000	07/11/2008	CBOE	5,463,450	3,265,625		3,265,625	3,265,625	(2,197,825)		(2,197,825)
S&P500 CLIQUET 07/02/2009 CALL	300,000	07/02/2009	S&P 500	07/08/2008	GOLDMAN SACHS & CO	11,040	5,342		5,342	5,342	(5,698)		(5,698)
S&P500 CLIQUET 06/26/2009 CALL	1,100,000	06/26/2009	S&P 500	07/08/2008	GOLDMAN SACHS & CO	40,040	14,084		14,084	14,084	(25,956)		(25,956)
S&P500 CLIQUET 06/25/2009 CALL	400,000	06/25/2009	S&P 500	06/27/2008	GOLDMAN SACHS & CO	13,280	2,109		2,109	2,109	(11,171)		(11,171)
S&P500 CLIQUET 06/19/2009 CALL	1,200,000	06/19/2009	S&P 500	06/27/2008	GOLDMAN SACHS & CO	35,640	10,950		10,950	10,950	(24,690)		(24,690)
S&P500 INDEX 06/19/2009 1325 CALL	25	06/19/2009	1325.0000	06/27/2008	CBOE	230,050	103,875		103,875	103,875	(126,175)		(126,175)
S&P500 INDEX 06/19/2009 1350 CALL	900	06/19/2009	1350.0000	06/20/2008	CBOE	10,236,800	3,100,500		3,100,500	3,100,500	(7,136,300)		(7,136,300)
S&P500 CLIQUET 06/18/2009 CALL	100,000	06/18/2009	S&P 500	06/20/2008	GOLDMAN SACHS & CO	3,230	221		221	221	(3,009)		(3,009)
S&P500 CLIQUET 06/12/2009 CALL	1,300,000	06/12/2009	S&P 500	06/20/2008	GOLDMAN SACHS & CO	51,480	8,697		8,697	8,697	(42,783)		(42,783)
S&P500 CLIQUET 06/04/2009 CALL	200,000	06/04/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	6,860	353		353	353	(6,507)		(6,507)
S&P500 CLIQUET 06/11/2009 CALL	400,000	06/11/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	13,960	761		761	761	(13,199)		(13,199)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 06/05/2009 CALL	2,100,000	06/05/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	61,740	5,804		5,804	5,804	(55,937)		(55,937)
S&P500 CLIQUET 06/04/2009 CALL	300,000	06/04/2009	S&P 500	06/06/2008	GOLDMAN SACHS & CO	10,680	494		494	494	(10,186)		(10,186)
S&P500 CLIQUET 05/29/2009 CALL	1,300,000	05/29/2009	S&P 500	06/06/2008	GOLDMAN SACHS & CO	53,040					(53,040)		(53,040)
S&P500 CLIQUET 05/28/2009 CALL	700,000	05/28/2009	S&P 500	05/30/2008	GOLDMAN SACHS & CO	23,450					(23,450)		(23,450)
S&P500 CLIQUET 05/22/2009 CALL	2,600,000	05/22/2009	S&P 500	05/30/2008	GOLDMAN SACHS & CO	102,440	2,637		2,637	2,637	(99,804)		(99,804)
S&P500 CLIQUET 05/21/2009 CALL	600,000	05/21/2009	S&P 500	05/23/2008	GOLDMAN SACHS & CO	19,980	690		690	690	(19,290)		(19,290)
S&P500 CLIQUET 05/15/2009 CALL	1,800,000	05/15/2009	S&P 500	05/23/2008	GOLDMAN SACHS & CO	59,040					(59,040)		(59,040)
S&P500 CLIQUET 05/14/2009 CALL	1,000,000	05/14/2009	S&P 500	05/16/2008	GOLDMAN SACHS & CO	34,300	10		10	10	(34,290)		(34,290)
S&P500 CLIQUET 05/08/2009 CALL	900,000	05/08/2009	S&P 500	05/16/2008	GOLDMAN SACHS & CO	38,160	2,091		2,091	2,091	(36,069)		(36,069)
S&P500 INDEX 03/20/2009 1400 CALL	1,000	03/20/2009	1400.0000	05/09/2008	CBOE	10,482,000	1,280,000		1,280,000	1,280,000	(9,202,000)		(9,202,000)
S&P500 CLIQUET 05/07/2009 CALL	400,000	05/07/2009	S&P 500	05/09/2008	GOLDMAN SACHS & CO	14,080	249		249	249	(13,831)		(13,831)
S&P500 CLIQUET 05/01/2009 CALL	1,900,000	05/01/2009	S&P 500	05/09/2008	GOLDMAN SACHS & CO	68,590	4,379		4,379	4,379	(64,211)		(64,211)
S&P500 INDEX 03/20/2009 1375 CALL	900	03/20/2009	1375.0000	05/08/2008	CBOE	9,651,800	1,521,000		1,521,000	1,521,000	(8,130,800)		(8,130,800)
S&P500 CLIQUET 04/30/2009 CALL	200,000	04/30/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	7,560	315		315	315	(7,245)		(7,245)
S&P500 CLIQUET 04/24/2009 CALL	1,500,000	04/24/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	60,600					(60,600)		(60,600)
S&P500 CLIQUET 04/23/2009 CALL	500,000	04/23/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	19,050					(19,050)		(19,050)
S&P500 CLIQUET 04/17/2009 CALL	1,300,000	04/17/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	59,020					(59,020)		(59,020)
S&P500 INDEX 12/19/2008 1300 CALL	200	12/19/2008	1300.0000	04/22/2008	CBOE	2,860,400	346,000		346,000	346,000	(2,514,400)		(2,514,400)
S&P500 INDEX 03/20/2009 1325 CALL	1,300	03/20/2009	1325.0000	04/21/2008	CBOE	18,077,600	3,620,500		3,620,500	3,620,500	(14,457,100)		(14,457,100)
S&P500 INDEX 03/20/2009 1350 CALL	1,100	03/20/2009	1350.0000	04/18/2008	CBOE	15,099,700	2,403,500		2,403,500	2,403,500	(12,696,200)		(12,696,200)
S&P500 CLIQUET 04/16/2009 CALL	800,000	04/16/2009	S&P 500	04/18/2008	GOLDMAN SACHS & CO	27,600					(27,600)		(27,600)
S&P500 CLIQUET 04/09/2009 CALL	1,100,000	04/09/2009	S&P 500	04/18/2008	GOLDMAN SACHS & CO	47,740	1,113		1,113	1,113	(46,627)		(46,627)
S&P500 CLIQUET 04/09/2009 CALL	900,000	04/09/2009	S&P 500	04/11/2008	GOLDMAN SACHS & CO	26,190	18		18	18	(26,172)		(26,172)
S&P500 CLIQUET 04/03/2009 CALL	1,300,000	04/03/2009	S&P 500	04/11/2008	GOLDMAN SACHS & CO	39,780	3,118		3,118	3,118	(36,662)		(36,662)
S&P500 CLIQUET 04/02/2009 CALL	900,000	04/02/2009	S&P 500	04/04/2008	GOLDMAN SACHS & CO	29,160	1,108		1,108	1,108	(28,052)		(28,052)
S&P500 CLIQUET 03/27/2009 CALL	1,200,000	03/27/2009	S&P 500	04/04/2008	GOLDMAN SACHS & CO	50,640	760		760	760	(49,880)		(49,880)
S&P500 CLIQUET 03/26/2009 CALL	300,000	03/26/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	11,550					(11,550)		(11,550)
S&P500 CLIQUET 03/20/2009 CALL	1,000,000	03/20/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	36,200	3,150		3,150	3,150	(33,050)		(33,050)
S&P500 CLIQUET 03/19/2009 CALL	200,000	03/19/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	9,160	160		160	160	(9,000)		(9,000)
S&P500 CLIQUET 03/12/2009 CALL	700,000	03/12/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	25,800	247		247	247	(25,554)		(25,554)
S&P500 INDEX 03/20/2009 1300 CALL	500	03/20/2009	1300.0000	03/24/2008	CBOE	7,826,000	1,747,500		1,747,500	1,747,500	(6,078,500)		(6,078,500)
S&P500 CLIQUET 03/19/2009 CALL	600,000	03/19/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	20,280	375		375	375	(19,905)		(19,905)
S&P500 CLIQUET 03/13/2009 CALL	1,100,000	03/13/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	42,570	1,933		1,933	1,933	(40,637)		(40,637)
S&P500 CLIQUET 03/05/2009 CALL	400,000	03/05/2009	S&P 500	03/14/2008	GOLDMAN SACHS & CO	12,880	504		504	504	(12,376)		(12,376)
S&P500 CLIQUET 03/06/2009 CALL	500,000	03/06/2009	S&P 500	03/14/2008	GOLDMAN SACHS & CO	19,150	848		848	848	(18,302)		(18,302)
S&P500 CLIQUET 03/05/2009 CALL	500,000	03/05/2009	S&P 500	03/07/2008	GOLDMAN SACHS & CO	16,100	583		583	583	(15,517)		(15,517)
S&P500 CLIQUET 02/27/2009 CALL	500,000	02/27/2009	S&P 500	03/07/2008	GOLDMAN SACHS & CO	12,550					(12,550)		(12,550)
S&P500 CLIQUET 02/27/2009 CALL	1,100,000	02/27/2009	S&P 500	02/29/2008	GOLDMAN SACHS & CO	30,360					(30,360)		(30,360)
S&P500 CLIQUET 02/20/2009 CALL	500,000	02/20/2009	S&P 500	02/29/2008	GOLDMAN SACHS & CO	17,750	29		29	29	(17,721)		(17,721)
S&P500 CLIQUET 02/20/2009 CALL	500,000	02/20/2009	S&P 500	02/22/2008	GOLDMAN SACHS & CO	15,100					(15,100)		(15,100)
S&P500 CLIQUET 02/13/2009 CALL	800,000	02/13/2009	S&P 500	02/22/2008	GOLDMAN SACHS & CO	25,360					(25,360)		(25,360)
S&P500 CLIQUET 02/13/2009 CALL	800,000	02/13/2009	S&P 500	02/15/2008	GOLDMAN SACHS & CO	31,280					(31,280)		(31,280)
S&P500 CLIQUET 02/06/2009 CALL	400,000	02/06/2009	S&P 500	02/15/2008	GOLDMAN SACHS & CO	18,880	9		9	9	(18,871)		(18,871)
S&P500 CLIQUET 02/06/2009 CALL	400,000	02/06/2009	S&P 500	02/08/2008	GOLDMAN SACHS & CO	14,200					(14,200)		(14,200)
S&P500 CLIQUET 01/30/2009 CALL	700,000	01/30/2009	S&P 500	02/08/2008	GOLDMAN SACHS & CO	24,360	38		38	38	(24,322)		(24,322)
S&P500 INDEX 12/19/2008 1375 CALL	500	12/19/2008	1375.0000	02/08/2008	CBOE	4,701,000	280,000		280,000	280,000	(4,421,000)		(4,421,000)
S&P500 INDEX 12/19/2008 1350 CALL	500	12/19/2008	1350.0000	02/01/2008	CBOE	7,126,000	420,000		420,000	420,000	(6,706,000)		(6,706,000)
S&P500 CLIQUET 01/30/2009 CALL	600,000	01/30/2009	S&P 500	02/01/2008	GOLDMAN SACHS & CO	20,940					(20,940)		(20,940)
S&P500 CLIQUET 01/23/2009 CALL	1,100,000	01/23/2009	S&P 500	02/01/2008	GOLDMAN SACHS & CO	43,780					(43,780)		(43,780)
S&P500 CLIQUET 01/23/2009 CALL	700,000	01/23/2009	S&P 500	01/25/2008	GOLDMAN SACHS & CO	24,220					(24,220)		(24,220)
S&P500 CLIQUET 01/16/2009 CALL	200,000	01/16/2009	S&P 500	01/25/2008	GOLDMAN SACHS & CO	7,900					(7,900)		(7,900)
S&P500 INDEX 12/19/2008 1400 CALL	200	12/19/2008	1400.0000	01/18/2008	CBOE	1,760,400	72,000		72,000	72,000	(1,688,400)		(1,688,400)
S&P500 CLIQUET 01/16/2009 CALL	1,000,000	01/16/2009	S&P 500	01/18/2008	GOLDMAN SACHS & CO	29,200					(29,200)		(29,200)
S&P500 CLIQUET 01/09/2009 CALL	300,000	01/09/2009	S&P 500	01/18/2008	GOLDMAN SACHS & CO	9,750					(9,750)		(9,750)
S&P500 INDEX 12/19/2008 1425 CALL	500	12/19/2008	1425.0000	01/16/2008	CBOE	5,026,000	112,500		112,500	112,500	(4,913,500)		(4,913,500)
S&P500 CLIQUET 01/09/2009 CALL	800,000	01/09/2009	S&P 500	01/11/2008	GOLDMAN SACHS & CO	28,320					(28,320)		(28,320)
S&P500 CLIQUET 01/02/2009 CALL	500,000	01/02/2009	S&P 500	01/11/2008	GOLDMAN SACHS & CO	18,150					(18,150)		(18,150)
S&P500 CLIQUET 01/02/2009 CALL	600,000	01/02/2009	S&P 500	01/04/2008	GOLDMAN SACHS & CO	18,420					(18,420)		(18,420)
S&P500 CLIQUET 12/26/2008 CALL	2,000,000	12/26/2008	S&P 500	01/04/2008	GOLDMAN SACHS & CO	46,800					(46,800)		(46,800)
S&P500 CLIQUET 12/19/2008 CALL	1,200,000	12/19/2008	S&P 500	01/04/2008	GOLDMAN SACHS & CO	37,080					(37,080)		(37,080)
0199999. Subtotal - Call Options - Hedging						214,117,820	68,326,590	XXX	68,326,590	68,326,590	(143,886,714)		(143,886,714)
0499999. Subtotal - Call Options						214,117,820	68,326,590	XXX	68,326,590	68,326,590	(143,886,714)		(143,886,714)
S&P500 INDEX 10/17/2008 1250 PUT	100	10/17/2008	1250.0000	07/21/2008	CBOE	490,200	947,500		947,500	947,500	457,300		457,300

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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
0599999. Subtotal - Put Options - Hedging						490,200	947,500	XXX	947,500	947,500	457,300		457,300
0899999. Subtotal - Put Options						490,200	947,500	XXX	947,500	947,500	457,300		457,300
INT RATE CAP0087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000		9,347	9,347			114,450
INT RATE CAP0089 ON LIABILITY-STRIKE 5YR CMT	15,000,000	12/19/2008	3.1790	12/17/2003	JP MORGAN CHASE BANK	1,083,000	1,083,000		(255,968)	(255,968)			43,988
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	616,012		(151,061)	(151,061)			32,407
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(52,147)	(52,147)			10,679
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(100,116)	(100,116)			20,833
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(88,498)	(88,498)			17,472
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850		(132,926)	(132,926)			40,845
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	255,850		(62,353)	(62,353)			23,421
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(48,421)	(48,421)			20,834
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(18,838)	(18,838)			9,945
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(73,905)	(73,905)			26,246
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(52,071)	(52,071)			23,868
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(42,856)	(42,856)			19,973
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(30,224)	(30,224)			10,759
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(49,532)	(49,532)			20,108
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(82,282)	(82,282)			34,751
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(80,155)	(80,155)			28,768
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(17,762)	(17,762)			9,934
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(122,764)	(122,764)			29,535
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(158,950)	(158,950)			32,918
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(101,889)	(101,889)			27,750
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(112,902)	(112,902)			26,145
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(73,403)	(73,403)			15,666
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(101,277)	(101,277)			20,790
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(104,651)	(104,651)			
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(187,375)	(187,375)			
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(141,334)	(141,334)			
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(74,933)	(74,933)			
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(102,363)	(102,363)			757
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		(58,143)	(58,143)			2,644
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(53,701)	(53,701)			3,344
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT EFF.12/31/08	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000		73,004	73,004			
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		(61,216)	(61,216)			3,141
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(41,920)	(41,920)			1,445
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(44,931)	(44,931)			1,513
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(70,473)	(70,473)			1,914
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		(83,015)	(83,015)			8,419
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		(90,898)	(90,898)			12,521
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		(96,754)	(96,754)			13,547
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		(92,279)	(92,279)			16,362
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		(111,556)	(111,556)			26,163
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		(67,930)	(67,930)			22,529
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		(69,075)	(69,075)			28,036
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		(46,647)	(46,647)			25,639
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		(49,452)	(49,452)			24,294
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		(59,743)	(59,743)			30,083
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		(83,741)	(83,741)			46,335
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		(90,311)	(90,311)			42,822
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		(22,282)	(22,282)			5,200
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		(29,139)	(29,139)			3,896
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		(98,735)	(98,735)			19,515
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		(30,612)	(30,612)			7,736
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(42,625)	(42,625)			4,607
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		(170,390)	(170,390)			8,475
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		(90,504)	(90,504)			
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(88,035)	(88,035)			
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(159,462)	(159,462)			
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		(105,505)	(105,505)			
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(97,146)	(97,146)			
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		(106,853)	(106,853)			
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		(30,066)	(30,066)			100
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		(43,449)	(43,449)			980

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INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(46,615)	(46,615)			990
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		(14,742)	(14,742)			278
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(28,225)	(28,225)			562
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		(38,884)	(38,884)			581
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		(66,287)	(66,287)			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		(29,792)	(29,792)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		(58,515)	(58,515)			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375		7,423	7,423			
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		(128,828)	(128,828)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		(141,698)	(141,698)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		(140,052)	(140,052)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		(365,661)	(365,661)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(255,465)	(255,465)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		(249,649)	(249,649)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(293,108)	(293,108)			
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1MLIBOR	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	23,438		42	42			
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(294,235)	(294,235)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(423,734)	(423,734)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		(462,820)	(462,820)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(481,604)	(481,604)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		(309,833)	(309,833)			1,756
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		(444,359)	(444,359)			35,200
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(444,623)	(444,623)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(460,235)	(460,235)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(488,440)	(488,440)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(259,601)	(259,601)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(300,934)	(300,934)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(489,008)	(489,008)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(341,340)	(341,340)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(362,205)	(362,205)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(310,725)	(310,725)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(173,817)	(173,817)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(284,378)	(284,378)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(181,545)	(181,545)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(166,917)	(166,917)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(151,347)	(151,347)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		(141,163)	(141,163)			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248,800		(185,801)	(185,801)			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK	95,200	95,200		(73,201)	(73,201)			
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	301,080	301,080		(223,791)	(223,791)			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	2,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	46,160	46,160		(33,502)	(33,502)			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	158,200	158,200		(111,215)	(111,215)			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		(96,749)	(96,749)			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	141,600	141,600		(94,449)	(94,449)			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1MYR LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850		774	774			
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(91,222)	(91,222)			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		(162,679)	(162,679)			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		(58,653)	(58,653)			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	5,000,000	01/24/2012	4.7600	01/22/2007	JP MORGAN CHASE BANK	103,500	103,500		(71,500)	(71,500)			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		(65,699)	(65,699)			
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	7,000,000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		(100,026)	(100,026)			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178,240		(105,431)	(105,431)			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT	11,000,000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242,440		(144,495)	(144,495)			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK	233,600	233,600		(139,528)	(139,528)			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	14,000,000	04/04/2012	4.5500	04/03/2007	JP MORGAN CHASE BANK	325,640	325,640		(200,544)	(200,544)			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		(170,314)	(170,314)			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		(94,927)	(94,927)			
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	10,000,000	04/25/2012	4.5400	04/23/2007	JP MORGAN CHASE BANK	230,000	230,000		(136,185)	(136,185)			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	9,000,000	05/02/2012	4.5300	04/30/2007	JP MORGAN CHASE BANK	205,920	205,920		(120,045)	(120,045)			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	3,000,000	05/24/2012	4.7500	05/22/2007	JP MORGAN CHASE BANK	65,820	65,820		(40,596)	(40,596)			
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	8,000,000	05/31/2012	4.8200	05/29/2007	JP MORGAN CHASE BANK	173,440	173,440		(108,289)	(108,289)			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	18,000,000	06/14/2012	5.1550	06/12/2007	JP MORGAN CHASE BANK	474,480	474,480		(272,311)	(272,311)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	26,000,000	06/27/2012	4.9900	06/25/2007	JP MORGAN CHASE BANK	667,680	667,680		(366,318)	(366,318)			
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/11/2012	5.0650	07/09/2007	JP MORGAN CHASE BANK	631,200	631,200		(443,931)	(443,931)			
INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/25/2012	4.8600	07/23/2007	UBS AG	928,200	928,200		(608,908)	(608,908)			

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0233 ON LIABILITY-STRIKE 5YR CMT	15,000,000	08/02/2012	4.6600	07/31/2007	JP MORGAN CHASE BANK	444,000	444,000		(283,031)	(283,031)			
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/07/2012	4.5600	08/07/2007	JP MORGAN CHASE BANK	684,940	684,940		(418,469)	(418,469)			
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/13/2012	4.5700	08/13/2007	JP MORGAN CHASE BANK	435,960	435,960		(272,732)	(272,732)			
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/24/2012	4.3400	08/22/2007	UBS AG	745,200	745,200		(424,786)	(424,786)			
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	17,000,000	08/30/2012	4.2200	08/28/2007	JP MORGAN CHASE BANK	541,960	541,960		(287,284)	(287,284)			
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/12/2012	3.9800	09/10/2007	JP MORGAN CHASE BANK	677,040	677,040		(308,568)	(308,568)			
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	17,000,000	09/19/2012	4.2000	09/17/2007	JP MORGAN CHASE BANK	542,300	542,300		(278,483)	(278,483)			
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/27/2012	4.2600	09/25/2007	UBS AG	732,480	732,480		(410,623)	(410,623)			
INT RATE CAP0241 ON LIABILITY-STRIKE 5YR CMT EFF.10/11/08	32,000,000	10/11/2012	4.3800	10/09/2007	UBS AG	1,000,960	1,000,960		(549,275)	(549,275)			
INT RATE CAP0242 ON LIABILITY-STRIKE 5YR CMT EFF.10/24/08	22,000,000	10/24/2012	4.0600	10/22/2007	JP MORGAN CHASE BANK	738,320	738,320		(353,786)	(353,786)			
INT RATE CAP0246 ON LIABILITY-STRIKE 5YR CMS EFF.11/02/09	300,000,000	11/02/2013	6.8000	10/31/2007	GOLDMAN SACHS	2,250,000	2,250,000		2,379,137	2,379,137			
INT RATE CAP0249 ON LIABILITY-STRIKE 5YR CMS EFF.11/06/09	200,000,000	11/06/2013	6.8000	11/02/2007	GOLDMAN SACHS	1,505,000	1,505,000		1,566,274	1,566,274			
INT RATE CAP0250 ON LIABILITY-STRIKE 5YR CMT EFF.11/19/08	17,000,000	11/19/2012	3.5700	11/19/2007	UBS AG	652,800	652,800		(233,974)	(233,974)			
INT RATE CAP0251 ON LIABILITY-STRIKE 5YR CMT EFF.10/10/08	150,000,000	10/10/2012	4.5000	01/10/2008	UBS AG	2,340,000	2,340,000		(585,026)	(585,026)			
INT RATE CAP0252 ON LIABILITY-STRIKE 5YR CMT EFF.01/11/09	150,000,000	01/11/2013	4.1000	01/11/2008	BANK OF AMERICA	3,645,000	3,645,000		(969,060)	(969,060)			
INT RATE CAP0253 ON LIABILITY-STRIKE 5YR CMT EFF.01/11/09	90,000,000	01/11/2010	4.5000	01/11/2008	MERRILL LYNCH	85,500	85,500		(48,613)	(48,613)			
INT RATE CAP0255 ON LIABILITY-STRIKE 5YR CMT EFF.02/05/09	5,000,000	02/05/2013	2.7300	09/11/2008	MERRILL LYNCH	207,000	207,000		198,932	198,932			
INT RATE CAP0256 ON LIABILITY-STRIKE 5YR CMT EFF.02/20/09	10,000,000	02/20/2013	2.8500	09/11/2008	MERRILL LYNCH	387,000	387,000		374,236	374,236			
INT RATE CAP0257 ON LIABILITY-STRIKE 5YR CMT EFF.03/09/09	10,000,000	03/08/2013	2.4800	09/11/2008	MERRILL LYNCH	492,000	492,000		466,817	466,817			
INT RATE CAP0258 ON LIABILITY-STRIKE 5YR CMT EFF.03/18/09	5,000,000	03/18/2013	2.3500	09/11/2008	MERRILL LYNCH	266,000	266,000		251,801	251,801			
INT RATE CAP0259 ON LIABILITY-STRIKE 5YR CMT EFF.03/24/09	10,000,000	03/25/2013	2.5600	09/11/2008	MERRILL LYNCH	475,000	475,000		452,967	452,967			
INT RATE CAP0260 ON LIABILITY-STRIKE 5YR CMT EFF.04/08/09	15,000,000	04/08/2013	2.6600	09/11/2008	MERRILL LYNCH	676,000	676,000		649,530	649,530			
INT RATE CAP0261 ON LIABILITY-STRIKE 5YR CMT EFF.04/22/09	5,000,000	04/22/2013	3.0000	09/11/2008	MERRILL LYNCH	184,000	184,000		180,379	180,379			
INT RATE CAP0262 ON LIABILITY-STRIKE 5YR CMT EFF.05/11/09	15,000,000	05/13/2013	3.0900	09/11/2008	MERRILL LYNCH	529,000	529,000		522,655	522,655			
INT RATE CAP0263 ON LIABILITY-STRIKE 5YR CMT EFF.05/27/09	5,000,000	05/28/2013	3.2600	09/11/2008	MERRILL LYNCH	159,000	159,000		159,721	159,721			
INT RATE CAP0264 ON LIABILITY-STRIKE 5YR CMT EFF.06/05/09	5,000,000	06/05/2013	3.3100	09/11/2008	MERRILL LYNCH	155,000	155,000		155,739	155,739			
INT RATE CAP0265 ON LIABILITY-STRIKE 5YR CMT EFF.06/18/09	15,000,000	06/18/2013	3.6200	09/11/2008	MERRILL LYNCH	377,000	377,000		391,022	391,022			
INT RATE CAP0266 ON LIABILITY-STRIKE 5YR CMT EFF.06/26/09	5,000,000	06/26/2013	3.4700	09/11/2008	MERRILL LYNCH	141,000	141,000		144,218	144,218			
INT RATE CAP0267 ON LIABILITY-STRIKE 5YR CMT EFF.06/30/09	5,000,000	06/30/2013	3.3400	09/11/2008	MERRILL LYNCH	154,000	154,000		157,100	157,100			
INT RATE CAP0268 ON LIABILITY-STRIKE 5YR CMT EFF.07/03/09	15,000,000	07/03/2013	3.3000	09/11/2008	MERRILL LYNCH	478,000	478,000		483,647	483,647			
INT RATE CAP0269 ON LIABILITY-STRIKE 5YR CMT EFF.07/13/09	10,000,000	07/12/2013	3.2000	09/11/2008	MERRILL LYNCH	343,000	343,000		344,002	344,002			
INT RATE CAP0270 ON LIABILITY-STRIKE 5YR CMT EFF.07/24/09	10,000,000	07/24/2013	3.4100	09/11/2008	MERRILL LYNCH	300,000	300,000		305,114	305,114			
INT RATE CAP0271 ON LIABILITY-STRIKE 5YR CMT EFF.08/04/09	5,000,000	08/05/2013	3.2300	09/11/2008	MERRILL LYNCH	171,000	171,000		170,692	170,692			
INT RATE CAP0272 ON LIABILITY-STRIKE 5YR CMT EFF.08/14/09	5,000,000	08/15/2013	3.1500	09/11/2008	MERRILL LYNCH	181,000	181,000		179,022	179,022			
INT RATE CAP0273 ON LIABILITY-STRIKE 5YR CMT EFF.08/26/09	7,000,000	08/26/2013	3.0700	09/11/2008	MERRILL LYNCH	268,000	268,000		263,807	263,807			
INT RATE CAP0278 ON LIABILITY-STRIKE 2YR CMT EFF.02/24/09	7,000,000	02/25/2013	2.7500	09/11/2008	MERRILL LYNCH	227,000	227,000		186,959	186,959			
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR EFF.10/01/08	8,750,000	06/01/2012	7.0000	09/18/2008	BARCLAY'S CAPITAL	18,400	18,400		16,891	16,891			
3M USD LIBOR RECEIVER SWAPTION	9,800,000	10/06/2008	3.7900	09/05/2008	MERRILL LYNCH	66,640	66,640		7,221	7,221			
3M USD LIBOR RECEIVER SWAPTION	8,900,000	10/14/2008	3.8000	09/12/2008	MERRILL LYNCH	64,080	64,080		21,706	21,706			
3M USD LIBOR RECEIVER SWAPTION	7,500,000	10/20/2008	3.9600	09/19/2008	JP MORGAN CHASE BANK	65,625	65,625		44,145	44,145			
3M USD LIBOR RECEIVER SWAPTION	6,400,000	10/27/2008	4.1700	09/26/2008	BANK OF AMERICA	63,200	63,200		75,304	75,304			
0999999. Subtotal - Caps - Hedging						60,556,791	60,556,791	XXX	(13,342,319)	(13,342,319)			1,063,467
1299999. Subtotal - Caps						60,556,791	60,556,791	XXX	(13,342,319)	(13,342,319)			1,063,467
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	07/31/2002	BANK OF AMERICA	59,500	39,205		99,809	99,809			2,042
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/2002	BANK OF AMERICA	59,700	40,077		455,803	455,803			231,153
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/2002	BANK OF AMERICA	69,400	46,996		204,589	204,589			
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/2002	CIBC	60,000	39,914		282,631	282,631			
1399999. Subtotal - Floors - Hedging						248,600	166,193	XXX	1,042,832	1,042,832			233,194
1699999. Subtotal - Floors						248,600	166,193	XXX	1,042,832	1,042,832			233,194
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						275,413,411	129,997,073	XXX	56,974,602	56,974,602	(143,429,414)		(142,132,752)
2799999. Subtotal - Other								XXX					
9999999 - Totals						275,413,411	129,997,073	XXX	56,974,602	56,974,602	(143,429,414)		(142,132,752)

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
S&P500 INDEX 12/19/2008 1700 CALL	100	12/19/2008	1700.0000	07/20/2007	CBOE	764,800	750		750	750	(404,750)		404,750
S&P500 INDEX 12/19/2008 1650 CALL	350	12/19/2008	1650.0000	08/08/2007	CBOE	2,884,300	2,625		2,625	2,625	(1,973,125)		1,973,125
S&P500 INDEX 12/19/2008 1575 CALL	1,550	12/19/2008	1575.0000	12/21/2007	CBOE	15,059,400	31,000		31,000	31,000	(13,399,750)		13,399,750
S&P500 INDEX 12/19/2008 1625 CALL	500	12/19/2008	1625.0000	12/14/2007	CBOE	3,649,000	3,750		3,750	3,750	(3,278,750)		3,278,750
S&P500 INDEX 12/19/2008 1525 CALL	300	12/19/2008	1525.0000	01/11/2008	CBOE	2,129,400	10,500		10,500	10,500	(2,118,900)		2,118,900
S&P500 INDEX 12/19/2008 1600 CALL	1,475	12/19/2008	1600.0000	01/04/2008	CBOE	9,954,050	14,750		14,750	14,750	(8,926,375)		8,926,375
S&P500 INDEX 12/19/2008 1450 CALL	100	12/19/2008	1450.0000	02/01/2008	CBOE	865,800	14,500		14,500	14,500	(851,300)		851,300
S&P500 INDEX 06/19/2009 1450 CALL	1,375	06/19/2009	1450.0000	06/20/2008	CBOE	9,255,250	1,966,250		1,966,250	1,966,250	(7,289,000)		7,289,000
S&P500 INDEX 06/19/2009 1400 CALL	450	06/19/2009	1400.0000	08/25/2008	CBOE	2,024,100	1,023,750		1,023,750	1,023,750	(1,000,350)		1,000,350
S&P500 INDEX 03/20/2009 1450 CALL	1,600	03/20/2009	1450.0000	04/18/2008	CBOE	12,492,300	1,120,000		1,120,000	1,120,000	(11,372,300)		11,372,300
S&P500 INDEX 03/20/2009 1475 CALL	900	03/20/2009	1475.0000	05/08/2008	CBOE	5,438,200	450,000		450,000	450,000	(4,988,200)		4,988,200
S&P500 INDEX 03/20/2009 1425 CALL	800	03/20/2009	1425.0000	04/21/2008	CBOE	7,438,400	760,000		760,000	760,000	(6,678,400)		6,678,400
S&P500 INDEX 03/20/2009 1500 CALL	1,000	03/20/2009	1500.0000	05/02/2008	CBOE	6,098,000	360,000		360,000	360,000	(5,738,000)		5,738,000
S&P500 INDEX 03/20/2009 1525 CALL	500	03/20/2009	1525.0000	05/09/2008	CBOE	2,199,000	127,500		127,500	127,500	(2,071,500)		2,071,500
S&P500 INDEX 06/19/2009 1500 CALL	1,250	06/19/2009	1500.0000	06/06/2008	CBOE	9,389,500	1,075,000		1,075,000	1,075,000	(8,314,500)		8,314,500
S&P500 INDEX 06/19/2009 1425 CALL	75	06/19/2009	1425.0000	06/27/2008	CBOE	368,850	136,500		136,500	136,500	(232,350)		232,350
S&P500 INDEX 06/19/2009 1525 CALL	450	06/19/2009	1525.0000	05/23/2008	CBOE	2,609,100	292,500		292,500	292,500	(2,316,600)		2,316,600
S&P500 INDEX 06/19/2009 1375 CALL	1,700	06/19/2009	1375.0000	08/08/2008	CBOE	9,776,600	4,785,500		4,785,500	4,785,500	(4,991,100)		4,991,100
S&P500 INDEX 12/18/2009 1400 CALL	450	12/18/2009	1400.0000	08/29/2008	CBOE	3,644,100	1,977,750		1,977,750	1,977,750	(1,666,350)		1,666,350
S&P500 INDEX 12/18/2009 1350 CALL	900	12/18/2009	1350.0000	09/12/2008	CBOE	8,428,200	5,269,500		5,269,500	5,269,500	(3,158,700)		3,158,700
S&P500 FUTURES 12/19/2008 1300 CALL	200	12/19/2008	1300.0000	09/10/2008	CME	1,499,260	810,000		810,000	810,000	(689,260)		689,260
S&P500 INDEX 12/18/2009 1325 CALL	450	12/18/2009	1325.0000	09/19/2008	CBOE	4,499,100	3,012,750		3,012,750	3,012,750	(1,486,350)		1,486,350
S&P500 INDEX 09/18/2009 1300 CALL	750	09/18/2009	1300.0000	09/26/2008	CBOE	6,043,500	4,728,750		4,728,750	4,728,750	(1,314,750)		1,314,750
0199999. Subtotal - Call Options - Hedging						126,510,210	27,973,625	XXX	27,973,625	27,973,625	(94,260,660)		94,260,660
0499999. Subtotal - Call Options						126,510,210	27,973,625	XXX	27,973,625	27,973,625	(94,260,660)		94,260,660
0899999. Subtotal - Put Options								XXX					
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						126,510,210	27,973,625	XXX	27,973,625	27,973,625	(94,260,660)		94,260,660
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						126,510,210	27,973,625	XXX	27,973,625	27,973,625	(94,260,660)		94,260,660

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS CS2454409 ON KB HOME	3,000,000	06/20/2011	0.0000% (3.5000%)	06/18/2008	GOLDMAN SACHS				75,527	75,527			(30,333)	24,741
CDS CS2472328 ON LYONDELL CHEMICAL COMPANY	3,000,000	06/20/2010	0.0000% (5.0000%)	07/10/2008	GOLDMAN SACHS	232,500	205,891		226,902	226,902	(26,609)		(60,776)	19,675
CDS CS2515845 ON GOLDMAN SACHS GP INC	20,000,000	09/20/2013	0.0000% (3.4500%)	09/15/2008	JP MORGAN CHASE BANK				660,233	660,233			(28,750)	223,055
CDS CS2518401 ON BANK OF AMERICA CORPORATION	25,000,000	09/20/2013	0.0000% (2.2500%)	09/17/2008	BARCLAY'S CAPITAL				(792,256)	(792,256)			(20,313)	278,818
CDS CS2518427 ON IDEARC INC	5,000,000	09/20/2013	0.0000% (5.0000%)	09/17/2008	JP MORGAN CHASE BANK	2,650,000	2,630,882		2,652,442	2,652,442	(19,118)		(28,145)	55,764
CDS CS2518443 ON GENWORTH FINANCIAL INC	5,000,000	09/20/2013	0.0000% (5.0000%)	09/18/2008	CITIBANK	600,000	596,002		514,613	514,613	(3,998)		(12,331)	55,764
CDS CS2518450 ON WINDSTREAM CORP	4,000,000	12/20/2013	0.0000% (3.2000%)	09/18/2008	JP MORGAN CHASE BANK				(7,064)	(7,064)			(4,267)	45,715
CDS CS2518476 ON CITIZENS COMMUNICATIONS	4,000,000	09/20/2013	0.0000% (3.5200%)	09/18/2008	BARCLAY'S CAPITAL				18,272	18,272			(4,693)	44,611
CDS CS2523542 ON MORGAN STANLEY	25,000,000	09/20/2013	0.0000% (5.7500%)	09/19/2008	CITIBANK				2,634,967	2,634,967			(43,924)	278,818
CDS CS2523559 ON GOLDMAN SACHS GP INC	25,000,000	09/20/2013	0.0000% (3.8000%)	09/19/2008	CITIBANK				494,000	494,000			(29,028)	278,818
CDS CS2528657 ON BANK OF AMERICA CORPORATION	25,000,000	12/20/2013	0.0000% (1.5000%)	09/23/2008	UBS AG				35,012	35,012			(7,292)	285,719
CDS CS2528665 ON AMERICAN EXPRESS CO	10,000,000	12/20/2013	0.0000% (2.7000%)	09/23/2008	ROYAL BANK OF SCTLND				390,275	390,275			(5,250)	114,288
CDS CS2533764 ON SMITHFIELD FOODS INC.	3,000,000	12/20/2011	0.0000% (5.6500%)	09/25/2008	GOLDMAN SACHS				15,131	15,131			(2,354)	26,925
CDS CS2538888 ON IDEARC INC	2,000,000	12/20/2013	0.0000% (5.0000%)	09/30/2008	BANK OF AMERICA	1,100,000	1,100,000		1,058,661	1,058,661				22,858
CDS CS2538904 ON RHD 500 12/20/2013	2,000,000	12/20/2013	0.0000% (5.0000%)	09/30/2008	BANK OF AMERICA	1,000,000	1,000,000		874,075	874,075				22,858
CDS CXB888324 ON CDX.NA.IG.10	100,000,000	06/20/2013	0.0000% (1.5500%)	07/15/2008	ROYAL BANK OF SCTLND	(503,986)	(483,224)		546,721	546,721	20,762		(196,039)	1,086,656
CDS CXB888324 ON CDX.NA.IG.10	150,000,000	06/20/2013	0.0000% (1.5500%)	07/18/2008	BANK OF AMERICA	(1,042,835)	(1,002,703)		820,082	820,082	40,132		(294,058)	1,629,984
CDS CXB888324 ON CDX.NA.IG.10	250,000,000	06/20/2013	0.0000% (1.5500%)	09/08/2008	UBS AG	(1,642,802)	(1,623,689)		1,366,803	1,366,803	19,113		(490,096)	2,716,641
CDS CXB947203 ON CDX-NAHYS10V1-5Y	50,000,000	06/20/2013	0.0000% (5.0000%)	09/18/2008	DEUTSCHE BANK	5,000,000	4,976,567		4,856,825	4,856,825	(23,433)		(106,767)	543,328
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750% (US0001M)	06/08/1992	BANQUE AIG				1,900,017	1,900,017			224,416	15,574
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950% (US0001M)	06/08/1992	BANQUE AIG				2,127,027	2,127,027			225,732	16,354
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150% (US0001M)	06/08/1992	BANQUE AIG				2,363,729	2,363,729			227,054	17,104
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350% (US0001M)	06/08/1992	BANQUE AIG				2,614,816	2,614,816			228,381	17,819
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550% (US0001M)	06/08/1992	BANQUE AIG				2,881,642	2,881,642			229,714	18,508
INT RATE SWAP0168B ON FIXED RATE SECURITIES	20,000,000	11/01/2008	US0003M (5.4390%)	11/01/2000	BANK OF AMERICA					(43,381)			(327,556)	29,609
INT RATE SWAP0168C ON FIXED RATE SECURITIES	12,700,000	11/01/2013	US0003M (5.4390%)	11/01/2000	BANK OF AMERICA					(685,123)			(207,998)	143,268
INT RATE SWAP0175 ON FIXED RATE SECURITIES	20,000,000	05/29/2009	US0003M (6.6280%)	07/15/1999	DEUTSCHE BANK					(416,617)			(506,346)	81,257
INT RATE SWAP180 ON EMTN LIABILITIES	157,232,700	01/14/2010	4.2600% (SF0003M+0.10%)	11/30/1999	UBS AG			@		3,638,684				893,052
INT RATE SWAP181 ON EMTN LIABILITIES	157,232,700	01/14/2010	CHF SF0003M0.10 (US0003M+.40%)	11/30/1999	UBS AG			@	65,147,660	65,550,248				893,052
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	US0003M (7.5150%)	04/09/2001	BANQUE AIG					(1,074,087)			(640,047)	115,415
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	US0003M (7.1825%)	04/05/2000	BANQUE AIG					(1,464,297)			(727,002)	160,736
INT RATE SWAP196 ON EMTN LIABILITIES	120,591,000	05/12/2010	CHF 4.760% (US0003M+0.36%)	04/04/2000	UBS AG			@	57,313,287	62,950,219				765,942
INT RATE SWAP213 ON EMTN LIABILITIES	213,450,000	01/17/2011	GBP 6.375% (US0003M+0.5%)	11/16/2000	MERRILL LYNCH			@	53,226,149	58,748,771				1,618,083
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	US0003M (6.8400%)	11/21/2000	UBS AG					(2,347,715)			(940,985)	252,854
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	US0003M (6.8000%)	11/22/2000	CREDIT SUISSE FB					(948,057)			(376,071)	106,211
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	US0003M (6.1140%)	02/14/2001	BANK OF AMERICA				(5,811)	(1,336,460)			(496,974)	177,342
INT RATE SWAP241 ON EMTN LIABILITIES	74,715,941	01/17/2011	GBP 6.375% (US0003M+0.45%)	02/16/2001	MERRILL LYNCH			@	14,176,109	15,862,135				566,393
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	US0003M (5.7980%)	10/09/2002	BANQUE AIG				9,265	(2,958,369)			(1,003,917)	439,143
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	US0003M (5.9030%)	03/06/2001	BANK OF AMERICA					(1,588,316)			(547,633)	225,401
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	US0003M (5.8540%)	03/09/2001	UBS AG					(417,892)			(157,261)	61,684
INT RATE SWAP248 ON EMTN LIABILITIES	88,080,000	01/17/2011	GBP 6.375% (US0003M+0.44%)	03/09/2001	MORGAN STANLEY			@	18,590,459	20,647,956				667,701
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	US0003M (5.7130%)	03/16/2001	SALOMON SWAPCO					(862,957)			(342,619)	138,584
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	US0003M (5.8930%)	05/10/2002	BANQUE AIG				(656,813)	(656,813)			(241,028)	93,667
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/15/2011	US0003M (5.9970%)	10/09/2002	GOLDMAN SACHS				(619,414)	(1,041,213)			(361,532)	141,197
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	US0003M (6.1600%)	07/29/2002	MORGAN STANLEY					(648,960)			(206,546)	81,678
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	US0003M (6.1120%)	07/29/2002	UBS AG					(1,387,046)			(441,986)	177,894
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	US0003M (6.1340%)	06/08/2001	GOLDMAN SACHS					(653,582)			(202,913)	82,263
INT RATE SWAP0269 ON FIXED RATE SECURITIES	4,750,000	04/15/2011	US0003M (6.1370%)	08/05/2002	CREDIT SUISSE FB					(287,659)			(96,530)	37,849
INT RATE SWAP0270 ON FIXED RATE SECURITIES	10,000,000	05/15/2011	US0003M (6.0850%)	06/11/2001	MERRILL LYNCH					(618,886)			(213,901)	80,962
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	US0003M (6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(1,147,339)			(386,869)	158,157
INT RATE SWAP0279 ON FIXED RATE SECURITIES	15,000,000	01/22/2011	US0003M (5.9100%)	07/20/2001	GOLDMAN SACHS					(774,441)			(281,576)	114,048
INT RATE SWAP0293 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	US0003M (5.3360%)	09/26/2001	CREDIT SUISSE FB					(453,103)			(141,010)	86,642
INT RATE SWAP0295 ON FIXED RATE SECURITIES	12,700,000	06/15/2011	US0003M (5.1380%)	10/05/2001	GOLDMAN SACHS					(506,377)			(160,667)	104,473
INT RATE SWAP0300 ON EMTN LIABILITIES	58,592,000	01/17/2011	GBP 6.375% (US0003M+0.45%)	11/08/2001	MORGAN STANLEY			@	12,521,640	13,881,396				444,164
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	US0003M (5.3800%)	11/19/2001	MORGAN STANLEY				(89,311)	(1,003,194)			(346,012)	182,141

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	5.3150% (US0003M)	05/28/2002	DEUTSCHE BANK				183,776	183,776			699,935	96,492
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	US0003M (5.5620%)	12/10/2001	GOLDMAN SACHS					(144,671)			(423,614)	60,461
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	US0003M (5.8790%)	05/10/2002	BANQUE AIG					(775,229)			(295,167)	114,721
INT RATE SWAP0311 ON FIXED RATE SECURITIES	15,000,000	10/15/2011	US0003M (5.8890%)	12/14/2001	SALOMON SWAPCO					(942,192)			(258,418)	130,791
INT RATE SWAP0312 ON FIXED RATE SECURITIES	10,000,000	12/15/2011	US0003M (5.8750%)	12/21/2001	BANK OF AMERICA					(650,736)			(181,784)	89,558
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	5.6320% (US0003M)	03/16/2004	BANQUE AIG				1,030,255	1,030,255			1,300,300	449,536
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	US0003M (5.3750%)	01/10/2002	MORGAN STANLEY				(35,388)	(101,918)			(104,708)	31,191
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	US0003M (5.4290%)	01/24/2002	GOLDMAN SACHS					(212,679)			(301,601)	70,662
INT RATE SWAP0328 ON FIXED RATE SECURITIES	5,000,000	01/15/2009	US0003M (5.2900%)	02/06/2002	GOLDMAN SACHS					(19,685)			(69,848)	13,536
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	US0003M (5.7425%)	03/15/2002	DEUTSCHE BANK				(113,153)	(181,891)			(293,709)	60,561
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	US0003M (6.1290%)	03/21/2002	MORGAN STANLEY					(546,146)			(141,757)	67,062
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	US0003M (4.3010%)	08/12/2002	MORGAN STANLEY				(20,046)	(60,138)			(58,821)	34,280
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	1,800,000	08/01/2011	H1515Y (US0003M)	08/16/2002	DEUTSCHE BANK				26,754	26,754			45,437	15,155
INT RATE SWAP0393 ON FIXED RATE SECURITIES	19,000,000	08/31/2009	US0003M (3.2500%)	10/21/2003	UBS AG				1,190,261	(9,347)			19,450	91,012
INT RATE SWAP0399 ON FIXED RATE SECURITIES	25,000,000	04/15/2011	US0003M (4.3938%)	07/30/2003	BANK OF AMERICA					(483,907)			(187,298)	199,206
INT RATE SWAP0402 ON FIXED RATE SECURITIES	11,190,320	11/15/2010	US0003M (4.4650%)	07/31/2003	GOLDMAN SACHS					(235,592)			(106,175)	81,582
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	US0003M (4.4350%)	07/31/2003	SALOMON SWAPCO				(11)	(1,126,445)			(446,804)	423,422
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	US0003M (4.4830%)	07/31/2003	GOLDMAN SACHS					(629,719)			(277,487)	227,957
INT RATE SWAP0421 ON FIXED RATE SECURITIES	8,624,000	10/01/2008	US0003M (3.6750%)	09/08/2003	GOLDMAN SACHS					(216)			(15,054)	2,257
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	US0003M (4.6390%)	09/08/2003	CREDIT SUISSE FB					(545,270)			(180,285)	162,244
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	US0003M (4.8125%)	12/12/2003	BANK OF AMERICA				(332,036)	(1,902,340)			(588,930)	764,485
INT RATE SWAP0433 ON FIXED RATE SECURITIES	40,197,000	10/12/2013	US0003M (4.5500%)	12/12/2003	SALOMON SWAPCO					(843,499)			(329,520)	451,014
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	US0003M (4.0750%)	12/12/2003	UBS AG				(53,168)	(358,885)			(129,374)	200,611
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	US0003M (3.5700%)	12/12/2003	JP MORGAN CHASE BANK				(5,658)	(36,422)			(25,525)	59,135
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	US0003M (3.2740%)	01/23/2004	SALOMON SWAPCO				(518,941)	11,176			(2,236)	28,181
INT RATE SWAP0445 ON FIXED RATE SECURITIES	12,588,000	05/11/2014	US0003M (4.6200%)	01/29/2004	UBS AG					(306,469)			(131,313)	149,125
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	USD 5.800% (GBP 6.670%)	04/23/2008	MERRILL LYNCH				2,580,584	1,013,883			(201,707)	376,561
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	US0003M (3.6375%)	02/26/2004	BANK OF AMERICA				(102,638)	(125,447)			(32,961)	120,911
INT RATE SWAP0455 ON FIXED RATE SECURITIES	15,254,000	05/01/2014	US0003M (4.5075%)	03/03/2004	BANK OF AMERICA				(46,186)	(281,810)			(143,258)	180,267
INT RATE SWAP0458 ON FIXED RATE SECURITIES	7,600,000	02/03/2014	US0003M (4.2390%)	03/05/2004	CREDIT SUISSE FB				(45,596)	(45,596)			(58,198)	87,877
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	US0003M (3.1690%)	03/05/2004	JP MORGAN CHASE BANK					26,557			23,122	33,840
INT RATE SWAP0463 ON FIXED RATE SECURITIES	10,000,000	07/31/2009	US0003M (3.8530%)	03/08/2004	BANK OF AMERICA				476,789	(42,531)			(44,252)	45,631
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	US0003M (3.7800%)	03/08/2004	MORGAN STANLEY				794,723	(136,893)			(288,189)	281,983
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	US0003M (3.7340%)	03/08/2004	JP MORGAN CHASE BANK				1,022,749	(75,361)			(48,913)	197,588
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	USD 4.680% (JPY 1.990%)	03/11/2004	BANK OF AMERICA				(813,314)	(887,633)			376,822	159,365
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	US0003M (4.1500%)	03/15/2004	UBS AG				(3,356)	(23,292)			(154,341)	355,561
INT RATE SWAP0480 ON FIXED RATE SECURITIES	8,500,000	05/01/2013	US0003M (3.9460%)	03/24/2004	UBS AG					24,116			(44,032)	91,017
INT RATE SWAP0481 ON FIXED RATE SECURITIES	4,994,000	04/15/2012	US0003M (3.7870%)	03/24/2004	CREDIT SUISSE FB				5,394	11,225			(13,470)	46,997
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	US0003M (3.1950%)	03/26/2004	GOLDMAN SACHS				1,572	2,358			52,622	122,642
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	US0003M (3.7160%)	03/26/2004	CREDIT SUISSE FB				(27,714)	(54,831)			(77,906)	162,761
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	US0003M (4.5390%)	04/06/2004	CREDIT SUISSE FB					(716,150)			(312,514)	368,484
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	US0003M (3.9150%)	04/07/2004	MORGAN STANLEY					(215,630)			(84,398)	177,983
INT RATE SWAP0495 ON FIXED RATE SECURITIES	32,988,000	06/10/2014	US0003M (4.6730%)	04/12/2004	UBS AG					(914,575)			(297,246)	393,647
INT RATE SWAP0500 ON FIXED RATE SECURITIES	20,000,000	02/15/2013	US0003M (4.6920%)	04/20/2004	MORGAN STANLEY				(128,294)	(570,195)			(218,851)	209,304
INT RATE SWAP0502 ON FIXED RATE SECURITIES	19,500,000	10/01/2008	US0003M (3.7900%)	04/21/2004	GOLDMAN SACHS				(270)	(514)			(48,866)	5,103
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	USD 5.790% (CAD 5.990%)	04/30/2004	UBS AG				(126,311)	(3,089,943)			(153,326)	113,039
INT RATE SWAP0505 ON FIXED RATE SECURITIES	14,000,000	05/15/2014	US0003M (4.9880%)	04/30/2004	JP MORGAN CHASE BANK					(600,777)			(184,276)	166,015
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	US0003M (4.6290%)	05/19/2004	CREDIT SUISSE FB				(22,908)	(408,563)			(276,033)	146,474
INT RATE SWAP0513 ON FIXED RATE SECURITIES	5,200,000	08/15/2014	US0003M (5.1980%)	05/26/2004	UBS AG					(280,513)			(76,635)	63,029
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	US0003M (4.5545%)	05/26/2004	MORGAN STANLEY					(566,656)			(261,431)	179,487
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	US0003M (5.2460%)	06/03/2004	UBS AG					(912,597)			(217,575)	195,735
INT RATE SWAP0522 ON FIXED RATE SECURITIES	30,000,000	10/15/2013	US0003M (4.9750%)	07/01/2004	UBS AG					(1,267,477)			(348,215)	336,877
INT RATE SWAP0525 ON FIXED RATE SECURITIES	17,000,000	08/09/2014	US0003M (4.9910%)	07/15/2004	JP MORGAN CHASE BANK					(729,287)			(224,020)	205,768
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	US0003M (4.6800%)	07/21/2004	MORGAN STANLEY					(739,217)			(239,018)	246,337
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	US0003M (4.7370%)	07/28/2004	UBS AG					(1,036,121)			(336,824)	292,425
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	US0003M (5.0800%)	07/28/2004	JP MORGAN CHASE BANK				(194,117)	(2,135,289)			(543,762)	525,811
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19,900,000	05/04/2013	US0003M (4.7525%)	08/03/2004	UBS AG					(647,602)			(231,371)	213,277
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	US0003M (4.5740%)	08/03/2004	MORGAN STANLEY					(881,022)			(266,022)	302,729
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	US0003M (4.6800%)	08/18/2004	CREDIT SUISSE FB				(464,182)	(747,849)			(263,257)	355,257
INT RATE SWAP0547 ON FIXED RATE SECURITIES	21,000,000	09/15/2014	US0003M (4.4700%)	09/24/2004	JP MORGAN CHASE BANK					(351,029)			(165,674)	256,373

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

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INT RATE SWAP0548 ON FIXED RATE SECURITIES	10,000,000	12/24/2013	US0003M (4.3900%)	09/24/2004	MORGAN STANLEY					(145,652)			(71,784)	114,407
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	US0003M (4.5520%)	10/12/2004	MORGAN STANLEY				(433,745)	(433,745)			(218,873)	273,867
INT RATE SWAP0550 ON FIXED RATE SECURITIES	8,000,000	11/30/2008	US0003M (3.5160%)	10/18/2004	GOLDMAN SACHS				(8,235)	(8,235)			(7,771)	16,352
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	US0003M (3.6450%)	10/21/2004	GOLDMAN SACHS					(107,540)			(33,669)	105,727
INT RATE SWAP0554 ON GMTN LIABILITIES	85,000,000	11/25/2016	CPURNSA (US0003M+0.19%)	01/01/2005	MERRILL LYNCH				(4,280,514)	(4,280,514)			1,528,662	1,213,961
INT RATE SWAP0562 ON FIXED RATE SECURITIES	9,892,380	12/31/2014	US0003M (4.0100%)	12/22/2004	CREDIT SUISSE FB					(40,825)			(37,505)	123,702
INT RATE SWAP0567 ON FIXED RATE SECURITIES	11,142,911	07/28/2014	US0003M (4.3590%)	12/29/2004	UBS AG					(161,945)			(103,633)	134,495
INT RATE SWAP0568 ON FIXED RATE SECURITIES	33,333,333	12/21/2014	US0003M (4.5910%)	01/13/2005	MORGAN STANLEY					(723,749)			(278,068)	415,913
INT RATE SWAP0573 ON FIXED RATE SECURITIES	11,119,000	01/02/2012	US0003M (3.9720%)	01/21/2005	JP MORGAN CHASE BANK					(60,052)			(44,342)	100,341
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	US0003M (4.2200%)	01/21/2005	UBS AG					(138,152)			(57,310)	86,642
INT RATE SWAP0576 ON FIXED RATE SECURITIES	10,000,000	01/12/2011	US0003M (4.1440%)	01/21/2005	JP MORGAN CHASE BANK					(124,868)			(51,526)	75,580
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	US0003M (4.6070%)	01/27/2005	JP MORGAN CHASE BANK					(273,173)			(123,728)	157,945
INT RATE SWAP0582 ON GMTN LIABILITIES	100,000,000	03/01/2010	CPURNSA1.05 (US0003M+0.2)	02/10/2005	MORGAN STANLEY				1,744,018	1,744,018			1,317,938	595,071
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	US0003M (3.8590%)	02/11/2005	JP MORGAN CHASE BANK				(6,974)	(6,974)			(58,050)	16,050
INT RATE SWAP0587 ON FIXED RATE SECURITIES	15,000,000	10/16/2013	US0003M (4.2980%)	02/14/2005	MORGAN STANLEY					(200,758)			(112,048)	168,484
INT RATE SWAP0588 ON FIXED RATE SECURITIES	20,000,000	01/18/2015	US0003M (4.5240%)	02/16/2005	MORGAN STANLEY				(66,046)	(330,230)			(175,401)	251,080
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450% (US0001M+0.09%)	02/22/2005	JP MORGAN CHASE BANK			@		6,768,025				2,966,710
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	USD US0006M3.20 (CAD 5.)	03/17/2005	UBS AG				(2,155,199)	(1,047,612)			16,819	25,034
INT RATE SWAP0596 ON FIXED RATE SECURITIES	32,096,106	04/05/2010	US0001M (4.7300%)	03/23/2005	GOLDMAN SACHS					(684,428)			(421,069)	197,354
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/05/2015	USD 5.500% (BBSW6M+0.65)	03/23/2005	CITIBANK				(255,015)	85,549			(293,198)	128,426
INT RATE SWAP0598 ON FIXED RATE SECURITIES	29,127,660	04/04/2015	US0003M (4.9740%)	03/31/2005	MORGAN STANLEY					(1,195,235)			(329,689)	371,658
INT RATE SWAP0599 ON FIXED RATE SECURITIES	19,000,000	03/13/2014	US0003M (4.9240%)	03/31/2005	JP MORGAN CHASE BANK					(771,741)			(206,084)	221,822
INT RATE SWAP0600 ON FIXED RATE SECURITIES	25,000,000	03/22/2011	US0003M (4.7140%)	03/31/2005	MORGAN STANLEY				(275,227)	(688,068)			(239,521)	196,611
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	US0003M (4.8640%)	03/31/2005	UBS AG				(360,292)	(720,584)			(244,651)	215,050
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	US0003M (4.8255%)	03/31/2005	JP MORGAN CHASE BANK					(1,029,259)			(367,870)	303,216
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	US0003M0.38 (5.2292%)	04/08/2005	UBS AG				(644,410)	(644,410)			(244,254)	139,621
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	US0003M (4.4510%)	04/14/2005	MORGAN STANLEY					(227,487)			(127,741)	86,427
INT RATE SWAP0608 ON FIXED RATE SECURITIES	17,500,000	05/05/2015	US0003M (4.6400%)	05/03/2005	MORGAN STANLEY					(402,532)			(190,762)	224,745
INT RATE SWAP0609 ON FIXED RATE SECURITIES	29,000,000	06/26/2010	US0003M (4.3490%)	05/03/2005	CITIBANK				(266,039)	(482,196)			(198,353)	191,102
INT RATE SWAP0611 ON FIXED RATE SECURITIES	24,556,585	03/01/2019	US0003M (4.7150%)	05/05/2005	UBS AG					(553,504)			(270,509)	396,380
INT RATE SWAP0613 ON FIXED RATE SECURITIES	9,090,000	09/30/2009	US0003M (4.2050%)	05/10/2005	JP MORGAN CHASE BANK					(52,164)			(67,864)	45,450
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21,186,942	02/15/2014	US0003M0.55 (5.0892%)	05/11/2005	CITIBANK				(700,920)	(700,920)			(327,356)	245,733
INT RATE SWAP0619 ON FIXED RATE SECURITIES	22,000,000	07/11/2012	US0003M (4.3600%)	05/26/2005	MORGAN STANLEY					(348,866)			(149,443)	213,888
INT RATE SWAP0624 ON FIXED RATE SECURITIES	7,500,000	06/15/2015	US0003M (4.3100%)	06/02/2005	JP MORGAN CHASE BANK					(35,866)			(48,307)	97,136
INT RATE SWAP0628 ON FIXED RATE SECURITIES	21,900,000	09/01/2012	US0003M (4.1810%)	06/07/2005	JP MORGAN CHASE BANK					(249,663)			(124,083)	216,890
INT RATE SWAP0633 ON FIXED RATE SECURITIES	17,500,000	06/01/2010	US0003M (4.1030%)	06/23/2005	UBS AG					(237,140)			(88,479)	113,024
INT RATE SWAP0635 ON FIXED RATE SECURITIES	19,000,000	07/27/2012	US0003M (4.3890%)	07/06/2005	MORGAN STANLEY					(328,022)			(162,746)	185,789
INT RATE SWAP0637 ON FIXED RATE SECURITIES	19,900,000	06/13/2015	US0003M (4.6950%)	07/27/2005	CITIBANK					(542,192)			(181,668)	257,628
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	USD 5.250% (BBSW6M+0.83%)	08/25/2005	CITIBANK				(1,276,443)	(1,437,737)			(984,338)	451,982
CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	USD 5.100% (NFIX6M+0.71%)	08/25/2005	CITIBANK				392,657	567,055			(362,543)	133,010
INT RATE SWAP0649 ON FIXED RATE SECURITIES	23,680,361	09/01/2014	US0003M (4.5120%)	09/07/2005	BANK OF AMERICA					(490,338)			(193,627)	288,164
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008	4.9500% (US0001M)	11/03/2005	CITIBANK				46,265	46,265			597,369	66,268
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620% (US0001M)	11/03/2005	CREDIT SUISSE FB				195,524	195,524			705,311	143,828
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200% (US0001M)	11/03/2005	BANK OF AMERICA				914,655	914,655			723,264	252,184
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	US0003M (5.0500%)	12/01/2005	MORGAN STANLEY					(1,637,083)			(525,810)	405,583
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015	US0003M (5.1000%)	12/01/2005	UBS AG					(1,076,013)			(259,684)	281,959
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	US0003M (5.0850%)	12/02/2005	CREDIT SUISSE FB					(1,479,291)			(416,702)	400,496
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015	US0003M (5.0900%)	12/02/2005	UBS AG					(1,265,479)			(307,273)	335,665
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	US0003M (5.0985%)	12/02/2005	MORGAN STANLEY					(1,470,745)			(376,003)	405,164
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016	US0003M (5.0420%)	12/02/2005	CITIBANK					(1,938,755)			(536,011)	541,940
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	US0003M (4.9740%)	12/02/2005	CREDIT SUISSE FB					(872,011)			(321,000)	204,017
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	US0003M (4.9960%)	12/02/2005	MORGAN STANLEY					(453,451)			(137,913)	103,304
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	US0003M (4.9675%)	12/02/2005	UBS AG					(574,936)			(226,613)	142,675
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	US0003M (5.0330%)	12/02/2005	JP MORGAN CHASE BANK					(1,102,687)			(276,712)	302,590
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	US0003M (5.0170%)	12/05/2005	UBS AG					(775,480)			(222,461)	190,130

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INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	USD US0006M0.76 (GBP 5.73%)	12/08/2005	BARCLAY'S CAPITAL				(478,500)	(181,329)			(135,320)	207,061
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	USD US0006M0.82 (GBP 5.87%)	12/08/2005	BARCLAY'S CAPITAL				(334,196)	(37,024)			(125,505)	270,776
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	US0006M (5.0490%)	12/13/2005	BARCLAY'S CAPITAL					(1,063,344)			(146,275)	322,667
INT RATE SWAP0682 ON FIXED RATE SECURITIES	47,175,000	01/10/2028	US0003M (5.1625%)	12/13/2005	CITIBANK					(2,618,213)			(603,483)	1,035,983
INT RATE SWAP0683 ON FIXED RATE SECURITIES	16,595,000	10/15/2008	US0003M (4.8740%)	12/20/2005	CREDIT SUISSE FB				(6,367)	(13,911)			(180,050)	16,821
INT RATE SWAP0689 ON FIXED RATE SECURITIES	17,250,000	06/01/2014	US0003M (4.9000%)	01/11/2006	UBS AG					(671,010)			(190,327)	205,399
INT RATE SWAP0694 ON FIXED RATE SECURITIES	21,165,000	09/15/2015	US0003M (4.8580%)	01/13/2006	JP MORGAN CHASE BANK					(772,417)			(223,310)	279,218
INT RATE SWAP0697 ON FIXED RATE SECURITIES	10,000,000	01/15/2016	US0003M (4.8255%)	01/24/2006	UBS AG					(347,247)			(104,859)	135,055
CASH FLOW SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	USD 5.920% (EUR 4.485%)	02/10/2006	JP MORGAN CHASE BANK				(10,862,233)	(5,210,135)			113,549	817,296
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775% (US0001M)	03/06/2006	MORGAN STANLEY				168,531	168,531			406,303	82,502
CASH FLOW SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	USD 5.521% (GBP 4.860%)	03/06/2006	BARCLAY'S CAPITAL				(241,569)	1,039,755			40,733	216,635
INT RATE SWAP0714 ON FIXED RATE SECURITIES	17,333,383	05/29/2010	US0003M (5.2030%)	03/08/2006	GOLDMAN SACHS					(376,357)			(283,770)	111,672
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930% (US0001M)	03/09/2006	UBS AG				257,294	257,294			575,501	117,304
INT RATE SWAP0716 ON FIXED RATE SECURITIES	12,000,000	10/29/2009	US0003M (5.2290%)	03/10/2006	CITIBANK					(133,648)			(175,622)	62,338
INT RATE SWAP0717 ON FIXED RATE SECURITIES	9,601,025	10/31/2011	US0003M (5.2375%)	03/10/2006	CITIBANK					(254,788)			(148,609)	84,316
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	US0003M (5.1660%)	03/27/2006	CITIBANK					(754,218)			(267,077)	160,137
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575% (US0001M)	03/31/2006	MORGAN STANLEY				299,307	299,307			598,415	124,925
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950% (US0001M)	04/07/2006	CITIBANK				284,958	284,958			515,808	109,075
INT RATE SWAP0724 ON FIXED RATE SECURITIES	10,000,000	04/15/2016	US0003M (5.6280%)	04/26/2006	UBS AG					(833,741)			(165,047)	137,343
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	US0003M (5.6200%)	04/26/2006	UBS AG					(1,632,920)			(328,894)	270,109
INT RATE SWAP0728 ON FIXED RATE SECURITIES	7,000,000	05/11/2016	US0003M (5.6335%)	05/09/2006	UBS AG					(595,581)			(126,230)	96,593
INT RATE SWAP0729 ON FIXED RATE SECURITIES	10,000,000	05/01/2013	US0003M (5.5560%)	05/09/2006	MORGAN STANLEY					(643,208)			(172,553)	107,078
INT RATE SWAP0737 ON FIXED RATE SECURITIES	29,000,000	06/15/2013	US0003M (5.5080%)	05/24/2006	JP MORGAN CHASE BANK					(1,870,076)			(447,352)	314,673
CASH FLOW SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	USD 7.350% (EUR 5.780%)	06/02/2006	BARCLAY'S CAPITAL				(2,219,574)	(747,106)			117,122	222,263
INT RATE SWAP0742 ON FIXED RATE SECURITIES	25,387,260	06/01/2013	US0003M (5.4690%)	06/02/2006	CITIBANK				(167,313)	(1,576,631)			(388,449)	274,348
INT RATE SWAP0743 ON FIXED RATE SECURITIES	57,000,000	06/13/2016	US0003M (5.5785%)	06/07/2006	CREDIT SUISSE FB					(4,726,114)			(898,052)	791,195
INT RATE SWAP0744 ON FIXED RATE SECURITIES	29,000,000	05/14/2023	US0001M (5.5320%)	06/08/2006	CITIBANK				(2,379,860)	(2,379,860)			(562,062)	554,564
INT RATE SWAP0745 ON FIXED RATE SECURITIES	41,000,000	08/01/2013	US0001M (5.4600%)	06/09/2006	MORGAN STANLEY				(510,341)	(2,699,869)			(760,575)	450,923
INT RATE SWAP0747 ON FIXED RATE SECURITIES	20,000,000	06/20/2016	US0003M (5.5170%)	06/13/2006	MORGAN STANLEY					(1,565,711)			(251,747)	277,957
INT RATE SWAP0748 ON FIXED RATE SECURITIES	13,635,834	05/15/2014	US0003M (5.4580%)	06/13/2006	CITIBANK					(625,498)			(242,476)	161,696
INT RATE SWAP0749 ON FIXED RATE SECURITIES	17,000,000	03/01/2021	US0001M (5.4775%)	06/13/2006	CITIBANK				(1,205,602)	(1,205,602)			(320,210)	299,613
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	US0003M (5.6285%)	06/16/2006	UBS AG					(1,088,476)			(275,295)	206,723
CASH FLOW SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	USD 6.440% (CAD 5.760%)	06/16/2006	JP MORGAN CHASE BANK				(1,035,625)	127,275			26,055	291,952
INT RATE SWAP0753 ON FIXED RATE SECURITIES	35,123,000	04/20/2016	US0001M (5.6020%)	06/16/2006	JP MORGAN CHASE BANK					(3,103,215)			(686,985)	482,826
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	US0001M (5.6410%)	06/19/2006	CITIBANK					(2,633,906)			(594,847)	394,598
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400% (US0001M)	06/19/2006	GOLDMAN SACHS				1,589,140	1,589,140			591,705	247,536
INT RATE SWAP0756 ON FIXED RATE SECURITIES	12,674,000	03/15/2016	US0001M (5.6605%)	06/19/2006	JP MORGAN CHASE BANK					(1,164,579)			(254,219)	173,086
INT RATE SWAP0757 ON FIXED RATE SECURITIES	22,500,000	06/11/2015	US0001M (5.6525%)	06/21/2006	BANK OF AMERICA				16,858	(1,962,265)			(447,184)	291,169
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	US0001M (5.6738%)	06/21/2006	BANK OF AMERICA					(3,725,080)			(798,950)	550,353
INT RATE SWAP0759 ON FIXED RATE SECURITIES	5,000,000	06/15/2016	US0001M (5.7000%)	06/22/2006	GOLDMAN SACHS					(478,603)			(101,773)	69,428
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	US0001M (5.6530%)	07/05/2006	UBS AG					(860,989)			(314,970)	130,608
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	US0001M (5.7380%)	07/05/2006	UBS AG					(2,362,680)			(491,326)	334,730
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	US0003M (5.8445%)	07/05/2006	UBS AG					(1,505,311)			(269,245)	208,283
INT RATE SWAP0767 ON FIXED RATE SECURITIES	17,500,000	11/12/2013	US0001M (5.4450%)	08/01/2006	MORGAN STANLEY				(806,663)	(1,176,383)			(319,967)	198,000
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225% (US0001M)	08/02/2006	UBS AG				2,417,394	2,417,394			916,754	421,592
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	US0001M (5.4130%)	08/15/2006	MORGAN STANLEY				(112,586)	(3,435,725)			(1,046,391)	610,158
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	US0001M (5.3050%)	08/16/2006	CITIBANK				20,775	(2,284,900)			(1,027,497)	436,919
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	US0001M (5.2800%)	08/16/2006	UBS AG				(937,003)	(937,003)			(528,936)	193,485
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	US0001M (5.3875%)	08/16/2006	UBS AG				(2,044,966)	(3,864,985)			(1,020,989)	727,568
INT RATE SWAP0778 ON FIXED RATE SECURITIES	100,500,000	12/20/2015	US0001M (5.4000%)	08/16/2006	UBS AG				(3,552,432)	(7,140,388)			(1,813,463)	1,350,656
INT RATE SWAP0780 ON FIXED RATE SECURITIES	26,536,000	10/01/2012	US0001M (5.3400%)	08/16/2006	UBS AG					(1,427,778)			(468,377)	265,542
INT RATE SWAP0783 ON FIXED RATE SECURITIES	28,986,164	09/01/2012	US0001M (5.2825%)	08/16/2006	UBS AG					(1,491,943)			(501,195)	287,069
INT RATE SWAP0784 ON FIXED RATE SECURITIES	28,619,626	06/10/2015	US0001M (5.3270%)	08/16/2006	UBS AG					(1,860,813)			(500,263)	370,287
INT RATE SWAP0785 ON FIXED RATE SECURITIES	31,622,668	10/01/2013	US0001M (5.3320%)	08/16/2006	UBS AG					(1,206,303)			(556,262)	353,746
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	US0001M (5.3910%)	08/16/2006	UBS AG					(1,453,263)			(450,828)	408,388
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050% (US0001M)	09/18/2006	UBS AG				2,328,915	2,328,915			866,595	431,031
INT RATE SWAP0800 ON VARIABLE RATE SECURITIES	35,000,000	10/17/2008	5.2670% (US0001M)	10/13/2006	JP MORGAN CHASE BANK				44,123	44,123			598,859	37,767

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	US0003M (4.9840%)	12/07/2006	BANK OF AMERICA					(727,724)			(195,431)	309,013
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	US0003M (4.8420%)	12/12/2006	JP MORGAN CHASE BANK					(2,552,797)			(823,142)	799,390
INT RATE SWAP0823 ON FIXED RATE SECURITIES	24,811,000	09/15/2016	US0001M (5.0000%)	12/19/2006	JP MORGAN CHASE BANK				(1,182,961)	(1,182,961)			(375,262)	350,099
INT RATE SWAP0827 ON VARIABLE RATE SECURITIES	25,000,000	12/28/2008	5.0425% (US0001M)	12/22/2006	UBS AG				67,087	67,087			387,146	61,725
INT RATE SWAP0828 ON FIXED RATE SECURITIES	53,000,000	11/15/2016	US0003M (5.0620%)	12/22/2006	MORGAN STANLEY				(771,784)	(2,726,970)			(727,031)	755,669
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480% (US0001M)	01/09/2007	MORGAN STANLEY				2,042,463	2,042,463			767,056	452,921
INT RATE SWAP0833 ON GMTN LIABILITIES	50,000,000	01/22/2009	5.1700% (US0001M+-0.04%)	01/16/2007	MERRILL LYNCH			@		219,247				139,716
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030% (US0001M)	01/26/2007	MORGAN STANLEY				1,459,783	1,459,783			520,191	273,899
INT RATE SWAP0836 ON FIXED RATE SECURITIES	25,365,264	01/31/2017	US0003M (5.3735%)	01/29/2007	UBS AG					(1,291,463)			(401,996)	366,317
INT RATE SWAP0839 ON VARIABLE RATE SECURITIES	25,000,000	02/21/2009	5.1760% (US0001M)	02/16/2007	UBS AG				142,587	142,587			406,088	78,514
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	US0003M (4.9130%)	03/09/2007	MORGAN STANLEY					(1,064,812)			(283,839)	303,633
INT RATE SWAP0846 ON FIXED RATE SECURITIES	20,000,000	06/15/2015	US0003M (5.0200%)	03/15/2007	BANK OF AMERICA				(461,681)	(923,361)			(235,319)	259,029
INT RATE SWAP0848 ON FIXED RATE SECURITIES	28,748,000	02/11/2017	US0003M (5.0800%)	03/16/2007	BANK OF AMERICA					(1,416,915)			(399,068)	415,918
INT RATE SWAP0852 ON FIXED RATE SECURITIES	47,320,000	03/15/2017	US0003M (5.1375%)	03/27/2007	UBS AG					(2,592,931)			(598,464)	688,188
INT RATE SWAP0853 ON FIXED RATE SECURITIES	10,013,000	03/12/2017	US0003M (5.1670%)	04/04/2007	JP MORGAN CHASE BANK					(568,376)			(126,241)	145,551
INT RATE SWAP0854 ON FIXED RATE SECURITIES	25,070,000	09/01/2014	US0003M (5.0990%)	04/11/2007	JP MORGAN CHASE BANK					(1,294,701)			(314,025)	305,074
INT RATE SWAP0856 ON FIXED RATE SECURITIES	67,362,000	04/15/2017	US0003M (5.1800%)	04/27/2007	MERRILL LYNCH					(3,981,010)			(885,452)	984,569
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	US0003M (5.0375%)	04/30/2007	UBS AG					(2,209,198)			(569,386)	563,060
INT RATE SWAP0859 ON FIXED RATE SECURITIES	19,816,000	12/01/2017	US0001M (5.1175%)	05/01/2007	JP MORGAN CHASE BANK					(1,115,476)			(317,802)	300,122
INT RATE SWAP0861 ON FIXED RATE SECURITIES	25,000,000	08/02/2014	US0003M (5.1180%)	05/03/2007	BARCLAY'S CAPITAL					(1,229,445)			(355,441)	302,104
INT RATE SWAP0862 ON FIXED RATE SECURITIES	25,891,000	02/01/2017	US0003M (5.1210%)	05/04/2007	JP MORGAN CHASE BANK					(1,427,972)			(362,287)	373,971
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	US0003M (4.9720%)	05/09/2007	UBS AG					(1,077,560)			(356,066)	261,859
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	US0003M (4.9940%)	05/10/2007	MERRILL LYNCH					(758,089)			(441,251)	195,829
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	US0003M (5.3130%)	05/21/2007	JP MORGAN CHASE BANK					(1,201,698)			(247,488)	255,782
INT RATE SWAP0866 ON FIXED RATE SECURITIES	19,700,000	07/01/2012	US0003M (5.1520%)	05/22/2007	BARCLAY'S CAPITAL					(884,146)			(255,144)	190,832
INT RATE SWAP0867 ON FIXED RATE SECURITIES	10,000,000	05/25/2022	US0003M (5.5030%)	05/23/2007	JP MORGAN CHASE BANK				(928,495)	(928,495)			(161,274)	184,781
INT RATE SWAP0868 ON FIXED RATE SECURITIES	26,421,000	08/01/2012	US0001M (5.2900%)	05/31/2007	CREDIT SUISSE FB					(1,287,513)			(462,197)	258,816
INT RATE SWAP0869 ON FIXED RATE SECURITIES	27,711,000	07/01/2010	US0003M (5.3145%)	05/31/2007	UBS AG				9,641	(885,396)			(386,283)	183,327
INT RATE SWAP0871 ON FIXED RATE SECURITIES	17,550,000	06/28/2020	US0003M (5.5710%)	06/06/2007	BARCLAY'S CAPITAL					(1,446,619)			(281,633)	300,801
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	US0003M (5.6370%)	06/14/2007	CREDIT SUISSE FB					(1,905,818)			(399,463)	289,671
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	US0001M (5.6230%)	06/19/2007	GOLDMAN SACHS					(2,440,471)			(510,146)	383,568
INT RATE SWAP0882 ON FIXED RATE SECURITIES	46,100,000	06/15/2017	US0003M (5.7580%)	06/22/2007	CREDIT SUISSE FB				(103,673)	(4,779,318)			(797,573)	680,359
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	US0003M (5.6630%)	06/22/2007	JP MORGAN CHASE BANK					(2,454,219)			(469,867)	366,849
INT RATE SWAP0885 ON FIXED RATE SECURITIES	3,000,000	01/15/2014	US0003M (5.5790%)	06/22/2007	MORGAN STANLEY					(214,517)			(48,412)	34,519
INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	US0003M (5.6330%)	06/22/2007	MORGAN STANLEY					(1,085,325)			(206,179)	166,225
INT RATE SWAP0888 ON FIXED RATE SECURITIES	12,940,000	12/15/2016	US0003M (5.6345%)	06/26/2007	JP MORGAN CHASE BANK					(1,194,789)			(211,888)	185,427
INT RATE SWAP0889 ON FIXED RATE SECURITIES	62,212,000	06/15/2017	US0003M (5.6210%)	06/29/2007	GOLDMAN SACHS					(5,826,751)			(1,012,402)	918,145
INT RATE SWAP0892 ON FIXED RATE SECURITIES	33,610,000	01/03/2018	US0003M (5.5580%)	07/10/2007	UBS AG					(2,034,641)			(529,578)	511,539
INT RATE SWAP0894 ON FIXED RATE SECURITIES	21,900,000	09/01/2017	US0003M (5.6690%)	07/17/2007	GOLDMAN SACHS					(2,138,121)			(367,941)	327,147
INT RATE SWAP0896 ON FIXED RATE SECURITIES	7,576,000	02/15/2017	US0003M (5.6319%)	07/19/2007	GOLDMAN SACHS					(695,931)			(136,306)	109,679
INT RATE SWAP0901 ON FIXED RATE SECURITIES	24,710,000	10/01/2017	US0001M (5.4770%)	07/30/2007	UBS AG					(2,009,560)			(463,256)	370,819
INT RATE SWAP0918 ON FIXED RATE SECURITIES	38,000,000	04/15/2014	US0003M (5.0725%)	09/26/2007	JP MORGAN CHASE BANK					(1,740,258)			(468,860)	447,306
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	49,793,000	06/30/2012	USD US0003M1.79 (US0006M+1.25)	11/16/2007	DEUTSCHE BANK	1,174,009	1,174,009		4,596,528	2,668,611			(449,571)	482,163
INT RATE SWAP0927 ON FIXED RATE SECURITIES	20,300,000	01/01/2013	US0003M (4.3650%)	11/21/2007	ROYAL BANK OF SCTLND				(243,821)	(323,501)			(40,102)	209,433
INT RATE SWAP0930 ON GMTN LIABILITIES	50,000,000	02/26/2010	FEDL010.92 (US0003M+0.56)	02/22/2008	JP MORGAN CHASE BANK				(474,593)	(474,593)			(118,843)	296,671
INT RATE SWAP0931 ON GMTN LIABILITIES	500,000,000	04/30/2013	3.8768% (US0001M)	04/24/2008	JP MORGAN CHASE BANK			@		(1,922,237)				5,352,314
INT RATE SWAP0932 ON GMTN LIABILITIES	750,000,000	04/30/2013	3.8768% (US0001M)	04/24/2008	MORGAN STANLEY			@		(2,883,356)				8,028,470
INT RATE SWAP0933 ON GMTN LIABILITIES	500,000,000	04/30/2013	3.8768% (US0001M)	04/24/2008	MERRILL LYNCH			@		(1,922,237)				5,352,314
INT RATE SWAP0934 ON FIXED RATE SECURITIES EFF.05/28/09	375,000,000	05/28/2019	US0003M (4.9400%)	05/28/2008	ROYAL BANK OF SCTLND	221,000	221,000		(10,313,775)	(10,313,775)				6,122,676
INT RATE SWAP0936 ON VARIABLE RATE SECURITIES	750,000,000	06/06/2010	3.1925% (US0001M)	06/04/2008	BANK OF AMERICA				(1,404,732)	(1,404,732)			1,645,167	4,863,725
INT RATE SWAP0937 ON FIXED RATE SECURITIES EFF.06/08/09	175,000,000	06/06/2019	US0003M (4.8738%)	06/04/2008	BANK OF AMERICA				(3,785,105)	(3,785,105)				2,860,550
INT RATE SWAP0938 ON VARIABLE RATE SECURITIES	825,000,000	06/06/2011	3.5125% (US0001M)	06/04/2008	UBS AG				(1,418,791)	(1,418,791)			2,653,017	6,755,677
INT RATE SWAP0939 ON FIXED RATE SECURITIES EFF.06/08/09	290,000,000	06/06/2019	US0003M (4.8275%)	06/04/2008	UBS AG				(5,222,090)	(5,222,090)				4,740,341
INT RATE SWAP0941 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	US0003M (4.9280%)	06/27/2008	JP MORGAN CHASE BANK				(6,149,052)	(6,149,052)				4,099,574
INT RATE SWAP0942 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	US0003M (4.9425%)	06/30/2008	UBS AG				(6,432,216)	(6,432,216)				4,099,574
INT RATE SWAP0943 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	US0003M (4.9290%)	06/30/2008	GOLDMAN SACHS				(6,168,581)	(6,168,581)				4,099,574
INT RATE SWAP0944 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	US0003M (4.9375%)	06/30/2008	BANK OF AMERICA				(6,334,573)	(6,334,573)				4,099,574
INT RATE SWAP0951 ON VARIABLE RATE SECURITIES	500,000,000	08/19/2011	3.5925% (US0001M)	08/15/2008	BANK OF AMERICA				(326,820)	(326,820)			529,034	4,246,272
INT RATE SWAP0952 ON VARIABLE RATE SECURITIES	500,000,000	08/19/2010	3.2250% (US0001M)	08/15/2008	MERRILL LYNCH				(1,093,322)	(1,093,322)			314,659	3,432,320
INT RATE SWAP0958 ON FIXED RATE SECURITIES	30,000,000	01/15/2011	US0003M (3.2350%)	09/05/2008	GOLDMAN SACHS				71,596	214,787			(13,037)	227,147

SCHEDULE DB - PART C - SECTION 1

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

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INT RATE SWAP0959 ON FIXED RATE SECURITIES	43,000,000	05/15/2010	US0003M (3.0225%)	09/05/2008	GOLDMAN SACHS					184,098			(8,060)	273,812
INT RATE SWAP0960 ON FIXED RATE SECURITIES	44,565,000	02/15/2010	US0003M (2.9750%)	09/05/2008	GOLDMAN SACHS				37,588	167,510			(7,060)	261,578
0599999. Subtotal - Swaps - Hedging						8,787,886	8,794,736	XXX	180,908,975	15,339,456	6,850		(46,334,183)	146,136,469
CDS CN9297281 ON A BASKET OF 5 MUNI CREDITS	100,000,000	07/20/2017	0.7000% (0.0000%)	07/19/2007	MERRILL LYNCH					(22,089,248)			536,667	1,483,932
CDS CS2124168 ON ARAMARK CORP	3,000,000	06/20/2012	2.2300% (0.0000%)	04/25/2007	JP MORGAN CHASE BANK					(212,991)			50,918	28,944
CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3,000,000	06/20/2010	1.3200% (0.0000%)	05/11/2007	BANK OF AMERICA					(389,284)			30,140	19,675
CDS CS2275200 ON CITY OF NEW YORK RR40%	25,000,000	12/20/2017	1.3000% (0.0000%)	11/08/2007	CITIBANK					(4,154,553)			247,355	379,708
CDS CS2305932 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 CS2346894 ON SOUTH AFRICA GOVERNMENT	5,000,000	03/20/2013	2.0000% (0.0000%)	02/29/2008	BARCLAY'S CAPITAL					(1,000)			59,444	52,863
CDS CS2354567 ON SOUTH AFRICA GOVERNMENT	5,000,000	03/20/2013	2.0700% (0.0000%)	03/06/2008	BARCLAY'S CAPITAL					12,862			59,800	52,863
CDS CS2359681 ON UNITED MEXICAN STATES	5,000,000	03/20/2013	1.5900% (0.0000%)	03/13/2008	BARCLAY'S CAPITAL					45,746			44,388	52,863
CDS CS2359699 ON FEDERATIVE REPUBLIC OF	5,000,000	03/20/2013	1.9200% (0.0000%)	03/13/2008	JP MORGAN CHASE BANK					47,542			53,600	52,863
CDS CS2436489 ON SOCIALIST REPUBLIC OF V	5,000,000	06/20/2013	3.3500% (0.0000%)	05/28/2008	CITIBANK					(29,029)			58,160	54,333
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	0.8800% (0.0000%)	05/20/2005	MERRILL LYNCH					(350,525)			33,489	32,792
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000% (0.0000%)	05/24/2005	MORGAN STANLEY					(5,366)			22,833	32,792
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700% (0.0000%)	06/07/2005	DEUTSCHE BANK					(7,244)			14,081	48,240
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3,000,000	06/20/2011	1.5500% (0.0000%)	04/04/2006	CITIBANK					(83,666)			35,392	24,741
CDS SPF401A57 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1600% (0.0000%)	03/18/2005	GOLDMAN SACHS					(174,413)			88,289	60,591
CDS SPG4023G8 ON PARKER HANNIFIN CORP	10,000,000	09/20/2010	0.2300% (0.0000%)	09/21/2005	MORGAN STANLEY					(67,553)			17,506	70,225
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000% (0.0000%)	10/14/2005	MERRILL LYNCH					(19,837)			14,271	43,890
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400% (0.0000%)	10/19/2005	JP MORGAN CHASE BANK					46,520			41,100	74,530
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000% (0.0000%)	06/10/2005	GOLDMAN SACHS					(852,965)			22,833	65,585
CDS SPH300L81 ON A BASKET OF INVESTMENT GRADE CORPORATE CREDITS	15,000,000	09/20/2010	0.5000% (0.0000%)	06/10/2005	MERRILL LYNCH					(552,355)			57,083	105,337
CDS SPH300M18 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000% (0.0000%)	07/22/2005	JP MORGAN CHASE BANK					65,895			38,056	99,691
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100% (0.0000%)	09/22/2004	MERRILL LYNCH					(41,611)			11,797	27,635
CDS SPH4026I0 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800% (0.0000%)	12/14/2005	MERRILL LYNCH					(118,397)			21,311	74,530
CDS SPI2014A4 ON A BASKET OF 5 INVESTMENT GRADE CORPORATE CREDITS	15,000,000	03/20/2010	0.5800% (0.0000%)	02/17/2005	JP MORGAN CHASE BANK					(1,125,646)			66,217	90,886
CDS SPI2014S5 ON A BASKET OF 5 INVESTMENT GRADE CORPORATE CREDITS	15,000,000	06/20/2010	0.5000% (0.0000%)	03/23/2005	CREDIT SUISSE FB					(190,907)			57,083	98,377
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500% (0.0000%)	05/14/2004	DEUTSCHE BANK					(23,078)			9,514	21,221
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600% (0.0000%)	05/12/2004	MORGAN STANLEY					385			19,789	42,443
CDS SPJ600M40 ON MARTIN MARIETTA MATERIAL	5,000,000	06/20/2009	0.2700% (0.0000%)	05/21/2004	GOLDMAN SACHS					(45,414)			10,275	21,221
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300% (0.0000%)	05/27/2004	MERRILL LYNCH					(10,607)			23,975	21,221
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300% (0.0000%)	06/24/2004	GOLDMAN SACHS					(62,107)			8,753	24,655
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600% (0.0000%)	07/20/2004	CREDIT SUISSE FB					(14,277)			9,894	24,655
CDS SPK4015X6 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1800% (0.0000%)	03/02/2005	GOLDMAN SACHS					(241,635)			89,811	60,591
CDS SPK4015Y4 ON A BASKET OF 5 INVESTMENT GRADE CORPORATE CREDITS	15,000,000	03/20/2010	0.6200% (0.0000%)	03/02/2005	MERRILL LYNCH					(2,219,967)			70,783	90,886
CDS SPK600FD6 ON FRANKLIN RES INC	5,000,000	12/20/2008	0.3000% (0.0000%)	10/09/2003	CREDIT SUISSE FB					2,486			11,417	11,777
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200% (0.0000%)	11/15/2005	MERRILL LYNCH					(206,598)			23,594	37,265
CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700% (0.0000%)	02/03/2004	BARCLAY'S CAPITAL					5,022			14,081	17,112
CDS SPO100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500% (0.0000%)	02/27/2004	JP MORGAN CHASE BANK					(15,108)			9,514	17,112
CDS SPO100HP4 ON APACHE CORP	5,000,000	03/20/2009	0.2500% (0.0000%)	03/02/2004	MERRILL LYNCH					(7,195)			9,514	17,112
CDS SPO100WP7 ON A BASKET OF 5 MUNI CREDITS	15,000,000	03/20/2010	1.0000% (0.0000%)	01/18/2005	GOLDMAN SACHS					(388,338)			114,167	90,886
CDS SPQ400ER5 ON VIACOM INC	5,000,000	03/20/2009	0.3200% (0.0000%)	02/06/2004	MORGAN STANLEY					(15,355)			12,178	17,112
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700% (0.0000%)	03/05/2004	MORGAN STANLEY					1,585			20,550	34,223
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800% (0.0000%)	08/12/2004	SALOMON BROTHERS					(30,005)			14,461	24,655
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800% (0.0000%)	01/21/2005	GOLDMAN SACHS					(46,794)			21,311	93,156
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500% (0.0000%)	09/10/2004	MORGAN STANLEY					(123,508)			19,028	49,310
0799999. Subtotal - Swaps - Other								XXX		(33,723,204)			2,349,820	3,865,036
0899999. Subtotal - Swaps						8,787,886	8,794,736	XXX	180,908,975	(18,383,748)	6,850		(43,984,363)	150,001,505
FXFWD0135 -0.721117 EUR / 1 USD FORWARD	13,312,685	12/17/2008	(0.721117 EUR) / 1 USD	09/11/2008	MERRILL LYNCH				(244,057)	(244,057)				30,771
0999999. Subtotal - Forwards - Hedging								XXX	(244,057)	(244,057)				30,771
1299999. Subtotal - Forwards								XXX	(244,057)	(244,057)				30,771
2599999. Subtotal - Hedging						8,787,886	8,794,736	XXX	180,664,918	15,095,398	6,850		(46,334,183)	146,167,239
2799999. Subtotal - Other								XXX		(33,723,204)			2,349,820	3,865,036
9999999 - Totals						8,787,886	8,794,736	XXX	180,664,918	(18,627,806)	6,850		(43,984,363)	150,032,275

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
EURO DOLLAR	300	03/15/2010	72,375,840	72,300,000	(75,840)	02/27/2008	CME		(75,840)			300,000
EURO DOLLAR	219	03/14/2011	52,449,626	52,324,575	(125,051)	03/17/2008	CME		(125,051)			219,000
EURO DOLLAR	200	03/16/2009	48,700,560	48,517,500	(183,060)	02/27/2008	CME		(183,060)			200,000
EURO DOLLAR	89	06/14/2010	21,562,724	21,394,488	(168,237)	03/17/2008	CME		(168,237)			89,000
EURO DOLLAR	200	09/14/2009	48,473,060	48,437,500	(35,560)	02/27/2008	CME		(35,560)			200,000
EURO DOLLAR	19	12/13/2010	4,582,378	4,543,850	(38,528)	03/17/2008	CME		(38,528)			19,000
EURO DOLLAR	200	12/15/2008	48,773,060	48,272,500	(500,560)	02/27/2008	CME		(500,560)			200,000
EURO DOLLAR	200	12/14/2009	48,355,560	48,280,000	(75,560)	02/27/2008	CME		(75,560)			200,000
INDEX FUTURES - EMINI S & P 500	27	12/19/2008	1,585,969	1,578,150	(7,819)	09/30/2008	CME		(7,819)			109,350
INTEREST RATE FUTURES - GOV'T 5YR NOTES	13	12/31/2008	1,455,413	1,459,047	3,634	08/26/2008	CBOT		3,634			20,800
INDEX FUTURES - S & P 500	152	12/18/2008	47,432,062	44,422,000	(3,010,062)	09/11/2008	CME		(3,010,062)			3,078,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	3,091	12/31/2008	655,786,076	659,735,313	3,949,237	09/22/2008	CBOT		3,949,237			4,636,500
INTEREST RATE FUTURES - GOV'T 10YR NOTES	178	12/19/2008	20,392,472	20,403,250	10,778	09/30/2008	CBOT		10,778			356,000
0199999. Subtotal - Long Futures - Hedging			1,071,924,800	1,071,668,172	(256,628)	XXX	XXX		(256,628)			9,627,650
0499999. Subtotal - Long Futures			1,071,924,800	1,071,668,172	(256,628)	XXX	XXX		(256,628)			9,627,650
INDEX FUTURES - EMINI DOW JONES IND	85	12/19/2008	4,755,790	4,615,925	139,865	09/26/2008	CBOT		139,865			267,750
EURO DOLLAR	36	03/15/2010	8,738,449	8,676,000	62,449	09/18/2008	CME		62,449			36,000
EURO DOLLAR	56	03/19/2012	13,415,343	13,354,600	60,743	09/18/2008	CME		60,743			56,000
EURO DOLLAR	56	03/18/2013	13,385,243	13,328,700	56,543	09/18/2008	CME		56,543			56,000
EURO DOLLAR	231	03/16/2009	56,106,418	56,037,713	68,706	09/24/2008	CME		68,706			231,000
EURO DOLLAR	156	06/13/2011	37,266,613	37,239,150	27,463	09/18/2008	CME		27,463			156,000
EURO DOLLAR	56	06/18/2012	13,406,943	13,346,900	60,043	09/18/2008	CME		60,043			56,000
EURO DOLLAR	56	06/17/2013	13,376,143	13,321,700	54,443	09/18/2008	CME		54,443			56,000
EURO DOLLAR	251	06/15/2009	61,114,935	60,842,400	272,535	09/18/2008	CME		272,535			251,000
EURO DOLLAR	11	09/13/2010	2,654,132	2,637,388	16,744	09/18/2008	CME		16,744			11,000
EURO DOLLAR	56	09/19/2011	13,427,943	13,360,200	67,743	09/18/2008	CME		67,743			56,000
EURO DOLLAR	56	09/17/2012	13,400,643	13,342,000	58,643	09/18/2008	CME		58,643			56,000
EURO DOLLAR	56	09/16/2013	13,367,743	13,316,100	51,643	09/18/2008	CME		51,643			56,000
EURO DOLLAR	276	09/14/2009	67,251,227	66,843,750	407,477	09/18/2008	CME		407,477			276,000
EURO DOLLAR	56	12/19/2011	13,419,543	13,351,800	67,743	09/18/2008	CME		67,743			56,000
EURO DOLLAR	56	12/17/2012	13,391,543	13,330,800	60,743	09/18/2008	CME		60,743			56,000
EURO DOLLAR	306	12/15/2008	73,899,358	73,856,925	42,433	09/25/2008	CME		42,433			306,000
EURO DOLLAR	36	12/14/2009	8,754,199	8,690,400	63,799	09/18/2008	CME		63,799			36,000
INDEX FUTURES - EMINI S & P 500	270	12/19/2008	16,600,618	15,781,500	819,118	09/26/2008	CME		819,118			1,093,500
INDEX FUTURES - EMINI RUSSELL 2000	27	12/19/2008	1,877,147	1,831,680	45,467	09/26/2008	ICE		45,467			108,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	351	12/31/2008	75,283,284	74,916,563	366,722	09/30/2008	CBOT		366,722			526,500
INTEREST RATE FUTURES - GOV'T 10YR NOTES	75	12/19/2008	8,668,218	8,596,875	71,343	08/26/2008	CBOT		71,343			150,000
INTEREST RATE FUTURES - GOV'T TBONDS	83	12/19/2008	9,810,917	9,725,266	85,651	09/30/2008	CBOT		85,651			207,500
0599999. Subtotal - Short Futures - Hedging			553,372,394	550,344,334	3,028,061	XXX	XXX		3,028,061			4,160,250
0899999. Subtotal - Short Futures			553,372,394	550,344,334	3,028,061	XXX	XXX		3,028,061			4,160,250
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,625,297,195	1,622,012,505	2,771,433	XXX	XXX		2,771,433			13,787,900
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,625,297,195	1,622,012,505	2,771,433	XXX	XXX		2,771,433			13,787,900

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					348,664	1,271,953	1,981,161	XXX
Bank of New York Mellon	New York, New York		0.050	21,834		2,029,795	1,897,744	1,986,577	XXX
J.P. Morgan Chase Bank	New York, New York					18,948,989	28,997,093	28,548,991	XXX
Citibank N.A	New York, New York		0.900	82,616		71,315,802	26,819,012	48,507,657	XXX
Guaranty Bank	Austin, Texas							42,763	XXX
Harris Bank	Chicago, Illinois		2.410	11,674		(39,833,079)	(22,975,147)	(31,315,866)	XXX
The Northern Trust Company	Chicago, Illinois					(11,549,275)	(19,206,213)	(22,738,293)	XXX
Wells Fargo Bank	San Francisco, California					1,510,731	515,611	670,544	XXX
Wachovia Bank N.A	Salem, North Carolina					(40,613,035)	(46,465,421)	(33,567,409)	XXX
UMB Bank N.A -Prudential	Kansas City, Missouri					656,668	1,246,429	7,025,560	XXX
US Bank	Minneapolis, Minnesota		1.550			240,811	344,207	239,725	XXX
Wells Fargo & Company 07/09/08 Maturity date			2.440	94,889					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	211,012		3,056,071	(27,554,732)	1,381,410	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	211,012		3,056,071	(27,554,732)	1,381,410	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	211,012		3,056,071	(27,554,732)	1,381,410	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	09/16/2008	0.000	10/02/2008	100,000		2
TREASURY BILL	C	09/11/2008	0.000	10/16/2008	119,933		90
TREASURY BILL	C	08/14/2008	0.000	10/23/2008	5,244,887		13,183
0199999. U.S. Government - Issuer Obligations					5,464,819		13,275
0399999. Total - U.S. Government Bonds					5,464,819		13,275
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							
AT&T INC		09/17/2008	0.000	10/10/2008	24,983,125		26,250
ABBEY NATIONAL LLC		09/24/2008	0.000	10/08/2008	49,981,235		18,765
ALABAMA POWER CO.		09/23/2008	0.000	10/08/2008	34,983,327		19,055
AMERICAN EXPRESS CR CORP		09/04/2008	0.000	10/20/2008	14,979,575		29,025
AMERICAN HONDA FINANCE CORP.		09/18/2008	0.000	10/09/2008	24,984,445		25,277
AMERICAN HONDA FINANCE CORP.		09/23/2008	0.000	10/22/2008	22,969,141		11,756
AVERY DENNISON CORP		09/30/2008	0.000	10/01/2008	20,000,000		4,444
AVON CAPITAL CORP		09/18/2008	0.000	10/17/2008	9,989,334		8,667
BMW U.S. CAPITAL		09/18/2008	0.000	10/20/2008	49,945,375		37,375
BNP PARIBAS FINANCE INC		09/23/2008	0.000	10/07/2008	24,984,563		20,583
BAKER HUGHES INCORPORATED		09/29/2008	0.000	10/27/2008	67,899,325		7,744
BEMIS CO. 4(2)		08/15/2008	0.000	10/14/2008	14,118,732		47,970
CAMPBELL SOUP		09/26/2008	0.000	10/07/2008	39,987,199		10,667
COCA COLA CO		09/17/2008	0.000	10/24/2008	39,614,164		37,031
COCA COLA CO		09/29/2008	0.000	11/10/2008	34,916,390		4,181
COLGATE-PALMOLIVE CO		09/25/2008	0.000	10/30/2008	24,961,737		7,917
DANAHER CORP		09/18/2008	0.000	10/10/2008	19,988,750		16,250
DEERE JOHN CAP CORP		09/30/2008	0.000	11/21/2008	19,924,916		1,472
WALT DISNEY CO.		09/29/2008	0.000	10/23/2008	49,938,890		5,555
WALT DISNEY CO.		09/30/2008	0.000	10/31/2008	37,437,501		2,083
E I DUPONT		09/29/2008	0.000	10/23/2008	24,967,612		2,944
EATON CORP.		09/25/2008	0.000	10/28/2008	24,958,749		9,167
GANNET CO		09/24/2008	0.000	10/08/2008	9,987,361		12,639
GEORGIA TRANSMISSION CORP.		08/21/2008	0.000	11/19/2008	19,927,861		60,361
HARLEY DAVIDSON FUNDING		09/22/2008	0.000	10/10/2008	9,985,625		14,375
HEINZ (HJ) FINANCE		09/18/2008	0.000	10/02/2008	24,997,083		37,916
HERSHEY COMPANY		09/30/2008	0.000	11/03/2008	19,963,333		1,111
HERSHEY COMPANY		09/30/2008	0.000	11/10/2008	19,955,555		1,111
HEWLETT PACKARD CO		09/18/2008	0.000	10/20/2008	49,920,832		54,167
HONEYWELL INTERNATIONAL		09/30/2008	0.000	12/03/2008	24,908,126		1,458
IBM INTERNATIONAL GROUP CAPITAL		09/24/2008	0.000	11/03/2008	19,957,833		8,945
ITT INDUSTRIES INC 4(2)		09/22/2008	0.000	10/06/2008	49,961,805		68,750
ILLINOIS TOOL WORKS		09/25/2008	0.000	10/20/2008	28,965,869		10,778
INTEGRYS ENERGY GROUP		09/30/2008	0.000	10/01/2008	11,750,000		2,317
KBC FINANCIAL PRODUCTS INTERNATIONAL		09/24/2008	0.000	10/08/2008	24,981,334		18,666
KELLOGG COMPANY - 4(2)		09/18/2008	0.000	10/02/2008	49,994,514		71,319
KOREAN DEVELOPMENT BANK - NY		09/23/2008	0.000	10/06/2008	9,994,208		9,266
KOREAN DEVELOPMENT BANK - NY		09/25/2008	0.000	10/07/2008	4,996,792		3,208
LACLEDE GAS COMPANY		09/04/2008	0.000	10/09/2008	16,939,265		36,230
MCGRAW HILL		09/22/2008	0.000	10/08/2008	14,991,979		10,312
MCGRAW HILL		09/25/2008	0.000	10/16/2008	9,990,834		3,667
MEDTRONIC INC		09/16/2008	0.000	10/15/2008	89,917,049		88,877
MICROSOFT CORP		09/24/2008	0.000	10/01/2008	20,000,000		5,834
MICROSOFT CORP		09/24/2008	0.000	10/08/2008	46,486,438		13,562
MIDAMERICAN ENERGY COMPANY		09/30/2008	0.000	10/01/2008	20,700,000		3,881
NICOR INC.		09/30/2008	0.000	10/01/2008	13,000,000		2,348
NISSAN MOTOR ACCEPTANCE		09/29/2008	0.000	10/09/2008	7,489,667		2,583
NORDEA NORTH AMERICAN		09/25/2008	0.000	10/02/2008	27,697,661		14,034
NORTHERN ILLINOIS GAS		09/30/2008	0.000	10/01/2008	18,000,000		2,250
NOVARTIS FINANCE CORP		09/25/2008	0.000	10/06/2008	24,992,708		8,750
NOVARTIS FINANCE CORP		09/17/2008	0.000	10/15/2008	49,955,278		44,723
NSTAR ELECTRIC		09/22/2008	0.000	10/09/2008	9,995,333		5,250
OMNICOM CAPITAL INC.		09/30/2008	0.000	10/01/2008	6,000,000		1,166
PACCAR FINANCIAL CORP		09/23/2008	0.000	10/07/2008	34,982,642		31,450
PARKER-HANNIFIN CORP		09/19/2008	0.000	10/09/2008	24,987,500		18,750

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
PEPSICO INCORPORATED		09/30/2008	0.000	11/05/2008	49,914,931		2,431
PRAXAIR, INC.		09/25/2008	0.000	10/07/2008	14,994,625		5,375
PRUDENTIAL PLC		08/08/2008	0.000	10/30/2008	16,662,063		70,641
RECKITT BENCKISER		08/06/2008	0.000	10/10/2008	35,975,610		151,761
ROCKWELL COLLINS INC		09/24/2008	0.000	10/10/2008	49,972,249		21,584
SARA LEE CORP		09/22/2008	0.000	10/06/2008	49,960,904		70,374
SEMPRA ENERGY		09/22/2008	0.000	10/03/2008	21,992,483		33,826
SIGMA-ALDRICH CORP		09/16/2008	0.000	10/14/2008	34,963,979		41,563
SIGMA-ALDRICH CORP		09/23/2008	0.000	10/15/2008	9,989,500		6,000
SIGMA-ALDRICH CORP		09/29/2008	0.000	10/20/2008	34,292,776		4,445
SOCIETE GENERALE NA		09/18/2008	0.000	10/02/2008	24,996,875		40,625
TELSTRA CORP.		08/21/2008	0.000	10/14/2008	22,918,974		75,776
TELSTRA CORP.		08/28/2008	0.000	10/24/2008	14,971,921		41,509
TEXTRON FINANCIAL CORP		09/22/2008	0.000	10/02/2008	20,489,584		30,740
TORCHMARK CORP		09/19/2008	0.000	10/14/2008	3,991,983		7,400
TORCHMARK CORP		09/30/2008	0.000	10/23/2008	9,964,861		1,597
TOYOTA MOTOR CREDIT CORP.		09/30/2008	0.000	10/30/2008	24,939,583		2,083
TRANSOCEAN INC		09/22/2008	0.000	10/06/2008	37,520,012		53,978
TYCO ELECTRONICS GROUP		09/22/2008	0.000	10/03/2008	34,987,847		54,687
UNICREDITO ITALIANO BANK - IRELAND		09/25/2008	0.000	10/07/2008	8,194,533		6,011
UNITED HEALTHCARE		09/24/2008	0.000	10/08/2008	39,953,334		46,666
UNITED PARCEL SERVICE		09/29/2008	0.000	10/17/2008	49,970,222		3,722
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	21,456,104		7,525
WAL-MART STORES		09/30/2008	0.000	11/18/2008	13,461,300		806
WALGREEN CO		09/30/2008	0.000	10/01/2008	32,000,000		890
WASHINGTON GAS LIGHT CO.		09/19/2008	0.000	10/15/2008	11,987,400		10,800
WELLPOINT INC		09/30/2008	0.000	10/14/2008	49,891,668		8,333
WHEELS INC.		09/18/2008	0.000	10/15/2008	14,976,667		21,667
WISCONSIN POWER & LIGHT		09/30/2008	0.000	10/01/2008	25,000,000		3,543
NATIONAL RURAL UTILITIES		09/09/2008	2.470	10/09/2008	31,000,000	46,793	
FPL GROUP CAPITAL INC		09/23/2008	3.600	10/28/2008	25,000,000	20,000	
ARMY & AIRFORCE EXCHANGE SERVICE		09/24/2008	3.480	11/24/2008	50,000,000	33,833	
CATERPILLAR INC		09/25/2008	3.400	11/07/2008	50,000,000	28,333	
NATIONAL RURAL UTILITIES		09/26/2008	3.250	10/09/2008	16,435,000	7,419	
CARGIL INC		09/29/2008	3.600	10/20/2008	6,400,000	1,280	
3999999. Industrial and Miscellaneous - Issuer Obligations					2,457,110,557	137,658	1,856,425
4599999. Total - Industrial and Miscellaneous Bonds					2,457,110,557	137,658	1,856,425
5399999. Total - Parent, Subsidiaries and Affiliates Bonds							
5499999. Total - Issuer Obligations					2,462,575,376	137,658	1,869,700
5599999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
5699999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
5799999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
5899999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							
5999999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
6099999. Total Bonds					2,462,575,376	137,658	1,869,700
8799999 - Total Cash Equivalents					2,462,575,376	137,658	1,869,700