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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2008

OF THE CONDITION AND AFFAIRS OF THE

METROPOLITAN LIFE INSURANCE COMPANY

NAIC Group Code 0241 (Current) 0241 (Prior) NAIC Company Code 65978 Employer's ID Number 13-5581829

Organized under the Laws of New York State of Domicile or Port of Entry New York

Country of Domicile United States of America

Incorporated/Organized _March 24, 1868 (In succession to National Travelers Insurance Company, Incorporated May 1866, which commenced issuing life insurance in 1867)

Statutory Home Office 200 Park Avenue (Street and Number) New York , NY 10166-0188 (City or Town, State and Zip Code)

Main Administrative Office 200 Park Avenue (Street and Number)
New York , NY 10166-0188 (City or Town, State and Zip Code) 212-578-2211 (Area Code) (Telephone Number)

Mail Address 18210 Crane Nest Drive, 3rd Floor (Street and Number or P.O. Box) Tampa , FL 33647 (City or Town, State and Zip Code)

Primary Location of Books and Records 200 Park Avenue (Street and Number)
New York , NY 10166-0188 (City or Town, State and Zip Code) 212-578-2211 (Area Code) (Telephone Number)

Internet Web site Address www.metlife.com

Statutory Statement Contact John Joseph Iwanicki (Name) 813-983-4100 (Area Code) (Telephone Number)
jiwanicki@metlife.com (E-mail Address) 813-983-4404 (FAX Number)

OFFICERS

Chairman of the Board, President, and Chief Executive Officer	CARL ROBERT HENRIKSON	President, Individual Business	LISA MERRY WEBER
President, International	WILLIAM JOHN TOPPETA	Executive Vice-President and Chief Administrative Officer	RUTH ANN FATTORI #

OTHER

GWENN LOUISE CARR Senior Vice-President and Secretary	STEVEN ALBERT KANDARIAN Executive Vice-President and Chief Investment Officer	JAMES LOUIS LIPSCOMB Executive Vice-President and General Counsel
WILLIAM JOSEPH MULLANEY President, Institutional Business	JOSEPH JOHN PROCHASKA, JR. Executive Vice-President and Chief Accounting Officer	ERIC THOMAS STEIGERWALT Senior Vice-President and Treasurer
WILLIAM JAMES WHEELER Executive Vice-President and Chief Financial Officer		MARIA REGINA MORRIS # Executive Vice-President, Technology and Operations

DIRECTORS OR TRUSTEES

SYLVIA MATHEWS BURWELL	EDUARDO XAVIER CASTRO-WRIGHT #	BURTON ANDREW DOLE, JR.
CHERYL WRAY GRISE	CARL ROBERT HENRIKSON	ROBERT GLENN HUBBARD
JOHN MICHAEL KEANE	JAMES MARSHALL KILTS	HUGH BERNARD PRICE
DAVID nmn SATCHER	KENTON JOSEPH SICCHITANO	WILLIAM CAMPBELL STEERE, JR.
LULU CHOW WANG #		

State of New York
County of Queens 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 there from for the period ended, and have been completed in accordance with the NAIC Quarterly 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.

ERIC THOMAS STEIGERWALT Senior Vice-President and Treasurer	GWENN LOUISE CARR Senior Vice-President and Secretary	JOSEPH JOHN PROCHASKA, JR. Executive Vice-President and Chief Accounting Officer

Subscribed and sworn to before me this
_____ day of _____ 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 .....

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	130,650,377,649		130,650,377,649	135,218,094,134
2. Stocks:				
2.1 Preferred stocks	7,400,107,905		7,400,107,905	8,184,081,275
2.2 Common stocks	1,812,340,294	42,487,940	1,769,852,354	3,072,550,413
3. Mortgage loans on real estate:				
3.1 First liens	40,769,458,772		40,769,458,772	38,579,188,909
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	281,650,584		281,650,584	297,172,608
4.2 Properties held for the production of income (less $ 0 encumbrances)	3,116,818,545		3,116,818,545	3,094,313,640
4.3 Properties held for sale (less $ 0 encumbrances)	187,861,304		187,861,304	177,421,799
5. Cash ($ 1,810,161,712), cash equivalents ($ 7,616,587,096) and short-term investments ($ 1,479,076,345)	10,905,825,154		10,905,825,154	1,581,680,986
6. Contract loans, (including $ 0 premium notes)	5,707,321,427		5,707,321,427	5,609,567,909
7. Other invested assets	13,324,791,411	381,324,608	12,943,466,803	12,149,561,782
8. Receivables for securities	2,804,240,074		2,804,240,074	70,312,989
9. Aggregate write-ins for invested assets	1,891,727,127		1,891,727,127	1,889,761,386
10. Subtotals, cash and invested assets (Lines 1 to 9)	218,852,520,246	423,812,548	218,428,707,698	209,923,707,830
11. Title plants less $ charged off (for Title insurers only)				
12. Investment income due and accrued	2,283,547,146	327,688	2,283,219,458	2,143,852,642
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	1,722,148,662	44,934,964	1,677,213,698	1,011,950,642
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	382,280,027		382,280,027	402,335,541
13.3 Accrued retrospective premiums				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	461,726,569		461,726,569	728,052,881
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	474,993,029		474,993,029	747,766,238
15. Amounts receivable relating to uninsured plans	5,821,845		5,821,845	4,384,829
16.1 Current federal and foreign income tax recoverable and interest thereon				
16.2 Net deferred tax asset	2,583,168,382	1,371,296,939	1,211,871,443	949,586,531
17. Guaranty funds receivable or on deposit	25,852,093		25,852,093	25,350,904
18. Electronic data processing equipment and software	533,955,981	477,000,255	56,955,726	69,122,995
19. Furniture and equipment, including health care delivery assets ($ 0)	68,681,879	68,681,879		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	241,607,729	44,697	241,563,032	133,687,128
22. Health care ($ 0) and other amounts receivable	6,776,452	6,776,452		
23. Aggregate write-ins for other than invested assets	5,331,907,149	2,703,388,960	2,628,518,189	2,910,194,361
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	232,974,987,189	5,096,264,382	227,878,722,807	219,049,992,522
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	72,163,478,213		72,163,478,213	78,415,534,945
26. Total (Lines 24 and 25)	305,138,465,402	5,096,264,382	300,042,201,020	297,465,527,467
DETAILS OF WRITE-INS				
0901. Derivative instruments	1,765,542,827		1,765,542,827	1,663,060,298
0902. Deposits in connection with investments	122,104,086		122,104,086	226,620,874
0903. Investment tax credits	4,080,214		4,080,214	80,214
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	1,891,727,127		1,891,727,127	1,889,761,386
2301. Value of company owned life insurance	1,897,618,160		1,897,618,160	1,873,840,230
2302. Finite risk insurance receivable	516,091,575		516,091,575	0
2303. Other assets	202,818,325	42,576,191	160,242,134	200,876,308
2398. Summary of remaining write-ins for Line 23 from overflow page	2,715,379,089	2,660,812,769	54,566,320	835,477,823
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	5,331,907,149	2,703,388,960	2,628,518,189	2,910,194,361

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 93,493,912,254 less $ 0 included in Line 6.3 (including $ 23,079,853,716 Modco Reserve)	93,493,912,254	89,466,407,863
2.	Aggregate reserve for accident and health contracts (including $ 3,459,691 Modco Reserve)	10,477,914,584	9,510,586,615
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	51,367,356,162	43,994,800,027
4.	Contract claims:		
	4.1 Life	2,911,638,803	2,291,849,191
	4.2 Accident and health	311,220,983	265,606,417
5.	Policyholders' dividends $ (155,340,786) and coupons $ 0 due and unpaid	(155,340,786)	(8,004,128)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	946,669,407	910,342,336
	6.2 Dividends not yet apportioned (including $ 0 Modco)	53,028	0
	6.3 Coupons and similar benefits (including $ Modco)		
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 $ 121,568,120 discount; including $ 332,864,415 accident and health premiums	454,432,535	594,001,580
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	3,483,159	3,100,396
	9.2 Provision for experience rating refunds, including $ 6,515,915 accident and health experience rating refunds	64,633,446	73,763,494
	9.3 Other amounts payable on reinsurance, including $ 29,480,091 assumed and $ 1,071,986,726 ceded	1,101,466,817	1,579,337,593
	9.4 Interest Maintenance Reserve	30,428,199	141,745,825
10.	Commissions to agents due or accrued-life and annuity contracts $ 12,648,695 , accident and health $ 9,436,198 and deposit-type contract funds $ 0	22,084,893	16,959,214
11.	Commissions and expense allowances payable on reinsurance assumed	1,101,158	1,088,417
12.	General expenses due or accrued	502,036,768	616,810,320
13.	Transfers to Separate Accounts due or accrued (net) (including $ (713,221,632) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(715,227,244)	(837,638,214)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	71,313,186	84,884,474
15.1	Current federal and foreign income taxes, including $ (286,226,183) on realized capital gains (losses)	395,729,060	1,264,614,898
15.2	Net deferred tax liability		
16.	Unearned investment income	5,562,178	6,342,979
17.	Amounts withheld or retained by company as agent or trustee	566,525,376	615,741,486
18.	Amounts held for agents' account, including $ 19,399,667 agents' credit balances	24,187,457	21,915,301
19.	Remittances and items not allocated	77,335,452	83,239,413
20.	Net adjustment in assets and liabilities due to foreign exchange rates	1,215,172,336	2,225,935,333
21.	Liability for benefits for employees and agents if not included above	610,128,087	572,550,018
22.	Borrowed money $ 0 and interest thereon $ 15,057,292	15,057,292	0
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	3,372,991,048	3,391,273,482
	24.2 Reinsurance in unauthorized companies	155,103,649	17,016,390
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers	16,145,042,903	16,322,447,108
	24.4 Payable to parent, subsidiaries and affiliates	476,281,768	275,853,781
	24.5 Drafts outstanding	0	553
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	278,522,667	87,032,319
	24.9 Capital notes $ 500,000,000 and interest thereon $ 10,396,458	510,396,458	501,584,222
25.	Aggregate write-ins for liabilities	31,269,058,226	31,995,638,605
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	216,006,271,309	206,086,827,309
27.	From Separate Accounts Statement	72,138,085,576	78,374,721,064
28.	Total liabilities (Lines 26 and 27)	288,144,356,885	284,461,548,373
29.	Common capital stock	4,944,667	4,944,667
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	1,991,383,496	1,991,383,496
33.	Gross paid in and contributed surplus	5,785,924,427	5,785,924,427
34.	Aggregate write-ins for special surplus funds	0	371,251,375
35.	Unassigned funds (surplus)	4,115,591,545	4,850,475,129
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 $ 25,392,637 in Separate Accounts Statement)	11,892,899,468	12,999,034,427
38.	Totals of Lines 29, 30 and 37	11,897,844,135	13,003,979,094
39.	Totals of Lines 28 and 38	300,042,201,020	297,465,527,467
	DETAILS OF WRITE-INS		
2501.	Securities lending liability	26,681,331,655	26,759,484,200
2502.	Derivative instruments	1,365,594,729	2,021,986,455
2503.	Amounts held for deferred benefits	1,230,462,583	1,193,337,562
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,991,669,259	2,020,830,388
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	31,269,058,226	31,995,638,605
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.	Special surplus fund reserve	0	371,251,375
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)	0	371,251,375

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	22,000,821,142	18,969,016,689	26,227,770,961
2.	Considerations for supplementary contracts with life contingencies	105,771,185	96,001,958	127,331,691
3.	Net investment income	9,372,646,166	8,572,950,245	11,507,523,684
4.	Amortization of Interest Maintenance Reserve (IMR)	(26,838,392)	(512,272)	(39,399,714)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1,110,018	0	1,606,153
6.	Commissions and expense allowances on reinsurance ceded	312,626,472	294,306,673	934,065,737
7.	Reserve adjustments on reinsurance ceded	(1,001,463,841)	(1,622,422,541)	(20,235,285,772)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	421,394,985	445,321,710	656,552,258
	8.2 Charges and fees for deposit-type contracts	(65,678)	856,103	857,732
	8.3 Aggregate write-ins for miscellaneous income	104,256,199	233,269,673	252,362,697
9.	Totals (Lines 1 to 8.3)	31,290,258,256	26,988,788,238	19,433,385,428
10.	Death benefits	5,508,984,746	4,979,780,510	6,551,599,543
11.	Matured endowments (excluding guaranteed annual pure endowments)	13,665,033	13,725,545	18,313,870
12.	Annuity benefits	2,787,088,180	2,681,794,909	3,544,224,560
13.	Disability benefits and benefits under accident and health contracts	2,745,905,521	2,315,182,388	3,122,627,336
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	7,716,434,179	9,173,677,990	12,440,858,715
16.	Group conversions	(839,174)	291,484	1,011,545
17.	Interest and adjustments on contract or deposit-type contract funds	1,262,664,271	1,493,747,971	2,024,595,604
18.	Payments on supplementary contracts with life contingencies	142,640,983	140,988,266	188,372,563
19.	Increase in aggregate reserves for life and accident and health contracts	4,994,832,360	734,204,245	(15,226,702,677)
20.	Totals (Lines 10 to 19)	25,171,376,099	21,533,393,308	12,664,901,059
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	555,492,650	533,804,906	712,001,994
22.	Commissions and expense allowances on reinsurance assumed	10,252,358	12,537,444	16,339,781
23.	General insurance expenses	2,245,424,034	2,126,910,524	2,817,072,544
24.	Insurance taxes, licenses and fees, excluding federal income taxes	314,363,859	299,687,971	416,229,716
25.	Increase in loading on deferred and uncollected premiums	(3,192,454)	(7,228,929)	(26,553,559)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	262,113,753	809,886,191	495,260,356
27.	Aggregate write-ins for deductions	693,461,229	(194,951,923)	(197,043,201)
28.	Totals (Lines 20 to 27)	29,249,291,528	25,114,039,492	16,898,208,690
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,040,966,728	1,874,748,746	2,535,176,738
30.	Dividends to policyholders	145,203,037	171,311,010	(399,153,428)
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,895,763,691	1,703,437,736	2,934,330,166
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,936,783)	289,173,495	864,626,161
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)	1,900,700,474	1,414,264,241	2,069,704,005
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (172,755,112) (excluding taxes of $ (76,525,808) transferred to the IMR)	(757,306,289)	17,932,298	53,390,778
35.	Net income (Line 33 plus Line 34)	1,143,394,185	1,432,196,539	2,123,094,783
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	13,003,979,094	9,197,538,827	9,197,538,827
37.	Net income (Line 35)	1,143,394,185	1,432,196,539	2,123,094,783
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 297,835,440	(561,493,140)	346,117,438	185,511,391
39.	Change in net unrealized foreign exchange capital gain (loss)	42,011,930	186,409,919	428,290,746
40.	Change in net deferred income tax	178,497,305	(140,815,963)	49,713,342
41.	Change in non-admitted assets	(422,634,938)	50,148,681	(135,242,943)
42.	Change in liability for reinsurance in unauthorized companies	(138,087,259)	12,398,341	9,755,494
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	(10,930,825)
44.	Change in asset valuation reserve	18,282,434	(23,560,514)	(150,859,345)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	7,274,819	0	0
47.	Other changes in surplus in Separate Accounts Statement	(16,531,258)	5,856,086	4,034,204
48.	Change in surplus notes	0	0	593,553,000
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(40,790,615)	(10,327,108)	1,279,501,388
52.	Dividends to stockholders	(1,317,740,443)	(500,000,000)	(500,000,000)
53.	Aggregate write-ins for gains and losses in surplus	1,682,021	(40,852,164)	(69,980,967)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(1,106,134,959)	1,317,571,256	3,806,440,268
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,897,844,135	10,515,110,083	13,003,979,094
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous	104,256,199	233,269,673	252,362,697
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	104,256,199	233,269,673	252,362,697
2701.	Interest credited to reinsured counterparties	584,042,194	0	0
2702.	Reserves transferred under reinsurance agreement	39,748,817	(413,401,725)	(215,995,408)
2703.	Increase in other reserves	34,649,072	174,716,242	(23,213,111)
2798.	Summary of remaining write-ins for Line 27 from overflow page	35,021,146	43,733,560	42,165,318
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	693,461,229	(194,951,923)	(197,043,201)
5301.	Special surplus adjustment transferred back to unassigned funds	371,251,375	0	0
5302.	Other surplus adjustments	1,682,021	(41,250,467)	(88,153,294)
5303.	Special surplus adjustment	(371,251,375)	398,303	18,172,327
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,682,021	(40,852,164)	(69,980,967)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	20,681,821,871	26,319,729,612
2.	Net investment income	6,776,425,306	10,765,742,578
3.	Miscellaneous income	1,075,906,863	929,397,443
4.	Total (Lines 1 to 3)	28,534,154,040	38,014,869,633
5.	Benefit and loss related payments	20,116,391,420	30,375,402,926
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	139,702,783	584,079,540
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,867,942,731	3,763,534,562
8.	Dividends paid to policyholders	256,159,596	168,380,557
9.	Federal and foreign income taxes paid (recovered) net of $ 466,000 tax on capital gains (losses)	569,952,740	833,988,399
10.	Total (Lines 5 through 9)	24,950,149,270	35,725,385,984
11.	Net cash from operations (Line 4 minus Line 10)	3,584,004,770	2,289,483,649
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	53,095,439,475	57,803,002,060
	12.2 Stocks	2,238,118,991	2,884,306,641
	12.3 Mortgage loans	3,669,642,191	6,151,914,204
	12.4 Real estate	7,409,895	50,473,994
	12.5 Other invested assets	1,251,930,348	2,925,172,218
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(17,989,508)	491,267,373
	12.7 Miscellaneous proceeds	1,712,359,628	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	61,956,911,020	70,306,136,490
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	49,924,830,248	57,638,785,923
	13.2 Stocks	809,167,116	3,604,280,523
	13.3 Mortgage loans	6,126,348,961	10,075,791,338
	13.4 Real estate	120,898,435	140,122,793
	13.5 Other invested assets	3,041,917,239	5,447,892,048
	13.6 Miscellaneous applications	2,518,373,575	2,110,137,119
	13.7 Total investments acquired (Lines 13.1 to 13.6)	62,541,535,574	79,017,009,744
14.	Net increase (or decrease) in contract loans and premium notes	97,753,515	43,223,077
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(682,378,069)	(8,754,096,331)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	8,812,236	593,553,000
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	15,057,292	(730,608,546)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	7,372,556,134	8,166,396,122
	16.5 Dividends to stockholders	0	500,000,000
	16.6 Other cash provided (applied)	(973,908,195)	(810,454,683)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	6,422,517,467	6,718,885,893
	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)	9,324,144,168	254,273,211
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,581,680,986	1,327,407,775
	19.2 End of period (Line 18 plus Line 19.1)	10,905,825,154	1,581,680,986

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

20.0001. Low income housing tax credit	44,715,396	62,798,456
20.0002. Stock dividend from affiliate	1,317,740,443	0
20.0003. Stock dividend to parent	1,317,740,443	0
20.0004. Tax liability assumed on dissolution of non-insurance affiliate	0	31,664,280
20.0005. Transfer in of obligations under structured settlementts	4,501,538	0
20.0006. Transfer in of ownership in anuity contracts on structured settlements	4,501,538	0
20.0007. Transfer of assets from bonds to preferred stocks	0	401,752,984

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	2,404	0	49,999,852
2.	Ordinary life insurance	3,435,949,814	3,478,992,707	4,731,616,671
3.	Ordinary individual annuities	3,079,946,090	3,054,319,599	4,134,194,042
4.	Credit life (group and individual)	351,457	390,701	513,773
5.	Group life insurance	6,190,239,531	5,752,140,897	8,609,790,368
6.	Group annuities	7,532,495,550	5,472,522,921	7,029,638,981
7.	A & H - group	3,709,233,735	3,246,935,280	4,394,369,340
8.	A & H - credit (group and individual)	14,125	14,191	19,106
9.	A & H - other	528,848,001	332,458,742	638,465,041
10.	Aggregate of all other lines of business	0	0	237,942
11.	Subtotal	24,477,080,707	21,337,775,038	29,588,845,116
12.	Deposit-type contracts	22,417,088,289	4,790,014,521	14,285,999,907
13.	Total	46,894,168,996	26,127,789,559	43,874,845,023
	DETAILS OF WRITE-INS			
1001.	Statutory corporate accounts	0	0	237,942
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)	0	0	237,942

NOTES TO FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

These financial statements are presented on the basis of accounting practices prescribed or permitted by the New York Insurance Department (the "Department"). The Department has adopted the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual,* version effective January 1, 2001, ("NAIC SAP") with exceptions (in millions):

	For the Nine Months Ended September 30, 2008	For the Year Ended December 31, 2007
Net income, NY SAP	$ 1,143	$ 2,123
State prescribed practices:		
Goodwill	-	(77)
Deferred Annuities using continuous CARVM reserves	(3)	12
Reg. 128 Reserves	15	-
Net income, NAIC SAP	$ 1,155	$ 2,058
Statutory capital and surplus, NY SAP	$ 11,898	$ 13,004
State prescribed practices:		
Goodwill	-	216
Deferred Annuities using continuous CARVM reserves	68	71
Reg. 128 Reserves	146	-
Statutory capital and surplus, NAIC SAP	$ 12,112	$ 13,291

B. Use of Estimates in the Preparation of the Financial Statements

No change.

C. Accounting Policy

No change.

2. *Accounting Changes and Corrections of Errors*

No change.

3. *Business Combinations and Goodwill*

Not applicable.

4. *Discontinued Operations*

Not applicable.

5. *Investments*

No change.

6. *Joint Ventures, Partnerships and Limited Liability Companies*

No change.

7. *Investment Income*

No change.

8. *Derivative Instruments*

OVERVIEW

In 2008, the Company, in connection with its insurance operations, began using derivatives to hedge against the inflation risk of liabilities.

Types of Derivative Instruments

Inflation swaps are used by the Company to hedge liabilities on an economic basis to reduce the risk associated with inflation. Inflation swaps are reported in Schedule DB, Part C.

NOTES TO FINANCIAL STATEMENTS

Non-Qualifying Derivatives

The Company, to hedge liabilities against the risk of changes in inflation, enters into inflation swaps that do not qualify for hedge accounting under Statement of Statutory Accounting Principles No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions.*

Credit Risk

The Company enters into various collateral arrangements, which require both the pledging and accepting of collateral in connection with its derivative instruments. The amount the Company was obligated to return on cash collateral under its control increased to $593 million at September 30, 2008. This unrestricted cash collateral is included in Cash, cash equivalents and short-term investments and the obligation to return it is a write-in liability captioned "Cash collateral on derivatives" in Liabilities, Surplus, and Other Funds. The amount of collateral consisting of various securities provided by the Company decreased to $36 million, which is included in "Bonds" in Assets, at September 30, 2008. The counterparties are permitted by contract to sell or repledge this collateral, but as of September 30, 2008, none of the collateral had been sold or repledged. The Company provided cash collateral of $13 million, which is included in write-in asset captioned "Deposits in connection with investments" at September 30, 2008.

9. Income Taxes

A. The components of net deferred income tax assets and liabilities as of September 30, 2008 and December 31, 2007 consisted of the following (in millions):

	September 30, 2008	December 31, 2007
Total of all deferred income tax assets (admitted and non-admitted)	$ 4,154	$ 3,877
Total of all deferred income tax liabilities	(1,571)	(1,770)
Net deferred tax asset	2,583	2,107
Total deferred income tax assets non-admitted in accordance with SSAP No. 10, *Income Taxes*	(1,371)	(1,157)
Total net admitted deferred tax asset (liability)	$ 1,212	$ 950
(Increase) decrease in deferred income tax assets non-admitted	$ (214)	$ 143

B. No change.

C. The changes in the main components of deferred tax amounts as of September 30, 2008 and December 31, 2007 are as follows (in millions):

Deferred tax assets resulting from book/tax differences in:	September 30, 2008	December 31, 2007	Change
Reserves	$ 1,726	$ 1,645	$ 81
Deferred acquisition costs for tax purposes	818	782	36
Ceding commisions	513	529	(16)
Employee benefits	380	366	14
Intangibles and non-admitted	347	400	(53)
Litigation reserves	254	32	222
Other	116	123	(7)
Total deferred income tax assets - (admitted and non-admitted)	$ 4,154	$ 3,877	$ 277
Less: deferred income tax assets - (non-admitted)	(1,371)	(1,157)	(214)
Total deferred tax assets - (admitted)	$ 2,783	$ 2,720	$ 63
Deferred tax liabilities resulting from book/tax differences in:			
Investments	$ (1,571)	$ (1,770)	$ 199
Total deferred income tax liability	$ (1,571)	$ (1,770)	$ 199
Net admitted deferred tax asset (liability)	$ 1,212	$ 950	262
		Tax effect of change in nonadmitted assets	214
		Tax effect of unrealized gains (losses)	(298)
		Change in net deferred income tax	$ 178

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference are as follows (in millions):

	September 30, 2008
Net gain (loss) from operations after dividends to policyholders and before Federal income taxes @ 35%	$ 715
Net realized capital gains (losses) @ 35%	(402)
Tax exempt income	(579)
Tax credits	(106)
Change in non-admitted	(69)
Separate account dividend received deductions	(65)
Prior years accruals and adjustments	59
Interest maintenance reserve	9
Fines, fees, and other non-deductable expenses	6
Total statutory income taxes	$ (432)
Federal and foreign income taxes incurred including tax on realized capital gains	$ (254)
Change in net deferred income tax	(178)
Total statutory income taxes	$ (432)

E. No change.

F. No change.

10. Information Concerning Parent, Subsidiaries and Affiliates

A., B. & C. On September 12, 2008, MetLife, Inc. ("MetLife") (parent of the Company) and Reinsurance Group of America, Inc. ("RGA") (formerly a direct subsidiary of General American Life Insurance Company ("GALIC") which is a direct subsidiary of GenAmerica Financial, LLC ("GenAmerica") which is a direct subsidiary of the Company) completed a tax-free split-off transaction whereby MetLife divested itself of substantially all of its 52% ownership in RGA. The split-off was effected through the following:

(1) A recapitalization of RGA common stock into two classes of common stock – RGA class A common stock and RGA class B common stock. Pursuant to the terms of the recapitalization, each outstanding share of RGA common stock, including the 32,243,539 shares of RGA common stock beneficially owned by MetLife and its subsidiaries, was reclassified as one share of RGA class A common stock. Immediately thereafter, MetLife and its subsidiaries exchanged 29,243,539 shares of its RGA class A common stock – which represented all of the RGA class A common stock beneficially owned by MetLife other than 3,000,000 shares of RGA class A common stock – with RGA for 29,243,539 shares of RGA class B common stock.

(2) An exchange offer, pursuant to which MetLife offered to acquire 23,093,689 shares of MetLife common stock from its stockholders in exchange for 29,243,539 shares of RGA class B common stock.

On September 12, 2008, immediately prior to the split-off and following the recapitalization (following approval granted by the Department), GALIC paid an extraordinary dividend consisting of the 29,243,539 shares of RGA class B common stock to its parent, GenAmerica Financial, LLC. These shares were then distributed to the Company, and then transferred by dividend at a value of $1,318 million to MetLife, prior to the split-off.

The value of the shares of RGA class B common stock distributed by GALIC as a dividend was equal to $1,318 million and recorded as dividend income by the Company. In connection with such dividend, GALIC recorded a net realized gain of $1,015 million in the third quarter of 2008.

As a result of the foregoing, GALIC holds no RGA class B common stock and 3,000,000 shares of RGA class A common stock.

The Company received an ordinary common stock dividend in the amount of $94 million from its subsidiary, New England Life Insurance Company on June 30, 2008.

D. No change.

E. No change.

F. No change.

G. No change.

H. No change.

I. No change.

J. No change.

K. Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Not applicable.

11. Debt

A. Capital Notes

No change.

B. All Other Debt

No change.

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-retirement Benefit Plans

No change.

13. Capital Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

No change.

14. Contingencies

A. Contingent Commitments

At September 30, 2008, the Company had commitments to fund investments of $2,876 million.

B. Assessments

The Company has made no commitments of surplus for contingent liabilities. There are no material contingencies for guaranty assessments to report for the Company. The Company will recognize expenses in future periods related to unassessed guaranty fund claims incurred prior to September 30, 2008.

C. Gain Contingencies

The Company has no material gain contingencies.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

Not applicable.

E. All Other Contingencies

Litigation

The Company is a defendant in a large number of litigation matters. In some of the matters, very large and/or indeterminate amounts, including punitive and treble damages, are sought. Modern pleading practice in the United States permits considerable variation in the assertion of monetary damages or other relief. Jurisdictions may permit claimants not to specify the monetary damages sought or may permit claimants to state only that the amount sought is sufficient to invoke the jurisdiction of the trial court. In addition, jurisdictions may permit plaintiffs to allege monetary damages in amounts well exceeding reasonably possible verdicts in the jurisdiction for similar matters. This variability in pleadings, together with the actual experience of the Company in litigating or resolving through settlement numerous claims over an extended period of time, demonstrate to management that the monetary relief which may be specified in a lawsuit or claim bears little relevance to its merits or disposition value. Thus, unless stated below, the specific monetary relief sought is not noted.

Due to the vagaries of litigation, the outcome of a litigation matter and the amount or range of potential loss at particular points in time may normally be inherently impossible to ascertain with any degree of certainty. Inherent uncertainties can include how fact finders will view individually and in their totality documentary evidence, the credibility and effectiveness of witnesses' testimony, and how trial and appellate courts will apply the law in the context of the pleadings or evidence presented, whether by motion practice, or at trial or on appeal. Disposition valuations are also subject to the uncertainty of how opposing parties and their counsel will themselves view the relevant evidence and applicable law.

NOTES TO FINANCIAL STATEMENTS

On a quarterly and annual basis, the Company reviews relevant information with respect to litigation and contingencies to be reflected in the Company's financial statements. The review includes senior legal and financial personnel. Unless stated below, estimates of possible losses or ranges of loss for particular matters cannot in the ordinary course be made with a reasonable degree of certainty. Liabilities are established when it is probable that a loss has been incurred and the amount of the loss can be reasonably estimated. Liabilities have been established for a number of the matters noted below. It is possible that some of the matters could require the Company to pay damages or make other expenditures or establish accruals in amounts that could not be estimated as of September 30, 2008.

Demutualization Actions

Several lawsuits were brought in 2000 challenging the fairness of the Plan and the adequacy and accuracy of Metropolitan Life's disclosure to policyholders regarding the Plan. The actions discussed below name as defendants some or all of Metropolitan Life, the Holding Company, and individual directors. Metropolitan Life, the Holding Company, and the individual directors believe they have meritorious defenses to the plaintiffs' claims and are contesting vigorously all of the plaintiffs' claims in these actions.

Fiala, et al. v. Metropolitan Life Ins. Co., et al. (Sup. Ct., N.Y. County, filed March 17, 2000). The plaintiffs in the consolidated state court class action seek compensatory relief and punitive damages against Metropolitan Life, the Holding Company, and individual directors. The court has certified a litigation class of present and former policyholders on plaintiffs' claim that defendants violated section 7312 of the New York Insurance Law. Pursuant to the court's order, plaintiffs have given notice to the class of the pendency of this action. The court heard oral argument on defendants' motion for summary judgment on September 25, 2008.

In re MetLife Demutualization Litig. (E.D.N.Y., filed April 18, 2000). In this class action against Metropolitan Life and the Holding Company, plaintiffs served a second consolidated amended complaint in 2004. Plaintiffs assert violations of the Securities Act of 1933 and the Securities Exchange Act of 1934 in connection with the Plan, claiming that the Policyholder Information Booklets failed to disclose certain material facts and contained certain material misstatements. They seek rescission and compensatory damages. By orders dated July 19, 2005 and August 29, 2006, the federal trial court certified a litigation class of present and former policyholders. The court has directed the manner and form of notice to the class of the pendency of the action, but plaintiffs have not yet distributed the notice. Metropolitan Life and the Holding Company have moved for summary judgment, and plaintiffs have moved for partial summary judgment. The court heard oral argument on the parties' motions for summary judgment on September 19, 2008.

Asbestos-Related Claims

Metropolitan Life is and has been a defendant in a large number of asbestos-related suits filed primarily in state courts. These suits principally allege that the plaintiff or plaintiffs suffered personal injury resulting from exposure to asbestos and seek both actual and punitive damages. Metropolitan Life has never engaged in the business of manufacturing, producing, distributing or selling asbestos or asbestos-containing products nor has Metropolitan Life issued liability or workers' compensation insurance to companies in the business of manufacturing, producing, distributing or selling asbestos or asbestos-containing products. The lawsuits principally have focused on allegations with respect to certain research, publication and other activities of one or more of Metropolitan Life's employees during the period from the 1920's through approximately the 1950's and allege that Metropolitan Life learned or should have learned of certain health risks posed by asbestos and, among other things, improperly publicized or failed to disclose those health risks. Metropolitan Life believes that it should not have legal liability in these cases. The outcome of most asbestos litigation matters, however, is uncertain and can be impacted by numerous variables, including differences in legal rulings in various jurisdictions, the nature of the alleged injury, and factors unrelated to the ultimate legal merit of the claims asserted against Metropolitan Life. Metropolitan Life employs a number of resolution strategies to manage its asbestos loss exposure, including seeking resolution of pending litigation by judicial rulings and settling litigation under appropriate circumstances.

Claims asserted against Metropolitan Life have included negligence, intentional tort and conspiracy concerning the health risks associated with asbestos. Metropolitan Life's defenses (beyond denial of certain factual allegations) include that: (i) Metropolitan Life owed no duty to the plaintiffs — it had no special relationship with the plaintiffs and did not manufacture, produce, distribute or sell the asbestos products that allegedly injured plaintiffs; (ii) plaintiffs did not rely on any actions of Metropolitan Life; (iii) Metropolitan Life's conduct was not the cause of the plaintiffs' injuries; (iv) plaintiffs' exposure occurred after the dangers of asbestos were known; and (v) the applicable time with respect to filing suit has expired. During the course of the litigation, certain trial courts have granted motions dismissing claims against Metropolitan Life, while other trial courts have denied Metropolitan Life's motions to dismiss. There can be no assurance that Metropolitan Life will receive favorable decisions on motions in the future. While most cases brought to date have settled, Metropolitan Life intends to continue to defend aggressively against claims based on asbestos exposure, including defending claims at trials.

As reported in the 2007 Annual Report, Metropolitan Life received approximately 7,200 asbestos-related claims in 2007. During the nine months ended September 30, 2008 and 2007, Metropolitan Life received approximately 3,800 and 3,500 new asbestos-related claims, respectively. See Note 16 of the Notes to Consolidated Financial Statements included in the 2007 Annual Report for historical information concerning asbestos claims and Metropolitan Life's increase in its recorded liability at December 31, 2002. The number of asbestos cases that may be brought or the aggregate amount of any liability that Metropolitan Life may ultimately incur is uncertain.

NOTES TO FINANCIAL STATEMENTS

The ability of Metropolitan Life to estimate its ultimate asbestos exposure is subject to considerable uncertainty, and the conditions impacting its liability can be dynamic and subject to change. The availability of reliable data is limited and it is difficult to predict with any certainty the numerous variables that can affect liability estimates, including the number of future claims, the cost to resolve claims, the disease mix and severity of disease in pending and future claims, the impact of the number of new claims filed in a particular jurisdiction and variations in the law in the jurisdictions in which claims are filed, the possible impact of tort reform efforts, the willingness of courts to allow plaintiffs to pursue claims against Metropolitan Life when exposure to asbestos took place after the dangers of asbestos exposure were well known, and the impact of any possible future adverse verdicts and their amounts.

The ability to make estimates regarding ultimate asbestos exposure declines significantly as the estimates relate to years further in the future. In the Company's judgment, there is a future point after which losses cease to be probable and reasonably estimable. It is reasonably possible that the Company's total exposure to asbestos claims may be materially greater than the asbestos liability currently accrued and that future charges to income may be necessary. While the potential future charges could be material in the particular quarterly or annual periods in which they are recorded, based on information currently known by management, management does not believe any such charges are likely to have a material adverse effect on the Company's financial position.

During 1998, Metropolitan Life paid $878 million in premiums for excess insurance policies for asbestos-related claims. The excess insurance policies for asbestos-related claims provided for recovery of losses up to $1,500 million in excess of a $400 million self-insured retention. The Company's initial option to commute the excess insurance policies for asbestos-related claims would have arisen at the end of 2008. On September 29, 2008, Metropolitan Life entered into agreements commuting the excess insurance policies as of September 30, 2008. As a result of the commutation of the policies, Metropolitan Life will recover cash and securities totaling approximately $632 million on or before January 30, 2009. For the period prior to the commutation ending September 30, 2008, Metropolitan Life recognized a loss of $35.3 million.

The excess insurance policies for asbestos-related claims were subject to annual and per claim sublimits. Amounts exceeding the sublimits during 2007, 2006 and 2005 were approximately $16 million, $8 million and $0, respectively. Amounts were recoverable under the policies annually with respect to claims paid during the prior calendar year. Each asbestos-related policy contained an experience fund and a reference fund that provided for payments to Metropolitan Life at the commutation date if the reference fund was greater than zero at commutation or pro rata reductions from time to time in the loss reimbursements to Metropolitan Life if the cumulative return on the reference fund was less than the return specified in the experience fund. The return in the reference fund was tied to performance of the Standard & Poor's ("S&P") 500 Index and the Lehman Brothers Aggregate Bond Index. A claim with respect to the prior year was made under the excess insurance policies in each year from 2003 through 2008 for the amounts paid with respect to asbestos litigation in excess of the retention. The foregone loss reimbursements were approximately $62.2 million with respect to claims for the period of 2002 through 2007.

The Company believes adequate provision has been made in its financial statements for all probable and reasonably estimable losses for asbestos-related claims. Metropolitan Life's recorded asbestos liability is based on its estimation of the following elements, as informed by the facts presently known to it, its understanding of current law, and its past experiences: (i) the probable and reasonably estimable liability for asbestos claims already asserted against Metropolitan Life, including claims settled but not yet paid; (ii) the probable and reasonably estimable liability for asbestos claims not yet asserted against Metropolitan Life, but which Metropolitan Life believes are reasonably probable of assertion; and (iii) the legal defense costs associated with the foregoing claims. Significant assumptions underlying Metropolitan Life's analysis of the adequacy of its recorded liability with respect to asbestos litigation include: (i) the number of future claims; (ii) the cost to resolve claims; and (iii) the cost to defend claims.

Metropolitan Life reevaluates on a quarterly and annual basis its exposure from asbestos litigation, including studying its claims experience, reviewing external literature regarding asbestos claims experience in the United States, assessing relevant trends impacting asbestos liability and considering numerous variables that can affect its asbestos liability exposure on an overall or per claim basis. These variables include bankruptcies of other companies involved in asbestos litigation, legislative and judicial developments, the number of pending claims involving serious disease, the number of new claims filed against it and other defendants, and the jurisdictions in which claims are pending. Metropolitan Life regularly reevaluates its exposure from asbestos litigation and has updated its liability analysis for asbestos-related claims through September 30, 2008.

Sales Practices Claims

Over the past several years, Metropolitan Life; New England Mutual Life Insurance Company, New England Life Insurance Company and New England Securities Corporation (collectively "New England"); and GALIC have faced numerous claims, including class action lawsuits, alleging improper marketing or sales of individual life insurance policies, annuities, mutual funds or other products.

NOTES TO FINANCIAL STATEMENTS

As of September 30, 2008, there were approximately 130 sales practices litigation matters pending against the Company. The Company continues to vigorously defend against the claims in these matters. Some sales practices claims have been resolved through settlement. Other sales practices claims have been won by dispositive motions or have gone to trial. Most of the current cases seek substantial damages, including in some cases punitive and treble damages and attorneys' fees. Additional litigation relating to the Company's marketing and sales of individual life insurance, mutual funds or other products may be commenced in the future.

One putative class action lawsuit involving sales practices claims is pending against Metropolitan Life in Canada. In *Jacynthe Evoy-Larouche v. Metropolitan Life Ins. Co. (Que. Super. Ct., filed March 1998)*, plaintiff alleges misrepresentations regarding dividends and future payments for life insurance policies and seeks unspecified damages. *Ace Quan v. Metropolitan Life Ins. Co. (Ont. Gen. Div., filed April 1997)*, in which plaintiff alleged similar claims, has been dismissed.

Regulatory authorities in a small number of states have had investigations or inquiries relating to Metropolitan Life's, New England's, or GALIC's sales of individual life insurance policies or annuities or other products. Over the past several years, these and a number of investigations by other regulatory authorities were resolved for monetary payments and certain other relief. The Company may continue to resolve investigations in a similar manner. The Company believes adequate provision has been made in its unaudited interim condensed financial statements for all probable and reasonably estimable losses for sales practices claims against Metropolitan Life, New England, and GALIC.

Regulatory Matters

The Company receives and responds to subpoenas or other inquiries from state regulators, including state insurance commissioners; state attorneys general or other state governmental authorities; federal regulators, including the SEC; federal governmental authorities, including congressional committees; and the Financial Industry Regulatory Authority seeking a broad range of information. The issues involved in information requests and regulatory matters vary widely. Certain regulators have requested information and documents regarding contingent commission payments to brokers, the Company's awareness of any "sham" bids for business, bids and quotes that the Company submitted to potential customers, incentive agreements entered into with brokers, or compensation paid to intermediaries. Regulators also have requested information relating to market timing and late trading of mutual funds and variable insurance products and, generally, the marketing of products. The Company has received a subpoena from the Office of the U.S. Attorney for the Southern District of California asking for documents regarding the insurance broker Universal Life Resources. The Company has been cooperating fully with these inquiries.

In June 2008, the Environmental Protection Agency issued a Notice of Violation ("NOV") regarding the operations of EME Homer City Generation L.P. ("EME Homer"), an electrical generation facility. The NOV alleges, among other things, that EME Homer is in violation of certain federal and state Clean Air Act requirements. Homer City 0L6 LLC, an entity owned by Metropolitan Life, is a passive investor with a minority interest in the electrical generation facility which is solely operated by the lessee, EME Homer. EME Homer has been notified of its obligation to indemnify Homer City OL6 LLC and Metropolitan Life for any claims resulting from the NOV.

Other Litigation

In Re Ins. Brokerage Antitrust Litig. (D. N.J., filed February 24, 2005). In this multi-district proceeding, plaintiffs filed a class action complaint consolidating claims from several separate actions that had been filed in or transferred to the District of New Jersey in 2004 and 2005. The consolidated complaint alleged that the Holding Company, Metropolitan Life, several non-affiliated insurance companies and several insurance brokers violated the Racketeer Influenced and Corrupt Organizations Act ("RICO"), the Employee Retirement Income Security Act of 1974 ("ERISA"), and antitrust laws and committed other misconduct in the context of providing insurance to employee benefit plans and to persons who participate in such employee benefit plans. In August and September 2007, the court issued orders granting defendants' motions to dismiss with prejudice the federal antitrust and the RICO claims. In January 2008, the court issued an order granting defendants' summary judgment motion on the ERISA claims, and in February 2008, the court dismissed the remaining state law claims on jurisdictional grounds. Plaintiffs have filed a notice of appeal regarding the orders dismissing their RICO and federal antitrust claims. A putative class action alleging that the Holding Company and other non-affiliated defendants violated state laws was transferred to the District of New Jersey but was not consolidated with other related actions. Plaintiffs' motion to remand this action to state court in Florida is pending.

The American Dental Association, et al. v. MetLife Inc., et al. (S.D. Fla., filed May 19, 2003). The American Dental Association and three individual providers have sued the Holding Company, Metropolitan Life and other non-affiliated insurance companies in a putative class action lawsuit. The plaintiffs purport to represent a nationwide class of in-network providers who allege that their claims are being wrongfully reduced by downcoding, bundling, and the improper use and programming of software. The complaint alleges federal racketeering and various state law theories of liability. The district court granted in part and denied in part the Company's motion to dismiss. The plaintiffs have filed an amended complaint, and the Company has filed another motion to dismiss.

NOTES TO FINANCIAL STATEMENTS

Thomas, et al. v. Metropolitan Life Ins. Co., et al. (W.D. Okla., filed January 31, 2007). A putative class action complaint was filed against Metropolitan Life and MetLife Securities Inc. Plaintiffs assert legal theories of violations of the federal securities laws and violations of state laws with respect to the sale of certain proprietary products by the Company's agency distribution group. Plaintiffs seek rescission, compensatory damages, interest, punitive damages and attorneys' fees and expenses. In January and May 2008, the court issued orders granting the defendants' motion to dismiss in part, dismissing all of plaintiffs' claims except for claims under the Investment Advisers Act. Defendants' motion to dismiss claims under the Investment Advisers Act was denied. The Company will vigorously defend against the remaining claims in this matter.

Metropolitan Life also has been named as a defendant in a number of welding and mixed dust lawsuits filed in various state and federal courts. The Company is continuing to vigorously defend against these claims.

Summary

Putative or certified class action litigation and other litigation and claims and assessments against the Company, in addition to those discussed previously and those otherwise provided for in the Company's financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, employer, investor, investment advisor and taxpayer. Further, state insurance regulatory authorities and other federal and state authorities regularly make inquiries and conduct investigations concerning the Company's compliance with applicable insurance and other laws and regulations.

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings or provide reasonable ranges of potential losses, except as noted previously in connection with specific matters. In some of the matters referred to previously, very large and/or indeterminate amounts, including punitive and treble damages, are sought. Although in light of these considerations it is possible that an adverse outcome in certain cases could have a material adverse effect upon the Company's financial position, based on information currently known by the Company's management, in its opinion, the outcomes of such pending investigations and legal proceedings are not likely to have such an effect. However, given the large and/or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the Company's net income or cash flows in particular quarterly or annual periods.

15. Leases

No change.

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

1. The table below summarizes the face amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments) with off-balance sheet credit risk (in millions):

	Assets		Liabilities	
	September 30, 2008	**December 31, 2007**	**September 30, 2008**	**December 31, 2007**
Swaps	$ 5,223	$ 6,094	$ 484	$ 129
Total	$ 5,223	$ 6,094	$ 484	$ 129

2. No change.

3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but the Company does not expect any counterparties to fail to meet their obligations given their high credit ratings. Off-balance sheet credit exposure is the excess of positive fair value over positive statement value for the Company's highly effective hedges at the reporting date. All collateral accepted from counterparties to mitigate credit related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps increased to $318 million at September 30, 2008.

   Since exchange traded futures are effected through a regulated exchange and positions' variation margin (fair value) are settled on a daily basis, the Company has little or no exposure to credit related losses in the event of nonperformance by counterparties to such financial instruments.

   During 2008, the Company terminated derivative contracts with a fair value of $53 million for which Lehman Brothers was the counterparty. Lehman Brothers has filed for bankruptcy protection. As a result of Lehman Brothers' bankruptcy filing during Q3 2008, the Company does not expect to recover all amounts due under the contracts. Accordingly, the Company recorded a valuation allowance to reduce the receivable to the estimated net recoverable amount of $7 million.

NOTES TO FINANCIAL STATEMENTS

4. The current credit exposure of the Company's derivative contracts is limited to contracts with positive fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral per contractual terms. All net credit exposure for the Company related to derivative contracts is with investment grade counterparties. At September 30, 2008, the fair market value of collateral consisting of various securities accepted by the Company decreased to $43 million, which is held in separate custodial accounts and is not reflected in the financial statements. The Company is permitted by contract to sell or repledge this collateral, but as of September 30, 2008, none of the collateral had been sold or repledged. See Note 8 for information about cash collateral accepted by the Company on its derivatives.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

The Company participates in a securities lending program whereby blocks of securities, which are included in investments, are loaned to third parties, primarily major brokerage firms. As of September 30, 2008, the Company required a minimum of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans. Securities with a cost or amortized cost of $27,740 million and an estimated fair value of $25,720 million were on loan under the program at September 30, 2008. The Company was liable for cash collateral under its control of $26,631 million at September 30, 2008. Security collateral on deposit from customers may not be sold or repledged.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company did not have any wash sales with an NAIC designation of 3 through 6 for the quarter ended September 30, 2008.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

No change.

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

Not applicable.

20. Other Items

A. Extraordinary Items

Not applicable.

B. Troubled Debt Restructuring

Not applicable.

C. Other Disclosures

No change.

D. Uncollectible Premiums Receivables

No change.

E. Business Interruption Insurance Recoveries

Not applicable.

F. State Transferable Tax Credit

No change.

G. Deposit admitted under Section 6603 of the IRS code

Not applicable.

NOTES TO FINANCIAL STATEMENTS

H. Hybrid Securities

Company had $5,050 million invested in Hybrid Securities as of September 31, 2008. This amount consists of the following securities:

CUSIP	ISSUER	DESCRIPTION	BOOK ADJUSTED CARRYING VALUE
00104PAC3	AFC Capital Trust I	AFC CAP TR I CAP SECS	$ 6,688,451
G02072AF6	Allied Irish Banks Plc	ALLIED IRISH BANKS LTD 2.18% 7/31/49	19,780,834
002927AA9	Abbey National Capital Trust I	ABBEY NATL CAP TR I TR PFD SECS CPN 8.96	38,652,752
00371G105	ABN Amro North America Capital Funding Trust I	ABN AMRO N AMER CAP FDG TR I PFD SECSFX/	5,000,000
003723AA1	ABN Amro Na Holdings Pref Cap Repack Trust I	ABN AMRO NA HOLDING CAP	19,501,619
G9106U100	Lloyds Tsb Capital 1 Lp	LLOYDS TSB CAPITAL I	21,069,783
G07672AB7	Bank Of Ireland	BANK OF IRELAND	10,939,834
G40096AA0	Bank Of Scotland	BK OF SCOTLAND PERP FRN (ZC1444443)	23,706,574
C06840AG4	Bank Of Nova Scotia	BANK OF NOVA SCOTIA FLOAT 8/21/85	1,720,129
G07980AH1	Barclays Bank Plc	BARCLAYS BANK PLC 5.125% 8/5/49	6,000,000
G07980AF5	Barclays Bank Plc	BARCLAYS BK PLC PERP FRN SER I (ZZ200547	7,119,893
N09612AB3	BARCLAYS O S Inv	BARCLAYS O/S INV	1,482,931
00846NAA5	AGFC Capital Trust I	AGFC CAPITAL TRUST I	14,843,724
01039XAA8	Alabama Power Capital Trust V	ALABAMA POWER CAP TR V	17,693,749
136069G#2	Canadian Imperial Bank Of Commerce	CANADIAN IMPERIAL BANK FLOAT 8/31/85	3,419,781
R37767AE1	Nordea Bank Norge Asa	CHRISTIANIA BK NBHSSF ASA FLOAT 11/17/49	38,072,810
020002AU5	Allstate Corp	ALLSTATE CORP 6.5% 5/15/2057	6,983,642
020002AV3	Allstate Corp	ALLSTATE CORP 6.125% 05/15/37	9,995,704
023139AF5	AMBAC Financial Group	AMBAC FINANCIAL GRP INC 6.15% 02/15/2037	2,537,815
025816AU3	American Express Co	AMERICAN EXPRESS	5,338,382
026351BB1	American General Capital II	AMERICAN GENERAL CORP TR SECS	48,814,967
02637VAA6	American General Institutional Capital A	AMER GENL INSTIT CAP A	71,482,754
02637XAA2	American General Institutional Capital A	AMERICAN GENL INSTIT CAP	70,704,751
026874BE6	American International Group Inc	AMER INTL GROUP 6.25% 03/15/37	5,300,000
03076CAC0	Ameriprise Financial Inc	AMERIPRISE FINANCIAL INC 7.518% 6/1/66	23,297,446
Y35339AA1	Hong Kong And Shanghai Banking Corp Ltd	HONGKONG&SHANGHAI BANKING FRNPERP	4,243,372
G0798FAJ4	Barclays Bank Plc	BARCLAYS BANK PLC	21,017,086
G52836AB2	Dresdner Bank Ag	KLEINWORT BENSON GROUP FLOAT 49	39,006,433
G55356AH5	Lloyds Tsb Bank Plc	LLOYDS TSB BANK PLC	12,334,962
539370WT9	Lloyds Tsb Bank Plc	LLOYDS BK PERP FRN SER 1 (ZZ2008840)	27,539,090
G55356AA0	Lloyds Tsb Bank Plc	LLOYDS TSB BANK PLC	48,619,207
054536AB3	AXA S A	AXA SA 6.463% 12/14/2018	9,709,040
054536AC1	AXA S A	AXA SA 6.379% 12/14/2049	24,792,621
05518F209	BAC Capital Trust VI	BAC CAPITAL TRUST V 5.625% 3/8/35	22,038,285
05518UAA5	BAC Capital Trust XIII	BAC CAPITAL TRUST XIII FLOAT 12/15/2049	25,650,142
05518VAA3	BAC Capital Trust XIV	BAC CAPITAL TRUST XIV 5.63% 12/15/43	30,000,000
05518WAA1	BAC Capital Trust XV	BAC CAPITAL TRUST XV 6.16% 6/1/2056	25,000,000
05529MAA0	BB&T Capital Trust I	BB&T CAPITAL TRUST I 5.85% 8/18/35	26,396,595
05530AAA3	BB&T Capital Trust II	BB&T CAPITAL TRUST II 6.75% 6/7/36	2,571,542
05530RAB4	BBVA International Preferred Sa Unipersonal	BBVA 5.919% 12/31/2049	32,343,581
05563QAA8	Bank Of New York Institutional Capital Trust A	BANK OF NY INSTIT CAP A	4,097,627
05565AAB9	BNP Paribas	BNP PARIBAS 7.195% 06/29/2049	35,999,200
05568AAA8	BOI Capital Funding No3 Lp	BOI CAPITAL FUNDING NO 3 6.107% 8/4/49	18,495,220
055960AA6	BNP Paribas Capital Trust	BNP PARIBAS CAP TR TR PFD SEC144A49	15,152,682
055967AA1	Bank Of Ireland	BOI CAPITAL FUNDING NO 2 5.571% 2/1/16	66,186,540
G4637EBE4	HSBC Bank Plc	HSBC BANK PLC	48,667,035
G60956AA0	HSBC Bank Plc	HSBC BANK	26,758,996
G63812AG9	National Westminster Bank Plc	NATIONAL WESTMINSTER BK FLOAT 7/25/49	17,070,157
G63812AH7	National Westminster Bank Plc	NATL WESTMINSTER BK PLC PERP FRN SER B (	20,315,758
638539WT9	National Westminster Bank Plc	NATL WESTMINSTER BK PLC PERP FRN SER C (	65,197,826
065912AA5	BankAmerica Institutional Capital B	BANKAMERICA INSTL CAP B CAP SEC-E144A26	35,929,272
066047AA9	BankAmerica Capital III	BANK OF AMERICA	77,577,276
06605HAA6	BankAmerica Institutional Capital A	BANKAMERICA INSTL CAP A CAP SEC-A144A26	10,136,263
06605VAA5	BankBoston Capital Trust III	BANKBOSTON CAPITAL TRUST III 1.86% 06/15	19,911,932
06605YAA9	Bankboston Capital Trust IV	BANK OF BOSTON	38,960,997
066915AA7	Banponce Trust I	BANPONCE TR I CAP SEC	8,990,761
06738C828	Barclays Bank Plc	BARCLAYS BANK PLC 6.278% 6/15/49	23,045,143
06738CAE9	Barclays Bank Plc	BARCLAYS BK PLC CAP VAR PERP144A	4,001,715
06738CAF6	Barclays Bank Plc	BARCLAYS BANK PLC	51,903,144
06738CAG4	Barclays Bank Plc	BARCLAYS BK PLC NT FLT RT49	15,349,000
06739FEY3	Barclays Bank Plc	BARCLAYS BANK PLC STEP CPN 12/31/2049	21,000,000
06739GAD1	Barclays Bank Plc	BARCLAYS BK PLC VAR 12/49	960,000
06808NAE0	Barnett Banks Inc	BARNETT CAP III CAP SECSFLTG 27	22,715,196
073294AA8	BB&T Capital Trust IV	BB&T CAPITAL TRUST IV 6.82% 6/12/2057	11,000,000
G76891AD5	Royal Bank Of Scotland Group Plc	ROYAL BK OF SCOTLAND PLC SUB PERP FRN (Z	11,229,286
G84228AB4	Standard Chartered Plc	STANDARD CHARTERED PLC	26,477,752
G84228AF5	Standard Chartered Plc	STANDARD CHARTERED PLC FLOAT 5/24/49	5,854,625
G84228AA6	Standard Chartered Plc	STANDARD CHARTERED PLC FLOAT 7/18/2049	1,665,517
Q97417AA9	WESTPAC Banking Corp	WESTPAC BANKING FRN 9/49	12,082,228
12479BAA0	Commonwealth Bank Of Australia	COMMONWEALTH BANK AUST 6.024% 3/29/49	47,873,104
125577AX4	CIT Group Inc	CIT GROUP INC 6.1% 3/15/2017	16,705,230
136069AN1	Canadian Imperial Bank Of Commerce	CANADIAN IMPERIAL BANK FLOAT 7/31/84	6,104,876
140422AA4	Capital One Capital IV	CAPITAL ONE CAPITAL IV 6.745% 02/17/2037	10,149,553
14042BAA4	CAPITAL One Capital III	CAPITAL ONE CAPITAL III 7.686% 8/15/36	37,648,228
151327202	Centaur Funding Corp	CENTAUR FUNDING	1,023,350
15640VAA3	Centura Capital Trust I	CENTURA CAPITAL TRUST I	4,700,000
161478AA0	Chase Capital III	CHASE CAPITAL III	29,321,769
161480AA6	Chase Capital III	CHASE CAPITAL II	51,901,242
16162LAA1	Chase Capital VI	CHASE CAPITAL VI	9,998,852
171232AP6	Chubb Corp	CHUBB CORP 6.375% 03/29/2037	34,671,063
17305HAA6	Citigroup Capital III	CITIGROUP CAPITAL III	9,917,918
20035AAA2	ComEd Financing III	COMED FINANCING III	75,507,737
218694AA5	CORESTATES Capital Trust II	CORESTATES CAPTL TR II	6,798,834
218698AA6	Corestates Capital Trust I	CORESTATES CAP I CAP TR 144A	20,355,285
21869MAA5	Corestates Capital Trust III	CORESTATES CAPTL TR III	23,655,019
225448AA7	CREDIT Suisse Guernsey Ltd	CREDIT SUISSE GUERNSEY LTD 5.86% 5/29/49	81,358,978
225448AB5	CREDIT Suisse Guernsey Ltd	CREDIT SUISSE GUERNSEY LTD FLOAT 5/29/49	59,957,804
230000AB7	Cullen Frost Bankers Inc	CULLEN/FROST CAP TRUST I	32,199,436

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233048AA5	DBS Bank Ltd Singapore	DBS BANK LTD/SINGAPORE 5.0 11/15/19	19,996,061
233048AC1	DBS Bank Ltd Singapore	DBS BANK LIMITED	43,000,000
236363AA5	Danske Bank A S	DANSKE BANK A/S 5.914% 12/15/49	15,237,611
24821CAA8	DnB Nor Bank Asa	DEN NORSKE BK AS PERP STP-UP 144A	36,225,256
251528AA3	Deutsche Bank Capital Funding Trust I	DEUTSCHE BK CAP FDG TR I	19,020,264
25153RAA0	DEUTSCHE Bank Capital Funding Trust VII	DEUTSCHE BANK CAPITAL FUNDING TRUST VII	11,949,300
25153X208	DEUTSCHE Bank Contingent Capital Trust II	DEUTSCHE BANK CONTINGENT CAPITAL TRUST I	7,625,000
251594AE7	DBS Bank Ltd Singapore	DEVELOPMENT BK SINGAPORE LTD SB NT 144A	2,997,883
26156FAA1	Dresdner Funding Trust I	DRESDNER FDG TR I CTF 144A	40,381,918
U2492WAA5	DEUTSCHE Cap Trust IV	DEUTSCHE CAP TRUST IV	2,560,000
30271#AA3	FIRSTBANK Holding Co Of Colorado	FIRSTBANK HOLDING COMPANY OF COLORADO	26,000,000
316781AA1	Fifth Third Capital Trust IV	FIFTH THIRD CAP VAR 04/67	32,034,748
31945HAA3	First Chicago Nbd Institutional Capital I	FIRST CHI NBD INST CAP I	15,320,000
337160AA3	First Tennessee Capital I	FIRST TENN CAP I CAP SEC-A	31,987,855
33716PAA8	First Tennessee Capital II	FIRST TENNESSEE CAPITAL II	10,621,827
337357AA5	First Union Capital I	FIRST UN CAP ONE CAPSEC-A	10,333,241
33735YAA6	First Union Capital II	FIRST UNION CAPITAL II	66,936,093
337363AE5	First Union Institutional Capital I	FIRST UN INSTL TR I CAP SECS	12,469,333
337364AE3	First Union Institutional Capital II	FIRST UN INSTL CAP II CAP SECS	13,941,402
33889WAA4	Fleet Capital Trust V	FLEET CAPITAL TRUST V 2.11% 12/18/28	4,500,000
37247DAG1	Genworth Financial Inc	GENWORTH FINANCIAL INC 6.15% 11/15/2016	15,225,545
381427AA1	Goldman Sachs Capital II	GOLDMAN SACHS CAPITAL II 5.793% 12/15/49	8,935,500
400131AE8	Gruma SAB De CV	GRUMA SA DE	7,700,252
Q09504AA1	Australia&New Zealand Banking Group Ltd	AUST & NZ BANKING GROUP	23,572,843
40427LAA2	HSBC Capital Funding Lp Channel Islands	HSBC CAP FDG DLR 1 L P STEP UP PREP PFD	28,156,952
40427LAB0	HSBC Capital Funding Lp Channel Islands	HSBC CAP FDG DLR 1 L P PERP-2STEP 144A5	3,189,713
40429Q200	HSBC Capital Funding Lp Channel Islands	HSBC CAPITAL FUNDING LP 4.61% 12/27/49	2,381,479
F70267AB9	Paribas	PARIBAS FLOAT 09/49	18,855,720
F07875AE1	BNP Paribas	BNP PARIBAS	35,490,202
R08880AB3	Bergen Bank As	BERGEN BANK ASA	9,386,000
42205MAA4	HBOS Plc	HBOS PLC	10,615,860
42205MAB2	HBOS Plc	HBOS PLC	8,725,920
42205MAC0	HBOS Plc	HBOS PLC 6.657% 05/49	36,992,220
R57779BC4	Den Norske Creditbank As	DEN NORSKE CREDITBANK	26,095,334
R57779AG6	Den Norske Creditbank As	DEN NORSKE CREDITBANK FRNPERP	13,071,319
N32307AA3	Credit Suisse Group	CREDIT SUISSE FB FIN BV	6,019,322
44978NAA3	ING Capital Funding Tr III	ING CAP FDG TR III PERP GTDING CAP FDG T	12,443,367
U90400AA7	Unicredito Italiano Capital Trust II	UNICREDITO ITALIANO CAP TRUST	14,975,811
539370WT9	Lloyds Tsb Bank Plc	LLOYDS TSB BANKPERP(1)	93,110,035
456837AC7	ING Groep NV	ING GROEP NV 5.775% 12/8/49	40,588,396
G60956AF9	HSBC Holdings Plc	HSBC BANK PLC FRNPERPPERP	48,071,422
Q65336AA9	National Australia Bank Ltd	NATIONAL AUSTRALIA BANK	23,681,689
46626YAA0	JP Morgan Chase Capital XIII	JPMORGAN CHASE CAP XIII	22,466,994
46627NAA3	JP Morgan Chase Capital XV	JP MORGAN CHASE CAP XV 5.875% 3/15/35	2,914,219
46631VAA9	JP Morgan Chase Capital XXV	JPM CAP XXV 6.8% 10/01/37	4,846,788
481227AA4	JPMorgan Chase Capital XVIII	JPMC CAPITAL XVIII 6.95% 8/17/36	3,298,233
48123KAA4	JPM Chase Capital XXI	JPM CHASE CAPITAL XXI FLOAT 02/02/2037	49,766,814
48123QAA1	JPMORGAN Chase Capital XXII	JPM CHASE CAPITAL XXII 6.45% 02/02/2037	28,881,763
48123UAA2	JP Morgan Chase Capital XXIII	JPM CHASE CAPITAL XXIII 6.5575% 5/15/204	8,564,483
49326QAA4	KeyCorp Capital III	KEYCORP CAP III CAP SECS	50,304,447
49326YAA7	KeyCorp Capital III	KEYCORP CAP II CAP SEC	34,076,461
534187AU3	Lincoln National Corp	LINCOLN NAT 6.05% 04/20/17	12,202,823
539439AA7	Lloyds Tsb Group Plc	LLOYDS TSB GROUP PLC	16,100,000
55263KAA9	MBNA Capital B	MBNA CAPITAL B FRN 2/1/2027	7,000,000
56063FAC6	Mainstreet Capital Trust I	MAINSTREET CAP TR I CAP SECS	9,023,387
G3640G115	Fortis Capital Co	FORTIS CAPITAL CO CLASSAFORTIS CAPITAL	38,940,849
606859AA4	Mizuho Capital Investment Usd 1 Ltd	MIZUHO CAP INV 1 LTD 6.686% 12/13/49	9,000,000
62874FAA7	Nationsbank Cap Trust III	NATIONSBANK CAP TRST III	61,301,172
62874HAA3	NB Capital Trust IV	NB CAP TR IV CAP SECS	15,555,850
628958AB6	NB Capital Trust	NB CAP TR II CAP SECS	9,090,380
629394AA5	Northern Trust Corp	NTC CAPITAL I 1.64 1/15/27	1,792,944
629398AA6	Northern Trust Corp	NTC CAPITAL TRUST II	7,769,520
635192AA5	National Capital Trust II	NATIONAL CAPITAL TRST II	30,613,515
638612AJ0	Nationwide Financial Services Inc	NATIONWIDE LIFE GLOBAL FUNDING I 6.75% 5	20,199,380
65555RAA0	Nordea Bank Sweden Ab	NORDBANKEN	11,142,952
65557AAB3	Nordea Bank Ab	NORDEA BANK NORGE ASA	974,118
66644PAA5	Northgroup Preferred Capital Corp	NORTHGROUP PFD CAP CORP 6.378% 01/29/204	28,276,440
69335GAA3	Peco Energy Capital Trust Iv	PECO ENERGY CAP TRST IV	6,661,975
69349AAA0	PNC Capital Trust C	PNC CAPITAL TRUST C	23,851,993
69350JAA7	PNC Preferred Funding Trust II	PNC PREFERRED FUNDING TR 6.517% 12/31/20	24,589,050
69350KAA4	PNC Preferred Funding Trust II	PNC PREFERRED VAR 03/15/49	2,989,740
G02086AH2	Allied Irish Banks Plc	ALLIED IRISH BANKS PLC	37,653,538
G49374BK9	Bank Of Ireland	BANK OF IRELAND 7.40% 12/29/49	40,690,544
B4745JBE7	Fortis Bank Sa Nv	FORTIS BANK	11,760,609
U09518108	BNP Paribas Capital Trust	BNP PARIBAS CAP TRUST IV 6.342% 1/24/49	33,427,998
733186AA8	Popular North America Capital Trust I	POPULAR N.A. CAP TRUST I 6.564% 9/15/34	5,000,000
U1820RAA1	Credit Agricole Sa	CL CAPITAL TRUST 1	44,967,616
N6588MAA1	Allianz Finance II BV	ALLIANZ FINANCE II B.V. 6.125% 5/31/22	81,391,609
743315AM5	Progressive Corp The	PROGRESSIVE CORP VAR 06/15/37-17	39,890,784
74927FAA9	Royal Bank Of Scotland Group Plc	RBS CAPITAL TRUST IV	41,769,828
749768AA5	Rabobank Capital Funding Trust III	RABOBANK CAPITAL FUND II	86,804,005
749769AA3	Rabobank Capital Funding Trust III	RABOBANK CAP FD TRST III 5.254% 10/31/20	42,037,462
7591ELAA7	Regions Financing Trust II	REGIONS FINANCING 6.625% 05/01/2077	16,863,441
760719AK0	Republic New York Corp	REPUBLIC NY CORP	10,000,000
780097AH4	Royal Bank Of Scotland Group Plc	ROYAL BK OF SCOT GRP PLC	4,590,196
780097AS0	Royal Bank Of Scotland Group Plc	THE ROYAL BANK OF SCOTLAND GROUP PUBLIC	5,968,785
78454AAA2	SMFG Preferred Capital Gbp 1 Ltd	SMFG PREFERRED CAPITAL 6.078% 1/25/17	35,246,560
80281YAA5	SANTANDER Perpetual SA	BANCO SANTANDER SA 6.671% 10/24/49-17	5,000,000
830505AL7	Skandinaviska Enskilda Banken Seb	SKANDINAVISKA ENSKILDA 4.958% 3/29/49	24,833,168
83367TAA7	Societe Generale	SOCIETE GENERALE 5.922%	35,846,380
853254AA8	Standard Chartered Plc	STANDARD CHARTERED PLC 6.409% 1/30/17-49	20,000,000
853254AB6	Standard Chartered Plc	STANDARD CHARTERED VAR 12/49-37	25,497,840
857476AA3	State Street Capital Trust I	STATE STREET BANK AND TRUST CO	22,434,999
85748DAA7	State Street Capital Trust IV	STATE STREET CAP TR IV FLOAT 6/1/2067	79,000,000
865622AB0	Sumitomo Mitsui Banking Corp	SUMITOMO MITSUI BANKING	32,982,511
86787XAA3	Suntrust Capital I	SUN TRUST BANKS CAPITAL TRUST	46,213,270
86788LAA8	Suntrust Capital III	SUNTRUST CAPITAL III	47,598,443
86800YAA4	SUNTRUST Capital VIII	SUNTRUST CAPITAL VIII 6.1% 12/01/2066	26,021,018

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87019XAA1	Swedbank Ab	SWEDBANK	9,696,500
89417EAA7	Travelers Cos Inc The	TRAVELERS COS 6.25% 03/15/67	32,919,501
90262PAA6	UBS Preferred Funding Trust I	UBS PFD FUNDING TRUST I	22,605,044
90262WAA1	UBS Preferred Funding Trust II	UBS PFD FDG TR II PERP GTDTR SECS	11,673,352
90264AAA7	UBS Preferred Funding Trust V	UBS PFD FUNDING TR V 6.243% 5/29/2049	10,000,000
902973155	US Bancorp	US BANCORP FRN	10,000,000
90466HAA8	Unicredito Italiano Capital Trust II	UNICREDITO ITALIANO CAP TR GTD TR PFD144	8,174,456
911271AB0	United Overseas Bank Ltd	UNITED OVERSEAS BANK LTD 5.375% 09/03/20	13,326,473
91530B202	United Overseas Bank Ltd	UNITED OVERSEAS BANK LTD 5.796% 3/15/49	15,000,000
929767AA9	Wachovia Capital Trust I	WACHOVIA CAP TR I CAP SECS144A 27	35,145,445
929768AA7	Wachovia Capital Trust II	WACHOVIA CAPITAL TRST II	14,992,234
92977EAA3	Wachovia Capital Trust V	WACHOVIA CAP TR V CAP SECS144A027	9,866,491
94974PAA7	Wells Fargo Capital II	WELLS FARGO CAPITAL II 1.67% 1/30/27	2,039,335
94978SAA7	Wells Fargo Capital X	WELLS FARGO CAPITAL X 5.95% 12/15/36	21,522,786
94986EAA8	Wells Fargo Capital XIII	WELLS FARGO CAPITAL XIII 7.7% 12/29/49-1	9,000,000
96122BAA4	WESTPAC Capital Trust III	WESTPAC CAPITAL TRST III	100,314,574
96122CAA2	WESTPAC Capital Trust IV	WESTPAC CAPITAL TRUST IV 5.256% 12/31/49	9,659,272
98372PAJ7	XL Capital Ltd	XL CAPITAL 6.5% 12/31/2049	49,525,260
98876XAA0	Zurich Financial Services Ag	ZFS FINANCE USA TRUST I	4,940,902
98876YAA8	ZFS Finance Usa Trust II	ZFS FINANCE USA TRUST II	19,135,333
98877AAA9	ZFS Finance Usa Trust I	ZURICH FINANCE USA TRUST I 5.875% 05/32	29,009,836
98877CAA5	ZFS Finance Usa Trust I	ZURICH FINANCE USA TRUST I 6.5% 05/2037	13,493,685
G0799MDR7	Barclays Bank Plc	BARCLAYS BANK PLC	28,821,355
U0019VAA5	ANZ Capital Trust III	ANZ CAPITAL TRUST III	27,514,117
G01499AA3	AIB Uk 1 Lp	AIB UK 1 LP	21,191,233
EC2368958	Bank Of Scotland	BANK OF SCOTLAND	17,824,676
G63255AA4	MUFG Capital Finance 1 Ltd	MUFG CAPITAL FIN 1 LTD 6.346% 7/29/49	38,668,802
			$ 5,050,159,954

I. Subprime Mortgage Related Risk Exposure

	Actual Cost	Book Adjusted Carrying Value	Fair Value	Any other than temporary impairment recognized to date
	(in millions)			
Residential mortgage backed securities	$ 1,212	$ 1,085	$ 786	$ 14
Collateralized debt obligations	-	-	-	-
Structured securities (including principal protected notes)	-	-	-	-
Debt securities of companies with significant subprime exposure	-	-	-	-
Equity securiites of companies with significant subprime exposure	-	-	-	-
Other assets	-	-	-	-

While there is no market standard definition, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. The Company's exposure to sub-prime exists through investments in sub-prime residential-mortgage backed securities and structured finance collateralized debt obligations. The Company has exposure to unrealized losses due to changes in asset values. Over the past few years, the Company has managed its exposure to sub-prime mortgage lending by reducing its overall exposure to sub-prime, increasing the credit quality of the portfolio, stress-testing the portfolio with severe loss assumptions, and closely monitoring the performance of the portfolio. Based upon the analysis of the Company's exposure to sub-prime mortgages through its investment in asset-backed securities, the Company expects to receive payments in accordance with the contractual terms of the securities.

21. Events Subsequent

There have been no events occurring subsequent to the close of the books or accounts for this statement that would have a material effect on the financial condition of the Company.

22. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report

No change.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $1,473 million

NOTES TO FINANCIAL STATEMENTS

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?
Yes ( ) No (X)

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

No change.

23. Retrospectively Rated Contracts & Contracts Subject to Redetermination

No change.

24. Change in Incurred Losses and Loss Adjustment Expenses

No change.

25. Intercompany Pooling Arrangements

Not applicable.

26. Structured Settlements

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies and beneficiaries. To satisfy its obligations under these agreements, the Company has purchased single premium annuities that have been assumed by Metropolitan Life Insurance Company of Connecticut ("MICC"). The Company owns all rights, title and interest in these structured settlement annuity contracts. The Company has directed MICC to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements.

The structured settlement obligation and the carrying value of the annuity contracts are based upon the actuarially determined present value of expected future benefit payments, which are period certain or life contingent. The Company has reduced its structured settlement obligation by the carrying value of the funding annuity contracts. As of September 30, 2008, the carrying value of the annuity contracts and the corresponding obligations amounted to $1,079 million.

27. Health Care Receivables

No change.

28. Participating Policies

No change.

29. Premium Deficiency Reserves

Not applicable.

30. Reserves for Life Contracts and Deposit-Type Contracts

No change.

31. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No change.

32. Premiums and Annuity Considerations Deferred and Uncollected

No change.

33. Separate Accounts

No change.

34. Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/1998

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). 11/01/2000

6.4 By what department or departments?
New York State Insurance Department

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 [X] No [ ] N/A [ ]

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 [X] No [ ]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
MetLife, Inc. (a financial 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
Met Investors Advisory, LLC	Irvine, CA					YES
MetLife Advisers, LLC	Boston, MA					YES
MetLife Bank, N.A.	Bridgewater, NJ		YES			
MetLife Investment Advisors Company, LLC	Wilmington, DE					YES
MetLife Investment Funds Management, LLC	East Brunswick, NJ					YES
MetLife Investment Funds Services, LLC	East Brunswick, NJ					YES
MetLife Investors Distribution Company	Irvine, CA					YES
MetLife Securities, Inc.	New York, NY					YES
New England Securities Corporation	Boston, MA					YES
Tower Square Securities, Inc.	Hartford, CT					YES
Walnut Street Securities, Inc.	St. Louis, MO					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: $ 18,949,038

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:
Credit support annex collateral with Goldman $2,428,315, HSBC $33,259,331

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 4,330,130,576

13. Amount of real estate and mortgages held in short-term investments: $ 0

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	$ 8,717,983,294	$ 7,914,822,518
14.22	Preferred Stock	$ 2,111,374,511	$ 1,894,059,094
14.23	Common Stock	$ 848,641,564	$ 829,148,880
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 4,395,658,305	$ 3,584,905,180
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 16,073,657,674	$ 14,222,935,672
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
JPMorgan Chase Bank	4 New York Plaza, New York, NY 10004-2413
Citigroup North America, Inc	3800 Citibank Center, Tampa, FL 33610-9122
Northern Trust Company	50 La Salle Street, Chicago, IL 60603
RBC Dexia Investor Services Trust	77 King Street West, 7th Floor, Toronto, Ontario, Canada M5W 1P9
State Street Bank and Trust Company	2 Avenue De Lafayette, 5th Floor North, Boston, MA 02111

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
04095	Chris Bajak	200 Park Avenue, New York, NY 10166
04095	Bill Bixler	200 Park Avenue, New York, NY 10166
04095	Matt Blechner	200 Park Avenue, New York, NY 10166
04095	Steve Bruno	200 Park Avenue, New York, NY 10166
04095	Susan Buffum	200 Park Avenue, New York, NY 10166
04095	Brendan Cavanaugh	200 Park Avenue, New York, NY 10166
04095	Hank Chang	200 Park Avenue, New York, NY 10166
04095	Jason Chapin	200 Park Avenue, New York, NY 10166
04095	Vincent Cirulli	200 Park Avenue, New York, NY 10166
04095	Chris Costa	200 Park Avenue, New York, NY 10166
04095	Andy DeRosa	200 Park Avenue, New York, NY 10166
04095	Michael Fania	200 Park Avenue, New York, NY 10166
04095	David Farrell	200 Park Avenue, New York, NY 10166
04095	Erin Furey	200 Park Avenue, New York, NY 10166
04095	Dominic Guillossou	200 Park Avenue, New York, NY 10166
04095	Norman Hu	200 Park Avenue, New York, NY 10166
04095	Siri Hendricks	200 Park Avenue, New York, NY 10166
04095	Sean Huang	200 Park Avenue, New York, NY 10166
04095	Chris Johnson	200 Park Avenue, New York, NY 10166
04095	Kevin Kelly	200 Park Avenue, New York, NY 10166
04095	Wai Lee	200 Park Avenue, New York, NY 10166
04095	Jason Leinwand	200 Park Avenue, New York, NY 10166
04095	John Lima	200 Park Avenue, New York, NY 10166
04095	Stacey Lituchy	200 Park Avenue, New York, NY 10166
04095	Lisa Longino	200 Park Avenue, New York, NY 10166
04095	Carson Lu	200 Park Avenue, New York, NY 10166
04095	Kenneth Mahon	200 Park Avenue, New York, NY 10166
04095	Jason Manske	200 Park Avenue, New York, NY 10166
04095	William Moretti	200 Park Avenue, New York, NY 10166
04095	May Moy	200 Park Avenue, New York, NY 10166
04095	Nancy Mueller Handal	200 Park Avenue, New York, NY 10166
04095	Nowara Munir	200 Park Avenue, New York, NY 10166
04095	Matt Murphy	200 Park Avenue, New York, NY 10166
04095	Edward Palmer	200 Park Avenue, New York, NY 10166
04095	Tracy Pamperl	200 Park Avenue, New York, NY 10166
04095	Juan Peruyero	200 Park Avenue, New York, NY 10166
04095	Brad Rhoads	200 Park Avenue, New York, NY 10166
04095	John Rosenthal	200 Park Avenue, New York, NY 10166
04095	Sanket Sant	200 Park Avenue, New York, NY 10166
04095	Charles Scully	200 Park Avenue, New York, NY 10166
04095	Michael Sing	200 Park Avenue, New York, NY 10166
04095	Gerd Stabbert	200 Park Avenue, New York, NY 10166
04095	Jeff Tapper	200 Park Avenue, New York, NY 10166
04095	Gregory Tell	200 Park Avenue, New York, NY 10166
04095	Mirsad Usejnoski	200 Park Avenue, New York, NY 10166
04095	Jason Valentino	200 Park Avenue, New York, NY 10166
04095	Michael Williams	200 Park Avenue, New York, NY 10166
04095	Lamont Wilson	200 Park Avenue, New York, NY 10166
04095	Jim Wiviott	200 Park Avenue, New York, NY 10166

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

17.2 If no, list exceptions:

As of 9/30/08, eleven issues did not meet the filing requirements of the NAIC Purpose and Procedures Manual. Three issues were dropped from the NAIC database due to lack of additional information. Five issues have not been filed due to lack of final documents. Three issues need financial statements.

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	$ 10,445,009,451
	1.12 Residential Mortgages	$ 3,337
	1.13 Commercial Mortgages	$ 30,313,942,016
	1.14 Total Mortgages in Good Standing	$ 40,758,954,804
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 1,540,314
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 4,692,893
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 4,182,000
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 8,874,893
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 88,760
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 88,760
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 40,769,458,771
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)
00000	AA-1784114	05/01/2008	Canada Life Assurance Company	Toronto, Canada	YRT/I	NO

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

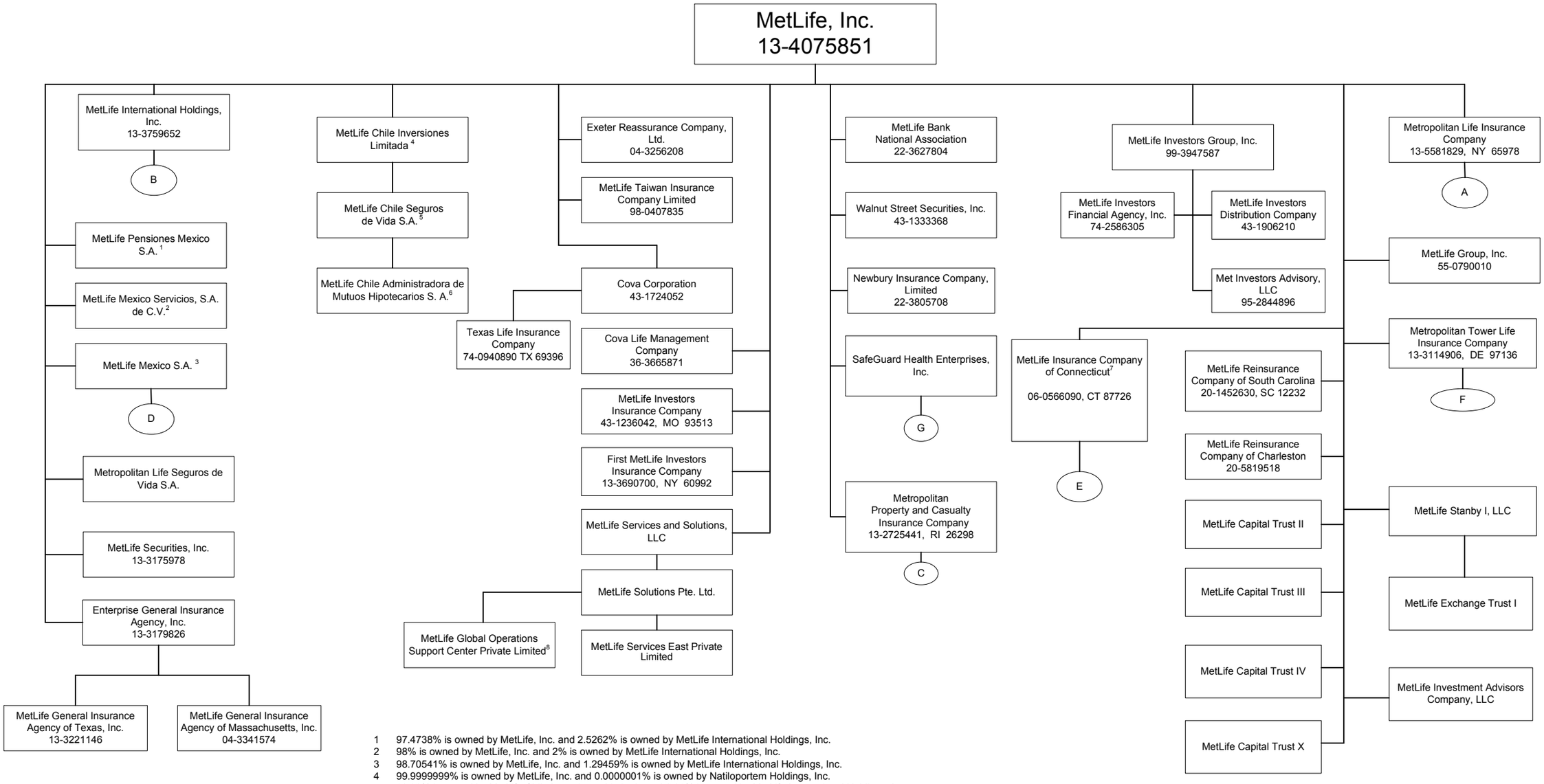
Current Year To Date - Allocated by States and Territories

		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	141,322,922	91,860,055	48,587,539	13,497,057	295,267,574	
2. Alaska	AK	L	10,988,185	8,248,798	4,283,056	568,735	24,088,775	
3. Arizona	AZ	L	76,051,360	111,324,261	105,780,642	320,007,741	613,164,004	
4. Arkansas	AR	L	52,950,044	33,072,258	34,266,439	10,332,402	130,621,143	
5. California	CA	L	613,407,520	312,617,019	435,076,775	424,577,626	1,785,678,941	12,998,235
6. Colorado	CO	L	68,251,425	41,949,413	69,943,764	13,884,033	194,028,635	
7. Connecticut	CT	L	132,321,212	180,417,105	72,792,164	145,790,278	531,320,758	
8. Delaware	DE	L	24,124,646	23,996,555	34,713,631	254,304,096	337,138,929	9,868,865,953
9. District of Columbia	DC	L	28,002,800	9,549,252	22,072,117	60,374,248	119,998,417	15,616,668
10. Florida	FL	L	323,163,864	382,797,052	247,499,981	46,188,829	999,649,725	11,029,359
11. Georgia	GA	L	165,233,627	124,790,067	135,878,619	90,392,354	516,294,666	
12. Hawaii	HI	L	19,479,848	9,199,286	10,974,817	3,978,014	43,631,965	
13. Idaho	ID	L	13,854,157	8,310,441	9,743,917	484,783	32,393,298	
14. Illinois	IL	L	316,961,980	208,010,517	207,357,848	347,703,878	1,080,034,223	50,308,261
15. Indiana	IN	L	128,179,537	54,728,372	47,680,038	57,561,192	288,149,139	
16. Iowa	IA	L	34,271,639	29,370,645	25,717,778	2,034,521	91,394,583	41,252,774
17. Kansas	KS	L	36,011,365	18,924,639	25,346,626	3,492,037	83,774,668	
18. Kentucky	KY	L	64,697,699	38,094,309	38,999,572	72,409,619	214,201,199	
19. Louisiana	LA	L	82,850,240	104,251,749	53,452,828	46,170,022	286,724,838	
20. Maine	ME	L	23,954,856	24,429,567	14,619,430	5,565,724	68,569,578	
21. Maryland	MD	L	147,200,970	128,818,377	97,604,573	78,477,293	452,101,212	
22. Massachusetts	MA	L	215,108,952	131,677,631	133,602,673	363,369,036	843,758,292	46,887,300
23. Michigan	MI	L	334,709,299	135,767,349	106,092,449	35,865,824	612,434,921	
24. Minnesota	MN	L	64,704,537	34,869,972	51,747,360	14,310,622	165,632,491	
25. Mississippi	MS	L	28,009,495	42,118,368	20,666,439	2,931,026	93,725,329	
26. Missouri	MO	L	125,790,561	79,710,173	64,540,752	57,949,698	327,991,185	
27. Montana	MT	L	6,509,949	14,364,750	3,551,563	1,923,247	26,349,510	
28. Nebraska	NE	L	17,950,327	36,890,564	14,098,663	4,476,763	73,416,317	
29. Nevada	NV	L	28,515,793	22,054,495	24,744,693	1,644,547	76,959,529	
30. New Hampshire	NH	L	33,585,100	31,893,030	18,494,582	8,431,741	92,404,453	
31. New Jersey	NJ	L	335,919,440	287,764,971	170,707,067	435,149,847	1,229,541,325	23,141,800
32. New Mexico	NM	L	21,138,835	21,068,159	15,129,532	20,205,222	77,541,749	
33. New York	NY	L	1,091,842,971	590,540,622	413,214,504	1,443,709,578	3,539,307,674	12,086,407,346
34. North Carolina	NC	L	154,793,158	118,127,327	144,256,276	70,166,696	487,343,458	185,583,714
35. North Dakota	ND	L	4,422,847	2,146,740	4,660,424	105,752	11,335,764	
36. Ohio	OH	L	244,622,596	179,176,773	139,311,234	30,540,429	593,651,032	30,184,957
37. Oklahoma	OK	L	72,090,571	36,545,793	29,334,238	17,433,835	155,404,437	
38. Oregon	OR	L	28,165,026	28,673,662	35,130,846	567,888	92,537,422	
39. Pennsylvania	PA	L	306,206,169	380,576,854	193,895,669	399,141,371	1,279,820,063	31,067,213
40. Rhode Island	RI	L	41,627,358	21,191,548	18,630,721	7,625,217	89,074,844	
41. South Carolina	SC	L	61,749,114	48,092,541	45,127,010	14,039,538	169,008,203	
42. South Dakota	SD	L	5,490,102	2,030,340	5,442,913	190,839	13,154,194	
43. Tennessee	TN	L	109,129,166	56,801,582	64,041,102	22,882,650	252,854,500	
44. Texas	TX	L	406,600,046	234,642,235	271,374,420	51,409,857	964,026,557	
45. Utah	UT	L	29,024,297	20,657,040	28,927,047	417,888	79,026,272	
46. Vermont	VT	L	13,805,304	9,588,165	10,834,014	2,417,692	36,645,175	
47. Virginia	VA	L	147,863,089	150,074,458	123,000,972	176,297,202	597,235,722	
48. Washington	WA	L	67,586,075	65,596,652	70,616,274	28,701,592	232,500,592	
49. West Virginia	WV	L	27,222,265	105,076,349	16,900,211	13,156,501	162,355,326	
50. Wisconsin	WI	L	77,789,018	96,904,644	43,322,488	39,716,828	257,732,977	
51. Wyoming	WY	L	6,082,174	2,701,609	3,177,492	1,295,330	13,256,606	
52. American Samoa	AS	N	26,843		62		26,905	
53. Guam	GU	L	274,485	450	167,295		442,230	
54. Puerto Rico	PR	L	7,697,419	9,393,908	3,262,695	(349,802)	20,004,220	
55. U.S. Virgin Islands	VI	L	4,639,848	33,166	554,736		5,227,750	
56. Northern Mariana Islands	MP	L						
57. Canada	CN	N	1,126,144	5,790,069	1,288,602	820	8,205,635	
58. Aggregate Other Aliens	OT	XXX	18,795,364	2,671,971	3,790,858	15,022	25,273,214	
59. Subtotal		(a) 55	6,643,893,631	4,949,973,700	4,036,030,031	5,263,534,779	20,893,432,141	22,403,343,580
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	874,075,236				874,075,236	
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	26,981,045	56,368	3,467,232		30,504,645	
94. Aggregate or other amounts not allocable by State		XXX	1,977,640,033		286,497,071		2,264,137,104	13,744,709
95. Totals (Direct Business)		XXX	9,522,589,945	4,950,030,068	4,325,994,334	5,263,534,779	24,062,149,126	22,417,088,289
96. Plus Reinsurance Assumed		XXX	41,929,690	44,123,680	64,415,845		150,469,215	
97 Totals (All Business)		XXX	9,564,519,635	4,994,153,748	4,390,410,179	5,263,534,779	24,212,618,341	22,417,088,289
98. Less Reinsurance Ceded		XXX	3,377,708,190	115,248,727	117,814,485		3,610,771,402	
99. Totals (All Business) less Reinsurance Ceded		XXX	6,186,811,445	4,878,905,021	4,272,595,694	5,263,534,779	20,601,846,939	22,417,088,289
DETAILS OF WRITE-INS								
5801. Other Alien		XXX	18,795,364	2,671,971	3,790,858	15,022	25,273,214	
5802.		XXX						
5803.		XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	18,795,364	2,671,971	3,790,858	15,022	25,273,214	
9401. Cash surrendered values applied as premiums (1035 surrenders)		XXX	8,602,942				8,602,942	
9402. Federal Amtrak contracts		XXX	(9)		1,444,881		1,444,872	
9403. Federal dental		XXX			169,677,187		169,677,187	
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	1,969,037,100		115,375,003		2,084,412,103	13,744,709
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	1,977,640,033		286,497,071		2,264,137,104	13,744,709

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

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

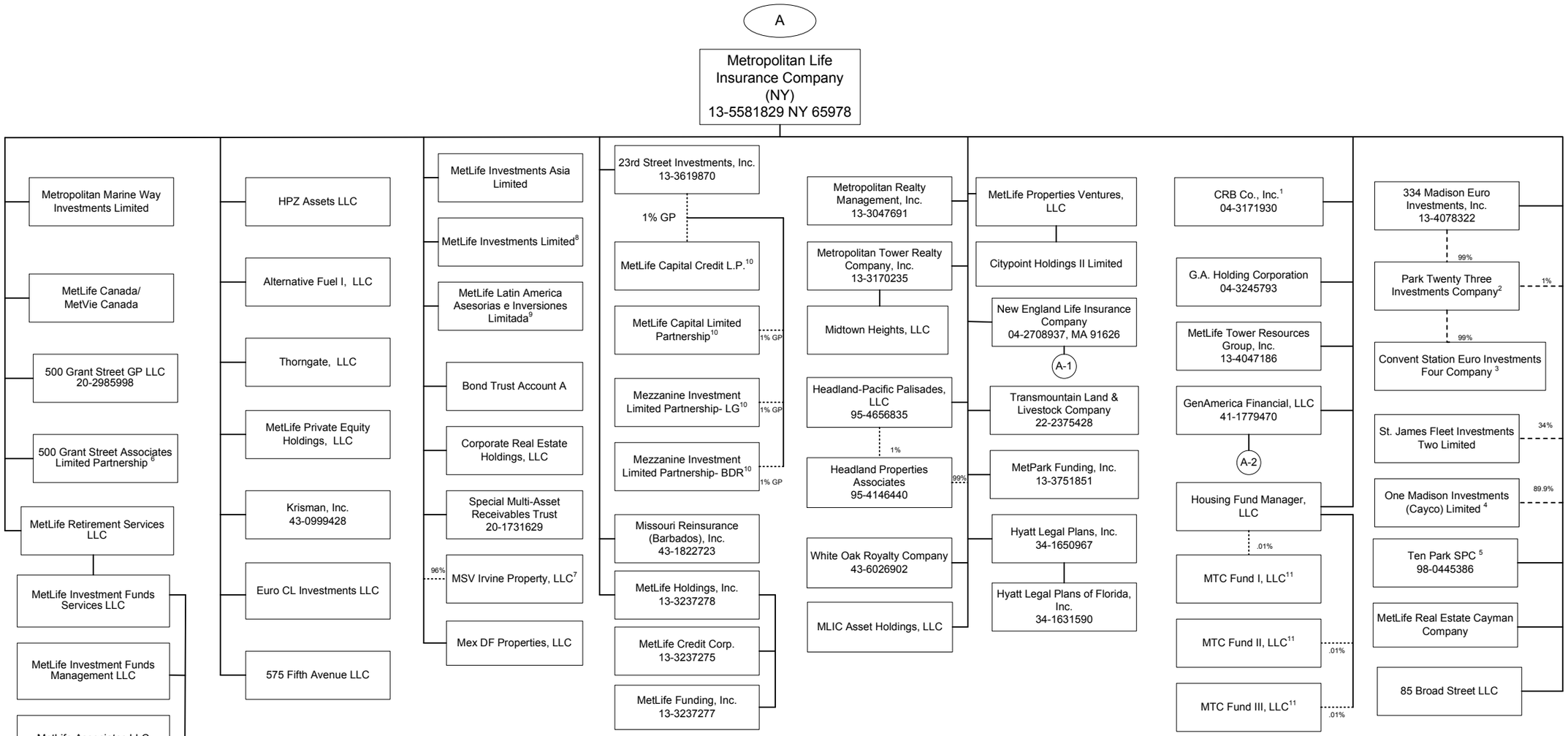
PART 1 - ORGANIZATIONAL CHART



1 97.4738% is owned by MetLife, Inc. and 2.5262% is owned by MetLife International Holdings, Inc.
2 98% is owned by MetLife, Inc. and 2% is owned by MetLife International Holdings, Inc.
3 98.70541% is owned by MetLife, Inc. and 1.29459% is owned by MetLife International Holdings, Inc.
4 99.9999999% is owned by MetLife, Inc. and 0.0000001% is owned by Natiloportem Holdings, Inc.
5 99.99% is owned by MetLife Chile Inversiones Limitada and 0.01% is owned by MetLife International Holdings, Inc.
6 99.99% is owned by MetLife Chile Seguros de Vida S.A. and 0.01% is owned by MetLife Chile Inversiones Limitada.
7 86.72% is owned by MetLife, Inc. and 13.28% is owned by MetLife Investors Group, Inc.
8 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, Inc.

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

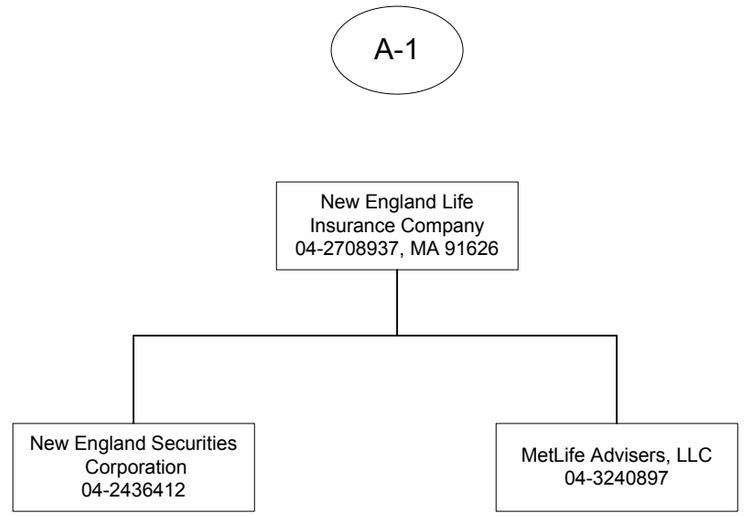
PART 1 - ORGANIZATIONAL CHART



1 AEW Real Estate Advisors, Inc. holds 49,000 preferred non-voting shares and AEW Advisors, Inc. holds 1,000 preferred non-voting shares of CRB Co., Inc.
2 1% voting control of Park Twenty Three Investments Company is held by St. James Fleet Investments Two Limited.
3 1% voting control of Convent Station Euro Investments Four Company is held by 334 Madison Euro Investments, Inc. as nominee for Park Twenty Three Investments Company.
4 10.1% voting control of One Madison Investments (Cayco) Limited is held by Convent Station Euro Investments Four Company.
5 1% voting control of Ten Park SPC is held by 23rd Street Investments, Inc.
6 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.
7 4% of MSV Irvine Property, LLC is owned by Metropolitan Tower Realty Company, Inc. and 96% is owned by Metropolitan Life Insurance Company.
8. 23rd Street Investments, Inc. holds one share of MetLife Investments Limited.
9. 23rd Street Investments, Inc holds .01% of MetLife Latin America Asesorias e Inversiones Limitada.
10. 1% General Partnership interest is held by 23rd Street Investments, Inc. and 99% Limited Partnership interest is held by Metropolitan Life Insurance Company.
11. Housing Fund Manager, LLC is the managing member LLC and the remaining interests are held by a third party member.

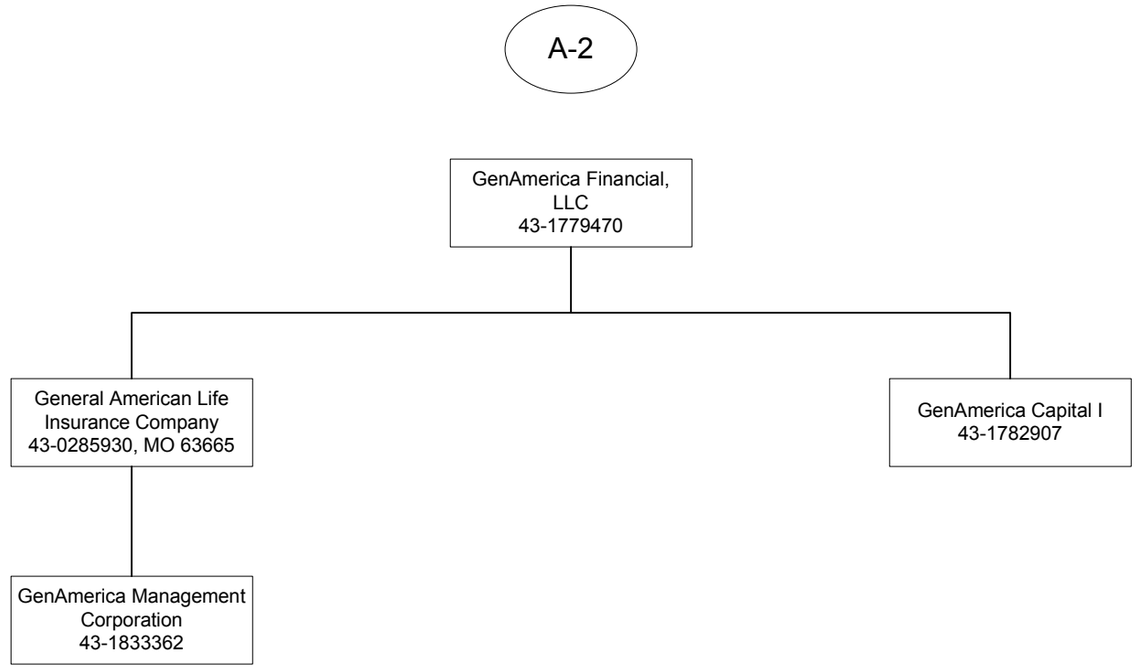
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



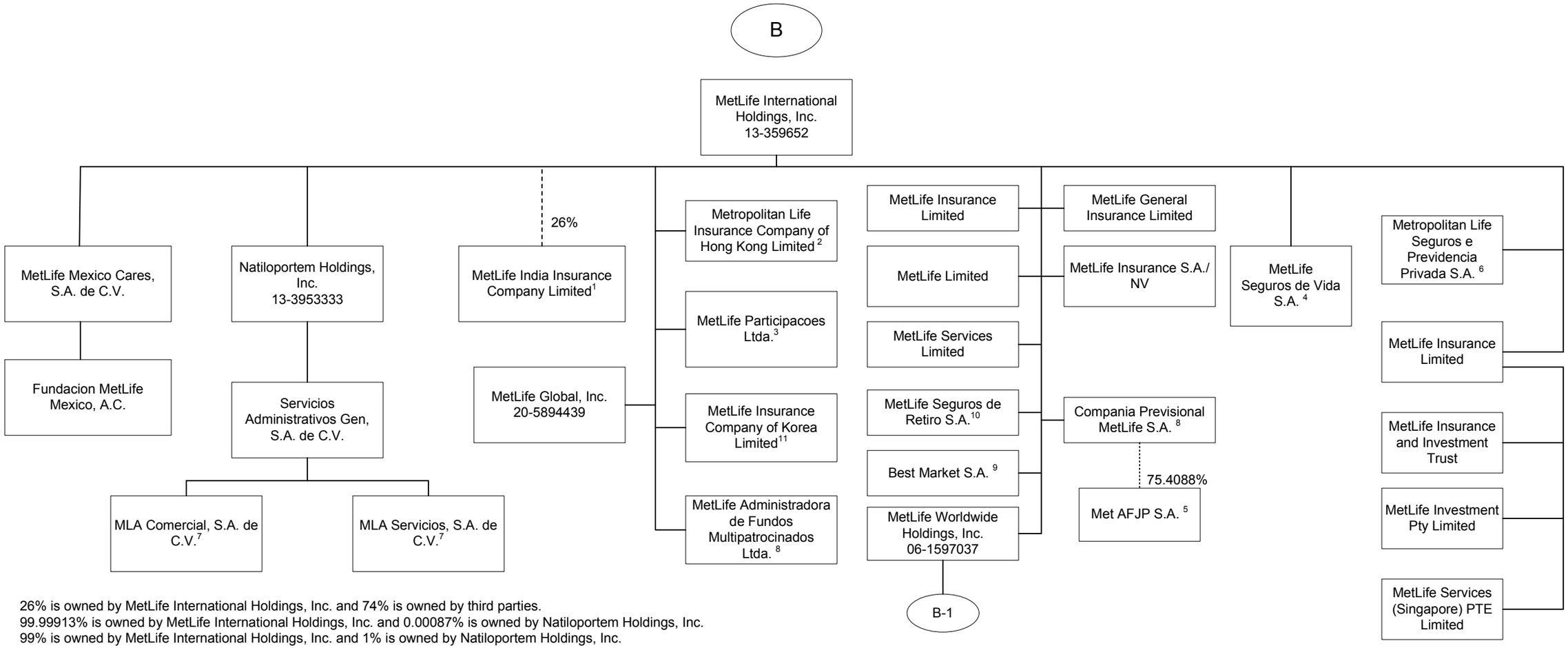
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

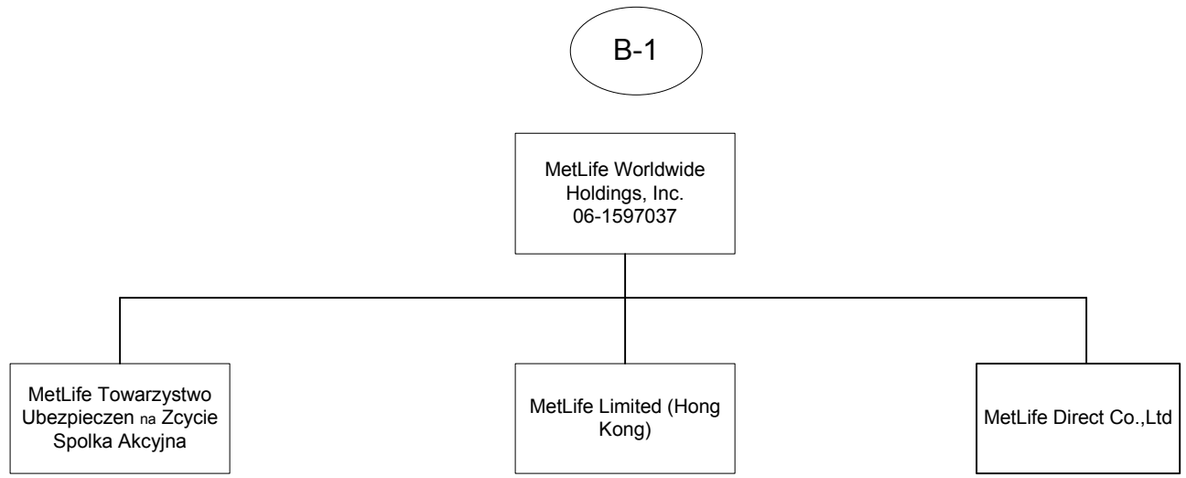
PART 1 - ORGANIZATIONAL CHART



1 26% is owned by MetLife International Holdings, Inc. and 74% is owned by third parties.
2 99.99913% is owned by MetLife International Holdings, Inc. and 0.00087% is owned by Natiloportem Holdings, Inc.
3 99% is owned by MetLife International Holdings, Inc. and 1% is owned by Natiloportem Holdings, Inc.
4 95.2499% is owned by MetLife International Holdings, Inc. and 4.7473% is owned by Natiloportem Holdings, Inc.
5 75.4088% of the shares of Met AFJP S.A. are held by Compania Previsional MetLife SA, 19.5912% is owned by MetLife Seguros de Vida SA, 3.9689% is held by Natiloportem Holdings, Inc., and 1.0310% is held by MetLife Seguros de Retiro S.A.
6 66.6617540% is owned by MetLife International Holdings, Inc., 33.3382457% is owned by MetLife Worldwide Holdings, Inc., and 0.0000003% is owned by Natiloportem Holdings, Inc.
7 99% is owned by Servicios Administrativos Gen, S.A. de C.V and 1% is owned by MetLife Mexico Cares, S.A. de C.V.
8 95.4635% is owned by MetLife International Holdings, Inc. and 4.5364% is owned by Natiloportem Holdings, Inc.
9 5% of the shares are held by Natiloportem Holdings, Inc., and 94.9999% is owned by MetLife International Holdings Inc.
10 96.8819% is owned by MetLife International Holdings, Inc. and 3.1180% is owned by Natiloportem Holdings, Inc.
11 14.64% of MetLife Insurance Company of Korea Limited is owned by MetLife Mexico, S.A. and 85.36% is owned by MetLife International Holdings, Inc.

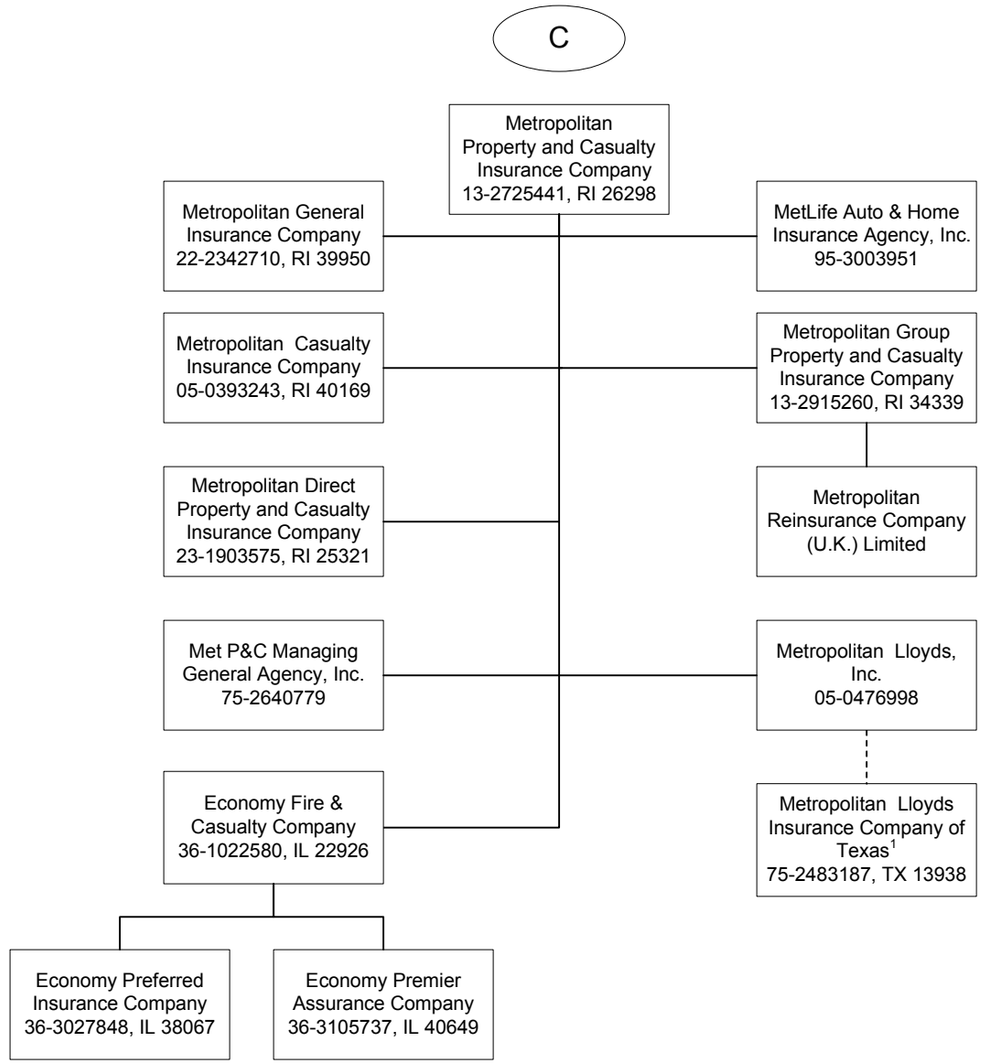
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

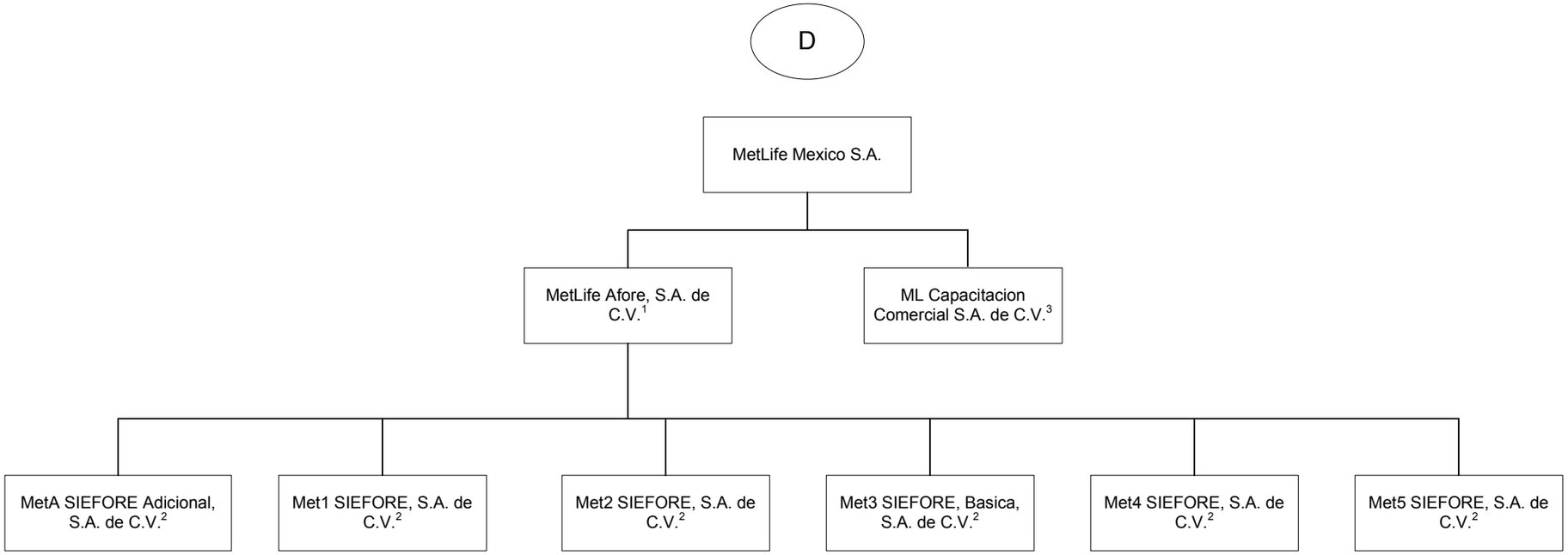
PART 1 - ORGANIZATIONAL CHART



1 Metropolitan Lloyds Insurance Company of Texas, an affiliated association, provides automobile, homeowner and related insurance for the Texas market. It is an association of individuals designated as underwriters. Metropolitan Lloyds, Inc., a subsidiary of Metropolitan Property and Casualty Insurance Company, serves as the attorney-in-fact and manages the association.

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

PART 1 - ORGANIZATIONAL CHART



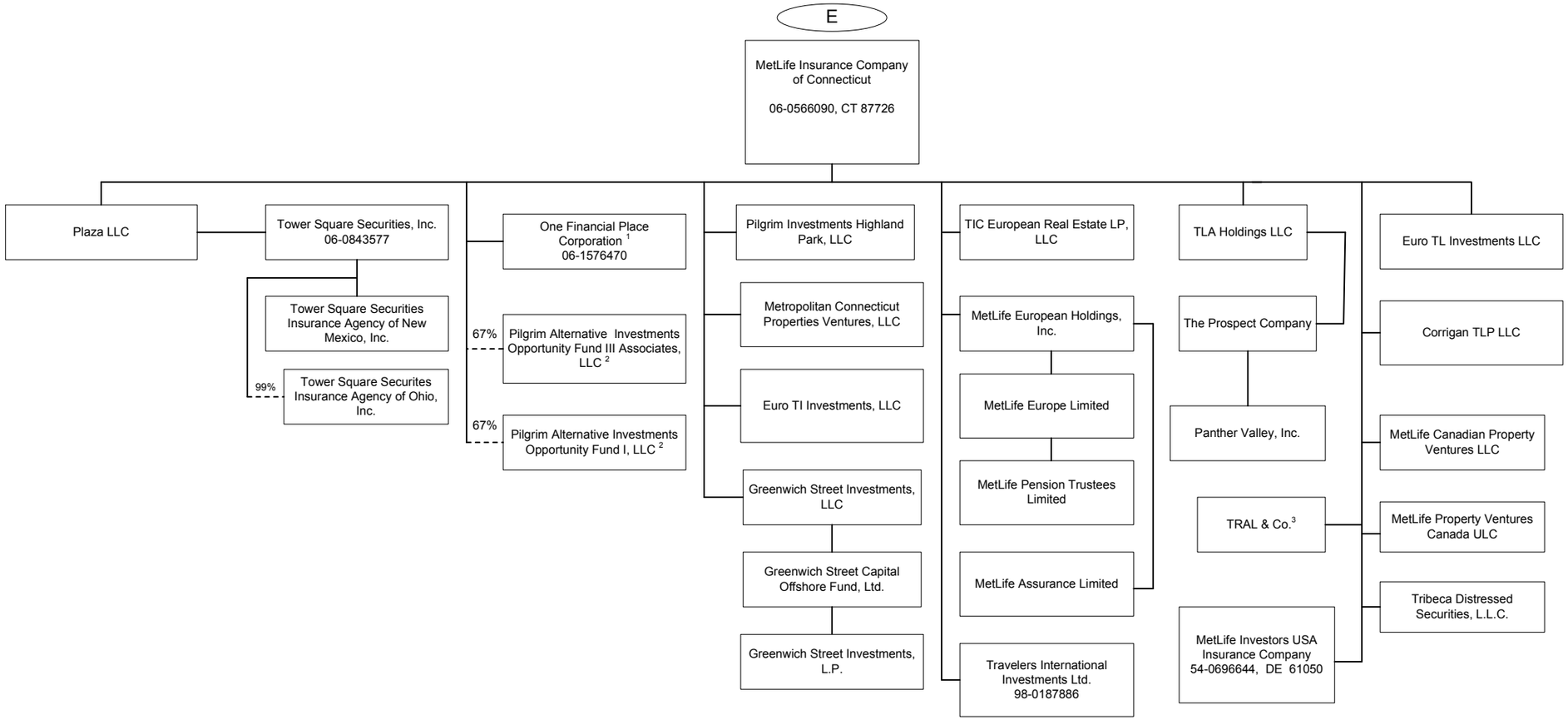
1 99.99% is owned by MetLife Mexico S.A. (Mexico) and .01% is owned by MetLife Pensiones S.A.

2 99.99% is owned by MetLife Afore, S.A. de C.V. and .01% is owned by MetLife Mexico S.A. (Mexico).

3 99% is owned by MetLife Mexico S.A. and 1% is owned by MetLife Mexico Cares, S.A. de C.V.

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

PART 1 - ORGANIZATIONAL CHART



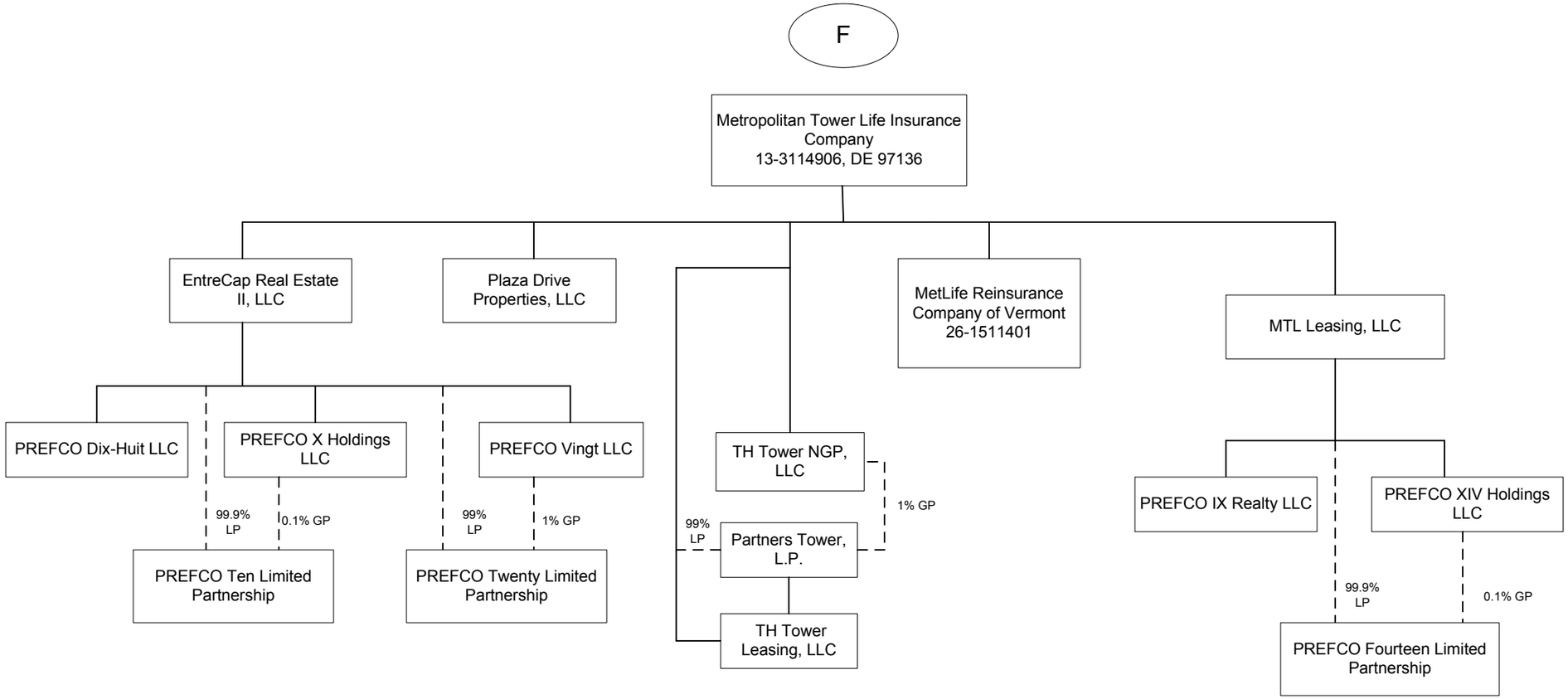
1 100% is owned in the aggregate by MetLife Insurance Company of Connecticut.

2 67% is owned by MetLife Insurance Company of Connecticut and 33% is owned by a third party.

3 TRAL & Co. is a General Partnership. Its partners are MetLife Insurance Company of Connecticut and Metropolitan Life Insurance Company.

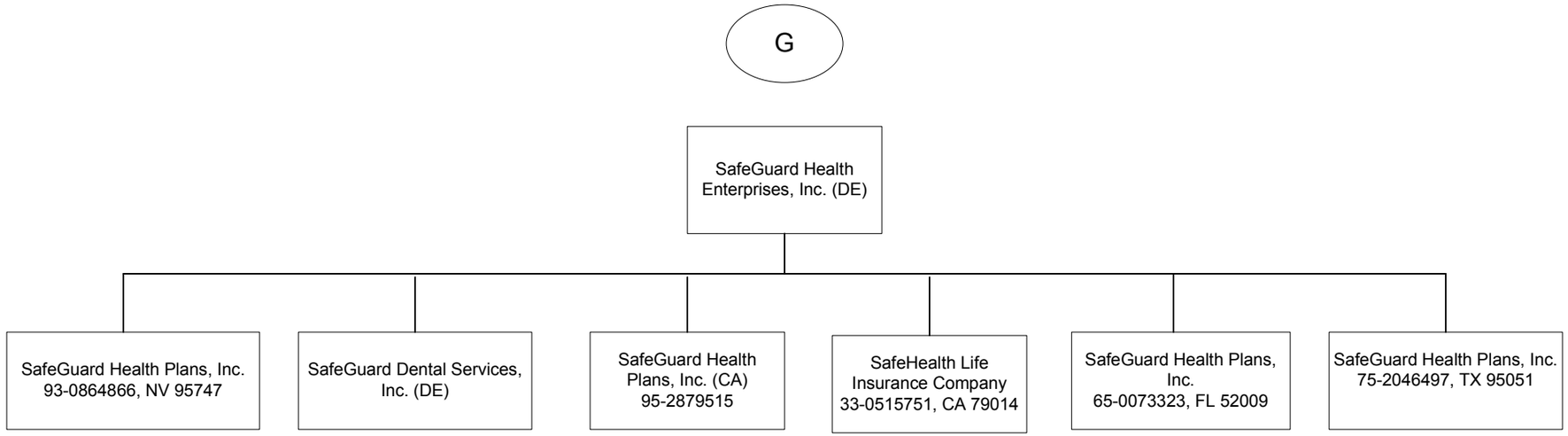
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

The voting securities (excluding directors' qualifying shares, if any) of each subsidiary shown on the organizational chart are 100% owned by their respective parent corporation, unless otherwise indicated.

In addition to the entities shown on the organizational chart, MetLife, Inc. (or where indicated, a subsidiary) also owns interests in the following entities:

1) Metropolitan Life Insurance Company owns varying interests in certain mutual funds distributed by its affiliates. These ownership interests are generally expected to decrease as shares of the funds are purchased by unaffiliated investors.

2) Metropolitan Life Insurance Company indirectly owns 100% of the non-voting preferred stock of Nathan and Lewis Associates Ohio, Incorporated, an insurance agency. 100% of the voting common stock of this company is held by an individual who has agreed to vote such shares at the direction of N.L. HOLDING CORP. (DEL), a direct wholly owned subsidiary of MetLife, Inc.

3) Mezzanine Investment Limited Partnerships ("MILPs"), Delaware limited partnerships, are investment vehicles through which investments in certain entities are held. A wholly owned subsidiary of Metropolitan Life Insurance Company serves as the general partner of the limited partnerships and Metropolitan Life Insurance Company directly owns a 99% limited partnership interest in each MILP. The MILPs have various ownership and/or debt interests in certain companies.

4) The Metropolitan Money Market Pool and MetLife Intermediate Income Pool are pass-through investments pools, of which Metropolitan Life Insurance Company and/or its subsidiaries and/or affiliates are general partners.

NOTE: THE METLIFE, INC. ORGANIZATIONAL CHART DOES NOT INCLUDE REAL ESTATE JOINT VENTURES AND PARTNERSHIPS OF WHICH METLIFE, INC. AND/OR ITS SUBSIDIARIES IS AN INVESTMENT PARTNER. IN ADDITION, CERTAIN INACTIVE SUBSIDIARIES HAVE ALSO BEEN OMITTED.

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?	NO
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?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1. Not applicable
2. Not applicable
3. Not applicable
4. Not applicable
5. Not applicable
6. Not applicable
7. Not applicable

Bar Code:

1. 6 5 9 7 8 2 0 0 8 4 9 0 0 0 0 0 3
Trusteed Surplus Statement [Document Identifier 490]

2. 6 5 9 7 8 2 0 0 8 3 6 5 0 0 0 0 3
Medicare Part D Coverage Supplement [Document Identifier 365]

3. 6 5 9 7 8 2 0 0 8 4 4 5 0 0 0 0 3
Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

4. 6 5 9 7 8 2 0 0 8 4 4 6 0 0 0 0 3
Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

5. 6 5 9 7 8 2 0 0 8 4 4 7 0 0 0 0 3
Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. 6 5 9 7 8 2 0 0 8 4 4 8 0 0 0 0 3
Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

7. 6 5 9 7 8 2 0 0 8 4 4 9 0 0 0 0 3
Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Intangible asset offsetting minimum pension liability	50,938,000		50,938,000	3,617,586
2305.	Receivable on reinsurance assumed	3,628,320		3,628,320	4,929,127
2306.	Recoverable finite risk insurance	0		0	826,931,110
2307.	Leasehold improvements	136,682,408	136,682,408		
2308.	Discount on issuance of surplus notes	741,077	741,077		
2309.	Other intangibles	355,346,412	355,346,412		
2310.	Prepaid real estate taxes and expenses	12,732,132	12,732,132		
2311.	Overfunding of company pension plan	2,155,239,736	2,155,239,736		
2312.	Cash advances	71,004	71,004		
2397.	Summary of remaining write-ins for Line 23 from overflow page	2,715,379,089	2,660,812,769	54,566,320	835,477,823

Additional Write-ins for Liabilities Line 25

2504.	Legal contingency reserve	808,494,913	934,312,780
2505.	Cash collateral on derivatives	592,512,290	229,650,000
2506.	Other liabilities	462,362,412	678,053,662
2507.	FEGLI contingency reserve	91,132,797	145,829,661
2508.	Funding obligation for joint ventures	19,383,283	12,984,159
2509.	FEGLI conversion pool funds	15,950,564	17,748,126
2510.	Aviation reinsurance liability	1,833,000	2,252,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,991,669,259	2,020,830,388

Additional Write-ins for Summary of Operations Line 27

2704.	VODA & VOCRA amortization expense	33,039,959	33,039,959	44,053,279
2705.	Other deductions / adjustments	1,981,187	10,693,601	(1,887,961)
2797.	Summary of remaining write-ins for Line 27 from overflow page	35,021,146	43,733,560	42,165,318

Additional Write-ins for Schedule T Line 94

9404.	Federal employees group life insurance premiums	XXX	1,969,037,100				1,969,037,100	
9405.	Federal employees group long term care premiums	XXX			115,375,003		115,375,003	
9406.	Group health fund deposits	XXX						672,867
9407.	Group life fund deposits	XXX						13,071,842
9497.	Summary of remaining write-ins for Line 94 from overflow page	XXX	1,969,037,100		115,375,003		2,084,412,103	13,744,709

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,568,908,046	3,586,248,083
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions		
	2.2 Additional investment made after acquisitions	120,898,435	140,122,791
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(15,087,176)	(1,219,064)
5.	Deduct amounts received on disposals	7,409,895	50,473,994
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	779,467	
8.	Deduct current year's depreciation	80,199,514	105,769,770
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,586,330,429	3,568,908,046
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,586,330,429	3,568,908,046

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	38,579,188,908	34,472,815,338
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	5,656,842,777	9,500,714,294
	2.2 Additional investment made after acquisitions	469,506,184	575,077,044
3.	Capitalized deferred interest and other		331,026
4.	Accrual of discount	18,404,746	32,346,839
5.	Unrealized valuation increase (decrease)	(4,277,920)	(172,374,214)
6.	Total gain (loss) on disposals	42,428,659	13,442,429
7.	Deduct amounts received on disposals	3,669,642,191	6,151,914,204
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,870,613	3,868,480
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(258,180,466)	312,618,837
10.	Deduct current year's other than temporary impairment recognized	61,941,313	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	40,769,458,771	38,579,188,908
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	40,769,458,771	38,579,188,908

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	12,497,452,079	9,360,237,064
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	990,773,214	1,095,587,363
	2.2 Additional investment made after acquisitions	2,051,144,025	4,352,304,685
3.	Capitalized deferred interest and other		
4.	Accrual of discount	142,915	266,204
5.	Unrealized valuation increase (decrease)	(1,060,493,486)	510,055,583
6.	Total gain (loss) on disposals	15,600,797	67,084,449
7.	Deduct amounts received on disposals	1,251,930,348	2,925,172,218
8.	Deduct amortization of premium and depreciation	56,264,546	1,193,953
9.	Total foreign exchange change in book/adjusted carrying value	139,252,976	38,282,902
10.	Deduct current year's other than temporary impairment recognized	886,212	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	13,324,791,414	12,497,452,079
12.	Deduct total nonadmitted amounts	381,324,608	347,890,297
13.	Statement value at end of current period (Line 11 minus Line 12)	12,943,466,806	12,149,561,782

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	146,513,142,425	144,778,483,146
2.	Cost of bonds and stocks acquired	52,198,163,750	61,644,819,430
3.	Accrual of discount	452,486,824	639,000,482
4.	Unrealized valuation increase (decrease)	(409,797,929)	185,189,658
5.	Total gain (loss) on disposals	(145,700,422)	136,254,471
6.	Deduct consideration for bonds and stocks disposed of	56,797,724,854	61,089,061,685
7.	Deduct amortization of premium	96,758,323	142,692,856
8.	Total foreign exchange change in book/adjusted carrying value	(1,418,835,717)	413,858,815
9.	Deduct current year's other than temporary impairment recognized	432,149,905	52,709,036
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	139,862,825,849	146,513,142,425
11.	Deduct total nonadmitted amounts	42,487,940	38,416,599
12.	Statement value at end of current period (Line 10 minus Line 11)	139,820,337,909	146,474,725,826

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)	107,552,610,869	131,941,934,088	135,196,731,698	(1,409,045,343)	103,833,757,896	107,552,610,869	102,888,767,916	97,994,194,390
2. Class 2 (a)	26,197,837,188	1,897,595,497	1,878,528,624	209,564,087	26,631,165,422	26,197,837,188	26,426,468,148	26,490,874,401
3. Class 3 (a)	6,419,626,185	2,473,063,356	2,423,874,516	(259,399,246)	6,543,158,279	6,419,626,185	6,209,415,779	6,825,294,940
4. Class 4 (a)	3,408,951,655	1,822,670,251	2,061,826,233	(84,353,022)	3,612,736,487	3,408,951,655	3,085,442,651	3,758,556,796
5. Class 5 (a)	1,093,487,067	644,784,995	721,140,953	(1,310,385)	939,899,831	1,093,487,067	1,015,820,724	921,474,337
6. Class 6 (a)	99,292,052	421,384		20,412,438	90,486,177	99,292,052	120,125,874	2,106,177
7. Total Bonds	144,771,805,016	138,780,469,571	142,282,102,024	(1,524,131,471)	141,651,204,092	144,771,805,016	139,746,041,092	135,992,501,041
PREFERRED STOCK								
8. Class 1	5,598,782,546	18,000,000	63,412,439	(522,677,852)	5,691,737,379	5,598,782,546	5,030,692,255	5,750,928,747
9. Class 2	1,833,739,995	4,717,359	172,898,481	273,733,123	1,754,924,708	1,833,739,995	1,939,291,996	1,864,411,875
10. Class 3	458,123,891	31,555		(38,238,426)	560,896,923	458,123,891	419,917,020	520,846,332
11. Class 4	5,000,000	929,114			5,000,000	5,000,000	5,929,114	43,783,680
12. Class 5	5,726,776	41,890		(1,491,147)	3,280,015	5,726,776	4,277,519	4,110,641
13. Class 6		1,557,913	10,978,329	9,420,416				
14. Total Preferred Stock	7,901,373,208	25,277,831	247,289,249	(279,253,886)	8,015,839,025	7,901,373,208	7,400,107,904	8,184,081,275
15. Total Bonds and Preferred Stock	152,673,178,224	138,805,747,402	142,529,391,273	(1,803,385,357)	149,667,043,117	152,673,178,224	147,146,148,996	144,176,582,316

(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 $ 125,842,951 ; 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	1,479,076,345	XXX	1,478,080,352	2,726,254	957,805

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	412,290,483	626,300,654
2.	Cost of short-term investments acquired	2,052,482,939	8,015,406,628
3.	Accrual of discount	2,440,280	7,654,016
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(58,081)	235,367
6.	Deduct consideration received on disposals	988,079,276	8,236,554,601
7.	Deduct amortization of premium		751,581
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,479,076,345	412,290,483
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,479,076,345	412,290,483

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
539481A*2	LOBLAW COS LTD	2	30,282,396	33,113,016	LOBLAW COS LTD Credit Default Swap	(47,374)	912810-PT-9	T 4 3/4 02/15/37	30,282,396	33,160,390	1
693627A@0	PSI ENERGY INC	2	32,240,408	34,421,829	PSI ENERGY INC Credit Default Swap	45,432	912833-LN-8	S 0 05/15/23	5,221,493	5,610,029	1
693627A@0							912828-EX-4	T 4 1/2 02/28/11	21,887,075	23,273,580	1
693627A@0							912828-EW-6	T 4 1/2 02/15/16	5,131,840	5,492,789	1
N4577#AG1	INTERNATIONAL ENDESA B V	1	26,956,913	23,995,254	INTERNATIONAL ENDESA B V Credit Default Swap	(107,946)	52108H-ZY-3	LBUBS 2004-C2 A4	26,956,913	24,103,200	1FE
035229B@1	ANHEUSER BUSCH COS INC	1	21,616,138	23,962,509	ANHEUSER BUSCH COS INC Credit Default Swap	(34,695)	31359M-GK-3	FNMA 6 5/8 11/15/30	21,616,138	23,997,204	1
12513#AV3	CDX.NA.IG.9	1	111,759,538	134,503,483	CDX.NA.IG.9 Credit Default Swap	1,165,043	912803-AN-3	SP 0 05/15/18	42,170,352	58,512,125	1
12513#AV3							912810-FT-0	T 4 1/2 02/15/36	69,589,186	74,826,315	1
12513#CW9	CDX.NA.IG.9	1	81,421,135	81,507,085	CDX.NA.IG.9 Credit Default Swap	126,036	912810-EH-7	T 7 7/8 02/15/21	201,165	255,417	1
12513#CW9							912810-FT-0	T 4 1/2 02/15/36	2,427,608	2,576,289	1
12513#CW9							912828-GH-7	T 4 5/8 02/15/17	326,638	345,846	1
12513#CW9							3133XG-AY-0	FHLB 5 1/2 07/15/36	4,347,602	4,424,616	1
12513#CW9							008117-AH-6	AETNA INC GTD DER	494,201	466,154	1FE
12513#CW9							013716-AV-7	ALCAN INC 5% 6/1/15	2,920,778	2,708,828	1FE
12513#CW9							039483-AM-4	ARCHER DANIELS MIDLAND CO DEB	1,124,668	1,082,907	1FE
12513#CW9							071813-AW-9	BAXTER INTL 5.9% 9/1/2016	1,326,313	1,335,027	1FE
12513#CW9							149123-BM-2	CATERPILLAR INC 5.7% 8/15/16	1,217,908	1,201,371	1FE
12513#CW9							191219-AP-9	COCA COLA ENTERPRISES INC DEB	906,788	967,747	1FE
12513#CW9							207597-CZ-6	CONNECTICUT LT&PWR CO 1ST 94D	2,003,992	1,842,137	1FE
12513#CW9							25468P-CA-2	DISNEY WALT CO MTNS BE FR	1,996,866	2,075,260	1FE
12513#CW9							291011-AQ-7	EMERSON ELEC CO NT	1,861,268	1,765,203	1FE
12513#CW9							3133XN-CC-1	FHLB 5.648 11/27/37	20,720,000	20,330,878	1
12513#CW9							31359M-L8-4	FNMA 6.00% 04/18/36	2,095,806	2,140,278	1
12513#CW9							44841S-AB-5	HUTCHISON WHAMP INTL LTD 6.25% 1/24/14	3,697,248	3,403,067	1FE
12513#CW9							449934-A@-7	IMS HEALTH INC 5.550% 04/27/16	2,100,000	2,057,580	1
12513#CW9							456866-AJ-1	INGERSOLL-RAND CO BD	2,267,865	2,177,522	2FE
12513#CW9							580645-AE-9	MCGRAW-HILL COS INC 5.9% 11/15/2017	942,860	936,486	1FE
12513#CW9							594185-AQ-3	MICHIGAN BELL TEL CO DEB	566,979	496,860	1FE
12513#CW9							713409-AC-4	PEPSI BOTTLING GROUP INC	455,034	442,050	1FE
12513#CW9							761157-AA-4	RFCO 8 1/8 10/15/19	1,057,157	1,332,828	1
12513#CW9							880591-CS-9	TVA 5.88 04/01/36	1,084,078	1,134,660	1
12513#CW9							881685-AX-9	TEXACO CAPITAL INC DEB	2,603,504	3,133,908	1FE
12513#CW9							912810-DZ-8	T 8 7/8 08/15/17	1,061,925	1,259,462	1
12513#CW9							92343V-AF-1	VERIZON COMMUNICATIONS 6.25% 4/1/37	2,291,180	1,903,278	1FE
12513#CW9							92857T-AH-0	VODAFONE GROUP PLC	1,266,076	1,015,896	1FE
12513#CW9							94978S-AA-7	WELLS FARGO CAPITAL X 5.95% 12/15/36	1,879,737	1,558,003	RP2UFE
12513#CW9							438516-AX-4	HONEYWELL INTERNATIONAL 5.3% 3/1/2018	996,552	941,250	1FE
12513#CW9							912810-FP-8	T 5 3/8 02/15/31	4,504,828	4,772,586	1
12513#CW9							880591-CS-9	TVA 5.88 04/01/36	542,039	567,330	1
12513#CW9							912828-HA-1	T 4 3/4 08/15/17	9,610,575	10,129,928	1
12513#CW9							748148-PD-9	QUEBEC PROV CDA DEB-NN	521,896	600,400	1FE
12513#CR0	CDX.NA.IG.9	1	81,913,075	81,700,090	CDX.NA.IG.9 Credit Default Swap	118,618	912810-EH-7	T 7 7/8 02/15/21	211,753	268,860	1
12513#CR0							912810-FT-0	T 4 1/2 02/15/36	2,234,173	2,371,007	1
12513#CR0							912828-GH-7	T 4 5/8 02/15/17	590,964	625,714	1
12513#CR0							3133XG-AY-0	FHLB 5 1/2 07/15/36	4,347,602	4,424,616	1
12513#CR0							008117-AH-6	AETNA INC GTD DER	494,201	466,154	1FE
12513#CR0							013716-AV-7	ALCAN INC 5% 6/1/15	2,920,778	2,708,828	1FE
12513#CR0							039483-AM-4	ARCHER DANIELS MIDLAND CO DEB	1,124,668	1,082,907	1FE
12513#CR0							071813-AW-9	BAXTER INTL 5.9% 9/1/2016	1,396,119	1,405,292	1FE
12513#CR0							149123-BM-2	CATERPILLAR INC 5.7% 8/15/16	943,379	930,570	1FE
12513#CR0							191219-AP-9	COCA COLA ENTERPRISES INC DEB	906,788	967,747	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1	2	3	4	5	Derivative Instruments Open		Cash Instrument(s) Held				
					6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
12513#CR0							207597-CZ-6	CONNECTICUT LT&PWR CO 1ST 94D	2,475,519	2,275,581	1FE
12513#CR0							25468P-CA-2	DISNEY WALT CO MTNS BE FR	1,677,367	1,743,218	1FE
12513#CR0							291011-AQ-7	EMERSON ELEC CO NT	1,861,268	1,765,203	1FE
12513#CR0							3133XN-CC-1	FHLB 5.648 11/27/37	20,760,000	20,370,127	1
12513#CR0							31359M-L8-4	FNMA 6.00% 04/18/36	2,095,806	2,140,278	1
12513#CR0							44841S-AB-5	HUTCHISON WHAMP INTL LTD 6.25% 1/24/14	3,697,248	3,403,067	1FE
12513#CR0							449934-A@-7	IMS HEALTH INC 5.550% 04/27/16	2,100,000	2,057,580	1
12513#CR0							456866-AJ-1	INGERSOLL-RAND CO BD	2,267,865	2,177,522	2FE
12513#CR0							459200-AG-6	INTERNATIONAL BUSINESS MACHS DEB	1,202,901	1,158,390	1FE
12513#CR0							580645-AE-9	MCGRAW-HILL COS INC 5.9% 11/15/2017	942,860	936,486	1FE
12513#CR0							594185-AQ-3	MICHIGAN BELL TEL CO DEB	285,757	250,417	1FE
12513#CR0							713409-AC-4	PEPSI BOTTLING GROUP INC	455,034	442,050	1FE
12513#CR0							761157-AA-4	RFCO 8 1/8 10/15/19	1,057,157	1,332,828	1
12513#CR0							880591-CS-9	TVA 5.88 04/01/36	1,084,078	1,134,660	1
12513#CR0							881685-AX-9	TEXACO CAPITAL INC DEB	2,603,504	3,133,908	1FE
12513#CR0							912810-DZ-8	T 8 7/8 08/15/17	484,792	574,972	1
12513#CR0							92343V-AF-1	VERIZON COMMUNICATIONS 6.25% 4/1/37	2,291,180	1,903,278	1FE
12513#CR0							92857T-AH-0	VODAFONE GROUP PLC	1,266,076	1,015,896	1FE
12513#CR0							94978S-AA-7	WELLS FARGO CAPITAL X 5.95% 12/15/36	1,879,737	1,558,003	RP2UFE
12513#CR0							24422E-QR-3	JOHN DEERE CAPITAL CORP 5.35% 4/3/2018	997,056	906,540	1FE
12513#CR0							912810-FP-8	T 5 3/8 02/15/31	4,504,828	4,772,586	1
12513#CR0							880591-CS-9	TVA 5.88 04/01/36	542,039	567,330	1
12513#CR0							912828-HA-1	T 4 3/4 08/15/17	9,610,575	10,129,928	1
12513#CR0							90262P-AA-6	UBS PFD FUNDING TRUST I	600,000	579,930	P1U
12513#CK5	CDX.NA.IG.9	1	162,768,035	161,402,317	CDX.NA.IG.9 Credit Default Swap	(163,338)	912810-EH-7	T 7 7/8 02/15/21	423,506	537,720	1
12513#CK5							912810-EW-4	T 6 02/15/26	379,348	498,355	1
12513#CK5							912810-FT-0	T 4 1/2 02/15/36	4,468,346	4,742,014	1
12513#CK5							912828-GH-7	T 4 5/8 02/15/17	1,181,929	1,251,429	1
12513#CK5							3133XG-AY-0	FHLB 5 1/2 07/15/36	8,695,204	8,849,232	1
12513#CK5							008117-AH-6	AETNA INC GTD DER	988,402	932,308	1FE
12513#CK5							013716-AV-7	ALCAN INC 5% 6/1/15	5,841,557	5,417,656	1FE
12513#CK5							039483-AM-4	ARCHER DANIELS MIDLAND CO DEB	2,249,335	2,165,814	1FE
12513#CK5							071813-AW-9	BAXTER INTL 5.9% 9/1/2016	2,792,238	2,810,584	1FE
12513#CK5							149123-BM-2	CATERPILLAR INC 5.7% 8/15/16	1,886,759	1,861,140	1FE
12513#CK5							191219-AP-9	COCA COLA ENTERPRISES INC DEB	1,727,216	1,843,328	1FE
12513#CK5							207597-CZ-6	CONNECTICUT LT&PWR CO 1ST 94D	4,951,038	4,551,162	1FE
12513#CK5							25468P-CA-2	DISNEY WALT CO MTNS BE FR	3,354,734	3,486,437	1FE
12513#CK5							291011-AQ-7	EMERSON ELEC CO NT	3,722,536	3,530,407	1FE
12513#CK5							3133XN-CC-1	FHLB 5.648 11/27/37	41,320,000	40,544,010	1
12513#CK5							31359M-L8-4	FNMA 6.00% 04/18/36	4,191,612	4,280,556	1
12513#CK5							44841S-AB-5	HUTCHISON WHAMP INTL LTD 6.25% 1/24/14	7,394,495	6,806,134	1FE
12513#CK5							449934-A@-7	IMS HEALTH INC 5.550% 04/27/16	4,200,000	4,115,160	1
12513#CK5							456866-AJ-1	INGERSOLL-RAND CO BD	1,737,715	1,668,491	2FE
12513#CK5							459200-AG-6	INTERNATIONAL BUSINESS MACHS DEB	2,405,803	2,316,780	1FE
12513#CK5							580645-AE-9	MCGRAW-HILL COS INC 5.9% 11/15/2017	1,885,720	1,872,971	1FE
12513#CK5							594185-AQ-3	MICHIGAN BELL TEL CO DEB	571,514	500,835	1FE
12513#CK5							713409-AC-4	PEPSI BOTTLING GROUP INC	910,068	884,100	1FE
12513#CK5							761157-AA-4	RFCO 8 1/8 10/15/19	2,114,315	2,665,656	1
12513#CK5							880591-CS-9	TVA 5.88 04/01/36	1,084,078	1,134,660	1
12513#CK5							881685-AX-9	TEXACO CAPITAL INC DEB	5,207,009	6,267,815	1FE
12513#CK5							912810-DZ-8	T 8 7/8 08/15/17	969,584	1,149,943	1
12513#CK5							92343V-AF-1	VERIZON COMMUNICATIONS 6.25% 4/1/37	4,582,361	3,806,557	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
12513#CK5							92857T-AH-0	VODAFONE GROUP PLC	2,532,152	2,031,792	1FE
12513#CK5							94978S-AA-7	WELLS FARGO CAPITAL X 5.95% 12/15/36	3,759,475	3,116,005	RP2UFE
12513#CK5							49306C-AH-4	KEY BANK NA	1,681,855	998,424	1FE
12513#CK5							209111-EU-3	CONS EDISON CO OF NY 6.75% 4/1/2038	1,064,872	945,490	1FE
12513#CK5							693304-AL-1	PECO ENERGY 5.35% 3/1/2018	998,391	908,440	1FE
12513#CK5							92343V-AK-0	VERIZON COMMUNICATIONS 6.4% 2/15/2038	1,006,380	834,620	1FE
12513#CK5							912810-FP-8	T 5 3/8 02/15/31	9,009,655	9,545,172	1
12513#CK5							880591-CS-9	TVA 5.88 04/01/36	542,039	567,330	1
12513#CK5							912828-HA-1	T 4 3/4 08/15/17	19,221,150	20,259,855	1
12513#CK5							88059F-BA-8	TVASP 0 01/15/38	1,715,644	1,867,275	1
12513#CD1	CDX.NA.IG.9	1	82,028,960	80,967,700	CDX.NA.IG.9 Credit Default Swap	(618,322)	912810-EH-7	T 7 7/8 02/15/21	222,341	282,303	1
12513#CD1							912810-FT-0	T 4 1/2 02/15/36	2,234,173	2,371,007	1
12513#CD1							912828-GH-7	T 4 5/8 02/15/17	590,964	625,714	1
12513#CD1							3133XG-AY-0	FHLB 5 1/2 07/15/36	4,347,602	4,424,616	1
12513#CD1							008117-AH-6	AETNA INC GTD DER	494,201	466,154	1FE
12513#CD1							013716-AV-7	ALCAN INC 5% 6/1/15	2,920,778	2,708,828	1FE
12513#CD1							039483-AM-4	ARCHER DANIELS MIDLAND CO DEB	1,124,668	1,082,907	1FE
12513#CD1							071813-AW-9	BAXTER INTL 5.9% 9/1/2016	1,465,925	1,475,557	1FE
12513#CD1							149123-BM-2	CATERPILLAR INC 5.7% 8/15/16	943,379	930,570	1FE
12513#CD1							191219-AP-9	COCA COLA ENTERPRISES INC DEB	863,608	921,664	1FE
12513#CD1							207597-CZ-6	CONNECTICUT LT&PWR CO 1ST 94D	2,357,637	2,167,220	1FE
12513#CD1							25468P-CA-2	DISNEY WALT CO MTNS BE FR	1,677,367	1,743,218	1FE
12513#CD1							291011-AQ-7	EMERSON ELEC CO NT	1,861,268	1,765,203	1FE
12513#CD1							3133XN-CC-1	FHLB 5.648 11/27/37	21,000,000	20,605,620	1
12513#CD1							31359M-L8-4	FNMA 6.00% 04/18/36	2,095,806	2,140,278	1
12513#CD1							44841S-AB-5	HUTCHISON WHAMP INTL LTD 6.25% 1/24/14	3,697,248	3,403,067	1FE
12513#CD1							449934-A@-7	IMS HEALTH INC 5.550% 04/27/16	2,100,000	2,057,580	1
12513#CD1							456866-AJ-1	INGERSOLL-RAND CO BD	2,267,865	2,177,522	2FE
12513#CD1							459200-AG-6	INTERNATIONAL BUSINESS MACHS DEB	1,263,047	1,216,310	1FE
12513#CD1							580645-AE-9	MCGRAW-HILL COS INC 5.9% 11/15/2017	942,860	936,486	1FE
12513#CD1							594185-AQ-3	MICHIGAN BELL TEL CO DEB	285,757	250,417	1FE
12513#CD1							713409-AC-4	PEPSI BOTTLING GROUP INC	455,034	442,050	1FE
12513#CD1							761157-AA-4	RFCO 8 1/8 10/15/19	1,057,157	1,332,828	1
12513#CD1							881685-AX-9	TEXACO CAPITAL INC DEB	2,603,504	3,133,908	1FE
12513#CD1							912810-DZ-8	T 8 7/8 08/15/17	484,792	574,972	1
12513#CD1							92343V-AF-1	VERIZON COMMUNICATIONS 6.25% 4/1/37	2,291,180	1,903,278	1FE
12513#CD1							92857T-AH-0	VODAFONE GROUP PLC	1,266,076	1,015,896	1FE
12513#CD1							94978S-AA-7	WELLS FARGO CAPITAL X 5.95% 12/15/36	1,879,737	1,558,003	RP2UFE
12513#CD1							17305E-DY-8	CCCIT 2007-A8 A8	2,059,767	1,856,484	1FE
12513#CD1							912810-FP-8	T 5 3/8 02/15/31	4,504,828	4,772,586	1
12513#CD1							880591-CS-9	TVA 5.88 04/01/36	542,039	567,330	1
12513#CD1							912828-HA-1	T 4 3/4 08/15/17	9,610,575	10,129,928	1
12513#CD1							912828-BA-7	T 3 5/8 05/15/13	517,776	546,520	1
12513#BJ9	CDX.NA.IG.9	1	70,421,009	81,441,717	CDX.NA.IG.9 Credit Default Swap	(887,927)	31359M-GK-3	FNMA 6 5/8 11/15/30	3,529,573	3,926,815	1
12513#BJ9							76116F-AG-2	RFCSP 0 01/15/21	4,461,246	4,972,786	1
12513#BJ9							912803-AN-3	SP 0 05/15/18	11,844,699	17,386,460	1
12513#BJ9							912810-EH-7	T 7 7/8 02/15/21	4,082,031	5,377,200	1
12513#BJ9							912810-FT-0	T 4 1/2 02/15/36	13,472,543	15,396,150	1
12513#BJ9							31358D-DR-2	FNMAP 0 05/15/30	1,475,591	1,529,454	1
12513#BJ9							912803-CX-9	SP 0 02/15/36	2,225,549	2,581,656	1
12513#BJ9							3133XN-CC-1	FHLB 5.648 11/27/37	200,000	196,244	1
12513#BJ9							76116E-HK-9	RFCS 0 04/15/28	3,440,288	3,536,910	1

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
12513#BJ9							912803-DA-8	SP 0 05/15/37	2,098,225	2,338,240	1
12513#BJ9							912833-QB-9	S 0 11/15/27	6,064,379	6,211,650	1
12513#BJ9							Y6958#-AA-6	GOVT OF PAKISTAN FIXED RATE	2,056,711	2,369,000	1
12513#BJ9							494368-BC-6	KIMBERLY-CLARK 6.625% 8/1/2037	740,808	700,364	1FE
12513#BJ9							912810-FT-0	T 4 1/2 02/15/36	14,729,365	15,806,714	1
12513#BG5	CDX.NA.IG.9	1	74,008,485	86,579,017	CDX.NA.IG.9 Credit Default Swap	(388,461)	31359M-GK-3	FNMA 6 5/8 11/15/30	3,529,573	3,926,815	1
12513#BG5							76116F-AG-2	RFCSP 0 01/15/21	4,461,246	4,972,786	1
12513#BG5							912803-AN-3	SP 0 05/15/18	11,844,699	17,386,460	1
12513#BG5							912810-EH-7	T 7 7/8 02/15/21	7,669,508	10,015,035	1
12513#BG5							912810-FT-0	T 4 1/2 02/15/36	13,472,543	15,396,150	1
12513#BG5							31358D-DR-2	FNMAP 0 05/15/30	1,475,591	1,529,454	1
12513#BG5							912803-CX-9	SP 0 02/15/36	2,225,549	2,581,656	1
12513#BG5							3133XN-CC-1	FHLB 5.648 11/27/37	200,000	196,244	1
12513#BG5							76116E-HK-9	RFCS 0 04/15/28	3,440,288	3,536,910	1
12513#BG5							912803-DA-8	SP 0 05/15/37	2,098,225	2,338,240	1
12513#BG5							912833-QB-9	S 0 11/15/27	6,064,379	6,211,650	1
12513#BG5							Y6958#-AA-6	GOVT OF PAKISTAN FIXED RATE	2,056,711	2,369,000	1
12513#BG5							494368-BC-6	KIMBERLY-CLARK 6.625% 8/1/2037	740,808	700,364	1FE
12513#BG5							912810-FT-0	T 4 1/2 02/15/36	14,729,365	15,806,714	1
12513#BC4	CDX.NA.IG.9	1	70,418,726	81,402,809	CDX.NA.IG.9 Credit Default Swap	(926,835)	31359M-GK-3	FNMA 6 5/8 11/15/30	3,529,573	3,926,815	1
12513#BC4							76116F-AG-2	RFCSP 0 01/15/21	4,461,246	4,972,786	1
12513#BC4							912803-AN-3	SP 0 05/15/18	11,844,699	17,386,460	1
12513#BC4							912810-EH-7	T 7 7/8 02/15/21	4,082,031	5,377,200	1
12513#BC4							912810-FT-0	T 4 1/2 02/15/36	13,472,543	15,396,150	1
12513#BC4							31358D-DR-2	FNMAP 0 05/15/30	1,475,591	1,529,454	1
12513#BC4							912803-CX-9	SP 0 02/15/36	2,225,549	2,581,656	1
12513#BC4							3133XN-CC-1	FHLB 5.648 11/27/37	200,000	196,244	1
12513#BC4							76116E-HK-9	RFCS 0 04/15/28	3,440,288	3,536,910	1
12513#BC4							912803-DA-8	SP 0 05/15/37	2,098,225	2,338,240	1
12513#BC4							912833-QB-9	S 0 11/15/27	6,064,379	6,211,650	1
12513#BC4							Y6958#-AA-6	GOVT OF PAKISTAN FIXED RATE	2,056,711	2,369,000	1
12513#BC4							494368-BC-6	KIMBERLY-CLARK 6.625% 8/1/2037	740,808	700,364	1FE
12513#BC4							912810-FT-0	T 4 1/2 02/15/36	14,727,082	15,806,714	1
12513#DD0	CDX.NA.IG.9	1Z	73,602,799	86,092,506	CDX.NA.IG.9 Credit Default Swap	(401,627)	31359M-GK-3	FNMA 6 5/8 11/15/30	3,529,573	3,926,815	1
12513#DD0							76116F-AG-2	RFCSP 0 01/15/21	4,461,246	4,972,786	1
12513#DD0							912803-AN-3	SP 0 05/15/18	11,844,699	17,386,460	1
12513#DD0							912810-EH-7	T 7 7/8 02/15/21	4,082,031	5,377,200	1
12513#DD0							912810-FT-0	T 4 1/2 02/15/36	13,472,543	15,396,150	1
12513#DD0							31358D-DR-2	FNMAP 0 05/15/30	1,475,591	1,529,454	1
12513#DD0							912803-CX-9	SP 0 02/15/36	2,234,186	2,581,656	1
12513#DD0							3133XN-CC-1	FHLB 5.648 11/27/37	200,000	196,244	1
12513#DD0							76116E-HK-9	RFCS 0 04/15/28	3,440,288	3,536,910	1
12513#DD0							912803-DA-8	SP 0 05/15/37	2,098,225	2,338,240	1
12513#DD0							912833-QB-9	S 0 11/15/27	6,064,379	6,211,650	1
12513#DD0							Y6958#-AA-6	GOVT OF PAKISTAN FIXED RATE	2,056,711	2,369,000	1
12513#DD0							494368-BC-6	KIMBERLY-CLARK 6.625% 8/1/2037	740,808	700,364	1FE
12513#DD0							913017-AR-0	UNITED TECHNOLOGIES CORP DEB	3,174,580	4,164,490	1FE
12513#DD0							912810-FT-0	T 4 1/2 02/15/36	14,727,938	15,806,714	1
12513#AW1	CDX.NA.IG.9	1Z	70,421,009	81,914,850	CDX.NA.IG.9 Credit Default Swap	(414,793)	31359M-GK-3	FNMA 6 5/8 11/15/30	3,529,573	3,926,815	1
12513#AW1							76116F-AG-2	RFCSP 0 01/15/21	4,461,246	4,972,786	1
12513#AW1							912803-AN-3	SP 0 05/15/18	11,844,699	17,386,460	1
12513#AW1							912810-EH-7	T 7 7/8 02/15/21	4,082,031	5,377,200	1
12513#AW1							912810-FT-0	T 4 1/2 02/15/36	13,472,543	15,396,150	1
12513#AW1							31358D-DR-2	FNMAP 0 05/15/30	1,475,591	1,529,454	1
12513#AW1							912803-CX-9	SP 0 02/15/36	2,225,549	2,581,656	1
12513#AW1							3133XN-CC-1	FHLB 5.648 11/27/37	200,000	196,244	1

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
12513#AW1							76116E-HK-9	RFCS 0 04/15/28	3,440,288	3,536,910	1
12513#AW1							912803-DA-8	SP 0 05/15/37	2,098,225	2,338,240	1
12513#AW1							912833-QB-9	S 0 11/15/27	6,064,379	6,211,650	1
12513#AW1							Y6958#-AA-6	GOVT OF PAKISTAN FIXED RATE	2,056,711	2,369,000	1
12513#AW1							494368-BC-6	KIMBERLY-CLARK 6.625% 8/1/2037	740,808	700,364	1FE
12513#AW1							912810-FT-0	T 4 1/2 02/15/36	14,729,365	15,806,714	1
46136#AC0	IG Bespoke 10-15% Tranche	1Z	54,399,924	45,577,551	IG Bespoke 10-15% Tranche Credit Default Swap	(2,135,529)	008117-AH-6	AETNA INC GTD DER	9,924,721	11,098,900	1FE
46136#AC0							073928-S4-6	BEAR STEARNS CO INC FLOAT 11/21/16	8,800,000	7,125,096	1FE
46136#AC0							17305E-DL-6	CCCIT 2006-A8 A8	6,623,932	6,101,400	1FE
46136#AC0							191216-AK-6	COCA-COLA CO 5.35% 11/15/2017	4,493,665	4,448,655	1FE
46136#AC0							46361#-AC-6	IRVINE COMPANY -THE 5.520% 04/01/16	9,300,000	8,766,831	1
46136#AC0							46361#-AD-4	IRVINE COMPANY -THE 6.010% 10/15/21	2,200,000	1,924,758	1
46136#AC0							494368-BB-8	KIMBERLY-CLARK 6.125% 8/1/2017	5,027,737	4,650,000	1FE
46136#AC0							929903-CJ-9	WACHOVIA CORP FLOAT 10/15/2016	8,029,868	3,597,440	1FE
46136#AB2	IG Bespoke 10-15% Tranche	1Z	53,252,502	45,755,671	IG Bespoke 10-15% Tranche Credit Default Swap	(2,135,529)	05522R-AB-4	BACCT 2006-A7 A7	53,252,502	47,891,200	1FE
9999999 - Totals			1,097,511,050	1,164,337,404	XXX	(6,807,247)	XXX	XXX	1,097,511,050	1,171,144,651	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	33	1,404,011,868	16	531,599,754	17	1,086,791,425			33	1,404,011,868
2. Add: Opened or Acquired Transactions	1	145,624,207	9	771,003,550	2	107,652,426			12	1,024,280,183
3. Add: Increases in Replicated Asset Statement Value	XXX	15,539,490	XXX	452,610	XXX	5,301,681	XXX		XXX	21,293,781
4. Less: Closed or Disposed of Transactions	18	1,033,575,811	8	181,202,396	3	93,998,550			29	1,308,776,757
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX	35,062,093	XXX	8,235,932	XXX		XXX	43,298,025
7. Ending Inventory	16	531,599,754	17	1,086,791,425	16	1,097,511,050			16	1,097,511,050

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	362,116,426	656,613,727
2.	Cost of cash equivalents acquired	297,059,919,929	162,008,282,252
3.	Accrual of discount	49,112,237	55,081,091
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,824)	757,741
6.	Deduct consideration received on disposals	289,854,499,496	162,358,618,385
7.	Deduct amortization of premium	60,176	
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)	7,616,587,096	362,116,426
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	7,616,587,096	362,116,426

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
H-79N - 1-STORY WAREHOUSE BUILDING	Tampa	FL	09/30/2008	PERMANENT IMPROVEMENT				75,756
H-293 - BANKING OFFICE BUILDINGS	IRWINDALE	CA	09/30/2008	PERMANENT IMPROVEMENT				(36,842)
H-428 - OFFICE BUILDING	ALPHARETTA	GA	09/30/2008	PERMANENT IMPROVEMENT				18,093
H-433 - TWO STORY GARDEN APARTMENTS	Glendale	AZ	09/30/2008	PERMANENT IMPROVEMENT				44,584
H-439 - -2 FOUR STORY OFFICE BUILDING	Miramar	FL	09/30/2008	PERMANENT IMPROVEMENT				122,040
H-476 - 3 TWO STORY OFFICE BUILDINGS	LAKE FOREST	CA	09/30/2008	PERMANENT IMPROVEMENT				5,782
H-450 - SHOPPING CENTER	Boca Raton	FL	09/30/2008	PERMANENT IMPROVEMENT				126,351
H-452 - NINE-STORY 420K SF OFFICE BUILDING	GLENDALE	CA	09/30/2008	PERMANENT IMPROVEMENT				(202,594)
H-456 - 10 STORY OFFICE BUILDING	Newport Beach	CA	09/30/2008	PERMANENT IMPROVEMENT				67,512
H-457 - WAREHOUSE DISTRIBUTION	POMONA	CA	09/30/2008	PERMANENT IMPROVEMENT				25,452
H-458 - OFFICE BUILDING	Miramar	FL	09/30/2008	PERMANENT IMPROVEMENT				80,288
H-459 - OFFICE BUILDING	Dallas	TX	09/30/2008	PERMANENT IMPROVEMENT				1,050,603
H-460 - LAND	Miramar	FL	09/30/2008	PERMANENT IMPROVEMENT				224,994
H-461D - OFFICE BUILDING	Kennesaw	GA	09/30/2008	PERMANENT IMPROVEMENT				13,560
H-463 - OFFICE BUILDING	Bloomington	MN	09/30/2008	PERMANENT IMPROVEMENT				76,078
H-464 - OFFICE BUILDING	Phoenix	AZ	09/30/2008	PERMANENT IMPROVEMENT				255,647
H-465 - OFFICE BUILDING	Hollywood	FL	09/30/2008	PERMANENT IMPROVEMENT				347,617
H-466G - OFFICE BUILDING	Charlotte	NC	09/30/2008	PERMANENT IMPROVEMENT				549,841
H-467C - OFFICE BUILDING	Dallas	TX	09/30/2008	PERMANENT IMPROVEMENT				(6,238)
H-468D-OFFICE BUILDING	New York	NY	09/30/2008	PERMANENT IMPROVEMENT				1,371,415
H-469-OFFICE BUILDING	Miami	FL	09/30/2008	PERMANENT IMPROVEMENT				251,088
H-470H-OFFICE BUILDING	Cambridge	MA	09/30/2008	PERMANENT IMPROVEMENT				83,991
H-471-OFFICE BUILDING	Phoenix	AZ	09/30/2008	PERMANENT IMPROVEMENT				143,495
H-474 - OFFICE BUILDING	Tampa	FL	09/30/2008	PERMANENT IMPROVEMENT				5,654,552
H-487 - RETAIL	Tampa	FL	09/30/2008	PERMANENT IMPROVEMENT				4,273,297
H-492 - INFRASTRUCTURE	Tampa	FL	09/30/2008	PERMANENT IMPROVEMENT				11,774,540
H-478 - SUBURBAN OFFICE	Miami	FL	09/30/2008	PERMANENT IMPROVEMENT				882,705
H-446 - SHOPPING CENTER	ORLANDO	FL	09/30/2008	PERMANENT IMPROVEMENT				13,263
H-376 - SHOPPING CENTER	BROOKFIELD	WI	09/30/2008	PERMANENT IMPROVEMENT				66,782
H-390 - RETAIL SHOPPING CENTER	MIAMI	FL	09/30/2008	PERMANENT IMPROVEMENT				5,150
H-340 - 2 OFFICE BUILDINGS	REDWOOD CITY	CA	09/30/2008	PERMANENT IMPROVEMENT				747,408
H-341I - 8 RESEARCH BUILDINGS	REDWOOD CITY	CA	09/30/2008	PERMANENT IMPROVEMENT				52
H-351 - OFFICE BUILDING	AUSTIN	TX	09/30/2008	PERMANENT IMPROVEMENT				86,310
H-354 - OFFICE BUILDING	HOUSTON	TX	09/30/2008	PERMANENT IMPROVEMENT				9,485,358
H-317E - WAREHOUSES	TAMPA	FL	09/30/2008	PERMANENT IMPROVEMENT				526,336
H-166 - -2 1-STORY WAREHOUSE BUILDINGS	TAMPA	FL	09/30/2008	PERMANENT IMPROVEMENT				210,000
H-401 - OFFICE BUILDING	SAN FRANCISCO	CA	09/30/2008	PERMANENT IMPROVEMENT				148,920
H-214 - -1 2-STORY SHOPPING CENTER	KENNESAW	GA	09/30/2008	PERMANENT IMPROVEMENT				33,759
H-85K - -1 11-STORY OFFICE BUILDING	TAMPA	FL	09/30/2008	PERMANENT IMPROVEMENT				(83,798)
H-245 - APARTMENTS	TEMPE	AZ	09/30/2008	PERMANENT IMPROVEMENT				154,371
H-221 - -1 1-STORY REGIONAL SHOPPING MALL	BISMARCK	ND	09/30/2008	PERMANENT IMPROVEMENT				360,725
H-226 - LAND -81 ACRES	FULTON COUNTY	GA	09/30/2008	PERMANENT IMPROVEMENT				202,549
H-404 - MULTI STORY OFFICE BUILDING	Alpharetta	GA	09/30/2008	PERMANENT IMPROVEMENT				199,662
H-281 - -22 2 & 3-STORY APARTMENT BUILDINGS	RICHMOND	VA	09/30/2008	PERMANENT IMPROVEMENT				101,217
H-999	NONE	AK	09/30/2008	PERMANENT IMPROVEMENT				72,149
H-423 - APARMENTS AND TOWNHOMES	Miami	FL	09/30/2008	PERMANENT IMPROVEMENT				276,165
CW0648F - 57 ACRES OF IMPROVED LAND	SAN DIEGO	CA	09/30/2008	PERMANENT IMPROVEMENT				18,108
CW0960F - STRIP SHOPPING CENTER	MIAMI	FL	09/30/2008	PERMANENT IMPROVEMENT				37,036
H-386 - WAREHOUSE	GRAND PRAIRIE	TX	09/30/2008	PERMANENT IMPROVEMENT				22,815
H-431 - OFFICE BUILDING	Denver	CO	09/30/2008	PERMANENT IMPROVEMENT				886,861
H-349L - OFFICE BUILDING	NEW ORLEANS	LA	09/30/2008	PERMANENT IMPROVEMENT				4,699,583
Summary Line Adjustment	NONE	FL	09/30/2008	PERMANENT IMPROVEMENT				2,573
900017	Clark Summit	PA	09/30/2008	PERMANENT IMPROVEMENT				9,501,862
900022	Tulsa	OK	09/30/2008	PERMANENT IMPROVEMENT				2,457
900023	Aurora	IL	09/30/2008	PERMANENT IMPROVEMENT				(144,258)
900025	Warwick	RI	09/30/2008	PERMANENT IMPROVEMENT				221,300
900028	Dayton	OH	09/30/2008	PERMANENT IMPROVEMENT				46,686
900029	Johnstown	PA	09/30/2008	PERMANENT IMPROVEMENT				397,035
900033	Oriskany	NY	09/30/2008	PERMANENT IMPROVEMENT				141,787

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
900037	Bridgewater	NJ	09/30/2008	PERMANENT IMPROVEMENT				(1,006,753)
900040	Morris Twship	NJ	09/30/2008	PERMANENT IMPROVEMENT				2,198,684
900041	Tampa	FL	09/30/2008	PERMANENT IMPROVEMENT				(47,724)
0199999. Acquired by Purchase								56,858,037
0399999 - Totals								56,858,037

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
H-299 - OFFICE BUILDING	WALNUT CREEK	CA	12/31/1996	TR MT. DIABLO CORP														204,627	4,008
H-95R11 - APARTMENTS	BIRMINGHAM	AL	12/09/2005	SOUTHEASTERN PROPERTY DEVELOPMENT, INC.														1,654	8,101
H-95W11 - APARTMENTS	BIRMINGHAM	AL	11/22/2005	GRAY PROPERTY 7102, LLC														8,035	
H-426 - MULTIFAMILY APARTMENT COMPLEX	HERNDON	VA	08/09/2006	EQR-HERNDON L.L.C															252
H-435 - APARTMENT COMPLEX	Mason,	OH	03/24/2005	SOMEREST DEERFIELD HOLDINGS, LLC														3,460	
H-440 - SIX BUILDING SINGLE STORY	NEWARK	CA	07/27/2006	BRCP STEVENSON POINT LLC														313,605	17,812
H-133 - ONE STORY SHOPPING MALL	AUBURN	MA	12/30/1995	NEW ENGLAND DEVELOPMENT														4	43,218
H-95V11 - LAND	BIRMINGHAM	AL	07/16/2008	DANIEL SENIOR LIVING OF INVERNESS I & II, LLC	587,619		2,700,253						452,196	1,733,688		1,281,491	1,281,491	3	(18,667)
E-28 - 3,582 ACRES WITH BUILDINGS	OKANOGAN COUNTY	WA	12/21/1999	ACL COMPANY, LLC														2,100	
H-146I - OFFICE BUILDING	MIAMI	FL	09/19/2002	BRICKELL OFFICE PLAZA, INC															4,288
700459 - WAREHOUSE	NORMAL	IL	11/14/2002	CENTRAL ILLINOIS PROPERTIES, LLC														2,452	
H-380 - OFFICE BUILDING	CHICAGO	IL	12/06/2002	TEACHERS INSURANCE AND ANNUITY ASSOC														1,023	7,420
H-328I - OFFICE BUILDING	EAST RUTHERFORD	NJ	12/19/2002	SP ONE MEADOWLANDS PLAZA LLC														2,991	
H-205 - HOTEL	DALLAS	TX	12/23/2002	CHH DALLAS PARTNERSHIP LP															4,417
H-182B - ONE STORY SHOPPING MALL	GRAND FORKS	ND	03/31/2004	COLUMBIA MALL PARTNERS LLC														11,867	578
H-258 - OFFICE BUILDING	WHITE PLAINS	NY	12/21/2004	WHITE PLAINS PLAZA REALTY TRUST														4,092,213	2,436,986
H-95Q11 - APARTMENTS	BIRMINGHAM	AL	02/10/2005	100 INVERNESS LLC														527	
H-445 - SHOPPING CENTER	MARIETTA	GA	09/02/2005	MSC NAPLES LLC														9,294	
H-455 - OFFICE BUILDING	SAN JOSE	CA	06/27/2006	BLACKSTONE REAL ESTATE ACQUISITIONS V L.L.C															61
H-451A - 3-TWO-STORY SUBURBAN OFFICE BLDG.	LAKE FOREST	CA	08/22/2006	TISHMAN SPEYER PROPERTIES															18,057
H-437 - SIX STORY OFFICE BUILDING	Irving	TX	08/31/2006	WEKKS REIT LAS COLINAS CORP CTR I & II LP														27,391	
H-441 - 10 STORY OFFICE BUILDING	Bloomington	MN	09/13/2006	INTERNATIONAL PLAZA PARTNERS LLC														343,192	556,246
H-454 - 1 STORY OFFICE BUILDING	SUNNYVALE	CA	11/01/2006	DOLLINGER ROCK ASSOCIATES														10,399	125
H-231 - LAND	IRVINE	CA	03/19/2007	MSV LLC Irvine															34,275
H-95S11 - COUNTRY CLUB	BIRMINGHAM	AL	01/31/2005	INVESTMENT ASSOCIATES, LLC														896	
H-95T11 - GROUND LEASE	BIRMINGHAM	AL	12/15/2005	LASALLE INCOME & GROWTH FUND IV															5,039
H-95P11 - SHOPPING CENTER	BIRMINGHAM	AL	12/15/2005	LASALLE INCOME & GROWTH FUND IV															15,000
H-382 - OFFICE BUILDING	CHICAGO	IL	12/23/2002	MADISON LASALLE PARTNERS LLC & CHICAGO LASALL														408,442	36,000
H-365I - OFFICE	MIAMI	FL	12/31/1996	TEACHER'S INSURANCE														1,723	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
H-261 - RETIAL DISCOUNT STORES	VARIOUS	TX	07/31/2008	STATE OF TEXAS	2,238								2,238	2,238					
900031	Hauppauge	NY	07/18/2005	Ivy Realty										299,772		299,772	299,772		
0199999. Property Disposed					589,857		2,700,253						454,434	2,035,698		1,581,263	1,581,263	5,445,898	3,173,216
0399999 - Totals					589,857		2,700,253						454,434	2,035,698		1,581,263	1,581,263	5,445,898	3,173,216

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
177163	CURRY	NM		09/30/2005	4.438		1,750,000	6,898,780
177224	GLENN	CA		11/16/2005	6.530		128,000	3,178,500
177323	FRESNO	CA		12/27/2005	5.530		1,550,000	17,003,000
177333	MISSOULA	MT		11/23/2005	6.250		103,673	26,735,540
190025	KOSSUTH	IA		08/01/2006	5.250		74,622	40,282,580
190067	FRESNO	CA		03/23/2006	5.160		400,000	5,674,000
190072	WRIGHT	IA		02/05/2007	4.450		1,476,702	20,000,010
190201	MARTIN	FL		05/12/2006	4.810		300,000	27,027,000
190428	WRIGHT	IA		06/01/2006	4.460		15,000,000	46,004,930
190439	MADERA	CA		09/11/2006	5.070		1,000,000	4,994,580
190629	CASS	IN		07/02/2008	5.000	247,000		28,940,000
190755	MADERA	CA		06/08/2007	4.260		75,000	1,075,000
190791	STANISLAUS	CA		03/14/2007	3.770		100,000	1,368,400
190835	GLENN	CA		11/20/2006	7.000		125,000	1,556,500
190841	VERNON	MO		08/28/2007	8.723		4,050,329	34,230,750
190865	WELLS	IN		11/06/2007	5.839		6,296,272	26,362,490
190883	ABBOTSFORD	BC		08/29/2008	6.030	7,208,374		10,934,200
190913	PUTNAM	IL		04/01/2008	5.663		28,090	4,459,740
190928	BENTON	WA		12/20/2007	4.790		3,300,000	32,088,000
190936	BAKER	OR		11/30/2006	3.719		582,857	5,735,286
191000	AUDUBON	IA		07/13/2007	6.200		7,150,000	26,904,360
191044	RICHLAND	ND		04/02/2008	5.613		1,593,836	8,172,910
191045	DELAWARE	IA		10/02/2007	5.613		1,835,381	36,302,320
191046	DELAWARE	IA		08/06/2008	5.613	3,196,037		6,246,880
191054	BEAVERHEAD	MT		12/28/2006	5.750		119,100	6,713,800
191075	DARKE	OH		02/28/2008	5.250		385,000	8,064,430
191081	COLUMBIA	WI		02/11/2008	5.310		437,256	3,897,740
191153	BEAVERHEAD	MT		02/14/2007	7.150		154,837	9,205,280
191218	TWIN FALLS	ID		09/19/2007	5.640		2,848,424	9,974,920
191251	ANDROSCOGGIN	ME		05/31/2007	4.460		28,932,024	42,499,980
191319	COLUSA	CA		12/19/2007	4.540		1,900,000	3,000,000
191361	PALM BEACH	FL		05/11/2007	3.960		2,800,000	44,796,810
191374	BUCHANAN	MO		07/30/2008	4.213	747,750		1,310,220
191410	POTTAWATTAMIE	IA		03/11/2008	6.113		3,040,577	25,540,280
191466	LINCOLN	ID		06/15/2007	4.760		1,560,000	13,983,940
191521	MERCED	CA		09/17/2007	6.510		1,500,000	24,206,000
191551	LONDON	ON		10/31/2007	6.900		1,616,716	31,285,580
191565	WINNIPEG	MB		02/21/2008	7.000		261,481	2,319,400
191582	BROOKINGS	SD		12/28/2007	5.627		1,250,000	8,712,070
191616	IOWA	IA		01/10/2008	6.330		254,150	16,647,570
191747	HANCOCK	OH		03/05/2008	5.587		7,062,882	34,094,400
191750	MARION	OH		03/21/2008	5.587		8,515,015	34,094,420
191794	YOLO	CA		07/23/2008	5.350	1,795,500		3,000,000
191805	CHICKASAW	IA		09/05/2008	5.836	1,359,291		28,799,820
191809	LAFAYETTE	MO		07/30/2008	4.800	446,500		668,450
191837	ST. LUCIE	FL		10/11/2007	4.810		2,889,643	22,567,220
192029	KOSSUTH	IA		12/26/2007	6.050		235,026	2,353,080
192045	KERN	CA		07/01/2008	4.100	18,154,500		101,484,500
192046	SACRAMENTO	CA		07/01/2008	4.610	19,124,070		38,726,000
192052	FRESNO	CA		07/30/2008	5.970	7,972,000		12,386,220
192120	MONTEREY	CA		07/15/2008	4.800	2,194,500		4,116,460
192158	TULARE	CA		08/14/2008	6.000	2,128,059		3,142,580
192160	TULARE	CA		08/14/2008	5.500	2,122,485		3,142,580
192180	HALE	TX		05/01/2008	6.150		400,000	2,802,840
192197	ADAMS	WA		08/29/2008	5.000	4,975,000		9,370,000
192211	FRESNO	CA		05/12/2008	5.040		180,000	1,781,850
192280	MONTGOMERY	IA		07/14/2008	6.000	4,638,375		7,349,090
192304	ROOSEVELT	NM		06/06/2008	4.790		1,500,000	5,010,950
192308	PUTNAM	IN		05/27/2008	8.263		283,701	558,450
192321	FILLMORE	NE		08/12/2008	6.550	339,150		544,910
192377	PHELPS	NE		08/29/2008	6.950	381,583		658,330
192385	WARREN	IN		07/28/2008	3.900	6,377,500		10,140,200
192386	WARREN	IN		07/28/2008	4.550	6,400,000		10,140,200
192388	WARREN	IN		07/28/2008	5.800	6,700,000		10,403,220
192390	GRANT	SD		08/29/2008	4.310	1,644,567		41,271,210

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
192410	FORD	IL		05/16/2008	6.000		420,000	2,018,570
192419	BINGHAM	ID		07/09/2008	6.300	1,193,700		2,512,600
192425	GRUNDY	IA		07/03/2008	5.600	17,384,775		38,788,120
192431	WASECA	MN		03/19/2008	5.613		3,209,551	36,606,510
192458	MADISON	MT		08/04/2008	4.900	11,970,000		25,932,770
192465	OSCEOLA	IA		07/08/2008	4.770	737,225		2,256,020
192472	UNDEFINED	NA		07/08/2008	7.300	4,450,000		9,195,200
192477	GRAYS HARBOR	WA		06/23/2008	5.150		1,582,500	14,029,200
192479	HOOD RIVER	OR		07/29/2008	6.100	993,240		2,248,000
192480	JACKSON	AR		07/01/2008	4.810	2,579,200		4,232,800
192484	HOOD RIVER	OR		07/28/2008	6.100	1,085,800		1,667,240
192485	CHESAPEAKE CITY	VA		05/19/2008	4.680		1,000,000	8,189,230
192486	MADERA	CA		07/07/2008	5.300	2,487,500		4,335,000
192487	MADERA	CA		08/21/2008	5.520	590,625		936,000
192492	FRESNO	CA		09/12/2008	5.150	1,492,500		2,669,620
192515	ARKANSAS	AR		08/01/2008	6.250	996,000		1,716,400
192521	CASS	IL		07/09/2008	6.400	639,300		2,464,640
192523	CASS	IL		07/09/2008	6.000	120,000		759,840
192530	BOLIVAR	MS		09/09/2008	6.850	1,155,000		1,801,500
192544	SWEET GRASS	MT		07/14/2008	5.000	4,987,500		9,948,490
192546	GLADES	FL		07/18/2008	6.250	5,236,875		18,948,010
192548	HAMILTON	IA		07/22/2008	6.750	698,250		1,141,000
192559	MOORE	TX		09/25/2008	5.250	2,226,688		5,102,840
192560	DODGE	MN		09/11/2008	6.000	396,000		1,905,750
192562	MANATEE	FL		07/11/2008	4.650	2,687,250		6,057,000
192575	DALLAM	TX		07/07/2008	5.550	2,812,950		5,272,500
192578	TWIN FALLS	ID		07/07/2008	5.450	1,526,175		2,368,870
192579	KERN	CA		07/11/2008	5.000	1,687,250		3,702,500
192585	BUTTE	CA		09/03/2008	6.600	1,306,070		2,310,000
192595	UNDEFINED	NA		08/27/2008	8.950	3,920,000		13,592,170
192599	JACKSON	AR		07/01/2008	5.600	6,030,000		10,175,200
192600	MONTEREY	CA		08/25/2008	5.250	26,532,500		37,743,950
192602	FRANKLIN	WA		08/14/2008	5.900	1,418,275		2,209,000
192620	WAUSHARA	WI		07/03/2008	5.550	7,980,000		15,485,690
192628	SIOUX	IA		07/18/2008	6.200	598,500		1,586,750
192629	CASS	ND		07/14/2008	6.150	1,226,500		2,227,240
192633	MILLARD	UT		07/14/2008	5.400	14,962,500		27,470,700
192638	CASSIA	ID		07/31/2008	6.210	20,236,100		37,907,300
192640	MOREHOUSE	LA		07/01/2008	6.400	1,594,400		2,595,400
192641	COLUSA	CA		08/07/2008	5.300	1,198,125		3,095,000
192644	LINCOLN	MN		08/29/2008	6.550	622,500		1,291,800
192647	RAPPAHANNOCK	VA		07/31/2008	5.400	19,857,000		57,245,570
192649	MONTEREY	CA		09/11/2008	6.180	1,494,750		4,975,190
192653	CLAY	IA		07/01/2008	4.860	749,500		1,294,350
192654	CLAY	IA		07/01/2008	4.760	469,500		812,250
192655	LEE	AR		07/17/2008	6.450	1,200,000		1,924,000
192656	PHILLIPS	AR		07/17/2008	6.450	649,396		995,900
192657	PARK	MT		07/01/2008	5.580	12,967,500		24,433,250
192659	PARK	MT		07/01/2008	5.860	12,967,500		24,438,680
192665	PHELPS	NE		07/24/2008	6.800	1,554,000		4,186,710
192667	YAZOO	MS		07/10/2008	5.760	7,239,000		12,219,400
192668	PASQUOTANK	NC		08/01/2008	5.880	995,000		2,294,670
192669	TYRRELL	NC		08/07/2008	5.880	995,000		2,145,570
192671	GOODING	ID		07/24/2008	5.200	2,743,125		4,176,420
192675	MILLER	GA		06/30/2008	5.800	1,992,500		4,609,700
192677	HARDIN	IA		08/19/2008	5.420	2,546,175		4,483,000
192683	BOONE	IA		08/27/2008	5.420	7,013,450		13,041,520
192684	POCAHONTAS	IA		09/12/2008	5.420	3,494,750		6,719,200
192685	STARK	IL		09/05/2008	5.420	524,213		974,630
192686	HAND	SD		07/03/2008	7.000	2,080,500		3,459,450
192689	CALGARY	AB		09/17/2008	6.450	13,991,232		50,415,220
192691	GREELEY	NE		07/15/2008	6.350	2,393,000		4,421,530
192693	HOLT	NE		08/11/2008	6.410	4,906,500		9,117,800
192697	CHAMPAIGN	IL		08/15/2008	6.400	348,750		794,600
192704	HUMBOLDT	IA		07/17/2008	6.500	409,000		1,119,300
192705	CASS	IA		07/24/2008	5.750	1,785,500		3,738,100

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
192707	UVALDE	TX		08/22/2008	5.500	456,250		2,088,000
192712	RICHLAND	OH		07/02/2008	5.250	398,000		750,000
192714	HENRY	IL		07/02/2008	5.550	548,100		1,640,000
192715	DUBUQUE	IA		07/25/2008	5.500	448,000		698,200
192716	BUCHANAN	IA		07/16/2008	5.350	500,400		1,781,500
192717	POTTAWATTAMIE	IA		08/29/2008	6.800	4,161,775		8,135,000
192718	CASS	ND		07/10/2008	5.250	1,145,685		1,967,800
192720	ISSAQUENA	MS		08/29/2008	6.600	698,250		1,074,100
192721	CHICOT	AR		07/29/2008	5.040	3,819,200		6,428,570
192722	LINCOLN	AR		07/29/2008	5.040	1,845,120		3,083,300
192723	FILLMORE	NE		07/23/2008	6.500	503,339		776,030
192728	PIKE	IL		08/26/2008	5.250	1,099,500		2,507,000
192735	NORMAN	MN		07/15/2008	5.250	478,411		845,050
192738	PHELPS	NE		09/29/2008	6.550	316,908		490,150
192739	NEW MADRID	MO		07/03/2008	5.950	548,000		1,200,700
192740	GRADY	OK		09/11/2008	5.600	1,989,000		3,316,150
192741	HAMILTON	IA		07/14/2008	6.250	856,200		2,029,400
192742	SANGAMON	IL		07/08/2008	6.150	377,000		468,000
192743	JEFFERSON	AR		07/02/2008	6.160	3,338,000		5,382,200
192746	SHARKEY	MS		07/15/2008	6.500	608,475		937,600
192747	SUNFLOWER	MS		08/08/2008	5.040	1,696,320		2,850,000
192749	MACOUPIN	IL		07/10/2008	6.150	398,500		996,800
192750	MCLEAN	IL		07/17/2008	6.550	1,497,500		3,727,600
192754	FRANKLIN	ID		08/29/2008	6.200	5,635,875		9,081,100
192757	ELLIS	OK		07/30/2008	6.490	9,475,000		14,750,000
192758	PITTSBURG	OK		07/31/2008	6.860	5,980,000		10,999,990
192760	MEEKER	MN		08/14/2008	6.600	647,500		940,200
192761	DECATUR	GA		08/21/2008	5.350	2,900,000		4,476,000
192762	DECATUR	GA		08/21/2008	5.350	1,500,000		2,678,600
192763	SPINK	SD		09/08/2008	6.650	696,500		1,312,480
192765	LONOKE	AR		07/22/2008	6.360	996,500		1,498,420
192767	EDWARDS	TX		08/15/2008	5.500	2,528,663		3,869,350
192768	SAN JOAQUIN	CA		09/26/2008	5.830	9,971,250		16,769,010
192770	CASSIA	ID		07/02/2008	4.940	23,989,875		36,240,960
192779	WAUSHARA	WI		07/31/2008	6.250	3,395,000		5,588,000
192780	LEFLORE	MS		07/10/2008	4.445	36,603,994		129,686,620
192781	MADERA	CA		08/26/2008	6.750	910,800		1,542,000
192783	CHELAN	WA		08/14/2008	6.670	32,820,000		58,010,040
192787	DALLAS	IA		09/03/2008	6.100	399,000		809,070
192788	PICKAWAY	OH		08/15/2008	5.800	308,450		600,300
192790	MCDONALD	MO		07/29/2008	6.421	27,866,500		48,579,330
192791	MALHEUR	OR		08/20/2008	5.300	16,260,450		30,439,370
192792	BRANCH	MI		08/25/2008	6.300	2,139,000		5,065,500
192794	SHARKEY	MS		08/21/2008	6.750	3,990,000		7,160,350
192800	NORTHAMPTON	NC		08/13/2008	6.375	729,275		1,600,830
192806	KERN	CA		09/19/2008	5.900	127,669,505		202,060,068
192821	WARREN	IN		07/28/2008	5.250	1,500,000		2,376,610
192822	POCAHONTAS	IA		09/26/2008	6.150	298,500		632,740
192823	MARSHALL	IA		09/05/2008	6.500	4,335,000		8,214,230
192824	MARSHALL	IA		09/05/2008	5.310	749,458		1,429,590
192831	LAWRENCE	AR		08/29/2008	6.650	1,047,400		1,624,510
192834	MALHEUR	OR		08/20/2008	5.300	9,950,000		18,560,590
192836	LAFAYETTE	WI		08/15/2008	6.400	1,455,400		3,646,900
192837	POWELL	MT		09/22/2008	7.000	1,995,000		7,063,370
192838	HARDIN	IA		07/30/2008	7.222	26,301,850		39,225,000
192839	PHELPS	NE		08/29/2008	6.950	381,583		658,330
192848	KOSSUTH	IA		08/15/2008	6.680	458,850		721,060
192852	TWIN FALLS	ID		09/08/2008	6.600	2,892,750		4,459,060
192854	WARREN	IN		09/15/2008	5.700	3,701,400		5,893,990
192855	GARFIELD	OK		07/31/2008	7.370	4,691,705		6,200,000
192856	CLAY	IN		07/31/2008	6.500	4,894,015		7,200,000
192865	HARDIN	OH		08/27/2008	6.600	378,360		725,000
192870	SHELBY	IA		09/15/2008	6.500	1,177,050		2,645,000
192876	CONWAY	AR		09/11/2008	6.500	996,500		1,927,650
192878	ST. LUCIE	FL		09/24/2008	5.250	1,488,000		3,489,780
192882	POLK	OR		08/12/2008	6.950	2,824,302		4,000,000

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
192883	SCOTT	IL		09/10/2008	6.750	218,500		408,660
192893	LINCOLN	MN		09/16/2008	7.150	268,650		451,500
192894	WHITLEY	IN		09/16/2008	6.200	625,625		1,687,500
192899	TIPTON	IN		09/19/2008	6.400	957,650		1,591,650
192902	SANGAMON	IL		09/04/2008	5.250	614,000		1,285,850
192903	BUTTE	CA		08/20/2008	5.890	1,625,142		2,800,000
192904	COLUMBIA	OR		08/28/2008	7.500	3,583,930		6,099,990
192929	UNION	OH		09/26/2008	6.550	1,157,840		2,454,280
192939	DOUGLAS	OR		09/11/2008	5.350	2,084,591		3,600,000
192941	DOUGLAS	OR		09/11/2008	6.580	1,278,636		2,100,000
192945	CUMBERLAND	PA		09/12/2008	6.650	4,181,288		7,100,000
0199999. Mortgages in good standing - Farm Mortgages						794,532,397	121,257,646	2,478,676,764
31007	TORONTO	ON		09/30/2008	6.830	5,538,665		19,250,000
31037	MISSISSUAGA	ON		09/30/2008	7.030	12,082,590		44,300,000
31038	CALGARY	AB		09/30/2008	5.470	5,685,582		18,000,000
520008	MEXICO	MX		03/02/2007	5.240		7,398,610	237,050,000
520013	MONTERREY	MX		02/08/2008	5.340		3,545,589	47,723,144
560195	FRAMINGHAM	MA		09/29/2008	6.400	129,300,000		222,900,000
560196	SCHAUMBURG	IL		09/29/2008	6.400	66,000,000		114,200,000
560197	NAPLES	FL		09/29/2008	6.400	26,000,000		44,200,000
560198	FAIRFAX	VA		09/29/2008	6.400	39,250,000		67,750,000
560199	ATLANTA	GA		08/04/2008	6.120	39,100,000		67,000,000
560200	INDEPENDENCE	MO		08/04/2008	6.120	32,700,000		55,900,000
560201	MARIETTA	GA		08/04/2008	6.120	27,600,000		50,000,000
700953	ATLANTA	GA		09/12/1997	7.111		33,125,000	281,100,000
701843	SAN FRANCISCO	CA		11/20/2007	6.180		1,779,728	19,556,331
701955	WASHINGTON	DC		09/26/2006	6.390		1,498,245	76,831,304
702022	MCLEAN	VA		05/25/2007	6.280		5,838,129	111,354,287
702043	ROCHESTER	NY		07/03/2007	6.186		832,867	14,558,758
702044	ROCHESTER	NY		07/03/2007	6.186		748,223	13,540,270
702062	MCDONOUGH	GA		09/27/2007	6.500		2,947,300	51,700,000
702066	MIAMI BEACH	FL		09/12/2007	6.030		6,001,234	82,000,000
702130	ATLANTA	GA		07/01/2008	5.700	23,950,000		43,900,000
702131	ORANGE	CA		08/06/2008	5.700	33,100,000		59,100,000
702132	CHICAGO	IL		07/01/2008	5.700	41,800,000		81,300,000
702133	DURHAM	NC		07/01/2008	5.700	26,400,000		47,800,000
702134	ATLANTA	GA		07/01/2008	5.700	29,100,000		53,400,000
702135	CHULA VISTA	CA		08/06/2008	5.700	52,635,000		95,500,000
702137	IRVING	TX		07/15/2008	4.970	4,730,108		37,613,280
702139	SANTA MONICA	CA		07/22/2008	4.720	1,560,149		2,348,655
702141	NEW YORK (MANHATTAN)	NY		08/14/2008	5.824	101,459,978		151,044,836
702144	HOUSTON	TX		09/16/2008	4.490	200,000,000		354,226,000
702145	MIAMI	FL		09/16/2008	4.490	126,000,000		246,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,023,992,072	63,714,924	2,811,646,865
520006	CANCUN, QUINTANA ROO	MX		11/22/2006	4.990		5,000,000	84,827,782
0699999. Mortgages in good standing - Mezzanine Loans							5,000,000	84,827,782
0899999. Total Mortgages in good standing						1,818,524,469	189,972,570	5,375,151,410
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,818,524,469	189,972,570	5,375,151,410

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
Mortgages Closed by Repayment																	
168164	WAYNE	NE		03/17/1992	07/14/2008	82,500							78,000	78,000			
168654	BUREAU	IL		12/18/1992	08/08/2008	74,000							74,000	74,000			
168998	RUSH	IN		05/11/1993	07/11/2008	80,000							75,000	75,000			
169201	SHERMAN	TX		07/28/1993	09/02/2008	47,552							10,726	10,726			
169424	BOLIVAR	MS		11/19/1993	09/02/2008	185,000							180,000	180,000			
169505	SCOTT	IL		01/03/1994	09/10/2008	50,600							50,600	50,600			
169570	JONES	IA		01/31/1994	08/12/2008	166,000							166,000	166,000			
169956	SAN JOAQUIN	CA		07/13/1994	07/01/2008	1,600,000							1,400,000	1,400,000			
169976	MERCED	CA		09/08/1994	07/01/2008	3,680,000							3,320,000	3,320,000			
169997	KINGS	CA		09/28/1994	08/01/2008	280,400							280,400	280,400			
170284	COAHOMA	MS		05/19/1995	07/01/2008	293,997							293,997	293,997			
170405	FAYETTE	IA		10/03/1995	07/21/2008	302,478		589			589		297,800	297,800			
170409	MERCED	CA		10/02/1995	07/01/2008	1,293,000							1,196,000	1,196,000			
170415	SAN JOAQUIN	CA		10/02/1995	07/01/2008	1,156,000							1,052,000	1,052,000			
170797	IROQUOIS	IL		04/01/1996	07/21/2008	40,000							16,100	16,100			
171265	FRESNO	CA		12/05/1996	09/02/2008	121,867							78,634	78,634			
171322	MARTIN	MN		01/08/1997	08/28/2008	93,000							90,000	90,000			
171337	HOLT	NE		01/10/1997	08/11/2008	3,698,706							3,698,706	3,698,706			
171342	KINGS	CA		01/16/1997	08/01/2008	112,000							112,000	112,000			
171578	BLUE EARTH	MN		05/15/1997	07/22/2008	36,388							26,137	26,137			
171656	WAYNE	NE		06/26/1997	07/14/2008	95,140		(134)			(134)		90,500	90,500			
171806	KINGS	CA		10/09/1997	08/05/2008	30,000							30,000	30,000			
171988	LYON	IA		02/12/1998	08/12/2008	68,630							65,397	65,397			
172001	WELD	CO		02/11/1998	07/07/2008	355,652							304,282	304,282			
172250	SANPETE	UT		05/01/1998	09/08/2008	209,307		636			636		210,000	210,000			
172272	CASS	IL		05/08/1998	07/09/2008	233,546							224,000	224,000			
172273	CASS	IL		05/08/1998	07/09/2008	249,943							240,000	240,000			
172288	UVALDE	TX		05/15/1998	08/22/2008	467,442							459,088	459,088			
172338	PANOLA	MS		06/12/1998	07/02/2008	230,454		13			13		221,000	221,000			
172480	LINCOLN	SD		07/22/1998	07/07/2008	125,405		(423)			(423)		125,000	125,000			
172556	MANATEE	FL		08/20/1998	07/11/2008	2,581,276		278			278		2,582,250	2,582,250			
172573	BROWN	SD		08/28/1998	07/07/2008	155,461		(481)			(481)		150,000	150,000			
172612	EAST CARROLL	LA		09/10/1998	07/02/2008	178,676		21			21		178,750	178,750			
172613	KINGSBURY	SD		09/09/1998	09/29/2008	50,409							17,133	17,133			
172628	MADERA	CA		09/15/1998	08/29/2008	6,898,931		475			475		6,325,000	6,325,000			
172639	MERCED	CA		09/25/1998	07/08/2008	5,097,775		636			636		5,100,000	5,100,000			
172668	HENRY	IL		10/07/1998	07/18/2008	249,206		331			331		240,000	240,000			
172685	OGLE	IL		10/23/1998	07/29/2008	119,898		38			38		116,250	116,250			
172716	LYON	IA		11/06/1998	09/19/2008	232,203		276			276		232,500	232,500			
172767	HIDALGO	TX		10/30/1998	09/02/2008	270,000							270,000	270,000			
172777	JASPER	IA		12/01/1998	08/01/2008	198,746		1,203			1,203		50,000	50,000			
172784	CUSTER	NE		11/30/1998	08/25/2008	797,375		525			525		579,862	579,862			
172848	HUNTINGTON	IN		12/30/1998	07/21/2008	179,586		398			398		120,443	120,443			
172885	YELLOW MEDICINE	MN		01/14/1999	07/01/2008	176,567		(593)			(593)		172,600	172,600			
172934	LYON	MN		01/29/1999	07/01/2008	198,620		(650)			(650)		191,500	191,500			
172956	MILLARD	UT		01/28/1999	07/14/2008	8,926,896		3,281			3,281		8,320,000	8,320,000			
172976	NORTHAMPTON	NC		02/18/1999	08/13/2008	368,708		188			188		354,000	354,000			
173016	WINNEBAGO	IA		03/01/1999	09/02/2008	55,707		41			41		25,816	25,816			
173131	BEAVERHEAD	MT		04/15/1999	08/04/2008	1,883,267		1,192			1,192		1,885,000	1,885,000			
173195	TULARE	CA		03/18/1999	08/14/2008	595,000							552,500	552,500			
173251	FRESNO	CA		04/29/1999	07/24/2008	51,568		149			149		51,800	51,800			
173256	HENRY	IL		05/25/1999	07/02/2008	422,809		141			141		412,500	412,500			
173273	NEW MADRID	MO		05/21/1999	07/01/2008	49,764		187			187		50,000	50,000			
173336	PALO ALTO	IA		07/01/1999	08/01/2008	541,221		154			154		495,996	495,996			
173377	KINGS	CA		07/07/1999	07/03/2008	473,628		1,285			1,285		475,000	475,000			
173447	FULTON	IL		08/31/1999	07/01/2008	284,877		(337)			(337)		283,565	283,565			
173695	MADERA	CA		02/28/2000	07/17/2008	520,000							480,000	480,000			
173698	WARREN	IN		03/20/2000	07/28/2008	96,000							96,000	96,000			
173776	STEPHENSON	IL		05/15/2000	08/15/2008	348,430		266			266		342,000	342,000			
173861	WRIGHT	IA		07/27/2000	07/30/2008	431,832		279			279		432,163	432,163			

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
173997	MACOUPIN	IL		11/30/2000	07/10/2008	168,800							163,600	163,600			
174017	DEER LODGE	MT		12/15/2000	07/01/2008	240,000							240,000	240,000			
174041	CASS	IL		12/27/2000	07/09/2008	157,807		169			169		152,000	152,000			
174048	BUTTE	CA		12/28/2000	09/09/2008	625,270		631			631		626,000	626,000			
174114	CHICOT	AR		03/01/2001	08/28/2008	242,281		456			456		231,000	231,000			
174133	CHICOT	AR		03/16/2001	09/18/2008	398,118		775			775		378,000	378,000			
174218	MORGAN	CO		03/27/2001	08/15/2008	700,000							650,000	650,000			
174220	FRESNO	CA		04/13/2001	09/12/2008	512,400							475,800	475,800			
174441	NORTHAMPTON	NC		07/10/2001	08/13/2008	242,765		151			151		234,000	234,000			
174453	ARKANSAS	AR		07/23/2001	07/03/2008	134,695		269			269		135,000	135,000			
174479	TULARE	CA		08/13/2001	08/14/2008	1,825,895							1,635,895	1,635,895			
174541	WEBSTER	IA		10/03/2001	07/31/2008	439,759		90			90		440,000	440,000			
174584	WARREN	IN		10/25/2001	07/28/2008	418,000							418,000	418,000			
174585	WARREN	IN		10/25/2001	07/28/2008	980,000							980,000	980,000			
174647	WARREN	IN		12/13/2001	07/28/2008	537,000							537,000	537,000			
174686	MITCHELL	IA		01/07/2002	09/10/2008	125,000							125,000	125,000			
174715	DUBUQUE	IA		01/22/2002	07/25/2008	204,000							204,000	204,000			
174739	SCHUYLER	MO		02/01/2002	08/14/2008	949,850							187,800	187,800			
174868	WHITLEY	IN		04/22/2002	09/16/2008	359,380		592			592		352,000	352,000			
174970	AUDUBON	IA		06/25/2002	07/11/2008	6,975,000							6,800,000	6,800,000			
174981	MARSHALL	IA		06/26/2002	09/05/2008	2,662,859		1,786			1,786		2,307,673	2,307,673			
175010	SIBLEY	MN		07/15/2002	08/04/2008	177,000							177,000	177,000			
175016	LONOKE	AR		08/13/2002	07/03/2008	238,000							229,600	229,600			
175095	SPINK	SD		10/09/2002	09/29/2008	217,673							184,344	184,344			
175114	MARSHALL	IA		09/26/2002	09/05/2008	1,300,653							1,255,915	1,255,915			
175119	YUBA	CA		10/24/2002	09/23/2008	499,282		655			655		500,000	500,000			
175221	BINGHAM	ID		12/30/2002	07/09/2008	565,629							565,629	565,629			
175237	CHICOT	AR		01/09/2003	08/20/2008	520,944							500,632	500,632			
175261	LAWRENCE	AR		01/29/2003	09/30/2008	106,331		167			167		102,752	102,752			
175316	WARREN	IN		02/27/2003	07/28/2008	1,890,000							1,890,000	1,890,000			
175323	BENTON	IN		02/27/2003	07/28/2008	769,000							752,000	752,000			
175345	CHRISTIAN	IL		02/25/2003	07/08/2008	144,736		244			244		140,000	140,000			
175492	CARBON	WY		05/02/2003	08/25/2008	349,877		20			20		350,000	350,000			
175505	CASS	ND		05/02/2003	07/14/2008	403,874		896			896		392,492	392,492			
175573	HAMLIN	SD		05/29/2003	07/29/2008	451,350		21			21		445,270	445,270			
175575	HAMLIN	SD		05/29/2003	07/29/2008	457,341		21			21		445,270	445,270			
175642	RANDOLPH	AR		06/13/2003	07/02/2008	249,318		580			580		249,947	249,947			
175682	BENTON	IN		07/24/2003	07/28/2008	709,948		969			969		695,000	695,000			
175685	MOREHOUSE	LA		06/25/2003	07/01/2008	507,914		2,000			2,000		510,000	510,000			
175707	TRAILL	ND		07/18/2003	08/15/2008	537,939		1,498			1,498		429,000	429,000			
175819	GRUNDY	IA		09/25/2003	07/03/2008	6,198,086		1,793			1,793		5,849,554	5,849,554			
175836	GRUNDY	IA		09/25/2003	07/03/2008	6,300,000							6,200,000	6,200,000			
175880	SAN BENITO	CA		11/05/2003	09/02/2008	622,798		2,018			2,018		607,500	607,500			
175956	GREELEY	NE		12/11/2003	07/15/2008	897,388		3,458			3,458		901,000	901,000			
175968	JACKSON	AR		10/10/2003	07/01/2008	3,784,564		5,144			5,144		3,670,000	3,670,000			
176048	KERN	CA		01/12/2004	07/14/2008	454,709		389			389		453,894	453,894			
176153	BRANCH	MI		03/22/2004	08/25/2008	1,660,679		1,211			1,211		1,644,000	1,644,000			
176213	SANGAMON	IL		04/29/2004	09/08/2008	281,259		323			323		281,600	281,600			
176294	KENT	DE		05/28/2004	07/29/2008	1,452,558		3,261			3,261		1,408,000	1,408,000			
176331	LINCOLN	MN		06/03/2004	08/29/2008	378,276							374,239	374,239			
176404	YAZOO	MS		06/30/2004	07/10/2008	4,755,830		3,742			3,742		4,670,532	4,670,532			
176463	LEE	AR		08/20/2004	07/17/2008	806,043		1,561			1,561		795,188	795,188			
176486	PHILLIPS	AR		08/13/2004	07/17/2008	184,266		532			532		181,965	181,965			
176620	DOUGLAS	OR		09/24/2004	08/13/2008	10,926,943		4,044			4,044		10,931,250	10,931,250			
176669	KERN	CA		12/30/2004	07/14/2008	1,035,000							1,035,000	1,035,000			
176673	UNION	OH		01/07/2005	09/26/2008	507,600							491,400	491,400			
176688	KENT	MD		01/13/2005	07/29/2008	563,570		869			869		546,720	546,720			
176696	HUMBOLDT	IA		01/13/2005	07/17/2008	335,590		398			398		329,000	329,000			
176755	TWIN FALLS	ID		02/08/2005	09/09/2008	1,210,842		676			676		1,176,332	1,176,332			
176837	WARREN	IN		04/06/2005	07/28/2008	1,880,000							1,880,000	1,880,000			
176861	STEPHENSON	IL		04/14/2005	08/15/2008	416,084		829			829		414,080	414,080			

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
176903	FRANKLIN	ID		04/25/2005	09/09/2008	8,921,515		5,594			5,594		8,780,422	8,780,422			
176962	PALO PINTO	TX		06/21/2005	07/01/2008	3,741,293		2,784			2,784		3,703,453	3,703,453			
176976	PARK	MT		05/26/2005	09/16/2008	12,991,875		6,771			6,771		10,000,000	10,000,000			
177015	KENT	MD		07/15/2005	07/29/2008	610,491		982			982		592,280	592,280			
177085	JONES	IA		08/09/2005	07/14/2008	704,375		727			727		690,591	690,591			
177244	CLALLAM	WA		11/21/2005	07/01/2008	546,048		3,088			3,088		61,871	61,871			
177261	MORGAN	CO		11/02/2005	08/15/2008	764,885		3,040			3,040		756,775	756,775			
177387	WARREN	IN		01/13/2006	07/28/2008	1,601,186		6,712			6,712		1,574,200	1,574,200			
182786	HARDIN	OH		02/08/1990	08/27/2008	52,000							52,000	52,000			
183167	COLUSA	CA		03/25/1992	08/07/2008	221,952		(1,789)			(1,789)		208,000	208,000			
183215	MONTEREY	CA		10/15/1992	09/11/2008	786,686		(1,469)			(1,469)		785,000	785,000			
183615	HENDRY	FL		11/22/1994	09/02/2008	1,772,470		25,891			25,891		1,500,000	1,500,000			
183705	COLUSA	CA		06/08/1995	08/07/2008	256,143		(135)			(135)		244,000	244,000			
183861	PICKAWAY	OH		02/07/1996	08/15/2008	500		868			868		500	500			
186139	CLARK	OH		08/31/2001	07/15/2008	156,815							156,815	156,815			
186141	KERN	CA		08/27/2001	09/24/2008	190,000							175,000	175,000			
186201	KERN	CA		01/12/2004	07/14/2008	1,735,764		1,483			1,483		1,734,001	1,734,001			
186211	BUCHANAN	IA		04/30/2004	07/16/2008	300,986		589			589		301,600	301,600			
190021	TEHAMA	CA		02/16/2006	07/31/2008	719,345		5,378			5,378		725,000	725,000			
190066	UNION	OH		03/17/2006	09/26/2008	558,051		4,265			4,265		545,200	545,200			
190131	KERN	CA		03/09/2006	07/14/2008	980,576		2,114			2,114		973,751	973,751			
190153	COAHOMA	MS		03/14/2006	07/23/2008	1,164,512		3,422			3,422		1,156,727	1,156,727			
190293	MARSHALL	IA		06/08/2006	09/05/2008	818,449							800,749	800,749			
190372	PHELPS	NE		09/08/2006	07/24/2008	1,376,537		2,927			2,927		1,348,342	1,348,342			
190399	SIOUX	IA		06/20/2006	07/18/2008	362,808		818			818		361,392	361,392			
190493	MONTGOMERY	IA		07/12/2006	07/14/2008	315,510		1,440			1,440		312,000	312,000			
190660	CLAY	IA		08/24/2006	07/15/2008	1,678,095		4,550			4,550		325,686	325,686			
190682	GREEN	WI		08/17/2006	09/29/2008	3,755,769		3,990			3,990		3,760,000	3,760,000			
190685	JEFFERSON	AR		11/03/2006	09/18/2008	728,183		2,412			2,412		705,750	705,750			
190734	FRANKLIN	ID		08/24/2006	09/09/2008	970,678		2,111			2,111		960,541	960,541			
190759	MONTGOMERY	IA		11/13/2006	07/14/2008	447,874		2,056			2,056		443,000	443,000			
190815	BENTON	IN		10/05/2006	07/28/2008	2,014,368		1,569			1,569		2,016,000	2,016,000			
190860	FREMONT	IA		12/05/2006	07/14/2008	412,057		1,883			1,883		408,000	408,000			
190934	CASS	IA		01/05/2007	07/24/2008	912,601		1,358			1,358		889,000	889,000			
190973	PAGE	IA		01/23/2007	07/14/2008	908,764		4,072			4,072		900,000	900,000			
191038	MONTGOMERY	IA		02/06/2007	07/14/2008	980,339		4,506			4,506		970,000	970,000			
191243	MCLEAN	IL		03/29/2007	07/17/2008	997,631		2,297			2,297		970,000	970,000			
191257	KERN	CA		06/07/2007	07/14/2008	922,798		2,124			2,124		917,387	917,387			
191538	HAND	SD		09/04/2007	07/03/2008	1,375,583		3,313			3,313		1,358,000	1,358,000			
191896	MCDONALD	MO		10/24/2007	07/29/2008	16,977,771		22,088			22,088		17,075,330	17,075,330			
192387	ORANGE	FL		03/03/2008	07/28/2008								22,232,143	22,332,647			
192424	BENTON	IA		04/08/2008	08/14/2008			1,944			1,944		800,000	800,000			
192429	BROWN	MN		03/05/2008	07/30/2008			11,469			11,469		27,864,356	27,864,356			
453402	HICKSVILLE	NY		05/01/1988	08/19/2008	3,193,300							3,109,373	3,109,373			
500024	GUELPH N1G 2X6	ON		07/16/2003	08/01/2008	55,109,718		192			192	(15,801,742)	38,778,091	52,331,428	13,553,338		13,553,338
500027	STE. FOY G2G 2R5	QC		08/22/2003	09/02/2008	31,961,363						(8,403,225)	23,219,185	29,100,760	5,881,575		5,881,575
560014	SAN DIEGO	CA		08/19/2003	08/01/2008	22,626,719							22,365,105	22,365,105			
560015	SAN DIEGO	CA		08/19/2003	08/01/2008	21,889,958							21,636,863	21,636,863			
560016	SAN DIEGO	CA		08/19/2003	08/01/2008	3,086,504							3,050,817	3,050,817			
560017	SAN DIEGO	CA		08/19/2003	08/01/2008	16,622,532							16,430,339	16,430,339			
560022	SAN DIEGO	CA		10/01/2003	08/26/2008	53,841,094		52,969			52,969		54,000,000	54,000,000			
560027	NAPLES	FL		11/21/2003	08/04/2008	17,349,400							17,349,400	17,349,400			
560028	SCHAUMBURG	IL		11/21/2003	08/04/2008	55,662,700							55,662,700	55,662,700			
560029	FAIRFAX	VA		11/21/2003	08/04/2008	33,734,900							33,734,900	33,734,900			
560030	INDEPENDENCE	MO		11/21/2003	08/04/2008	30,361,400							30,361,400	30,361,400			
560031	ATLANTA	GA		11/21/2003	08/04/2008	26,506,000							26,506,000	26,506,000			
560032	FRAMINGHAM	MA		11/21/2003	08/04/2008	90,120,500							90,120,500	90,120,500			
560033	MARIETTA	GA		11/21/2003	08/04/2008	26,265,100							26,265,100	26,265,100			
560181	ROSSLYN	VA		11/01/2006	08/21/2008	101,725,246							6,266,443	6,266,443			
701051	SAN JOSE	CA		09/04/1998	08/07/2008	12,210,461							11,902,475	11,902,475			
701052	SAN JOSE	CA		09/04/1998	08/07/2008	310,697							118,473	118,473			

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
701060	FORT LEE	NJ		10/14/1998	07/07/2008	86,714,113							85,728,477	85,728,477			
701731	FRAMINGHAM	MA		02/17/2005	08/04/2008	16,100,000							16,100,000	16,100,000			
701732	ATLANTA	GA		02/17/2005	08/04/2008	9,000,000							9,000,000	9,000,000			
701733	NAPLES	FL		02/17/2005	08/04/2008	3,000,000							3,000,000	3,000,000			
701734	SCHAUMBURG	IL		02/17/2005	08/04/2008	9,900,000							9,900,000	9,900,000			
701735	INDEPENDENCE	MO		02/17/2005	08/04/2008	4,000,000							4,000,000	4,000,000			
701736	FAIRFAX	VA		02/17/2005	08/04/2008	5,000,000							5,000,000	5,000,000			
701737	MARIETTA	GA		02/17/2005	08/04/2008	3,000,000							3,000,000	3,000,000			
Summary Line Adjustment				09/30/2008	09/30/2008									9,289,754	9,289,754		9,289,754
0199999. Mortgages closed by repayment						935,566,201		252,607			252,607	(24,204,967)	852,717,370	881,542,541	28,724,667		28,724,667
Scheduled Repayment - Canada													313,411	313,411			
Scheduled Repayments													206,986,031	206,986,031			
0299999. Mortgages with partial repayments													207,299,442	207,299,442			
Mortgages Transferred																	
176381	ALLAMAKEE	IA		06/18/2004	09/30/2008	3,516,012		1,972			1,972		3,337,202	1,753,113		(1,584,088)	(1,584,088)
176392	ALLAMAKEE	IA		07/02/2004	09/30/2008	786,997							562,246	314,315		(247,931)	(247,931)
176878	ALLAMAKEE	IA		04/26/2005	09/30/2008	640,279		1,438			1,438		608,366	319,638		(288,728)	(288,728)
177088	MARTIN	IN		08/17/2005	09/30/2008	722,337		1,499			1,499		716,200	594,446		(121,754)	(121,754)
177282	ST. LUCIE	FL		12/15/2005	09/30/2008	47,926,667		65,000			65,000		48,000,000	38,400,000		(9,600,000)	(9,600,000)
181587	MERCER	KY		07/17/1981	09/30/2008	169,605							169,605	132,292		(37,313)	(37,313)
183322	FRESNO	CA		01/07/1993	09/30/2008	195,654		(4,999)			(4,999)		185,935	146,889		(39,046)	(39,046)
191673	ALLAMAKEE	IA		08/06/2007	09/30/2008	5,570,470		18,082			18,082		5,389,905	2,822,876		(2,567,029)	(2,567,029)
0499999. Mortgages transferred						59,528,021		82,991			82,991		58,969,458	44,483,568		(14,485,889)	(14,485,889)
0599999 - Totals						995,094,223		335,598			335,598	(24,204,967)	1,118,986,270	1,133,325,551	28,724,667	(14,485,889)	14,238,778

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
59178#-10-8	DCA Intermediate Investment Pools	NEW YORK	NY	VARIOUS	1	09/30/2008			2,374,348			29.860
0899999. Fixed or Variable Rate - Bonds - Affiliated									2,374,348			XXX
	701941 PRECO III A Note Revolving LOC	Charlotte	NC	PRECO Account Partnership III LP		09/07/2006			1,050,000			100.000
	701944 PRECO III B1 Note Revolving LOC	Charlotte	NC	PRECO III Finance S.A.R.L.		09/07/2006			468,855			100.000
	701974 BD Lawson & BD Village Partners Revolving LOC	New York	NY	BD Lawson & BD Village Partners LP		11/29/2006			825,956			100.000
	701992 Castle & Cooke, Inc	Los Angeles	CA	Castle & Cooke, Inc		01/12/2007			1,401,558			100.000
	702020 Pacifice City Home, LLC-Revolving Suscriptin LOC	New York	NY	Pacifice City Home, LLC		03/28/2007			2,442,908			100.000
	702029 BlackRock Retail Opportunity Fund -Revolving Suscriptin LOC	Florham Park	NJ	BlackRock Retail Opportunity Fund , LLC	1	06/06/2007			2,934,564			100.000
	702038 Workforce Housing Fund I -Revolving LOC	Bethesda	MD	Workforce Housing Fund I-2007, LP		07/09/2007			23,515,957			100.000
	702048 CPI Capital Partners North America Fund Revolving Subscription LOC	New York	NY	CPI Capital Partners North America Offshore LP		07/20/2007			3,894,164			100.000
	702049 CPI Capital Partners Asia Pacific Fund Subscription LOC	New York	NY	CPI Capital Partners Asia Pacific LP		07/20/2007			1,527,273			100.000
	702061 Zaremba Metropolitan -Rev LOC	New York	NY	Zaremba Metropolitan.LLC		09/28/2007			4,273,253			100.000
	702089 RLJ Real Estate Fund III LP	New York	NY	RLJ Real Estate Fund III LP		11/06/2007			15,988,906			100.000
	702096 Savanna Real Estate Fund	Morristown	NJ	Savanna Real Estate Fund		01/04/2008			503,196			100.000
	702106 Tucker Development & Acquisition Fund LP	Morristown	NJ	Tucker Development & Acquisition Fund LP		01/16/2008			925,000			100.000
	702136 Lone Star Real Estate Fund	Dallas	TX	Lone Star Real Estate Fund		06/30/2008			75,303,842			100.000
	702138 Revolving LOC-Principal Enterprise Capital Holdings LLC	Des Moines	IA	Principal Enterprise Capital Holdings LLC		08/27/2008		79,358,400	8,044,457			100.000
	702140 Revolving LOC-Lubert Adler Real Estate Fund	Philadelphia	PA	Lubert Adler Real Estate Fund		08/15/2008		87,382,128	3,865,625			100.000
	702143 Revolving LOC-MEPT	Philadelphia	PA	Lubert Adler Real Estate Fund		08/15/2008		309,400,000	(1,701,389)			100.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								476,140,528	145,264,125			XXX
	MLIC Asset Holdings LLC	New York	NY	Metropolitan Life Insurance Company		06/27/2008			45,545,802			100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									45,545,802			XXX
	Accession Mezzanine Capital II L.P.	Hamilton	BM	Mezzanine Management		04/13/2007			5,999,626		4,562,084	6.030
	ACP Convatec Co-Invest, LLC	New York	NY	Avista Capital Partners		07/18/2008			5,000,000			1.000
	Advantage Partners MBI Fund II, L.P.	Tokyo	JP	ADVANTAGE PARTNERS		12/29/2000	3		(2,636)		248,910	2.780
	Advent International GPE VI-A Limited Partnership	London	GB	Advent International Corporation		06/13/2008			945,000		8,055,000	0.110
	Advent Latin American Private Equity Fund III-A, Limited Partnership	Boston	MA	Advent International Corporation		07/07/2005	3		3,625,000		4,625,000	47.400
	AIG Highstar Capital III, L.P.	New York	NY	AIG		08/10/2007			11,951,518		14,660,037	3.320
	AIG-GE Capital Latin American Infrastructure Fund L.P.	Hamilton	BM	AIG-GE Capital		11/27/1996	3		43,169		3,665,893	4.930
	American Industrial Partners Capital Fund IV	San Francisco	CA	American Industrial Partners		04/25/2008			332,872		2,599,331	1.100
	AP Cayman Partners II Co-Invest, L.P.	George Town, Grand Cayman	KY	Ap Cayman Partners		02/23/2007			41,652		2,894,666	4.040
	AP Cayman Partners II, L.P.	George Town, Grand Cayman	KY	Ap Cayman Partners		02/23/2007			63,936		8,375,138	3.800
	ArcLight Energy Partners Fund II, L.P.	Boston	MA	Arclight PEF GP, LLC		06/30/2004			2,669,232		5,784,088	2.720
	ArcLight Energy Partners Fund IV, L.P.	Boston	MA	Arclight PEF GP, LLC		05/15/2007			4,038,027		6,323,943	0.710
	Ares Corporate Opportunities Fund II, L.P.	Los Angeles	CA	Ares Corporate		01/31/2006			7,205,341		1,636,531	1.320
	Aristeia Partners, L.P.	New York	NY	Aristeia Capital		08/01/2008		21,000,000				1.550
	Arlington Capital Partners II, L.P.	Washington	DC	Arlington Capital		06/17/2005	3		57,412		8,562,498	3.460
	Arlington Capital Partners, L.P.	Washington	DC	Arlington Capital		07/28/1999	3		36,067		3,175,390	3.550
	Asia Pacific Growth Fund III, L.P.	Palo Alto	CA	Hambrecht & Quist Incorporated		05/05/1999	3		66,667			6.600
	Auda Secondary Fund L.P.	New York	NY	Auda Secondary Fund, LLC		06/30/2004	3		187,500		3,487,671	4.980
	Avenue Special Situations Fund V, L.P.	New York	NY	Avenue Advisors		11/14/2007			1,150,000		4,956,598	0.090
	BDCM Opportunity Fund II, L.P.	Greenwich	CT	Black Diamond Capital Management		02/23/2006			(1,579,382)		24,011,477	3.450
	Blackstone Capital Partners V	New York	NY	BLACKSTONE	U	01/31/2006	3		10,520,334		36,590,009	0.860
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Brentwood Associates		10/04/2007			80,388		3,833,303	0.880
	Calera Capital Partners IV, L.P.	San Francisco	CA	Fremont Partners		12/21/2007			148,750		16,641,536	2.440
	California Urban Housing Fund, LLC	New York	NY	California Urban Housing		02/27/2006			60,336		909,057	45.950
	Capital Royalty Partners, L.P.	Houston	TX	Capital Royalty LLC		08/15/2004	3		1,265,625		7,388,937	17.270
	Carlyle Partners V, L.P.	Washington	DC	CARLYLE		05/30/2007			3,490,784		35,501,008	0.390
	Carlyle/Riverstone Global Energy and Power Fund III, L.P.	Washington	DC	CARLYLE		03/17/2006	3		760,954		(1,046,946)	0.950
	Castle Harlan Australian Mezzanine Partners I USA Limited	New York	NY	Castle Harlan, Inc.		06/30/2000	3		251,989		1,159,808	9.980
	Catalyst Fund II Parallel Limited Partnership	Toronto	CA	Catalyst Equity Partners		06/09/2008		800,000			7,200,000	3.910
	Centerline Corporate Partners XXXVII LP	New York	NY	Centerline		12/17/2007			3,378,379		17,060,809	20.740
	CHAMP II Worldwide, L.P.	New York	NY	Champ II Worldwide		07/22/2005	3		1,585,096		9,725,136	4.870
	Conning Capital Partners VI, L.P.	Hartford	CT	Conning & Company		03/09/2000	3		86,754		85,419	4.960
	Cortec Group Fund III, L.P.	New York	NY	Coretec Group		12/20/1999	3		(157,922)		2,301,017	5.810
	Cortec Group Fund IV, L.P.	New York	NY	Coretec Group		07/15/2005	3		132,948		13,449,647	6.330
	Court Square Capital Partners II, L.P.	New York	NY	COURT SQUARE		07/28/2006			368,244		46,066,178	3.680
	CVC Capital Partners Asia Pacific III L.P.	Hong Kong	HK	Citigroup		01/17/2008			948,236		18,537,045	0.410
	CVC European Equity Partners V -C L.P.	Channel Islands	GB	Citigroup		04/18/2008		423,501	5,470,635		32,874,829	0.130
	CVE-Kauffman Fellows Endowment Fund I, L.P.	Durham	NC	TrueBridge Capital Partners		03/31/2008			(2,750,000)		41,500,000	19.400
	Cypress Merchant Banking Partners II L.P.	New York	NY	Cypress Group		01/04/1999	3		30,395		2,817,454	1.340

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	DLJ Investment Partners III, L.P.	New York	NY	Credit Suisse Alternative Capital		12/26/2006			4,113,751		29,853,357	4.190
	Draper Fisher Jurvetson Growth Fund 2006, L.P.	Menlo Park	CA	Draper Fisher Jurvetson Growth Fund		06/28/2007			262,500		10,522,500	5.340
	Duke Street Capital VI No.2 Limited Partnership	London	GB	Duke Street Capital		07/31/2006			122,334		14,777,483	2.680
	Emerging Europe Convergence Fund II, L.P.	Channel Islands	GB	Mid Europa Partners LLP		10/28/2005	3		7,407,030		6,229,017	5.420
	EnerVest Energy Institutional Fund XI-A, L.P.	Houston	TX	Enervest Management Partners, Ltd.		04/25/2007			3,245,439		5,532,238	3.250
	Exxel Capital Partners VI, L.P.	George Town, Grand Cayman	KY	Exxel Capital Partners		08/21/2000	3		(80,054)			4.030
	Fourth Cinven Fund -No.4 Limited Partnership	London	GB	Cinven		01/22/2007			5,826,012		31,883,781	0.770
	Friedman Fleischer & Lowe Capital Partners II, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		04/30/2004	3		2,831,930		7,401,283	3.340
	Genesis Workforce Housing Fund, LLC	New York	NY	Genesis Workforce Housing		03/24/2005			5,900,280		63,299	20.100
	Global Infrastructure Partners, L.P.	New York	NY	GLOBAL INFRASTRUCTURE		10/10/2007			(2,347,097)		47,516,538	1.820
	Green Mountain Partners III, L.P.	Quechee	VT	Green Mountain Partners		06/04/2002	3		(19,151)		78,257	5.600
	GS Mezzanine Partners V, L.P.	New York	NY	Goldman Sachs		09/26/2007			880,000		12,320,000	0.180
	GSC European Mezzanine Parallel Investors II, L.P.	Florham Park	NJ	GSC Partners		04/28/2005	2		10,743,164		59,591,243	80.170
	GSO Capital Opportunities Fund LP	New York	NY	GSO		07/16/2007			15,190,781		28,935,718	4.540
	GSO Special Situations Fund, LP	New York	NY	GSO		09/01/2006			51,600,000			2.790
	Harbour Group Investments IV, L.P.	St. Louis	MO	Harbour Group		02/01/2000	3		235,832		8,721,434	5.750
	Harvest Partners V, L.P.	New York	NY	HARVEST		06/30/2006			362,226		44,221,308	5.880
	HgCapital 5, L.P.	London	GB	HGCapital 5, LP		01/13/2006			2,971,040		8,389,046	1.610
	Industri Kapital 2004 Limited Partnership III	London	GB	Industri Kapital		10/01/2004	3		7,989,388		(386,280)	14.050
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		10/10/2007			226,235		29,158,209	0.570
	Kohlberg Investors V, L.P.	Palo Alto	CA	Kohlberg & Company		12/07/2004			8,580		5,041,595	5.550
	Kohlberg Investors VI, L.P.	Mount Kisco	NY	Kohlberg & Company		06/08/2007			2,214,233		13,563,864	2.680
	Lehman Brothers Emerging Manager Fund Feeder D, L.P.	New York	NY	Lehman Brothers		06/14/2007			300,000		7,652,733	99.490
	LS Power Equity Partners II, L.P.	Jersey City	NJ	LS Power Equity Partners II		02/28/2007			42,905		4,405,975	0.320
	Madison Dearborn Capital Partners V, L.P.	Chicago	IL	MADISON DEARBORN	U	05/12/2006	3		105,857		6,108,472	0.590
	Metropolitan Workforce Housing Fund, LLC	New York	NY	Metropolitan Workforce Housing Fund, LLC		03/20/2007			120,132		22,079,777	8.470
	Mid Europa Fund III, LP	London	GB	Mid Europa Partners LLP		08/17/2007			184,317		45,964,273	2.450
	MidOcean Partners III, L.P.	New York	NY	MIDOCEAN		06/01/2007			85,767		15,418,714	2.740
	Nautic Partners VI, L.P.	Providence	RI	Nautic Partners LLC		11/07/2007			(2,499,391)		24,381,086	7.540
	Newstone Capital Partners, L.P.	Los Angeles	CA	Newstone		07/21/2006			9,547,688		(810,699)	5.780
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill Capital Management		11/20/2007			3,366,797		24,013,634	0.600
	Oak Hill Capital Partners, L.P.	Fort Worth	TX	Oak Hill Capital Management		02/12/1999	3		26,947		680,531	1.030
	OCM European Principal Opportunities Fund II -U.S., L.P.	Los Angeles	CA	Oaktree Capital Management		04/29/2008			725,000		11,237,500	0.360
	OCM Mezzanine Fund II, L.P.	Los Angeles	CA	Oaktree Capital Management		02/15/2006	2		1,380,000		4,110,000	2.400
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Oaktree Capital Management		03/07/2007			1,680,000		70,000	0.240
	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Oaktree Capital Management		03/05/2008			10,850,000		35,400,000	0.290
	OCM Principal Opportunities Fund IV, L.P.	New York	NY	Oaktree Capital Management		10/19/2006			4,850,000		750,000	0.320
	PAI Europe V-1	Channel Islands	GB	PAI Management		08/01/2007			3,012,607		17,299,007	0.370
	PAI Europe V-1 FCPR	Paris	FR	PAI Europe V-1 FCPR		08/01/2007			2,530,949		15,020,520	0.470
	Partners Group Secondary 2008, L.P.	St. Peter Port, Guernsey	GB	Partners Group		05/09/2008		1,132,649			12,969,208	0.250
	Paul Capital Top Tier Investments IV, L.P.	San Francisco	CA	Paul Capital Partners		06/27/2008		453,774	187,500		11,858,726	1.920
	PIMCO Distressed Mortgage Fund, L.P.	New York	NY	Pacific Investment Management Company		10/31/2007			2,730,000		5,454,267	0.530
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Platinum Equity		08/15/2007			(1,560,542)		18,487,244	1.320
	Platinum Equity Capital Partners, L.P.	Beverly Hills	CA	Platinum Equity		07/01/2004	3		173,201		11,111,893	6.610
	Polish Enterprise Fund V, L.P.	Warsaw	PL	Polish Enterprise Fund		04/23/2004	3		81,638		(306,211)	5.660
	Polish Enterprise Fund VI L.P.	Warsaw	PL	Polish Enterprise Fund		09/05/2006			7,111,695		23,854,974	4.560
	PRG Metropolitan Investors LLC	New York	NY	PRG Metropolitan	U	05/03/2006			35,275		1,598,722	86.920
	RBC Apollo 2007-A National Fund, L.P.	Cleveland	OH	Apollo		10/31/2007			2,550,000		9,934,293	15.550
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Carlyle/Riverstone		05/02/2008			362,241		12,811,047	0.120
	RRE Ventures IV, L.P.	New York	NY	RRE VENTURES		09/29/2006			724,251		9,791,438	4.840
	Silver Lake Partners III, L.P.	Menlo Park	CA	Silver Lake Partners		02/28/2007			470,026		5,655,069	0.080
	Southern Cross Latin America Private Equity Fund III, L.P.	Buenos Aire	AR	Southern Cross		08/13/2007			3,768,575		12,184,494	2.660
	TCW Energy Fund XIV, L.P.	Los Angeles	CA	TCW		10/05/2007			3,587,372		17,280,000	1.590
	TCW/Crescent Mezzanine Partners IV, L.P.	Los Angeles	CA	TCW	U	06/30/2006	2		959,393		5,901,129	6.060
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	TCW		12/14/2007			2,454,011		35,399,944	4.230
	Tenaska Power Fund, L.P.	Omaha	NE	Tenaska Employee Owners		12/17/2004			680,845		1,354,286	3.570
	The Resolute Fund II, L.P.	New York	NY	THE JORDAN COMPANY		05/31/2007			1,435,462		13,019,841	0.480
	The Rohatyn Group Global Opportunity Partners, L.P.	New York	NY	The Riverside Company		07/01/2008	12	10,000,000				5.130
	Thomas H. Lee Equity Fund VI, L.P.	Boston	MA	TH LEE	U	05/31/2006	3		3,998,200		20,572,454	0.910
	Tower Square Capital Partners III, L.P.	Springfield	MA	Tower Square		09/29/2008			1,031,150		6,468,850	0.540
	TowerBrook Investors III, L.P.	London	GB	TowerBrook Investors		03/27/2008			1,698,794		19,901,206	0.370
	TowerBrook Investors II, L.P.	George Town, Grand Cayman	KY	TowerBrook Investors		01/17/2006	3		3,712,142		11,857,969	3.340
	TPF II, L.P.	Omaha	NE	TPF		08/29/2007			5,391,766		13,926,054	3.270
	TPG Asia V, L.P.	Fort Worth	TX	Texas Pacific Group		12/17/2007			804,415		5,960,655	0.100

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
	TPG Partners II, L.P.	Fort Worth	TX	Texas Pacific Group		03/21/1997	3		(21,199)		3,340,253	3.220
	TPG Partners VI, L.P.	Fort Worth	TX	Texas Pacific Group		03/17/2008			261,088		42,700,405	0.110
	Trident IV, L.P.	Greenwich	CT	Trident		01/26/2007			2,346,097		36,631,178	3.410
	Trivest Fund III, L.P.	Miami	FL	Trivest Partners		05/31/2000	3		810,616		5,055,981	6.970
	Trivest Fund IV, L.P.	Miami	FL	Trivest Partners		03/31/2008			125,000		20,900,815	2.500
	TrueBridge Special Purpose, L.P.	Durham	NC	TrueBridge Capital Partners		06/18/2008		477,290			7,022,710	100.000
	U.S. Venture Partners X, L.P.	Menlo Park	CA	U.S. Venture Partners		06/13/2008		200,000			4,800,000	0.790
	Vestar Capital Partners V, L.P.	New York	NY	Vestar Capital Partners		09/23/2005	3		307,082		2,580,688	0.290
	Wayzata Opportunities Fund II, L.P.	St Paul	MN	Wayzata Investment Partners		10/31/2007			3,241,989		7,468,011	0.220
	Welsh, Carson, Anderson & Stowe X, L.P.	New York	NY	Welsh, Carson, Anderson & Stowe		01/27/2006	3		1,500,000		14,398,384	1.420
	Wicks Communications & Media Partners III, L.P.	New York	NY	Wicks Communications		12/16/1999	3		848,985		8,636,751	3.800
	WIN 7, L.P.	New York	NY	Credit Suisse Alternative Capital		03/30/2007			299,736		6,134,871	17.550
	WLR Recovery Fund IV, L.P.	New York	NY	WL Ross & Co		11/28/2007			2,568,773		18,654,505	0.370
1599999. Joint Venture Interests - Common Stock - Unaffiliated								34,487,214	278,172,531		1,462,786,018	XXX
	MetLife Capital Credit, L.P.	New York	NY	MetLife		08/14/1998			(4,822,857)		112	90.000
	MetLife Capital, L.P.	New York	NY	MetLife		12/05/1984			20,440,301		122	73.780
	MetLife Private Equity Holdings, LLC	New York	NY	MetLife		09/22/1989	3		24,182,103		98,226,280	100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									39,799,547		98,226,514	XXX
	2007-06 MET II MIAMI OFFICE	Miami	FL			12/21/2006			3,887,472			60.020
	2007-07 MET II MIAMI HOTEL	Miami	FL			12/21/2006			8,288,893			50.560
	273 HANOVER/METLIFE MASTER LIMITED PARTNERSHIP	Houston	TX			04/05/2000			136,388,938			85.000
	274 METLIFE/MCSHANE MASTER LIMITED PARTNERSHIP	Rosemont,	IL			09/16/2002			3,509,593			90.000
	276 VERUS/METLIFE MASTER COMPANY, LLC	Chicago	IL			03/11/2005			1,524,500			90.000
	284 STREAM/METLIFE MASTER COMPANY, LLC	Dallas	TX			12/12/2006			929,187			90.000
	285 TC-METLIFE RETAIL LLC	Dallas	TX			01/10/2007			721,367			13.000
	288 TISHMAN METLIFE HOTEL VENTURES. LLC	New York	NY			07/18/2007			8,050,227			63.000
	290 TCC MET STUDENT HOUSING, LLC	Dallas	TX			05/29/2007			6,045,180			90.000
	298 GREYSTAR EQUITY PARTNERS, IV, LP	Charleston	SC			12/14/2007			2,176,954			90.000
	302 THC CAPITAL LP	Houston	TX			07/01/2008		12,500,000				10.000
	796 BANK OF AMERICA PLAZA	TAMPA	FL			11/26/1985			317,812			75.000
	DF005 CARLYLE EUROPE REAL ESTATE PARTNERS, III	Washington	DC			10/09/2007			1,469,373		13,294,259	0.800
	DF006 EI FUND III, L.P.	Chicago	IL			11/09/2007			2,483,660		3,758,170	3.270
	DF007 SAVANNA REAL ESTATE FUND I, LP	New York	NY			11/28/2007			4,950,000		10,603,355	6.670
	IJ025 CPI CAPITAL PARTNERS EUROPE, L.P.	New York	NY			10/30/2006			(6,143,085)		9,158,400	1.700
	IJ027 TRAMMELL CROW INVESTMENT FUND VI L.P.	Dallas	TX			10/31/2006			673,036		5,074,207	7.000
	IJ030 HINES US OFFICE VALUE ADDED	Houston	TX			02/01/2007			2,973,919		8,561,348	4.300
	MZ110 HARTFORD MEZZANINE INVESTORS I LLC	Hartford	CT			11/01/2006	2		944,301		1,800,000	20.000
	MZ130 BABSON MEZZANINE REALTY INVESTORS, LP	Springfield	MA			08/01/2006	2		498,589		12,064,911	10.000
	MZ140 RREEF STRUCTURED DEBT LLC	New York	NY			07/01/2007	2		310,845		10,913,592	30.000
	MZ150 CW CAPITAL ENHANCED YIELD DEBT FUND, II, LP	New York	NY			08/17/2007	2		3,495,952		23,165,420	17.300
	MZ160 FIVE MILE CAPITAL PARTNERS, II, LP	Stanford	CT			12/20/2007	2		3,500,000		39,000,000	4.000
	MZ190 LEHMAN BROTHERS REAL ESTATE MEZZANINE PARTNERS	New York	NY			02/02/2008	2	15,000,000			35,000,000	3.500
	TNE0794 HEADLAND ASSOCIATES	Rolling Hills Estates	CA			02/09/1988			164,384			99.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								27,500,000	187,161,097		172,393,662	XXX
	MSV IRVINE LLC	Irvine	CA	MTR		03/19/2007			13,115,070			96.000
	MetLife Property Ventures LLC	Wilmington	DE	MetLife		05/09/2007			33,768,570			100.000
	MEX DF Properties LLC	Wilmington	DE	MetLife		09/29/2006			1,382,841			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									48,266,481			XXX
	EnCap Energy Capital Fund IV, L.P.	Houston	TX	EnCap Investments		12/18/2001			4,330		(3,001)	0.050
	Pomona Capital V, L.P.	New York	NY	Pomona Capital V, L.P.		12/18/2001	3		(1,500)		19,477	0.050
	Prudential Capital Partners II, L.P.	Chicago	IL	Prudential		12/09/2004	2		110,103		44,724	0.650
	Ripplewood Partners II Affiliated, L.P.	New York	NY	Ripplewood Holdings		06/26/2002	3		957		37,523	0.780
	Ripplewood Partners II, L.P.	New York	NY	Ripplewood Holdings		12/20/2001	3		1,695		27,970	0.020
1999999. Joint Venture Interests - Other - Unaffiliated									115,585		126,693	XXX
	Euro CL Investments LLC	Hartford	CT	Citicorp Life Investments LLC					59,752		237,578	100.000
2099999. Joint Venture Interests - Other - Affiliated									59,752		237,578	XXX
	National New Market Tax Credit Fund, L.P.	Minneapolis	MN	National Market Tax Credit		08/30/2004			105,675		360,033	15.660
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									105,675		360,033	XXX
	Centerline Corporate Partners XXXIII, L.P.	New York	NY	CharterMac Corporate Partners		09/27/2006			2,702,703		6,486,485	10.160
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									2,702,703		6,486,485	XXX
3999999. Total - Unaffiliated								538,127,742	613,521,716		1,642,152,891	XXX

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
4099999. Total - Affiliated									136,045,930		98,464,092	XXX
4199999 - Totals								538,127,742	749,567,646		1,740,616,983	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
	500017 Defeasance Loan, 9101-8697 Quebec Inc.	Quebec	CN	Revolving Line of Credit	01/17/2008	09/30/2008								187,059	187,059				
	701765 Warehouse Line of Credit -Bank of America	Charolotte	NC	Revolving Line of Credit	05/31/2005	09/30/2008	29,162,586							259,582	259,582				
	701801 Revolving Line of Credit	Charlotte	NC	Revolving Line of Credit	11/23/2005	09/30/2008	33,901,298							14,731,050	14,731,050				727,344
	701880 Revolving Line of Credit -Refi of 701668	Horsham Township	PA	Residual Activity	03/16/2006	03/20/2008	9,791,193												101,122
	701911 SOF-VII Subscription Revolver	Charlotte	NC	Revolving Line of Credit, loan paid in full	05/26/2006	05/01/2008	119,803												319,684
	701941 PRECO III A Note Revolving LOC	Charlotte	NC	Revolving Line of Credit	09/07/2006	09/30/2008	10,558,332							1,925,000	1,925,000				
	701944 PRECO III B1 Note Revolving LOC	Charlotte	NC	Revolving Line of Credit	09/07/2006	09/30/2008	6,287,599							1,283,333	1,283,333				
	701973 MW Housing Partners III, LP Revolving LOC	New York	NY	Revolving Line of Credit, loan paid in full	11/28/2006	05/22/2008	55,047,731												1,130,980
	701985 CBRE Realty Finance Revolving LOC	Charlotte	NC	Revolving Line of Credit, loan paid in full	01/19/2007	06/23/2008	70,649,739												872,438
	701988 Colony Investors VII, LP Subscription LOC	New York	NY	Residual Activity	12/26/2006	12/21/2007													30,173
	701992 Castle & Cooke, Inc	Los Angeles	CA	Revolving Line of Credit	01/12/2007	09/30/2008	23,973,766							772,727	772,727				
	701994 Newland III Estrella, LLC -Revolving Subscription LOC	New York	NY	Residual Activity	01/29/2007	12/31/2007													208,738
	702020 Pacifice City Home, LLC-Revolving Suscriptin LOC	New York	NY	Revolving Line of Credit	03/28/2007	09/30/2008	12,979,662							729,198	729,198				
	702048 CPI Capital Partners North America Fund Revolving Subscription LOC	New York	NY	Revolving Line of Credit	07/20/2007	09/30/2008	2,990,909							374,942	374,942				
	702049 CPI Capital Partners Asia Pacific Fund Subscription LOC	New York	NY	Revolving Line of Credit	07/20/2007	09/30/2008	1,527,273							14,190,909	14,190,909				
	702089 RLJ Real Estate Fund III LP	New York	NY	Revolving Line of Credit	11/06/2007	09/30/2008	4,101,958							24,177,011	24,177,011				
	702096 Savanna Real Estate Fund	Morristown	NJ	Revolving Line of Credit	01/04/2008	09/30/2008								22,492,537	22,492,537				
	702136 Lone Star Real Estate Fund	Dallas	TX	Revolving Line of Credit	06/30/2008	09/30/2008								67,635,659	67,635,659				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							261,091,849							148,759,007	148,759,007				3,390,479
553758-AA-7	Metropolitan Transportation Authority -010-0010603-001	New York	NY	Normal course distributions from partnership	06/03/2003	09/30/2008	33,689,762							(166,463)	(166,463)				
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							33,689,762							(166,463)	(166,463)				
	Exchange Tower Inc , 6.83%, maturity 04/09/2012	Toronto	Ontario, Canada	Transfer to Schedule B	06/30/2003	09/30/2008	5,609,491							5,538,665	5,538,665				284,777
	Gulf Canada Square, 5.47%, maturity 04/01/2011	Calgary	Alberta, Canada	Transfer to Schedule B	03/16/2004	09/30/2008	5,856,615							5,743,396	5,743,396				233,743
	Accession Mezzanine Capital II L.P.	Hamilton	BM	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	04/13/2007	09/30/2008	11,602,703							1,147,781	1,199,956	52,175		52,175	
	Accession Mezzanine Capital L.P.	Hamilton	BM	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	05/30/2002	09/30/2008	8,923,066							457,192	681,362	224,170		224,170	

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
	AIG-GE Capital Latin American Infrastructure Fund L.P.	Hamilton	BM	Normal course distributions from partnership	11/27/1996	09/30/2008	11,064,580							731,993	731,993				
	American Gas and Oil Investors	Greenwich	CT	Residual Activity	08/30/1996	12/31/2007									(8,390)		(8,390)	(8,390)	
	American Industrial Partners Capital Fund IV	San Francisco	CA	Normal course distributions from partnership	04/25/2008	09/30/2008	1,037,014							404,958	404,958				
	AP Cayman Partners II, L.P.	George Town, Grand Cayman	KY	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	02/23/2007	09/30/2008	8,743,853							1,000,760	997,562	(3,198)		(3,198)	
	ArcLight Energy Partners Fund II, L.P.	Boston	MA	Normal course distributions from partnership	06/30/2004	09/30/2008	27,423,962							4,222,607	4,222,607				
	Asia Pacific Growth Fund III, L.P.	Palo Alto	CA	Normal course distributions from partnership	05/05/1999	09/30/2008	23,862,523							209,070	209,070				
	Auda Secondary Fund L.P.	New York	NY	Normal course distributions from partnership	06/30/2004	09/30/2008	6,696,626							617,516	617,516				
	BDCM Opportunity Fund II, L.P.	Greenwich	CT	Normal course distributions from partnership	02/23/2006	09/30/2008	12,471,726							1,887,881	1,887,881				
	Blackstone Capital Partners V	New York	NY	Normal course distributions from partnership	01/31/2006	09/30/2008	105,832,066							27,779	27,779				
	Burlington Northern and Santa fe Railway Company 010-0020904-001	Fort Worth	TX	Normal course distributions from partnership	09/29/2004	09/30/2008	4,383,149							(6,174)	(6,174)				
	Burlington Northern and Santa Fe Railway Company 010-0020904-002	Fort Worth	TX	Normal course distributions from partnership	09/29/2004	09/30/2008	7,095,490							(10,946)	(10,946)				
	Burlington Northern and Santa Fe Railway Company 010-0020904-003	Fort Worth	TX	Normal course distributions from partnership	09/29/2004	09/30/2008	4,075,600							(6,950)	(6,950)				
	Burlington Northern and Santa Fe Railway Company 010-0020904-004	Fort Worth	TX	Normal course distributions from partnership	09/29/2004	09/30/2008	6,804,534							(10,074)	(10,074)				
	Burlington Northern and Santa Fe Railway Company 010-0020904-005	Fort Worth	TX	Normal course distributions from partnership	09/29/2004	09/30/2008	6,923,830							(10,681)	(10,681)				
	Burlington Northern and Santa Fe Railway Company 010-0020904-006	Fort Worth	TX	Normal course distributions from partnership	09/29/2004	09/30/2008	223,465							(835)	(835)				
	Burlington Northern and Santa Fe Railway Company 010-0020904-007	Fort Worth	TX	Normal course distributions from partnership	09/29/2004	09/30/2008	966,919							(3,066)	(3,066)				
	Burlington Northern and Santa Fe Railway Company 010-0041204-001	Fort Worth	TX	Normal course distributions from partnership	12/15/2004	09/30/2008	11,643,069							(16,072)	(16,072)				
	Burlington Northern and Santa Fe Railway Company 010-0041204-002	Fort Worth	TX	Normal course distributions from partnership	12/15/2004	09/30/2008	2,687,981							(4,460)	(4,460)				
	Burlington Northern and Santa Fe Railway Company 010-0041204-003	Fort Worth	TX	Normal course distributions from partnership	12/15/2004	09/30/2008	5,172,628							(7,721)	(7,721)				
	Burlington Northern and Santa Fe Railway Company 010-0060805-001	Fort Worth	TX	Normal course distributions from partnership	08/03/2005	09/30/2008	10,011,932							(43,630)	(43,630)				
	Burlington Northern and Santa Fe Railway Company 010-0060805-002	Fort Worth	TX	Normal course distributions from partnership	09/29/2005	09/30/2008	8,910,965							(39,749)	(39,749)				
	Burlington Northern and Santa Fe Railway Company 010-0120806-001	Fort Worth	TX	Normal course distributions from partnership	08/09/2006	09/30/2008	8,084,703							(70,177)	(70,177)				
	Burlington Northern and Santa Fe Railway Company 010-0120806-002	Fort Worth	TX	Normal course distributions from partnership	08/09/2006	09/30/2008	6,636,968							(57,690)	(57,690)				
	Burlington Northern and Santa Fe Railway Company 010-0120806-003	Fort Worth	TX	Normal course distributions from partnership	08/09/2006	09/30/2008	11,853,009							(104,648)	(104,648)				
	Capital Royalty Partners, L.P.	Houston	TX	Normal course distributions from partnership	08/15/2004	09/30/2008	15,492,501							14,112	14,112				
	Carlyle Partners V, L.P.	Washington	DC	Normal course distributions from partnership	05/30/2007	09/30/2008	10,963,165							417,598	417,598				
	Carlyle/Riverstone Global Energy and Power Fund III, L.P.	Washington	DC	Normal course distributions from partnership	03/17/2006	09/30/2008	29,742,322							433,203	433,203				
	CHAMP II Worldwide, L.P.	New York	NY	Normal course distributions from partnership	07/22/2005	09/30/2008	14,085,174							69,922	69,922				
	Continental Airlines 010-0130906-001	Houston	TX	Normal course distributions from partnership	09/28/2006	09/30/2008	3,203,378							(41,917)	(41,917)				

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
	Continental Airlines 010-0130906-002	Houston	TX	Normal course distributions from partnership	09/28/2006	09/30/2008	3,203,378							(41,917)	(41,917)				
	Continental Airlines 010-0130906-003	Houston	TX	Normal course distributions from partnership	09/28/2006	09/30/2008	2,664,439							(38,382)	(38,382)				
	Continental Airlines 010-0130906-004	Houston	TX	Normal course distributions from partnership	09/28/2006	09/30/2008	3,383,913							(47,851)	(47,851)				
	Continental Airlines 010-0130906-005	Houston	TX	Normal course distributions from partnership	09/28/2006	09/30/2008	3,474,350							(50,678)	(50,678)				
	Continental Airlines 010-0130906-006	Houston	TX	Normal course distributions from partnership	09/28/2006	09/30/2008	2,815,808							(44,595)	(44,595)				
	Continental Airlines 010-0130906-007	Houston	TX	Normal course distributions from partnership	09/29/2006	09/30/2008	2,976,849							(37,023)	(37,023)				
	Continental Airlines 010-0130906-008	Houston	TX	Normal course distributions from partnership	09/29/2006	09/30/2008	2,944,024							(48,536)	(48,536)				
	Continental Airlines 010-0130906-009	Houston	TX	Normal course distributions from partnership	09/29/2006	09/30/2008	3,665,838							(53,905)	(53,905)				
	Continental Airlines 010-0130906-010	Houston	TX	Normal course distributions from partnership	09/29/2006	09/30/2008	3,382,380							(49,180)	(49,180)				
	Continental Airlines 010-0130906-011	Houston	TX	Normal course distributions from partnership	09/29/2006	09/30/2008	3,436,473							(50,991)	(50,991)				
	Cortec Group Fund III, L.P.	New York	NY	Normal course distributions from partnership	12/20/1999	09/30/2008	10,897,354							7,410,703	7,410,703				
	Court Square Capital Partners II, L.P.	New York	NY	Normal course distributions from partnership	07/28/2006	09/30/2008	15,746,445							(1,583,862)	(1,583,862)				
	CVC European Equity II, L.P.	Channel Islands	GB	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	06/03/1998	09/30/2008	16,277,801							(86,431)	74,360	160,791		160,791	
	CVE-Kauffman Fellows Endowment Fund I, L.P.	Durham	NC	Normal course distributions from partnership	03/31/2008	09/30/2008	11,611,758							361,758	361,758				
	CW Ventures II, L.P.	New York	NY	Residual Activity	08/03/1992	02/23/2007													2,547
	D.E. Shaw Oculus Fund, L.L.C.	New York	NY	Normal course distributions from partnership	06/01/2006	09/30/2008	109,853,514							9,207,087	9,207,087				
	DLJ Merchant Banking Partners III, L.P.	New York	NY	Normal course distributions from partnership	08/14/2001	09/30/2008	165,440,967							1,490,133	1,490,133				
	DLJ Strategic Partners, L.P.	New York	NY	Normal course distributions from partnership	06/22/2001	09/30/2008	7,568,263							464,436	464,436				
	Duke Street Capital VI No.2 Limited Partnership	London	GB	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	07/31/2006	09/30/2008	13,124,511							28,491	81,622	53,131		53,131	
	Electronic Data Systems Corp 010-0200507-001	Irvine	TX	Normal course distributions from partnership	05/01/2007	09/30/2008	31,177,878							(631,691)	(631,691)				
	Ellington Mortgage Partners, L.P.	Greenwich	CT	Normal course distributions from partnership	11/01/2006	09/30/2008	26,884,312							8,504,448	8,504,448				
	EME Homer City Generation, L.P. 010-0080905-001	Homer City	PA	Normal course distributions from partnership	09/29/2005	09/30/2008	54,661,349							(944,578)	(944,578)				
	EnerVest Energy Institutional Fund XI-A, L.P.	Houston	TX	Normal course distributions from partnership	04/25/2007	09/30/2008	4,846,126							678,750	678,750				
	Federal Express Co. 010-0151006-001	Memphis	TN	Normal course distributions from partnership	09/29/2006	09/30/2008	20,817,530							(192,554)	(192,554)				
	Federal Express Co. 010-0161206-001	Memphis	TN	Normal course distributions from partnership	12/18/2006	09/30/2008	22,542,345							(231,851)	(231,851)				
	Genesis Workforce Housing Fund, LLC	New York	NY	Normal course distributions from partnership	03/24/2005	09/30/2008	10,703,968							2,460,860	2,460,860				
	Global Infrastructure Partners, L.P.	New York	NY	Normal course distributions from partnership	10/10/2007	09/30/2008	17,525,651							(2,125,956)	(2,125,956)				
	GP Capital Partners II, L.P.	George Town, Grand Cayman	KY	Normal course distributions from partnership	01/09/1997	09/30/2008	22,384,653							4,186,560	4,186,560				
	Green Mountain Partners III, L.P.	Quechee	VT	Normal course distributions from partnership	06/04/2002	09/30/2008	11,215,309							85,957	85,957				

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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
	Greenwich Street Capital Partners, L.P.	Florham Park	NJ	Normal course distributions from partnership	11/03/1994	09/30/2008	811,574							628,539	628,539				
	GSC European Mezzanine Parallel Investors II, L.P.	Florham Park	NJ	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	04/28/2005	09/30/2008	45,678,138							(258,600)		258,600		258,600	
	GSO Capital Opportunities Fund LP	New York	NY	Normal course distributions from partnership	07/16/2007	09/30/2008	10,707,248							4,891,368	4,891,368				
	GSO Special Situations Fund, LP	New York	NY	Normal course distributions from partnership	09/01/2006	09/30/2008	30,111,575							25,800,000	25,800,000				
	Guggenheim Partners Prism Fund II, L.P.	New York	NY	Residual Activity	12/29/2004	06/30/2007													(29,817)
	Harvest Partners IV, L.P.	New York	NY	Normal course distributions from partnership	04/18/2002	09/30/2008	9,505,100							777,217	777,217				
	HgCapital 5, L.P.	London	GB	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	01/13/2006	09/30/2008	16,135,506							405,205	411,881	6,676		6,676	
	Madison Dearborn Capital Partners V, L.P.	Chicago	IL	Normal course distributions from partnership	05/12/2006	09/30/2008	23,932,397							380,674	380,674				
	MatlinPatterson Global Opportunities Partners L.P.	New York	NY	Residual Activity	12/18/2001	05/15/2008	4,656,153												(14,754,110)
	Monitor Clipper Equity Partners II, L.P.	Cambridge	MA	Normal course distributions from partnership	02/25/2004	09/30/2008	23,258,283							826,220	826,220				
	Nautic Partners VI, L.P.	Providence	RI	Normal course distributions from partnership	11/07/2007	09/30/2008	13,552,597							438,033	438,033				
	New Ellington Credit Partners, L.P.	Greenwich	CT	Normal course distributions from partnership	05/01/2007	09/30/2008	25,603,167							12,201,781	12,201,781				
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal course distributions from partnership	11/20/2007	09/30/2008	7,370,642							731,369	731,369				
	OCM Mezzanine Fund II, L.P.	Los Angeles	CA	Normal course distributions from partnership	02/15/2006	09/30/2008	23,967,810							660,000	660,000				
	Permira Europe III L.P.	London	GB	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	07/23/2003	09/30/2008	79,789,867							(632,149)	26,451	658,600		658,600	
	Permira France II L.P. -LP1A	London	GB	Residual Activity	11/25/1997	07/01/2008													(59,757)
	Permira France II L.P.-LP1B	London	GB	Residual Activity	11/25/1997	07/01/2008													59,757
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Normal course distributions from partnership	08/15/2007	09/30/2008	12,642,813							1,065,012	1,065,012				
	Platinum Equity Capital Partners, L.P.	Beverly Hills	CA	Normal course distributions from partnership	07/01/2004	09/30/2008	33,265,328							513,813	513,813				
	Polish Enterprise Fund V, L.P.	Warsaw	PL	Recognizing Gain/Loss on Partial Sale due to Foreign Exchange	04/23/2004	09/30/2008	63,284,298							(39,331)	186,571	225,902		225,902	
	Schroder Ventures Asia Pacific Fund	London	GB	Normal course distributions from partnership	07/01/1999	09/30/2008	7,168,564							1,433,673	1,433,673				
	Silver Lake Partners II, L.P.	Menlo Park	CA	Normal course distributions from partnership	02/20/2004	09/30/2008	15,273,529							1,173,305	1,173,305				
	TCW/Crescent Mezzanine Partners IV, L.P.	Los Angeles	CA	Normal course distributions from partnership	06/30/2006	09/30/2008	51,443,767							494,123	494,123				
	Technology Venture Investors-4, L.P.	Menlo Park	CA	Normal course distributions from partnership	08/30/1996	09/30/2008	261,311							186,467	186,467				
	Tenaska Power Fund, L.P.	Omaha	NE	Normal course distributions from partnership	12/17/2004	09/30/2008	18,064,529							18,919,513	18,919,513				
	The CIT Group/Equipment Financing, Inc. 010-0100606-001	New York	NY	Normal course distributions from partnership	06/01/2006	09/30/2008	3,772,939							(37,856)	(37,856)				
	The CIT Group/Equipment Financing, Inc. 010-0100606-002	New York	NY	Normal course distributions from partnership	06/01/2006	09/30/2008	1,042,270							(10,469)	(10,469)				
	The CIT Group/Equipment Financing, Inc. 010-0100606-003	New York	NY	Normal course distributions from partnership	06/01/2006	09/30/2008	3,818,169							(38,342)	(38,342)				
	The CIT Group/Equipment Financing, Inc. 010-0100606-004	New York	NY	Normal course distributions from partnership	06/01/2006	09/30/2008	19,155,301							(190,652)	(190,652)				
	The CIT Group/Equipment Financing, Inc. 010-0100606-005	New York	NY	Normal course distributions from partnership	06/01/2006	09/30/2008	1,906,936							(18,753)	(18,753)				

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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
	The CIT Group/Equipment Financing, Inc. 010-0140906-001	New York	NY	Normal course distributions from partnership	06/01/2006	09/30/2008	1,379,243							(13,549)	(13,549)				
	The CIT Group/Equipment Financing, Inc. 010-0140906-002	New York	NY	Normal course distributions from partnership	09/01/2006	09/30/2008	4,666,790							(46,630)	(46,630)				
	The CIT Group/Equipment Financing, Inc. 010-0140906-003	New York	NY	Normal course distributions from partnership	09/01/2006	09/30/2008	8,137,241							(78,489)	(78,489)				
	The CIT Group/Equipment Financing, Inc. 010-0140906-004	New York	NY	Normal course distributions from partnership	09/01/2006	09/30/2008	13,252,738							(126,368)	(126,368)				
	The CIT Group/Equipment Financing, Inc. 010-0171206-001	New York	NY	Normal course distributions from partnership	09/01/2006	09/30/2008	4,962,111							(49,344)	(49,344)				
	The CIT Group/Equipment Financing, Inc. 010-0171206-002	New York	NY	Normal course distributions from partnership	12/01/2006	09/30/2008	3,964,275							(39,156)	(39,156)				
	The CIT Group/Equipment Financing, Inc. 010-0171206-003	New York	NY	Normal course distributions from partnership	12/01/2006	09/30/2008	2,733,841							(27,494)	(27,494)				
	The CIT Group/Equipment Financing, Inc. 010-0171206-004	New York	NY	Normal course distributions from partnership	12/01/2006	09/30/2008	8,533,544							(81,974)	(81,974)				
	The CIT Group/Equipment Financing, Inc. 010-0171206-005	New York	NY	Normal course distributions from partnership	12/01/2006	09/30/2008	1,840,632							(17,944)	(17,944)				
	The CIT Group/Equipment Financing, Inc. 010-0171206-006	New York	NY	Normal course distributions from partnership	12/01/2006	09/30/2008	6,842,950							(67,779)	(67,779)				
	The CIT Group/Equipment Financing, Inc. 010-0171206-007	New York	NY	Normal course distributions from partnership	12/01/2006	09/30/2008	3,875,696							(38,281)	(38,281)				
	THL Equity Fund VI Investors -Clear Channel, L.P.	Boston	MA	Normal course distributions from partnership	03/17/2008	09/30/2008	17,722,309							1,190,253	1,190,253				
	Thomas H. Lee Equity Fund VI, L.P.	Boston	MA	Normal course distributions from partnership	05/31/2006	09/30/2008	20,132,847							457,732	457,732				
	TPG Partners II, L.P.	Fort Worth	TX	Normal course distributions from partnership	03/21/1997	09/30/2008	21,766,340							10,015,478	10,015,478				
	TPG Partners III, L.P.	Fort Worth	TX	Normal course distributions from partnership	01/19/2000	09/30/2008	15,489,606							79,250	79,250				
	TPG Partners IV, L.P.	Fort Worth	TX	Normal course distributions from partnership	12/29/2003	09/30/2008	54,304,338							104,004	104,004				
	Union Pacific Railroad Company 2005-B Trust 010-0050505-001	Omaha	NE	Normal course distributions from partnership	05/30/2005	09/30/2008	25,860,562							(145,049)	(145,049)				
	Union Pacific Railroad Company 2005-B Trust 010-0050505-002	Omaha	NE	Normal course distributions from partnership	06/29/2005	09/30/2008	15,625,991							(87,792)	(87,792)				
	Union Pacific Railroad Company 2005-B Trust 010-0050505-003	Omaha	NE	Normal course distributions from partnership	07/21/2005	09/30/2008	12,406,245							(69,850)	(69,850)				
	Union Pacific Railroad Company 2005-B Trust 010-0050505-004	Omaha	NE	Normal course distributions from partnership	08/25/2005	09/30/2008	8,106,040							(45,767)	(45,767)				
	Union Pacific Railroad Company 2005-B Trust 010-0110706-001	Omaha	NE	Normal course distributions from partnership	07/27/2006	09/30/2008	13,093,210							(122,223)	(122,223)				
	Union Pacific Railroad Company 2005-B Trust 010-0110706-002	Omaha	NE	Normal course distributions from partnership	07/27/2006	09/30/2008	25,739,771							(240,298)	(240,298)				
	Union Pacific Railroad Company 2005-B Trust 010-0110906-001	Omaha	NE	Normal course distributions from partnership	09/13/2006	09/30/2008	10,816,828							(97,656)	(97,656)				
	Union Pacific Railroad Company 2005-B Trust 010-0110906-002	Omaha	NE	Normal course distributions from partnership	07/27/2006	09/30/2008	9,491,863							(85,668)	(85,668)				
	WIN 7, L.P.	New York	NY	Normal course distributions from partnership	03/30/2007	09/30/2008	32,684,872							3,331,704	3,331,704				
	Windward Capital Partners II, L.P.	New York	NY	Normal course distributions from partnership	03/26/1998	09/30/2008	662,094							71,765	71,765				
	Winston Equity Partners II, L.P.	McLean	VA	Residual Activity	01/22/2002	03/31/2007													6,154
	Yorktown Energy Partners V, L.P.	New York	NY	Normal course distributions from partnership	12/18/2001	09/30/2008	294,411							15,761	15,761				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,893,878,392							135,193,641	136,822,098	1,636,847	(8,390)	1,628,457	(14,256,706)

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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
	MetLife Capital Credit, L.P.	New York	NY	Normal course distributions from partnership	08/14/1998	09/30/2008	325,969,449							(4,822,857)	(4,822,857)				
	MetLife Capital, L.P.	New York	NY	Normal course distributions from partnership	12/05/1984	09/30/2008	714,403,135							30,763,072	32,269,185		1,506,113	1,506,113	
	MetLife Private Equity Holdings, LLC	New York	NY	Normal course distributions from partnership	09/22/1989	09/30/2008	538,814,028							22,722,940	22,722,940				
1699999. Joint Venture Interests - Common Stock - Affiliated							1,579,186,612							48,663,155	50,169,268		1,506,113	1,506,113	
	1002A WALT DISNEY WORLD SWAN	ORLANDO	FL	Normal course distributions from partnership	05/11/1988	09/30/2008	(15,577,770)							219,369	219,369				
	1002B WALT DISNEY WORLD DOLPHIN	ORLANDO	FL	Normal course distributions from partnership	05/11/1988	09/30/2008	(6,590,951)							(594,115)	(594,115)				
	1015 METRO-PUBLIC STORAGE FUND	Glendale	CA	Normal course distributions from partnership	08/01/1988	09/30/2008	33,897,273							(330,847)	(330,847)				
	273 HANOVER/METLIFE MASTER LIMITED PARTNERSHIP	Houston	TX	Normal course distributions from partnership	04/05/2000	09/30/2008	754,750,019							106,509,552	106,509,552				
	274 METLIFE/MCSHANE MASTER LIMITED PARTNERSHIP	Rosemont,	IL	Normal course distributions from partnership	09/16/2002	09/30/2008	73,674,757							2,877,065	2,877,065				
	282 BLACKROCK APARTMENT VALUE FUND III, INC.	New York	NY	Normal course distributions from partnership	11/12/2004	09/30/2008	32,164,362							(745,676)	(745,676)				
	284 STREAM/METLIFE MASTER COMPANY, LLC	Dallas	TX	Normal course distributions from partnership	12/12/2006	09/30/2008	13,503,842							100,800	100,800				
	285 TC-METLIFE RETAIL LLC	Dallas	TX	Normal course distributions from partnership	01/10/2007	09/30/2008	3,476,604							(91)	(91)				
	298 GREYSTAR EQUITY PARTNERS, IV, LP	Charleston	SC	Normal course distributions from partnership	12/14/2007	09/30/2008	55,112,217							720,300	720,300				
	302 THC CAPITAL LP	Houston	TX	Normal course distributions from partnership	07/01/2008	09/30/2008								(52,500,000)	(52,500,000)				
	599 SEATTLE UNION STREET ASSOCIATES	SEATTLE	WA	Normal course distributions from partnership	07/22/1980	09/30/2008	26,874,762							237,163	237,163				
	617 CS&M ASSOCIATES	NEW ORLEANS	LA	Normal course distributions from partnership	06/24/1981	09/30/2008	8,262,310							(654,746)	(654,746)				
	628 GA-MET VENTURE	ATLANTA	GA	Normal course distributions from partnership	12/31/1980	09/30/2008	492,107							(1,482,327)	(1,482,327)				
	636 DEWEY SQUARE TOWER ASSOCIATES/ONE FINANCIAL CENTER	BOSTON	MA	Normal course distributions from partnership	05/10/1982	09/30/2008	(21,703,852)							(890,370)	(890,370)				
	688AT MET STRUCTURES - TRUST	CHICAGO	IL	Normal course distributions from partnership	12/01/2004	09/30/2008	(598,687)							(598,687)	(598,687)				
	729 50 CALIFORNIA STREET ASSOCIATES	SAN FRANCISCO	CA	Normal course distributions from partnership	06/30/1982	09/30/2008	65,969,376							672,415	672,415				
	796 BANK OF AMERICA PLAZA	TAMPA	FL	Normal course distributions from partnership	11/26/1985	09/30/2008	68,797,088							(1,273,462)	(1,273,462)				
	896 45 FREMONT ASSOCIATES	SAN FRANCISCO	CA	Normal course distributions from partnership	07/01/1985	09/30/2008	(16,689,595)							(404,899)	(404,899)				
	942 SUNNYVALE CASCADES ASSOCIATES	SUNNYVALE	CA	Normal course distributions from partnership	04/03/1987	09/30/2008	9,411,265							(91,749)	(91,749)				
	DF005 CARLYLE EUROPE REAL ESTATE PARTNERS, III	Washington	DC	Normal course distributions from partnership	10/09/2007	09/30/2008	138,708							(17)	(17)				
	DF007 SAVANNA REAL ESTATE FUND I, LP	New York	NY	Normal course distributions from partnership	11/28/2007	09/30/2008	2,245,721							146,366	146,366				
	IJ015 DOUGHTY HANSON & CO. REAL ESTATE	LONDON	UK	Normal course distributions from partnership	07/27/1999	09/30/2008	6,275,003							466,082	466,082				
	IJ018 TISHMAN SPEYER/TRAVELERS INT'L RE VENTURE V.LLC	NEW YORK	NY	Normal course distributions from partnership	08/15/2002	09/30/2008	11,172,456							(588,333)	(588,333)				
	IJ024 CPI CAPITAL PARTNERS NORTH AMERICA, LTD	New York	NY	Normal course distributions from partnership	10/30/2006	09/30/2008	9,825,170							611,666	611,666				
	IJ025 CPI CAPITAL PARTNERS EUROPE, L.P.	New York	NY	Normal course distributions from partnership	10/30/2006	09/30/2008	12,006,424							157,560	157,560				

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
	IJ029 REGENCY RETAIL PARTNERS, L.P.	Jacksonville	FL	Normal course distributions from partnership	12/21/2006	09/30/2008	4,181,614							(1)	(1)				
	ML0900 O'CONNOR REALTY, LP	Boston	MA	STAGNANT JV BV WRITE-OFF	05/13/2005	12/28/2007													38,467
	MZ110 HARTFORD MEZZANINE INVESTORS I LLC	Hartford	CT	Normal course distributions from partnership	11/01/2006	09/30/2008	16,870,518							(375,407)	(375,407)				
	TNE0468 RANCHO SANTA MARGARITA JV	RANCHO SANTA MARGARITA	CA	Residual Activity	06/06/1985	12/28/2007													(6,887)
	TNE1174 SACRANELO	SACRAMENTO	CA	DISSOLUTION OF JV	09/15/1995	12/26/2007													6,759
	One Mellon Center 010-0070605-001	Pittsburgh	PA	Normal course distributions from partnership	06/15/2005	09/30/2008	222,564,344							(3,466,540)	(3,466,540)				
	PM Associates	Vidalia	GA	Normal course distributions from partnership	12/31/1981	09/30/2008	1,071,000							1,071,000	1,071,000				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							1,371,576,085							49,792,071	49,792,071				38,339
	EnCap Energy Capital Fund IV, L.P.	Houston	TX	Normal course distributions from partnership	12/18/2001	09/30/2008	54,123							12,734	12,734				
	Pomona Capital V, L.P.	New York	NY	Residual Activity	12/18/2001	07/31/2007		4,044				4,044		2,544	(539)		(3,083)	(3,083)	(4,044)
	San Juan Coal Trust	St Paul	MN	Normal course distributions from partnership	08/30/1996	09/30/2008	489,401							(14,986)	(14,986)				
1999999. Joint Venture Interests - Other - Unaffiliated							543,524	4,044				4,044		292	(2,791)		(3,083)	(3,083)	(4,044)
	Euro CL Investments LLC	Hartford	CT	Normal course distributions from partnership	12/21/2004	09/30/2008	971,547							53,832	53,832				
2099999. Joint Venture Interests - Other - Affiliated							971,547							53,832	53,832				
	HP1 CORPORATE HOUSING INITIATIVES II, LP	COLUMBIA	MD	Normal course distributions from partnership	01/31/1996	09/30/2008	568,894							(3,073)	(3,073)				
	HP12 ENTERPRISE HOUSING PARTNERS VIII	COLUMBIA	MD	Normal course distributions from partnership	04/18/2000	09/30/2008	1,323,960							(9,256)	(9,256)				
	HP2 ENTERPRISE HOUSING PARTNERS 1995 LP	COLUMBIA	MD	Normal course distributions from partnership	03/12/1996	09/30/2008	2,762,009							(9,030)	(9,030)				
	HP5 ATLANTA HOUSING EQUITY FUND II, LP	New York	NY	Normal course distributions from partnership	08/01/1997	09/30/2008	824,999							(2,323)	(2,323)				
	HP6 MLL COMMUNITY DEVELOPMENT, L.P.	Boston	MA	Normal course distributions from partnership	12/03/1999	09/30/2008	9,785,617							(8,282)	(8,282)				
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							15,265,479							(31,964)	(31,964)				
	JP Morgan Auto Loan Participation	Various	Various	Auto Loan Participation	10/06/2005	09/30/2008	21,867,761							3,489,661	3,496,169		6,508	6,508	
	General Deal	New York	NY	Normal course distributions from partnership	08/15/2006	09/30/2008								(59,732)	(59,732)				
	Sino-US MetLife Insurance Co, Ltd.	Beijing	PRC	Sino-US MetLife Insurance Co, Ltd.	02/16/2004	09/30/2008								521,409	521,409				
	Summary Line Adjustment			Residual Activity	09/30/2008	09/30/2008								(11,216)	(11,216)				
3799999. Any Other Class of Assets - Unaffiliated							21,867,761							3,940,122	3,946,630		6,508	6,508	
3999999. Total - Unaffiliated							3,597,912,852	4,044				4,044		337,486,706	339,118,588	1,636,847	(4,965)	1,631,882	(10,831,932)
4099999. Total - Affiliated							1,580,158,159							48,716,987	50,223,100		1,506,113	1,506,113	
4199999 - Totals							5,178,071,011	4,044				4,044		386,203,693	389,341,688	1,636,847	1,501,148	3,137,995	(10,831,932)

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)
011832-S9-4	ALASKA HOUSING FINANCE CORP		09/18/2008	MERRILL LYNCH		11,005,000	11,005,000	73,406	1FE
13033K-YU-7	CALIFORNIA HOUSING FINANCE AGENCY		07/24/2008	MERRILL LYNCH		81,235,000	81,235,000	1,608,386	1FE
13034P-AD-9	CALIFORNIA HOUSING FINANCE AGENCY		09/18/2008	MERRILL LYNCH		18,455,000	18,455,000	69,524	1Z
21H060-68-7	GNMA II 6.000% 987654		07/28/2008	VARIOUS		497,843,906	497,000,000		1
21H060-69-5	GNMA II 6.000% 987655		09/04/2008	BANK OF AMERICA		81,437,500	80,000,000		1
3133XQ-U2-6	FED HOME LN BANK		09/29/2008	SWISS RE DUMMY		2,974,688	3,000,000	22,458	1
36202E-UU-1	GNMA II 6.000% 004195		07/16/2008	VARIOUS		322,348,438	320,000,000	1,126,667	1
36202E-VP-1	GNMA II 6.000% 004222		07/28/2008	VARIOUS		497,843,906	497,000,000	1,573,833	1
36202E-WE-5	GNMA II 6.000% 4245		09/04/2008	BANK OF AMERICA		81,437,500	80,000,000	280,000	1
38373T-VW-2	GNR 2001-59 ZP		09/22/2008	CAPITALIZED INTEREST		800,786	800,786		1
38374C-CC-3	GNR 2003-75 ZK		09/01/2008	CAPITALIZED INTEREST		179,264	179,264		1
38374C-YN-5	GNR 2003-84 Z		09/01/2008	CAPITALIZED INTEREST		344,810	344,810		1
38374M-BL-2	GNR 2005-82 YZ		09/01/2008	CAPITALIZED INTEREST		61,657	61,657		1
38374M-MC-0	GNR 2005-93 ZA		09/01/2008	CAPITALIZED INTEREST		63,377	63,377		1
783760-VD-0	RYL 96 Z		09/30/2008	CAPITALIZED INTEREST		151	151		1
912803-CX-9	SP 0 02/15/36		09/10/2008	MORGAN J P SEC INC.		6,215,400	20,000,000		1
912810-DW-5	T 7 1/4 05/15/16		09/22/2008	PARIBAS CORPORATION		204,690	165,000	4,258	1
912810-EW-4	T 6 02/15/26		09/29/2008	SWISS RE DUMMY		3,542,343	3,000,000	20,543	1
912810-FA-1	T 6 3/8 08/15/27		09/22/2008	BANK OF AMERICA		838,002	675,000	4,560	1
912810-FP-8	T 5 3/8 02/15/31		09/29/2008	SWISS RE DUMMY		3,370,548	3,000,000	18,404	1
912810-PW-2	T 4 3/8 02/15/38		08/22/2008	VARIOUS		812,560,513	841,000,000	14,209,871	1
912810-PX-0	T 4 1/2 05/15/38		09/05/2008	VARIOUS		346,836,875	340,000,000	4,512,228	1
912827-6T-4	T 5 02/15/11		09/29/2008	SWISS RE DUMMY		213,156	200,000	1,141	1
912828-BA-7	T 3 5/8 05/15/13		09/29/2008	SWISS RE DUMMY		1,026,641	1,000,000	13,200	1
912828-CT-5	T 4 1/4 08/15/14		09/29/2008	SWISS RE DUMMY		1,061,016	1,000,000	4,851	1
912828-EN-6	T 4 1/2 11/15/15		09/29/2008	SWISS RE DUMMY		1,068,672	1,000,000	16,386	1
912828-EX-4	T 4 1/2 02/28/11		09/29/2008	SWISS RE DUMMY		2,107,812	2,000,000	6,464	1
912828-FS-4	T 4 5/8 08/31/11		09/29/2008	SWISS RE DUMMY		956,461	900,000	2,990	1
912828-GK-0	T 4 5/8 02/29/12		09/29/2008	SWISS RE DUMMY		531,914	500,000	1,661	1
912828-HH-6	T 4 1/4 11/15/17		09/29/2008	SWISS RE DUMMY		2,328,926	2,250,000	34,820	1
912828-HZ-6	T 3 7/8 05/15/18		08/08/2008	VARIOUS		433,153,986	437,500,000	3,220,567	1
912828-JH-4	T 4 08/15/18		09/22/2008	VARIOUS		346,947,656	340,000,000	884,239	1
912828-JK-7	T 3 1/8 08/31/13		09/22/2008	BARCLAYS BANK OF N Y		139,149,219	138,500,000	274,991	1
X5424#-AA-5	MINISTRY OF PUBLIC WORK TRANSPORT AND HO		06/19/2008	WSO CONVERT		13,804,415	13,333,333		2
0399999. Bonds - U.S. Governments						3,711,949,228	3,735,168,378	27,985,448	XXX
298785-DD-5	EUROPEAN INVESTMENT BANK		09/29/2008	SWISS RE DUMMY		1,032,332	1,000,000	16,830	1Z
4581X0-AF-5	INTER-AMERICAN DEVEL BK		09/29/2008	SWISS RE DUMMY		982,132	1,000,000	7,583	1Z
P9767G-UU-3	MBONOS	D	07/02/2008	MORGAN STANLEY & CO. INC		1,779,498	1,660,083	4,837	2FE
362420-AA-9	GABONESE REPUBLIC 8.2% 12/12/2017	F	07/03/2008	MERRILL LYNCH		5,920,875	5,700,000	37,652	3FE
M88269-KA-8	TURKEY GOVERNMENT BOND	D	08/13/2008	VARIOUS		28,133,984	28,324,154	176,901	3FE
760942-AT-9	REPUBLIC ORIENT URUGUAY	D	09/30/2008	CAPITALIZED INTEREST			418,623		4FE
P80551-BG-1	BRAZIL NTN-F	D	07/07/2008	MORGAN J P SEC INC.		1,801,582	1,944,063	5,209	3FE
Y39814-EP-2	INDONESIA GOVERNMENT 9.0% 9/15/2013	D	09/29/2008	MORGAN J P SEC INC.		21,134,736	22,276,411	763,294	3FE
X5424#-AB-3	ROMANIA FRN-HOUSING OF ROMANIA BANK LOAN	F	08/16/2008	WSO CONVERT		27,748,466	26,660,000	862,266	2
1099999. Bonds - All Other Governments						88,533,605	88,983,334	1,874,572	XXX
13062T-RB-2	CALIFORNIA STATE DEPARTMENT OF VETERANS		09/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		2,577,840	3,000,000	38,567	1FE
13062T-RD-8	CALIFORNIA STATE DEPARTMENT OF VETERANS		09/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		38,251,447	45,370,000	596,363	1FE
254839-WR-0	DISTRICT OF COLUMBIA - GEORGE WASHINGTON		07/16/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		68,975,000	68,975,000	134,087	1FE
490728-UQ-3	KENT STATE UNIVERSITY OHIO		07/31/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		125,975,000	125,975,000	1,080,864	1FE
57585K-UB-2	MASSACHUSETTS HEALTH&EDUCATIONAL FACILIT		07/29/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		26,040,000	26,040,000	24,070	1FE
606901-U9-5	MISSOURI ST HEALTH & EDL FACS AUTH - ST.		07/02/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		63,980,000	63,980,000	24,473	1FE
606901-Z5-8	MISSOURI ST HEALTH & EDL FACS AUTH - ST.		07/02/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		32,930,000	32,930,000	12,596	1FE
682462-JT-4	ONEIDA COUNTY NY INDUSTRIAL DEVELOPMENT		07/29/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		22,970,000	22,970,000	20,810	1FE
748148-QR-7	QUEBEC PROVINCE		09/29/2008	SWISS RE DUMMY		627,990	500,000	1,146	1FE
1799999. Bonds - States, Territories and Possessions						382,327,277	389,740,000	1,932,976	XXX
011842-QY-0	ALASKA INTERNATIONAL AIRPORTS SYSTEM		07/28/2008	MERRILL LYNCH		50,000,000	50,000,000	273,292	1FE
072024-GF-3	BAY AREA TOLL AUTH CALIF TOLL BRDG		07/17/2008	MERRILL LYNCH		21,185,000	21,185,000	64,394	1Z
072024-KH-4	BAY AREA TOLL AUTH CALIF TOLL BRDG		09/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		38,636,832	38,655,000	12,304	1FE
12135E-JP-8	BURKE COUNTY GA DEVELOPMENT AUTHORITY -		07/10/2008	MERRILL LYNCH		50,000,000	50,000,000		1FE
167725-AC-4	CHICAGO TRANSIT AUTHORITY - POB		08/21/2008	MORGAN STANLEY & CO. INC		96,763,834	95,150,000	121,307	1FE
167727-NE-2	CHICAGO IL WASTEWATER		07/24/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		100,000,000	100,000,000	319,672	1FE
207757-5B-7	CONNECTICUT STATE OF		07/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		40,000,000	40,000,000	127,869	1FE
207757-5C-5	CONNECTICUT STATE OF		07/02/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		100,000,000	100,000,000	49,180	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
342816-VU-6	FLORIDA STATE MUNICIPAL POWER AGENCY		09/05/2008	MERRILL LYNCH		17,580,000	17,580,000		1FE
342816-VV-4	FLORIDA STATE MUNICIPAL POWER AGENCY		09/05/2008	MERRILL LYNCH		5,000,000	5,000,000		1FE
357122-JL-5	FREMONT CA - COP		08/01/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		29,560,000	29,560,000	329,451	1FE
454795-BC-8	INDIANA HEALTH FACILITY FINANCING AUTHOR		07/16/2008	MERRILL LYNCH		69,915,000	69,915,000	189,114	1FE
525184-H4-2	MINNEAPOLIS ST PAUL MN HOUSING		07/29/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		39,605,000	39,605,000	76,310	1FE
525184-VC-8	FLORIDA HOUSING FINANCE CORP		07/29/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		34,100,000	34,100,000	66,122	1FE
52522N-QL-6	WASHINGTON STATE HEALTHCARE FACILITIES A		09/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		36,275,000	36,275,000	127,200	1FE
52522N-QS-1	COLORADO HOUSING AND FINANCE AUTHORITY		07/30/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		14,975,000	14,975,000	49,716	1FE
57563R-FY-0	MASSACHUSETTS EDUCATIONAL FINANCING AUTH		09/17/2008	MORGAN STANLEY & CO. INC		48,139,613	47,945,000	7,491	1FE
57585K-WY-0	MASSACHUSETTS HEALTH&EDUCATIONAL FACILIT		09/18/2008	MERRILL LYNCH		12,495,000	12,495,000	64,370	1FE
59465M-LA-1	MICHIGAN STATE HOUSING DEVELOPMENT AUTHO		08/13/2008	MERRILL LYNCH		38,670,000	38,670,000	1,141,082	1FE
626207-CS-1	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA		09/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		67,825,144	67,855,000	19,652	1FE
64468T-7W-1	NEW HAMPSHIRE HOUSING FINANCE AUTHORITY		09/18/2008	MERRILL LYNCH		16,935,000	16,935,000	89,922	1Z
709223-UB-5	PENNSYLVANIA TURNPIKE COMMISSION		07/25/2008	MERRILL LYNCH		23,425,000	23,425,000		1FE
924397-BT-8	VERNON CA CITY OF - ELECTRIC SYSTEM		09/18/2008	RBC DOMINION SECURITIES		40,000,000	40,000,000		1FE
97689P-4L-9	WISCONSIN HOUSING AND ECONOMIC DEVELOPME		08/14/2008	MERRILL LYNCH		5,833,940	7,000,000	155,167	1FE
2499999. Bonds - Political Subdivisions						996,919,363	996,325,000	3,283,615	XXX
01F060-68-9	FNMA 6.000% FN0030		07/23/2008	VARIOUS		589,877,253	591,048,660		1
01F062-68-5	FNMA 6.500% FN0083		08/06/2008	BANK OF AMERICA		45,935,156	45,000,000		1
02R050-69-6	FHLMC 5.000% FH0037		09/04/2008	BARCLAYS BANK OF N Y		97,062,500	100,000,000		1
02R052-69-2	FHLMC 5.500% FH0039		09/04/2008	BANK OF AMERICA		99,484,375	100,000,000		1
02R060-69-5	FHLMC 6.000% FH0044		08/22/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		220,616,805	220,055,086		1
31283H-X8-3	FHLMC 6.000% G01603		09/29/2008	SWISS RE DUMMY		877,358	858,155	3,576	1
31288H-7H-7	FHLMC 5.000% C78996		09/29/2008	SWISS RE DUMMY		2,806,910	2,851,437	9,901	1
3128GL-2T-8	FHLMC 6.500% E84386		09/29/2008	SWISS RE DUMMY		99,530	96,143	434	1
3128JN-QN-8	FHLMC 5.454% 1B3260 (HYBRID 7/1)		09/29/2008	SWISS RE DUMMY		793,651	778,656	2,944	1
3128JR-PM-2	FHLMC 5.458% 847628 (HYBRID 5/1)		09/29/2008	SWISS RE DUMMY		608,452	612,422	2,318	1
3128K6-FR-6	FHLMC 6.000% A45576		09/29/2008	SWISS RE DUMMY		1,256,225	1,234,389	5,143	1
3128KA-C3-3	FHLMC 6.500% A49090		09/29/2008	SWISS RE DUMMY		665,958	648,295	2,926	1
3128KE-RN-5	FHLMC 6.000% A5229		09/29/2008	SWISS RE DUMMY		393,275	386,795	1,612	1
3128KR-3N-2	FHLMC 5.500% A61705		09/29/2008	SWISS RE DUMMY		1,878,524	1,877,581	7,171	1
3128KR-WV-2	FHLMC 5.500% A61560		08/26/2008	BARCLAYS BANK OF N Y		25,850,312	26,256,467	40,114	1
3128KV-MN-2	FHLMC 6.000% A64865		09/29/2008	SWISS RE DUMMY		1,334,812	1,313,223	5,472	1
3128KX-N5-6	FHLMC 6.000% A66712		09/29/2008	SWISS RE DUMMY		936,520	921,372	3,839	1
3128LD-YM-0	FHLMC 6.000% A79716		07/30/2008	BANK OF AMERICA		33,286,570	33,260,585	66,521	1
3128LU-QH-2	FHLMC 5.643% 1J0456 (HYBRID 7/1)		09/29/2008	SWISS RE DUMMY		1,421,041	1,394,463	5,465	1
3128LX-R5-1	FHLMC 5.500% G02308		08/26/2008	DEUTSCHE BANK (U K)		111,593,241	113,490,663	173,389	1
3128M4-2M-4	FHLMC 5.000% G03180		09/12/2008	BARCLAYS BANK OF N Y		54,505,164	55,142,752	160,833	1
3128M4-WK-5	FHLMC 5.000% G03050		09/12/2008	BARCLAYS BANK OF N Y		146,046,136	147,754,548	430,951	1
3128M5-FY-1	FGLMC 5.5 2007		09/29/2008	SWISS RE DUMMY		1,578,084	1,577,292	6,024	1
3128M5-MH-0	FHLMC 6.000% G03660		07/30/2008	BANK OF AMERICA		34,781,435	34,754,284	69,509	1
3128M5-RY-8	FHLMC 5.500% G03803		09/30/2008	CAPITALIZED INTEREST		17,050	17,050		1
3128M5-WP-1	FHLMC 5.500% G03954		08/05/2008	CITICORP SECURITIES INC		91,328,615	93,903,629	172,157	1
3128M6-GV-4	FHLMC 6.000% G04412		07/31/2008	UBS SECURITIES INC.		54,303,229	53,965,942	107,932	1
3128M6-HF-8	FHLMC 5.500% G04430		08/04/2008	MERRILL LYNCH		55,919,354	57,385,371	105,207	1
3128M6-J6-6	FHLMC 6.000% G04485		08/06/2008	BARCLAYS BANK OF N Y		15,957,308	16,047,576	32,095	1
3128M6-KL-1	FHLMC 5.500% G04499		08/04/2008	UBS SECURITIES INC.		32,617,089	33,493,681	61,405	1
3128M6-LW-6	FHLMC 5.500% G04541		08/20/2008	BARCLAYS BANK OF N Y		159,981,870	163,553,667	281,162	1
3128M6-ML-9	FHLMC 6.000% G04563		08/19/2008	CITICORP SECURITIES INC		14,163,217	14,132,302	23,554	1
3128M6-MZ-8	FHLMC 6.000% G04576		08/22/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		222,966,017	222,500,002	370,833	1
3128M6-QA-9	FHLMC 6.000% G04649		08/19/2008	BARCLAYS BANK OF N Y		100,179,688	100,000,000	183,333	1
3128M6-QD-3	FHLMC 5.500% G04652		08/19/2008	DEUTSCHE BANK (U K)		24,309,106	24,924,428	38,079	1
3128M6-QF-8	FHLMC 5.500% G04654		08/21/2008	BANK OF AMERICA		48,910,262	49,932,315	76,285	1
3128M6-SB-5	FHLMC 5.000% G04714		09/04/2008	BARCLAYS BANK OF N Y		97,062,500	100,000,000	291,667	1
3128PL-J2-9	FHLMC 5.500% J08381		08/07/2008	FIRST BOSTON CORPORATION		26,631,998	26,636,160	69,180	1
3128PL-MC-3	FHLMC 5.500% J08455		08/07/2008	BANK OF AMERICA		24,459,847	24,459,847	63,528	1
3128QT-7J-7	FHLMC 5.270% 1G3597 (HYBRID 7/1)		09/29/2008	SWISS RE DUMMY		3,248,733	3,198,843	11,707	1
312926-2R-8	FHLMC 6.000% A80784		08/04/2008	RBC DOMINION SECURITIES		17,006,592	16,954,932	33,910	1
312926-6G-8	FHLMC 6.000% A80871		08/20/2008	MERRILL LYNCH		40,337,278	39,962,629	66,604	1
312927-E7-7	FHLMC 6.000% A81058		08/20/2008	MERRILL LYNCH		24,754,656	24,551,340	40,919	1
312927-E8-5	FHLMC 6.000% A81059		08/20/2008	MERRILL LYNCH		31,927,743	31,631,200	52,719	1
312927-EU-6	FHLMC 6.000% A81047		08/20/2008	MERRILL LYNCH		27,207,888	26,988,605	44,981	1
312927-HB-5	FHLMC 5.500% A81126		08/21/2008	BARCLAYS BANK OF N Y		22,483,690	22,949,859	35,062	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)
312927-ZW-9	FHLMC 5.500% A81657		09/04/2008	BANK OF AMERICA		99,484,375	100,000,000	320,833	1
31292H-SY-1	FHLMC 6.000% C01435		09/29/2008	SWISS RE DUMMY		1,397,129	1,367,804	5,699	1
31292H-W4-2	FHLMC 5.000% C01567		09/29/2008	SWISS RE DUMMY		1,068,199	1,085,144	3,768	1
31296Q-S2-7	FHLMC 5.500% A15937		09/29/2008	SWISS RE DUMMY		1,418,249	1,412,244	5,394	1
31296S-M3-7	FHLMC 5.500% A17578		09/29/2008	SWISS RE DUMMY		1,630,335	1,625,961	6,210	1
31296X-DB-8	FHLMC 5.000% A20998		09/29/2008	SWISS RE DUMMY		2,024,256	2,059,636	7,152	1
31297E-QC-3	FHLMC 5.500% A26751		09/29/2008	SWISS RE DUMMY		1,150,117	1,147,031	4,381	1
31335H-SB-0	FHLMC 6.000% C90514		09/29/2008	SWISS RE DUMMY		329,259	318,660	1,438	1
31339D-QV-3	FHR 2416 GZ		09/01/2008	CAPITALIZED INTEREST		418,442	418,442		1
31339L-YU-8	FHR 2391 Z		09/01/2008	CAPITALIZED INTEREST		834,152	834,152		1
31339M-FD-5	FHR 2389 ZA		09/01/2008	CAPITALIZED INTEREST		686,540	686,540		1
31339M-RU-4	FHR 2401 Z		09/01/2008	CAPITALIZED INTEREST		664,001	664,001		1
31339N-TF-3	FHR 2425 Z		09/01/2008	CAPITALIZED INTEREST		246,529	246,529		1
3133TV-NP-7	FHR 2433 EZ		09/01/2008	CAPITALIZED INTEREST		913,787	913,787		1
3133XH-FA-5	FHLB 5.0% 10/16/2009		09/04/2008	VARIOUS		78,314,138	78,025,000	1,330,849	1
3133XH-NL-2	FEDERAL HOME LOAN BANK AGN 5.25% 11/3/20		07/24/2008	THE WILLIAMS CAPITAL GROUP, L.P.		100,660,500	100,000,000	1,195,833	1
3133XM-Q8-7	FHLB 5 11/17/17		08/27/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		103,006,471	100,000,000	1,402,778	1
3133XR-WL-0	FHLB 3 3/8 08/13/10		08/25/2008	BARCLAYS BANK OF N Y		75,315,900	75,000,000	196,875	1
3134A3-5H-5	FHLMC 6 7/8 09/15/10		09/29/2008	SWISS RE DUMMY		533,906	500,000	1,050	1
3134A4-UX-0	FHLMC 4 1/2 01/15/15		09/29/2008	SWISS RE DUMMY		1,009,375	1,000,000	8,875	1
31359M-GK-3	FNMA 6 5/8 11/15/30		09/29/2008	SWISS RE DUMMY		956,000	800,000	19,286	1
31371J-6X-7	FN 253886		09/29/2008	SWISS RE DUMMY		158,718	153,595	693	1
31371K-WF-4	FNMA 5.500% 254546		09/29/2008	SWISS RE DUMMY		378,503	370,610	1,416	1
31371M-6F-9	FN 256570		09/29/2008	SWISS RE DUMMY		1,692,102	1,712,679	5,947	1
31371N-J5-5	FNMA 6.500% 256884		08/06/2008	FIRST BOSTON CORPORATION		96,538,493	94,677,867	205,135	1
31371N-VZ-5	FNMA 6.000% 257232		06/27/2008	BARCLAYS BANK OF N Y		(68,078)	(193,293)	35,077	1
31374T-2B-4	FN 323970		09/29/2008	SWISS RE DUMMY		179,189	170,256	828	1
3137EA-AR-0	FHLMC 4 3/4 03/05/12		09/29/2008	SWISS RE DUMMY		1,032,813	1,000,000	2,771	1
31384W-BG-4	FN 535639		09/29/2008	SWISS RE DUMMY		148,870	143,458	648	1
31385J-BZ-0	FN 545556		09/29/2008	SWISS RE DUMMY		784,284	745,873	3,626	1
31385J-M4-7	FNCL 6.5 2002 MEGA POOL		09/29/2008	SWISS RE DUMMY		129,827	125,316	566	1
31385W-SA-8	FNMA 5.500% 555013		09/29/2008	SWISS RE DUMMY		462,641	452,994	1,730	1
31388D-3Z-9	FN 602116		09/29/2008	SWISS RE DUMMY		703,986	685,795	2,857	1
31389V-AK-3	FN 636410		09/29/2008	SWISS RE DUMMY		307,441	284,222	1,579	1
31390L-KT-2	FN 649306		09/29/2008	SWISS RE DUMMY		105,633	98,201	511	1
31391N-ZC-8	FN 672239		09/29/2008	SWISS RE DUMMY		233,455	231,347	803	1
31391T-WC-8	FNMA 5.000% 676643		09/29/2008	SWISS RE DUMMY		449,913	456,615	1,585	1
31391Y-6H-5	FNMA 5.500% 681372		09/29/2008	SWISS RE DUMMY		385,907	377,860	1,443	1
31392B-PD-2	FNR 2001-81 ZA		07/01/2008	CAPITALIZED INTEREST		261,172	261,172		1
31392D-ED-0	FNR 2002-35 Z		09/01/2008	CAPITALIZED INTEREST		216,962	216,962		1
31392E-N9-7	FNR 2002-64 Z		09/01/2008	CAPITALIZED INTEREST		113,625	113,625		1
31392F-A7-2	FNR 2002-78 Z		09/01/2008	CAPITALIZED INTEREST		319,007	319,007		1
31392F-CA-3	FNR 2002-70 QZ		09/01/2008	CAPITALIZED INTEREST		94,256	94,256		1
31392J-JU-4	FNR 2003-19 Z		09/01/2008	CAPITALIZED INTEREST		462,737	462,737		1
31392M-6F-4	FHR 2448 ZK		09/24/2008	CAPITALIZED INTEREST		336,312	336,312		1
31392M-QC-9	FHR 2462 EZ		09/01/2008	CAPITALIZED INTEREST		215,883	215,883		1
31392U-NE-0	FHR 2503 Z		09/01/2008	CAPITALIZED INTEREST		336,141	336,141		1
31392X-ZP-6	FHR 2528 Z		09/01/2008	CAPITALIZED INTEREST		281,477	281,477		1
31393A-CB-1	FNR 2003-29 ZL		09/01/2008	CAPITALIZED INTEREST		152,917	152,917		1
31393D-5B-3	FNR 2003-76 DZ		09/01/2008	CAPITALIZED INTEREST		267,927	267,927		1
31393D-J5-1	FNR 2003-59 ZJ		09/01/2008	CAPITALIZED INTEREST		120,316	120,316		1
31393D-M7-3	FNR 2003-80 ZC		09/01/2008	CAPITALIZED INTEREST		208,547	208,547		1
31394E-BZ-0	FNR 2005-51 PE		08/26/2008	UBS SECURITIES INC.		14,376,563	15,000,000	64,167	1
31394F-SW-6	FNR 2005-83 ZA		09/01/2008	CAPITALIZED INTEREST		120,007	120,007		1
31394F-Y3-3	FNR 2005-87 AZ		09/01/2008	CAPITALIZED INTEREST		96,711	96,711		1
31394G-LZ-4	FHR 2649 ZT		09/01/2008	CAPITALIZED INTEREST		119,704	119,704		1
31394U-5Q-1	FNR 2005-99 KZ		09/01/2008	CAPITALIZED INTEREST		216,580	216,580		1
31395E-ZJ-9	FHR 2835 KZ		09/01/2008	CAPITALIZED INTEREST		136,375	136,375		1
31395M-HK-8	FHR 2937 ZK		09/01/2008	CAPITALIZED INTEREST		234,539	234,539		1
31395N-FS-1	FNR 2006-45 NX		07/30/2008	FIRST BOSTON CORPORATION		54,553,284	57,580,773	26,391	1
31395N-NS-2	FNR 2006-48 TE		08/26/2008	GREENWICH CAPITAL MARKETS, INC		32,632,844	33,896,000	145,000	1
31395T-G3-2	FHR 2961 ZD		09/01/2008	CAPITALIZED INTEREST		657,383	657,383		1
31395U-E2-3	FHR 2980 LE		08/26/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		29,224,769	30,393,000	130,015	1

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31396A-4W-1	FHR 3042 HZ		09/01/2008	CAPITALIZED INTEREST		111,357	111,357		1
31396C-2W-9	FHR 3036 ZV		09/01/2008	CAPITALIZED INTEREST		219,061	219,061		1
31396C-3C-2	FHRR R003 AG		09/29/2008	SWISS RE DUMMY		1,162,341	1,145,880	4,078	1
31396C-3Y-4	FHRR R003 ZA		09/01/2008	CAPITALIZED INTEREST		527,663	527,663		1
31396E-XR-2	FHR 3061 ZE		09/01/2008	CAPITALIZED INTEREST		1,193,763	1,193,763		1
31396G-4A-6	FHR 3088 CZ		09/01/2008	CAPITALIZED INTEREST		473,555	473,555		1
31396G-GT-2	FHRR R004 ZA		09/01/2008	CAPITALIZED INTEREST		871,057	871,057		1
31396H-AL-3	FHRR R005 ZA		09/01/2008	CAPITALIZED INTEREST		392,499	392,499		1
31396N-RF-5	FHRR R007 ZA		09/01/2008	CAPITALIZED INTEREST		92,216	92,216		1
31396W-MW-3	FNR 2007-71 GA		07/17/2008	CITICORP SECURITIES INC		65,495,302	65,063,241	227,721	1
31396X-FM-1	FNR 2007-77 AB		07/17/2008	CITICORP SECURITIES INC		82,622,662	82,119,041	287,417	1
31397J-XD-1	FHR 3344 GA		07/18/2008	CITICORP SECURITIES INC		45,407,639	45,167,686	165,615	1
31397L-K5-7	FNR 2008-60 MB		07/17/2008	MORGAN STANLEY & CO. INC		17,798,438	20,000,000	58,333	1
31397L-U6-4	FNR 2008-54 GL		07/17/2008	GREENWICH CAPITAL MARKETS, INC		18,532,500	21,000,000	61,250	1
31397M-BZ-9	FNR 2008-56 BC		07/25/2008	BARCLAYS BANK OF N Y		17,484,492	19,500,000	78,542	1
31397M-HL-4	FNR 2008-70 AY		07/30/2008	FIRST BOSTON CORPORATION		24,186,506	26,174,102	11,996	1
31397M-MV-6	FNR 2008-65 BA		08/26/2008	BARCLAYS BANK OF N Y		42,898,838	44,792,000	191,610	1
31397W-3V-5	FHR 3464 B		07/25/2008	UBS SECURITIES INC.		55,661,693	63,852,000	202,737	1
31397W-4B-8	FHR 3460 AY		09/03/2008	FIRST BOSTON CORPORATION		26,976,325	30,005,000	83,338	1
31397W-4G-7	FHR 3460 BY		07/16/2008	FIRST BOSTON CORPORATION		43,268,658	45,681,196	139,581	1
31397W-6U-4	FHR 3456 CK		07/30/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		19,364,802	21,857,978	9,107	1
31397W-6V-2	FHR 3456 CT		07/17/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		22,783,245	25,816,708	75,299	1
31397W-CP-8	FHR 3465 EB		07/30/2008	MORGAN STANLEY & CO. INC		8,753,423	9,890,000	4,121	1
31397W-K4-6	FHR 3466 BL		07/25/2008	GREENWICH CAPITAL MARKETS, INC		18,397,438	20,800,000	83,778	1
31397W-KH-7	FHR 3466 EL		07/24/2008	GREENWICH CAPITAL MARKETS, INC		42,028,250	44,950,000	199,153	1
31397W-WA-9	FHR 3468 BC		08/26/2008	BARCLAYS BANK OF N Y		30,999,698	32,473,700	138,915	1
31398A-DM-1	FNMA 5 3/8 06/12/17		09/29/2008	SWISS RE DUMMY		1,053,125	1,000,000	16,125	1
31398A-SD-5	FNMA 3 7/8 07/12/13		09/29/2008	SWISS RE DUMMY		1,493,906	1,500,000	11,948	1
31400F-LN-5	FNMA 4.500% 686233		09/29/2008	SWISS RE DUMMY		835,541	842,541	2,633	1
31400S-GH-6	FNMA 5.500% 696000		09/29/2008	SWISS RE DUMMY		999,439	993,352	3,794	1
31402B-EK-6	FNMA 5.000% 723838		09/29/2008	SWISS RE DUMMY		1,119,443	1,136,840	3,947	1
31402C-4H-2	FNMA 5.500% 725424		09/30/2008	CAPITALIZED INTEREST		73,911	73,911		1
31403C-6L-0	FNMA 5.000% 745275		09/30/2008	CAPITALIZED INTEREST		978,174	978,174		1
31406E-TY-0	FNMA 5.500% 807967		09/30/2008	CAPITALIZED INTEREST		25,220	25,220		1
31407E-VS-9	FNMA 4.500% 828725		09/29/2008	SWISS RE DUMMY		1,025,521	1,074,237	3,357	1
31407X-DR-9	FNMA 5.00% 843512		09/29/2008	SWISS RE DUMMY		1,347,516	1,345,351	4,671	1
31408F-6X-2	FNMA 6.00% 850586		09/29/2008	SWISS RE DUMMY		1,132,986	1,111,730	4,632	1
31410K-H2-3	FNMA 6.000% 889549		06/12/2008	MERRILL LYNCH		68,935,314	69,000,001	149,500	1
31410K-HN-7	FNMA 6.000% 889537		07/10/2008	MERRILL LYNCH		34,360,485	33,873,553	73,393	1
31410K-JY-1	FNMA 6.000% 889579		07/23/2008	VARIOUS		360,178,533	361,400,001	722,800	1
31410K-NN-0	FNMA 6.000% 889697		07/29/2008	DEUTSCHE BANK (U K)		208,100,297	208,328,156	416,656	1
31410M-YP-9	FNMA 6.00% 891818		09/29/2008	SWISS RE DUMMY		839,221	824,234	3,434	1
31410W-EE-4	FNMA 5.500% 899333		09/29/2008	SWISS RE DUMMY		1,112,621	1,099,065	4,198	1
31412T-PL-1	FNMA 6.000% 934327		06/12/2008	BARCLAYS BANK OF N Y		44,041,250	44,000,000	95,333	1
31412T-PP-2	FNMA 6.000% 934330		07/16/2008	CITICORP SECURITIES INC		4,992,865	4,959,543	9,919	1
31412W-6C-5	FNMA 5.500% 937467		09/29/2008	SWISS RE DUMMY		909,075	906,828	3,464	1
31413F-F3-1	FNMA 6.500% 943986		09/29/2008	SWISS RE DUMMY		1,579,707	1,536,259	6,935	1
31413F-J3-7	FNMA 6.500% 944082		08/06/2008	MORGAN STANLEY & CO. INC		30,549,770	29,959,934	64,913	1
31413F-ZG-0	FNMA 6.000% 944543		06/13/2008	BARCLAYS BANK OF N Y		11,003,437	11,000,000	23,833	1
31413Q-U5-5	FNMA 6.000% 952504		07/30/2008	BANK OF AMERICA		13,050,413	13,044,299	26,089	1
31414A-M2-5	FNMA 6.000% 960377		09/29/2008	VARIOUS		100,093,750	100,000,000	216,667	1
31414C-JT-6	FNMA 6.000% 962074		06/27/2008	BARCLAYS BANK OF N Y		(111,264)	(266,733)	43,552	1
31414D-WT-9	FNMA 6.000% 963358		08/06/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		13,193,139	13,265,686	26,531	1
31414F-B9-1	FNMA 6.000% 964564		07/17/2008	CITICORP SECURITIES INC		5,000,074	4,981,394	9,963	1
31414G-GZ-6	FNMA 6.000% 965616		07/18/2008	MORGAN J P SEC INC.		99,640,625	100,000,000	200,000	1
31414H-KE-6	FNMA 6.000% 966593		07/25/2008	MERRILL LYNCH		124,054,270	123,957,428	247,915	1
31414K-6F-2	FNMA 6.000% 968970		09/29/2008	VARIOUS		(10,415)	(77,966)	18,924	1
31415B-HH-5	FNMA 6.000% 981832		08/06/2008	UBS SECURITIES INC.		18,733,094	18,827,230	37,654	1
31415C-LA-3	FNMA 6.000% 982821		06/27/2008	BARCLAYS BANK OF N Y		(302,827)	(467,674)	46,179	1
31415P-BC-1	FNMA 6.000% 984835		07/10/2008	MORGAN STANLEY & CO. INC		19,195,264	18,920,328	40,994	1
31415P-BE-7	FNMA 6.000% 984837		07/10/2008	MORGAN STANLEY & CO. INC		27,579,296	27,180,088	58,890	1
31415P-BF-4	FNMA 6.000% 984838		07/10/2008	MORGAN STANLEY & CO. INC		24,946,312	24,585,217	53,268	1
31415P-ZZ-4	FNMA 6.000% 985560		07/17/2008	DEUTSCHE BANK (U K)		99,953,125	100,000,000	200,000	1

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31415Q-4D-5	FNMA 6.000% 986520		06/19/2008	CITICORP SECURITIES INC		57,173,672	57,000,000	123,500	1
31415Q-DU-7	FNMA 6.000% 985815		07/22/2008	MORGAN J P SEC INC.		9,445,217	9,503,126	19,006	1
31415R-JM-7	FNMA 6.500% 986868		08/06/2008	BANK OF AMERICA		45,935,156	45,000,000	97,500	1
31415T-P2-0	FNMA 6.000% 988841		07/11/2008	MERRILL LYNCH		30,104,971	29,648,660	59,297	1
36207F-LT-6	GNMA I 6.500% 430638		09/29/2008	SWISS RE DUMMY		299,217	291,901	1,216	1
36208G-BL-1	GNMA I 6.500% 450143		09/29/2008	SWISS RE DUMMY		263,185	254,738	1,150	1
50179M-AA-9	LBUBS 2006-C6 A1		09/29/2008	SWISS RE DUMMY		807,818	822,831	1,793	1FE
617451-CQ-0	MORGAN STANLEY CAPITAL		09/29/2008	SWISS RE DUMMY		938,164	1,000,000	3,588	1FE
61745M-L4-3	MSC 2004-T15 A4		09/29/2008	SWISS RE DUMMY		949,239	1,000,000	3,660	1FE
880591-DM-1	TVA 7 1/8 05/01/30		09/10/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		26,344,078	20,000,000	514,583	1
3199999. Bonds - Special Revenues						5,402,570,763	5,449,548,509	14,003,665	XXX
00130H-BM-6	AES CORPORATION 8% 6/1/2020		09/16/2008	MERRILL LYNCH		3,348,000	3,600,000	96,000	3FE
95751Z-AJ-2	WESTCOAST ENERGY INC. 5.6% 1/16/2019	C	07/11/2008	TD SECURITIES INC.		4,990,950	5,000,000		2FE
01877K-AB-9	ALLIANCE PIPELINE LP NT		08/26/2008	RAYMOND, JAMES & ASSOCIATES, INC.		10,930,116	10,311,431	118,227	1FE
15189W-AB-6	CENTERPOINT ENERGY RESOU 5.95% 1/15/2014		08/18/2008	FIRST UNION SECURITIES INC		4,914,100	5,000,000	29,750	2FE
209111-ED-1	CON EDISON CO OF NY 5.1% 6/15/33		07/22/2008	MERRILL LYNCH		1,623,940	2,000,000	11,333	1FE
209111-EJ-8	CONSOLIDATED EDISON INC 5.25% 7/1/35		07/11/2008	MORGAN J P SEC INC.		2,457,630	3,000,000	6,563	1FE
209615-BZ-5	DOMINION RESOURCES INC 5% 3/1/2014		08/12/2008	MERRILL LYNCH		3,869,640	4,000,000	91,111	2FE
264399-DK-9	DUKE ENERGY CORP 6% 12/01/28		07/17/2008	DEUTSCHE BANK (U K)		8,658,779	9,140,000	77,690	1FE
26442C-AB-0	DUKE ENERGY CAROLINAS 6% 1/15/2038		08/27/2008	MERRILL LYNCH		7,797,920	8,000,000	62,667	1FE
26442C-AE-4	DUKE ENERGY CAROLINAS 6.05% 4/15/2038		07/21/2008	DEUTSCHE BANK (U K)		5,538,327	5,685,000	95,540	1FE
28336L-BM-0	EL PASO NATURAL GAS 6.875% 6/15/14		08/21/2008	MORGAN STANLEY & CO. INC		3,568,500	3,600,000	48,813	3FE
29250R-AD-8	ENBRIDGE ENERGY PARTNERS 5.95% 06/01/33		07/22/2008	VARIOUS		11,593,926	13,440,000	104,499	2FE
29364D-AN-0	ENTERGY ARKANSAS INC 5.4% 8/1/2013		07/14/2008	MORGAN J P SEC INC.		5,999,580	6,000,000		2FE
293791-AP-4	ENTERPRISE PRODUCTS		08/14/2008	MORGAN J P SEC INC.		5,713,923	6,050,000	138,579	2FE
302569-AA-6	FPL ENERGY VA FDG CORP SR SEC BD144A 19		08/14/2008	CAPITALIZED INTEREST		3	3		2FE
462613-AD-2	IPALCO ENTERPRISES INC BD		09/22/2008	VARIOUS		11,615,110	11,158,000	298,233	3FE
494550-AY-2	KINDER MORGAN ENER PART 5.95% 2/15/2018		09/29/2008	SWISS RE DUMMY		455,013	500,000	3,388	2FE
665501-AH-5	NORTHERN NAT GAS 5.75% 7/15/2018		07/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		15,996,320	16,000,000		1FE
665789-AW-3	NORTHERN STATES PWR-WISC 6.375% 9/1/2038		09/03/2008	BANK OF AMERICA		22,824,050	23,000,000		1FE
68233J-AA-2	ONCOR ELECTRIC DELIVERY 5.95% 9/1/2013		09/03/2008	FIRST BOSTON CORPORATION		9,986,600	10,000,000		2FE
68233J-AE-4	ONCOR ELECTRIC DELIVERY 7.5% 9/1/2038		09/03/2008	FIRST BOSTON CORPORATION		9,969,500	10,000,000		2FE
69362B-AP-7	PSEG POWER 5 04/01/2014		09/10/2008	BANK OF AMERICA		11,358,188	12,051,000	274,495	2FE
72650R-AR-3	PLAINS ALL AMER PIPELINE 6.65% 1/15/2037		07/22/2008	MORGAN STANLEY & CO. INC		8,710,198	9,605,000	17,743	2FE
743263-AL-9	PROGRESS ENERGY INC 5.625% 1/15/2016		09/29/2008	SWISS RE DUMMY		476,025	500,000	5,547	2FE
744448-CA-7	PUBLIC SERVICE COLORADO 6.5% 8/1/2038		08/06/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		9,959,800	10,000,000		1FE
744448-CB-5	PUBLIC SERVICE COLORADO 5.8% 8/1/2018		08/06/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		14,478,685	14,500,000		1FE
842587-CD-7	SOUTHERN CO FLOAT 8/20/2010		08/13/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		8,000,000	8,000,000		1FE
872384-AF-9	TEPPCO PARTNERS LP 7.55% 4/15/2038		09/30/2008	MORGAN J P SEC INC.		4,469,100	5,000,000	195,042	2FE
88031N-AA-5	TENASKA ALABAMA PARTNERS LP		08/18/2008	CAPITALIZED INTEREST		58	58		3FE
976657-AC-0	WISCONSIN ENERGY CORP SR NT		09/29/2008	SWISS RE DUMMY		1,033,760	1,000,000	31,597	1FE
976657-AG-1	WISCONSIN ENERGY CORP SR NT		09/18/2008	BANK OF AMERICA		9,302,100	10,000,000	296,222	1FE
26835P-AA-8	EDP FINANCE BV 5.375% 11/2/2012	F	09/03/2008	VARIOUS		16,073,429	15,915,000	297,161	1FE
29268B-AA-9	ENEL FINANCE INTERNATION 5.7% 1/15/2013	F	07/11/2008	MORGAN J P SEC INC.		6,086,040	6,000,000	950	1FE
29268B-AB-7	ENEL FINANCE INTERNATION 6.25% 9/15/2017	F	08/14/2008	MERRILL LYNCH		5,060,400	5,000,000	133,681	1FE
92334N-AC-7	VEOLIA ENVIRONNEMENT 6.75% 6/1/2038	F	08/21/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		4,020,920	4,000,000	66,750	1FE
G82920-AB-8	SOUTHERN GAS NETWORK PLC 4.686% 10/21/20	D	08/18/2008	MORGAN J P SEC INC (U K)		4,087,404	4,213,957	19,726	1FE
3899999. Bonds - Public Utilities						254,968,034	261,269,449	2,521,307	XXX
00081T-A*-9	ACCO BRANDS CORP TL B		08/16/2008	WSO CONVERT		3,393,294	3,382,500	24,419	3FE
24422Z-CP-5	JOHN DEERE CREDIT INC 5.45% 9/16/2015	C	09/11/2008	RBC DOMINION SECURITIES		4,997,700	5,000,000		1FE
000990-AA-9	HUISH DETERGENTS INC SR. SUB NOTES 14.0%		09/08/2008	OTHER - ISSUING COMPANY		14,700,000	15,000,000		3Z
00171*-AA-1	AM GENERAL TL B		08/16/2008	WSO CONVERT		13,530,144	13,774,435	72,143	4
00171*-AB-9	AM GENERAL SYNTHETIC L/C		08/16/2008	WSO CONVERT		519,705	529,175	161	4
00184A-AF-2	TIME WARNER INC		09/29/2008	SWISS RE DUMMY		500,870	500,000	13,845	2FE
00206R-AG-7	AT&T INC 6.3% 1/15/2038		08/21/2008	DEUTSCHE BANK (U K)		4,760,650	5,000,000	35,875	1FE
00430X-A*-8	ACCELLENT CORP. BL TL B		08/27/2008	VARIOUS		5,445,563	5,428,463	31,378	4FE
00440E-AG-2	ACE INA HLDG NT		08/15/2008	VARIOUS		27,515,111	27,273,000	289,302	1FE
00761H-BM-2	ABCMT 2005-A3 A3		09/29/2008	SWISS RE DUMMY		999,715	1,000,000	783	1FE
007634-AA-6	AEGON NV 5.75% 12/15/20		09/25/2008	Internal Asset Transfers At Book		35,971,523	36,000,000	575,000	1FE
00763M-A@-7	ADVANCED MEDICAL OPTICS TERM LOAN		08/16/2008	WSO CONVERT		11,850,000	11,850,000	105,934	3
008190-A*-1	AFFILIATED COMPUTER SERVICES INC BL TL B		08/16/2008	WSO CONVERT		10,286,055	10,255,827	24,141	3
00922K-AB-6	AIR 2 US 1999 B 144A		09/18/2008	CAPITAL CONTRIBUTION		739,538			4FE
009363-AD-4	AIRGAS INC		09/15/2008	BROADPOINT CAPITAL		1,261,000	1,300,000	14,219	3FE

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013817-AF-8	ALCOA INC SR NT		09/29/2008	SWISS RE DUMMY		502,684	500,000	5,917	1FE
013817-AR-2	ALCOA INC 6% 7/15/2013		07/10/2008	CITICORP SECURITIES INC		11,962,200	12,000,000		2FE
015278-AD-2	ALEXANDRIA REAL ESTATE EQUITIES INC FRN		08/16/2008	WSO CONVERT		7,500,000	7,500,000	11,291	3
017363-B*-2	ALLEGHENY ENERGY SUPPLY COMPANY, LLC BL		08/16/2008	WSO CONVERT		5,872,678	5,968,837	4,495	4Z
018606-B@-1	ALLIANCE IMAGING INC TERM LOAN C		09/29/2008	VARIOUS		30,649,441	30,928,862	107,853	3FE
018804-AL-8	ALLIANT TECHSYSTEMS INC 6.75% 4/1/16		08/06/2008	FIRST BOSTON CORPORATION		4,439,500	4,600,000	96,938	3FE
01958X-BA-4	ALLIED WASTE NORTH AMER		09/16/2008	FIRST BOSTON CORPORATION		5,405,000	5,405,000	33,181	3FE
01958X-BD-8	ALLIED WASTE NORTH AMER		09/03/2008	FIRST BOSTON CORPORATION		3,483,675	3,510,000	12,894	3FE
01958X-BN-6	ALLIED WASTE NORTH AMERICA		07/11/2008	CITICORP SECURITIES INC		9,781,500	9,800,000	238,807	3FE
01958X-F*-3	ALLIED WASTE FUNDED LC 2005		08/16/2008	WSO CONVERT		9,571,073	9,604,015	48,964	3FE
01958X-F@-1	ALLIED WASTE TERM LOAN 2005		08/16/2008	WSO CONVERT		15,589,689	15,641,782	97,441	3FE
01958X-H*-1	ALLIED WASTE NORTH AMERICA REVOLVER 2007		09/19/2008	VARIOUS		185,714	185,714		3FE
020520-A*-3	ALON USA ENERGY INC. BL TERM LOAN		08/16/2008	WSO CONVERT		21,676,373	21,620,269	89,673	4FE
020520-A@-1	ALON USA ENERGY INC. BL TERM LOAN (EDGIN		08/16/2008	WSO CONVERT		2,702,509	2,702,509	28,688	4FE
02355#-AB-9	AMERADA HESS FACILITIES BUSINESS TRUST		07/29/2008	CAPITALIZED INTEREST		2,243	2,243		2
02355#-AG-8	AMERADA HESS FACILITIES BUSINESS TRUST 1		07/02/2008	CAPITALIZED INTEREST		12,509	12,509		2
024990-AZ-6	AMERICAN AIRLINES INC TERM LOAN		08/16/2008	VARIOUS		7,707,914	7,820,240	66,773	4FE
02582J-DN-7	AMXCA 2005-4 A		07/10/2008	FIRST BOSTON CORPORATION		15,535,000	16,000,000		1FE
02582J-DS-6	AMXCA 2005-7 A		07/08/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		14,526,563	15,000,000	26,471	1FE
02582J-EX-4	AMXCA 2008-1 A		07/09/2008	MERRILL LYNCH		1,695,181	1,709,000	3,883	1FE
02582J-FJ-4	AMXCA 2008-6 A		07/17/2008	GREENWICH CAPITAL MARKETS, INC		70,000,000	70,000,000		1FE
02586G-AK-8	AEIT 2007-2 A		09/04/2008	UBS SECURITIES INC.		14,362,500	15,000,000	28,301	1FE
025990-AJ-1	CAITHNESS LONG ISLAND LLC 5.64% 01/15/32		09/30/2008	CITICORP SECURITIES INC		483,498	483,498		2FE
02666Q-B6-9	AMERICAN HONDA FINANCE 4.625% 4/2/2013		07/07/2008	MORGAN J P SEC INC.		6,751,430	7,000,000	88,132	1FE
02935#-AA-0	AMERICAN SAFETY RAZOR INC. BL 1ST LIEN D		08/16/2008	WSO CONVERT		7,790,204	7,790,204	22,524	3FE
02935#-AB-8	AMERICAN SAFETY RAZOR INC. BL 2ND LIEN D		08/16/2008	WSO CONVERT		8,000,000	8,000,000	57,510	4FE
029912-AS-1	AMERICAN TOWER CORP 7% 10/15/17		09/25/2008	Internal Asset Transfers At Book		3,000,000	3,000,000	93,333	3FE
03076C-AA-4	AMERIPRISE FINANCIAL INC 5.35% 11/15/10		09/29/2008	SWISS RE DUMMY		979,529	1,000,000	19,468	1FE
03081#-AA-0	TD AMERITRADE HOLDING CORP BL TL B		08/16/2008	WSO CONVERT		12,426,683	12,412,727	21,846	3
03304B-A*-3	ANCHOR GLASS CONTAINER CORP TL B		08/16/2008	WSO CONVERT		23,893,004	24,328,571	68,086	3Z
038521-A#-7	ARAMARK SERVICES, INC. US TERM LOAN		08/16/2008	WSO CONVERT		39,787,280	39,907,040	243,604	3FE
038521-A*-1	ARAMARK - LC FACILITY		08/16/2008	WSO CONVERT		2,567,407	2,576,005	15,016	3FE
03955R-AG-4	ARCHIMEDES 3A C2		07/31/2008	CAPITAL CONTRIBUTION		9,084			1FE
04316@-AA-7	ARTISAN PARTNERS LIMITED PARTNERSHIP FRN		08/16/2008	WSO CONVERT		54,907,210	55,000,000	224,049	2
04338@-AA-1	ASA OPCO HOLDINGS, LLC TRANCHE A CONSTRU		08/16/2008	WSO CONVERT		9,632,147	9,700,000	1,388	5
04338@-AB-9	ASA OPCO HOLDINGS, LLC TRANCH B CONSTRUC		08/16/2008	WSO CONVERT		14,448,221	14,550,000	2,890	5
049392-A*-4	ATLAS PIPELINE PARTNERS TERM LOAN		08/16/2008	WSO CONVERT		17,043,962	17,135,573	37,851	3FE
050990-AM-2	CHARTER COMMUNICATIONS OPERATING, LLC FI		08/16/2008	WSO CONVERT		64,550,000	64,550,000	146,311	4FE
05348E-AK-5	AVALONBAY COMMUNITIES 5.5% 1/15/12		07/08/2008	DEUTSCHE BANK (U K)		9,764,600	10,000,000	268,889	2FE
05377#-AA-8	AVIS BUDGET CAR RENTAL LLC BL TL B		08/16/2008	WSO CONVERT		6,340,634	6,342,196	11,416	3FE
05522A-AC-9	BACCT 2007-A3 A3		08/27/2008	BANK OF AMERICA		4,613,086	5,000,000	6,217	1FE
05522R-AB-4	BACCT 2006-A7 A7		07/01/2008	CITICORP SECURITIES INC		21,576,875	23,000,000	33,693	1FE
05522R-AL-2	BACCT 2006-A12 A12		09/15/2008	CITICORP SECURITIES INC		15,440,500	16,150,000	3,373	1FE
055990-GA-7	BIOFUELS ENERGY LLC FRN 09/15/14		09/29/2008	VARIOUS		43,640,354	44,030,348	50,178	3Z
057741-A@-9	BALDOR ELECTRIC COMPANY INC TL B		09/26/2008	WSO CONVERT		7,667,640	7,715,614	18,134	3
05947U-PS-1	BACM 2004-1 A4		07/31/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		11,423,906	12,000,000	6,347	1FE
05947U-VC-9	BACM 2004-3 A5		07/31/2008	VARIOUS		49,316,797	50,000,000	29,532	1FE
05947U-VN-5	BACM 2004-4 A6		08/21/2008	RAYMOND, JAMES & ASSOCIATES, INC.		15,685,150	16,640,000	56,356	1FE
060505-AG-9	BANK OF AMERICA CORPORATION SUB NT		09/29/2008	SWISS RE DUMMY		995,630	1,000,000	14,594	1FE
06423R-BN-5	BOIT 2004-A5 A5		08/20/2008	JEFFERIES & CO INC		5,806,875	6,000,000	4,328	1FE
06423R-BS-4	BOIT 2004-A7 A7		08/20/2008	JEFFERIES & CO INC		962,500	1,000,000	719	1FE
06850#-AA-2	BARRIERSAFE SOLUTIONS INTERNATIONAL, INC		09/30/2008	CAPITALIZED INTEREST		82,617	82,617		5
07383F-A7-3	BSCMS 2004-T14 A4		07/09/2008	MORGAN J P SEC INC.		1,023,080	1,030,000	1,934	1FE
07388L-AD-2	BSCMS 2006-PW13 AAB		09/29/2008	SWISS RE DUMMY		1,403,046	1,500,000	5,760	1Z
077990-AW-9	COMMUNITY HEALTH SYSTEMS TERM LOAN 2007		09/30/2008	WSO CONVERT		90,115,220	90,106,499	621,241	3FE
078990-AR-9	CONVATEC TERM LOAN C1	0	08/16/2008	VARIOUS		25,926,285	23,866,124	3,065	4Z
078990-AS-7	CONVATEC TERM LOAN C2	0	08/16/2008	VARIOUS		9,277,137	8,539,955	1,097	4Z
078990-AT-5	CONVATEC MEZZANINE +450CASH/+500PIK	0	08/22/2008	VARIOUS		59,506,613	39,682,551	7,654	4Z
08873#-AA-1	BICENT POWER LLC TERM LOAN FRN 6/30/2014		08/16/2008	WSO CONVERT		4,366,644	4,511,840	28,333	3FE
08913#-AA-3	WASTEQUIP HOLDCO TERM LOAN		07/01/2008	CAPITALIZED INTEREST		19,025	19,025		4Z
097023-AU-9	BOEING CO 6.125% 2/15/33		09/29/2008	SWISS RE DUMMY		487,308	500,000	3,488	1FE
10075#-AA-3	BOSTON GENERATING, LLC TL B		08/16/2008	WSO CONVERT		14,129,984	14,252,232	93,977	4FE
10075#-AB-1	BOSTON GENERATING, LLC REVOLVING CREDIT		08/16/2008	WSO CONVERT		888,953	896,580	5,912	4FE

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10075#-AC-9	BOSTON GENERATING, LLC SYNTHETIC L/C COM		08/16/2008	WSO CONVERT		3,174,831	3,202,072	11,185	4FE
101137-AB-3	BOSTON SCIENTIFIC CORP 5.45% 6/15/2014		08/21/2008	MORGAN STANLEY & CO. INC		2,921,750	3,100,000	33,321	3FE
10801P-A*-5	BRICKMAN GROUP TERM LOAN B		08/16/2008	WSO CONVERT		9,875,000	9,875,000	61,891	4
118759-A*-0	BUCYRUS INTERNATIONAL TERM LOAN B		08/16/2008	WSO CONVERT		9,900,000	9,900,000	20,684	3FE
12321#-AA-1	BUSHNELL GROUP HOLDINGS, INC. MEZZ 16.0%		07/01/2008	CAPITALIZED INTEREST		213,727	213,727		5FE
12327@-AA-7	BUSHNELL, INC. 2ND LIEN BL DUE 2/24/2014		06/30/2008	WSO CONVERT		10,000,000	10,000,000		4
125577-AZ-9	CIT GROUP INC		09/29/2008	SWISS RE DUMMY		340,791	500,000	12,285	2Z
126117-AN-0	CNA FINANCIAL CORP 6% 8/15/2011		07/17/2008	DEUTSCHE BANK (U K)		30,691,311	30,333,185	800,177	2FE
12626P-AJ-2	CRH AMERICA INC 8.125% 7/15/2018		07/16/2008	CITICORP SECURITIES INC		9,526,474	9,530,000		2FE
126304-A*-5	CSC HOLDINGS INCREMENTAL TERM LOAN		09/15/2008	WSO CONVERT		113,491,814	97,567,043	13,272	3FE
126408-AP-8	CSX CORP NT		09/29/2008	SWISS RE DUMMY		1,019,075	1,000,000	2,063	2FE
126650-BM-1	CVS CAREMARK CORP 4.31438% 9/10/2010		09/05/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		30,500,000	30,500,000		2FE
12668A-X9-1	CWALT 2005-65CB 1A7		09/16/2008	CITICORP SECURITIES INC		38,742,274	41,658,359	114,560	1FE
126694-HR-2	CWHL 2005-25 A12		09/01/2008	CAPITALIZED INTEREST		160,631	160,631		1FE
126694-LA-4	CWHL 2005-24 A34		09/01/2008	CAPITALIZED INTEREST		240,946	240,946		1FE
126694-RH-3	CWHL 2005-27 1A8		09/01/2008	CAPITALIZED INTEREST		267,579	267,579		1FE
12673P-AA-3	CA INC 4.75% 12/1/2009		09/17/2008	MERRILL LYNCH		4,937,500	5,000,000	73,229	3FE
12673P-AB-1	CA INC 6.125% 12/1/2014		09/17/2008	RAYMOND, JAMES & ASSOCIATES, INC.		16,077,875	17,300,000	320,508	3FE
12806*-AE-1	CAITHNESS LONG ISLAND LLC 6.260% 01/15/3		06/30/2008	CITICORP SECURITIES INC		1,369,911	1,369,911		2
131347-C@-3	CALPINE CORP EXIT FINANCING TERM LOAN		08/16/2008	WSO CONVERT		51,272,300	51,272,300	380,547	4FE
13874T-A*-3	CANWEST MEDIA, INC TL B		08/16/2008	WSO CONVERT		11,884,510	11,880,000	119,675	3FE
14727#-AA-7	CASCADE GRAIN PRODUCTS LLC		08/16/2008	VARIOUS		26,788,447	26,788,447	98,181	5
15089#-AB-4	CELANESE CORPORATION US TERM LOAN		08/16/2008	WSO CONVERT		2,961,689	2,969,925	15,901	3
15132J-AA-5	CDTIM 2004-1A A1		09/30/2008	CAPITALIZED INTEREST		98	98		1FE
15673@-AA-0	CEBRIDGE III, LLC BL 1ST LIEN TERM LOAN		08/16/2008	WSO CONVERT		66,797,337	67,157,425	329,327	4FE
161546-JP-2	CFAB 2004-2 2M1		09/26/2008	CAPITAL CONTRIBUTION		24,068			1FE
161571-AG-9	CHAIT 2005-A2 A2		07/09/2008	UBS SECURITIES INC.		136,290,625	140,000,000	252,007	1FE
161571-AN-4	CHAIT 2005-A6 A6		08/20/2008	VARIOUS		22,463,906	23,400,000	27,173	1FE
161571-AT-1	CHAIT 2005-A8 A8		08/12/2008	FIRST UNION SECURITIES INC		5,347,174	5,450,000		1FE
161571-AZ-7	CHAIT 2005-A13 A13		07/08/2008	MORGAN STANLEY & CO. INC		67,271,775	68,470,000	119,406	1FE
161571-BH-6	CHAIT 2006-A4 A4		08/04/2008	FIRST BOSTON CORPORATION		9,712,500	10,000,000	15,828	1FE
161571-BN-3	CHAIT 2006-A8 A8		08/05/2008	MORGAN J P SEC INC.		22,446,647	23,790,000	39,928	1FE
161571-BV-5	CHAIT 2007-A5 A5		07/03/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		22,750,000	25,000,000	40,110	1FE
161571-BX-1	CHAIT 2007-A7 A		09/03/2008	MORGAN J P SEC INC.		22,875,000	25,000,000	41,448	1FE
161571-CP-7	CHAIT 2008-A4 A4		07/29/2008	MORGAN J P SEC INC.		22,439,375	23,000,000	47,533	1FE
161571-DB-7	CHAIT 2008-A12 A12		08/08/2008	MORGAN J P SEC INC.		30,000,000	30,000,000		1FE
16162W-BE-8	CHASE 2003-S11 2A6		09/01/2008	CAPITALIZED INTEREST		240,025	240,025		1FE
16162W-EK-1	CHASE 2003-S14 3A8		08/01/2008	CAPITALIZED INTEREST		127,549	127,549		1FE
16686#-AA-1	CHEYENNE PLAINS GAS PIPELINE COMPANY		08/16/2008	WSO CONVERT		12,167,932	12,229,316	66,818	3
17259@-AA-8	CINRAM INTERNATIONAL INC. TRANCHE D		08/16/2008	WSO CONVERT		13,555,115	13,560,326	18,073	4FE
172967-CT-6	CITIGROUP INC		09/29/2008	SWISS RE DUMMY		371,128	500,000	8,531	1Z
172973-3M-9	CMSI 2005-7 1A8		09/01/2008	CAPITALIZED INTEREST		239,847	239,847		1FE
172973-5A-3	CMSI 2006-1 1A9		09/01/2008	CAPITALIZED INTEREST		157,000	157,000		1FE
17305C-AB-5	CTIUS 2006-1A A2		09/26/2008	CAPITAL CONTRIBUTION		126,184			6FE
17305E-CH-6	CCCIT 2004-A8 A8		07/31/2008	CITICORP SECURITIES INC		23,656,250	25,000,000	187,153	1FE
17305E-CJ-2	CCCIT 2005-A2 A2		08/19/2008	CITICORP SECURITIES INC		15,313,500	16,400,000	357,930	1FE
17305E-CM-5	CCCIT 2005-A3 A3		07/11/2008	FIRST BOSTON CORPORATION		21,329,688	22,000,000	34,300	1FE
17305E-CV-5	CCCIT 2005-A8 A8		07/11/2008	MORGAN J P SEC INC.		18,378,817	19,030,000	35,073	1FE
17305E-DE-2	CCCIT 2006-A3 A3		09/05/2008	BROADPOINT CAPITAL		166,223	175,000	4,509	1FE
17305E-DL-6	CCCIT 2006-A8 A8		08/27/2008	MERRILL LYNCH		8,809,375	10,000,000	38,528	1FE
17305E-DX-0	CCCIT 2007-A7 A7		08/05/2008	BANK OF AMERICA		9,640,234	10,000,000	14,041	1FE
17305E-DY-8	CCCIT 2007-A8 A8		08/22/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		8,435,039	9,000,000	221,763	1FE
196816-AB-8	COLOWYO COAL FUNDING 9.560% 11/15/11		08/08/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		1,968,572	1,949,081	42,960	3FE
20030N-AB-7	COMCAST CORP NEW NT		09/29/2008	SWISS RE DUMMY		978,830	1,000,000	12,819	2FE
20030N-AM-3	COMCAST CORP 6.45% 3/15/37		09/05/2008	BANK OF AMERICA		13,749,757	14,665,000	459,809	2FE
204028-F*-0	COMMUNITY REINVESTMENT FUND 5.00% 11/16/		07/30/2008	COMMUNITY REINVESTMENT FUND		2,000,000	2,000,000		4
20557#-AE-1	COMPUTERSHARE US 6.340% 07/29/18		07/29/2008	RBS		75,000,000	75,000,000		1Z
20825C-AF-1	CONOCOPHILLIPS		09/29/2008	SWISS RE DUMMY		462,604	500,000	13,193	1FE
209864-AV-9	CONSOLIDATED RAIL CORP 91-A A		08/27/2008	CAPITALIZED INTEREST			319		1FE
21036P-B*-8	CONSTELLATION BRANDS INC TERM LOAN B-2		08/16/2008	WSO CONVERT		24,850,831	24,817,245	175,803	3
21036P-C*-7	CONSTELLATION BRANDS, INC BL REVOLVER DU		09/02/2008	PURCHASE		359,333	359,333		3FE
22160K-AC-9	COSTCO WHOLESALE CORP 5.5% 03/15/2017		09/12/2008	BANK OF AMERICA		1,020,660	1,000,000	306	1FE
22541N-MR-7	CSFB 2002-CKS4 A2		08/19/2008	GREENWICH CAPITAL MARKETS, INC		38,900,000	40,000,000	120,937	1FE

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

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22541Q-J2-9	CSFB 2003-C5 A4		08/15/2008	FIRST BOSTON CORPORATION		11,669,839	12,125,000	31,357	1FE
22541S-H8-4	CSFB 2004-C4 A6		07/09/2008	FIRST UNION SECURITIES INC		7,685,625	8,000,000	13,552	1FE
22541S-HT-8	CSFB 2004-C2 A2		07/31/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		26,174,558	26,761,000	16,104	1FE
225434-CJ-6	CREDIT SUISSE USA INC 5.85 8/16/2016		09/29/2008	SWISS RE DUMMY		913,211	1,000,000	6,500	1FE
225458-RT-7	CSFB 2005-C2 A4		08/26/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		9,893,268	10,650,000	40,025	1FE
22819@-AA-1	CROWN AMERICAS TERM B EURO	0	08/16/2008	WSO CONVERT		15,650,941	18,239,409	267,067	3FE
22819@-AB-9	CROWN AMERICAS REVOLVER		09/02/2008	VARIOUS		507,587	548,780	426	3FE
228344-A*-8	CROWN AMERICAS BL ADD ON TERM LOAN B		08/16/2008	WSO CONVERT		9,800,000	9,800,000	1,204	3FE
23317#-AA-4	DULLES DISCOVERY II 6.092% 06/05/25		09/11/2008	VARIOUS		8,896,490	8,896,490		1Z
23317#-AB-2	DULLES DISCOVERY II 7.780% 06/05/25		09/11/2008	VARIOUS		8,943,424	8,943,424		2Z
23389#-AA-7	CHRYSLER FINANCIAL FIRST LIEN TL		08/16/2008	WSO CONVERT		11,849,543	12,294,563	141,244	5FE
23389#-AB-5	CHRYSLER FINANCIAL SECOND LIEN TL		08/16/2008	WSO CONVERT		5,751,303	6,000,000	94,347	5FE
237194-AF-2	DARDEN RESTAURANTS INC 5.625% 10/15/12		07/08/2008	DEUTSCHE BANK (U K)		18,417,939	19,100,000	256,656	2FE
237990-AQ-9	DELPHI CORP DIP EXTENSION - RC		09/17/2008	VARIOUS		12,159,091	12,159,091	2,540	3
237990-AR-7	DELUXE FILM PROCESSING INC. SECOND LIEN		08/16/2008	WSO CONVERT		1,000,000	1,000,000	11,490	5FE
237990-AY-2	DELPHI CORP DIP EXTENSION - TL C		08/16/2008	WSO CONVERT		13,450,678	13,613,565	16,072	3
237990-AZ-9	DELPHI CORP DIP EXTENSION - TL B		08/16/2008	WSO CONVERT		24,775,655	25,000,000	25,174	3
237990-BA-3	DELPHI CORP DIP EXTENSION - TL C DELAYED		08/16/2008	WSO CONVERT		1,386,435	1,386,435	1,637	3
23918K-C#-3	DAVITA, INC TRANCHE B-1		09/30/2008	VARIOUS		39,394,924	39,721,699	45,019	3
24227#-AA-1	DEALER COMPUTER SERVICES (REYNOLDS & RE		08/16/2008	VARIOUS		28,382,705	29,617,345	94,469	4
244199-AW-5	DEERE&CO DEB		07/23/2008	MORGAN J P SEC INC.		5,022,800	5,000,000	106,438	1FE
244199-BB-0	DEERE&CO GLBL NT		09/29/2008	SWISS RE DUMMY		523,747	500,000	14,576	1FE
24803#-AC-9	DELUXE FILM PROCESSING INC. TRANCHE B		08/16/2008	WSO CONVERT		35,542,596	35,697,850	106,051	4FE
24803#-AD-7	DELUXE FILM PROCESSING INC. TRANCHE A CR		08/16/2008	WSO CONVERT		823,605	826,772	2,915	4FE
24803#-AE-5	DELUXE FILM PROCESSING TRANCHE C -1ST LN		08/16/2008	WSO CONVERT		1,543,202	1,549,535	10,217	5FE
25166#-AA-1	DEVILS ARENA ENTERTAINMENT LLC FRN		08/18/2008	WSO CONVERT		15,000,000	15,000,000	43,299	4Z
25179S-AC-4	DEVON FING CORP U L C NT		09/29/2008	SWISS RE DUMMY		523,589	500,000	16,806	2FE
25461#-AD-7	DIRECTV HLDGS LLC TERM LN B		08/16/2008	WSO CONVERT		7,005,052	7,007,160	12,342	2
25461#-AF-2	DIRECTV HLDGS LLC TL C		08/16/2008	WSO CONVERT		5,942,919	6,000,000	50,023	2FE
25467L-A#-3	DISCOVERY COMMUNICATIONS INC FRN 6/15/20		08/16/2008	WSO CONVERT		64,918,585	65,000,000	488,424	2
25468P-BX-3	DISNEY WALT CO MTNS BE FR		09/29/2008	SWISS RE DUMMY		528,344	500,000	2,214	1FE
25470#-AA-2	DISCOVERY COMMUNICATIONS INC TERM LOAN		08/16/2008	WSO CONVERT		3,866,062	3,960,000	24,819	3
257559-AA-2	DOMTAR INC NT		09/04/2008	VARIOUS		2,610,313	2,525,000	79,253	4FE
260543-BJ-1	DOW CHEM CO NT		09/29/2008	SWISS RE DUMMY		490,275	500,000	14,852	1FE
26138E-AA-7	DR PEPPER SNAPPLE GROUP 6.12% 5/1/2013		08/20/2008	VARIOUS		10,160,060	10,000,000	135,660	2FE
26157V-B@-5	DRESSER INC TERM LOAN 2007		08/18/2008	WSO CONVERT		1,354,666	1,349,818	5,670	4FE
263534-BS-7	E.I. DU PONT DE NEMOURS 5% 1/15/2013		09/29/2008	SWISS RE DUMMY		548,909	550,000	5,424	1FE
26816L-A#-9	DYNEGY HOLDINGS INC. LC		08/16/2008	WSO CONVERT		37,196,992	37,452,590	65,969	3FE
26816L-B*-2	DYNEGY HOLDINGS INC. TRANCHE B		08/16/2008	WSO CONVERT		4,504,055	4,513,304	7,950	3FE
28014@-AA-1	EDGEN MURRAY CORPORATION US TERM LOAN		09/15/2008	WSO CONVERT		4,962,500	4,962,500	10,714	4FE
28140#-AA-6	EDUCATION MANAGEMENT CORP BL TL C		08/16/2008	WSO CONVERT		38,509,714	38,501,683	229,339	4FE
29084@-AA-4	EMDEON BUSINESS SERVICES FIRST LIEN TL		08/16/2008	WSO CONVERT		14,250,339	14,339,709	90,049	4FE
305560-B*-4	FAIRPOINT COMMUNICATIONS INC TERM LOAN B		09/12/2008	VARIOUS		34,478,902	38,985,480	9,583	3FE
31188@-AC-1	FASTENERS FOR RETAIL, INC. FIRST LIEN TL		09/15/2008	WSO CONVERT		8,749,325	8,749,325	3,541	4
315405-A*-1	FERRO CORP BL TERM LOAN DUE 2012		08/16/2008	WSO CONVERT		16,257,140	16,292,250	73,153	4
332990-AS-9	FORD MOTOR COMPANY TERM LOAN		08/16/2008	WSO CONVERT		17,642,722	17,642,722	2,681	4FE
34354P-A@-4	FLOWSERVE CORP BL TLB		08/16/2008	WSO CONVERT		16,246,477	16,243,276	91,277	3FE
34529A-AH-1	FORDO 2007-A C		07/29/2008	RAYMOND, JAMES & ASSOCIATES, INC.		147,500	200,000	516	2FE
35085*-AA-2	TC PENNSY DRIVE (SMITHSONIAN INSTITUTION		09/10/2008	CAPITALIZED INTEREST		726,664	726,664		1Z
35085*-AB-0	TC PENNSY DRIVE (SMITHSONIAN INSTITUTION		09/10/2008	CAPITALIZED INTEREST		451,851	451,851		2Z
355145-B*-3	FRANKLIN UNIVERSAL TRUST INC 5.870% 08/2		08/29/2008	MERRILL LYNCH		48,000,000	48,000,000		1FE
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TL B		08/16/2008	WSO CONVERT		14,725,252	14,725,252	25,854	3
35914P-AJ-4	FRONTIER OIL CORP 8.5% 9/15/2016		09/12/2008	UBS SECURITIES INC.		4,238,940	4,300,000		3FE
362341-S6-7	GSR 2005-9F 2A5		09/01/2008	CAPITALIZED INTEREST		319,424	319,424		1FE
367990-AD-0	GEORGIA PACIFIC TL B		09/30/2008	VARIOUS		49,566,647	50,005,796	398,388	3FE
367990-AN-8	GETTY IMAGES INC TL B		07/22/2008	BARCLAYS BANK OF N Y		3,900,000	4,000,000		3FE
36828Q-DN-3	GECMC 2004-C1 A3		08/01/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		15,752,448	16,615,000	10,606	1FE
36828Q-HJ-8	GECMC 2004-C2 A4		08/01/2008	VARIOUS		14,523,633	15,000,000	21,067	1FE
369604-BC-6	GENERAL ELECTRIC CO 5.25% 12/6/2017		09/29/2008	SWISS RE DUMMY		903,048	1,000,000	16,042	1FE
37330#-AA-7	GEORGIA PACIFIC ADD-ON TL B		08/16/2008	WSO CONVERT		4,432,500	4,432,500	35,482	3
377372-AD-9	GLAXOSMITHKLINE CAPITAL 5.65% 5/15/2018		09/25/2008	Internal Asset Transfers At Book		16,989,969	17,000,000	352,183	1FE
377372-AE-7	GLAXOSMITHKLINE CAPITAL 6.375% 5/15/2038		07/25/2008	CITICORP SECURITIES INC		3,923,160	4,000,000	54,542	1FE
387990-AS-3	GRAHAM PACKAGING COMPANY TERM LOAN		08/16/2008	WSO CONVERT		19,680,177	19,680,177	94,058	4FE

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38869P-B@-2	GRAPHIC PACKAGING INTERNATIONAL INC TL B		08/16/2008	WSO CONVERT		3,478,790	3,519,890	16,213	3FE
403990-AM-6	HACKBERRY WIND, LLC BL FRN 12/31/2008		08/16/2008	WSO CONVERT		2,999,184	3,009,796	301	2
404119-A*-0	HCA FIRST LIEN		09/24/2008	VARIOUS		54,543,647	57,673,310	282,689	3FE
406216-AW-1	HALLIBURTON COMPANY 6.7% 9/15/2038		09/09/2008	CITICORP SECURITIES INC		25,999,740	26,000,000		1FE
409990-AE-8	HD SUPPLY, INC. BL FRN 8/30/2012		08/16/2008	WSO CONVERT		41,597,188	41,685,000	73,227	2FE
42012#-AA-2	HAWKER BEECHCRAFT ACQ CO FUNDED LC		08/16/2008	WSO CONVERT		1,701,401	1,705,877	6,015	3FE
42012#-AB-0	HAWKER BEECHCRAFT ACQ CO TERM LOAN		08/16/2008	WSO CONVERT		29,119,847	29,198,925	183,004	3FE
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES, INC TERM L		08/16/2008	WSO CONVERT		4,715,682	4,715,682	28,016	4FE
423074-AJ-2	HEINZ (H.J.) CO. 5.35% 7/15/2013		07/09/2008	MORGAN J P SEC INC.		14,994,750	15,000,000		2FE
428040-J*-1	HERTZ CORP SYNTHETIC L/C		08/16/2008	WSO CONVERT		5,552,200	5,576,191	23,430	3FE
428040-J@-9	HERTZ CORP TL B		08/21/2008	WSO CONVERT		38,913,823	39,141,629	84,099	3FE
43163@-AB-7	HILLMAN GROUP TERM LOAN B		09/26/2008	WSO CONVERT		24,671,743	24,644,800	155,046	3FE
438516-AV-8	HONEYWELL INTERNATIONAL		09/29/2008	SWISS RE DUMMY		1,038,004	1,000,000	8,594	1Z
43982#-AC-2	HOPKINS MANUFACTURING CORP BL TL-C		08/16/2008	WSO CONVERT		1,509,717	1,512,000	6,935	4Z
441812-KD-5	HSBC FINANCE CORP 4.75% 7/15/13		09/29/2008	SWISS RE DUMMY		906,961	1,000,000	9,368	1FE
44332L-A*-1	HUB INTERNATIONAL TERM LOAN		08/16/2008	WSO CONVERT		14,136,664	14,143,235	97,875	4FE
44332L-A@-9	HUB INTERNATIONAL DELAYED DRAW TL		09/23/2008	VARIOUS		3,682,942	3,682,942	17,095	4FE
44701Q-A@-1	HUNTSMAN INTERNATIONAL LLC BL TLB		08/16/2008	WSO CONVERT		8,386,290	8,394,491	16,699	3FE
449836-A*-6	IPS CORPORATION SENIOR TERM LOAN B		09/22/2008	WSO CONVERT		9,821,037	9,821,037	16,803	4FE
45030*-AA-7	ISP CHEMICALS TERM LOAN B		08/16/2008	WSO CONVERT		12,855,601	12,870,000	75,424	3FE
451663-A*-9	IDEARC INC TL B		08/16/2008	WSO CONVERT		49,254,376	49,274,749	299,773	3
45213#-AA-2	ILLINOIS RIVER ENERGY, LLC FRN 7/20/2015		09/26/2008	VARIOUS		12,384,289	12,538,892	85,220	4Z
45256@-AA-2	IMPACT HEALTHCARE LLC		07/15/2008	CAPITALIZED INTEREST		9,509	9,509		4
45768*-AA-5	INSIGHT MIDWEST HLDGS LLC TERM LOAN B-1		08/16/2008	WSO CONVERT		15,782,978	15,790,613	29,410	4FE
45828@-AA-1	INTELSAT CORP TRANCHE B-2A		08/16/2008	WSO CONVERT		7,787,501	7,787,501	50,327	4
45828@-AC-7	INTELSAT CORP TRANCHE B-2B		08/16/2008	WSO CONVERT		7,785,153	7,785,153	50,312	4
45828@-AD-5	INTELSAT CORP TRANCHE B-2C		08/16/2008	WSO CONVERT		7,785,153	7,785,153	50,312	4
45905U-CU-6	INTL BK RECON&DEVELOP		09/29/2008	SWISS RE DUMMY		992,845	1,000,000	12,587	1FE
465741-A@-5	ITRON INC TERM LOAN		08/16/2008	WSO CONVERT		854,160	853,675	1,696	4FE
46615@-AA-6	ROYAL AHOLD NV 7.630% 11/15/23		07/25/2008	CAPITALIZED INTEREST		11,387	11,387		2
46625M-3N-7	JPMCC 2004-C2 A3		07/31/2008	MERRILL LYNCH		9,737,500	10,000,000	5,788	1FE
46625M-6W-4	JPMCC 2004-CB9 A4		08/20/2008	JEFFERIES & CO INC		20,589,809	21,100,000	78,098	1FE
46625M-TX-7	JPMCC 2003-C1 A2		08/29/2008	RAYMOND, JAMES & ASSOCIATES, INC.		1,929,063	2,000,000	831	1FE
46625Y-XP-3	JPMCC 2005-LDP5 A4		07/24/2008	VARIOUS		26,011,045	27,586,465	158,573	1FE
471109-A@-7	JARDEN CORP BL 0.00000% 1/24/12		08/16/2008	WSO CONVERT		3,654,596	3,648,867	21,678	3FE
471109-B*-8	JARDEN CORP REVOLVER		09/12/2008	PURCHASE		666,667	666,667		3
473990-AE-9	JOHNSONDIVERSEY INC TL B DELAYED DRAW		08/16/2008	WSO CONVERT		2,978,967	2,981,972	4,762	3FE
47908@-AA-0	JOHNSONDIVERSEY INC TERM LOAN B-1		08/16/2008	WSO CONVERT		28,581,986	28,625,775	45,718	4
479269-A@-1	JOHNSONDIVERSEY INC EURO TRANCHE		08/16/2008	WSO CONVERT		120,272	120,272	192	3FE
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY BL TL B		08/16/2008	WSO CONVERT		12,610,889	12,584,804	38,337	3FE
489990-AA-9	KLEEN ENERGY		09/30/2008	PURCHASE		1,100,583	1,100,583		2FE
49848#-AA-7	KLEEN ENERGY SYSTEMS LLC FRN TERM LOAN A		09/15/2008	VARIOUS		37,544,597	38,207,637	112,943	2FE
50075N-AV-6	KRAFT FOODS INC 6.125% 8/23/2018		09/25/2008	Internal Asset Transfers At Book		4,958,111	5,000,000	104,635	2FE
501044-CA-7	KROGER CO SR NT		09/29/2008	SWISS RE DUMMY		517,559	500,000	16,528	2FE
501044-CC-3	KROGER CO NT		07/22/2008	MORGAN J P SEC INC.		12,446,760	12,000,000	225,000	2FE
501044-CE-9	KROGER CO 5.5% 2/1/2013		07/16/2008	MORGAN STANLEY & CO. INC		3,009,930	3,000,000	77,917	2FE
50222#-AA-1	LTC FINANCIAL PARTNERS LLC 6.000% 07/01/		07/15/2008	CAPITALIZED INTEREST		6,012	6,012		5*
509990-AI-8	LENDER PROCESSING SERVICES TERM LOAN B		09/24/2008	VARIOUS		5,000,000	5,000,000		2FE
51511*-AB-1	LANDSOURCE COMMUNITIES DEVELOPMENT SECON		05/28/2008	WSO CONVERT		1,360,000	8,000,000		5
51783#-AA-0	VENETIAN CASINO RESORT, LLC TERM LOAN		08/16/2008	WSO CONVERT		1,573,840	1,650,000	9,823	3FE
51783#-AB-8	VENETIAN CASINO RESORT, LLC DELAYED DRAW		08/16/2008	WSO CONVERT		333,333	333,333	1,984	3FE
52108H-GZ-1	LBUBS 2001-C7 A5		07/31/2008	JEFFERIES & CO INC		15,355,078	15,000,000	61,330	1FE
52108H-JF-2	LBUBS 2002-C1 A2		09/29/2008	SWISS RE DUMMY		149,451	149,515	372	1FE
52520M-CB-7	LMT 2005-2 3A4		09/01/2008	CAPITALIZED INTEREST		78,035	78,035		1FE
527990-AH-8	LOCAL INITIATIVES SUPPORT CORPORATION BL		08/16/2008	VARIOUS		3,030,303	3,030,303	4,663	3Z
53954#-AA-9	MGM STUDIOS INC BL TL B		08/16/2008	WSO CONVERT		38,732,021	38,714,298	305,821	4
54323#-AA-1	LONGVIEW POWER, LLC FRN TERM LOAN 2/28/2		08/16/2008	WSO CONVERT		22,500,000	22,500,000	193,008	3FE
54323#-AB-9	LONGVIEW POWER, LLC FRN SYN LC 2/28/2014		06/30/2008	WSO CONVERT		7,500,000	7,500,000		3FE
54323#-AC-7	LONGVIEW POWER, LLC FRN DELAYED DRAW TER		09/26/2008	WSO CONVERT		52,500,000	52,500,000	184,570	3FE
546403-AD-8	LPFA 2008-ELL A2		07/22/2008	CITICORP SECURITIES INC		4,997,521	5,000,000		1FE
546403-AE-6	LPFA 2008-ELL A3		07/22/2008	CITICORP SECURITIES INC		14,988,317	15,000,000		1FE
54865*-AA-9	LOWER WILGAT LLC TERM LOAN FRN		08/16/2008	WSO CONVERT		19,304,348	19,304,348	146,193	4
54865*-AB-7	LOWER WILGAT LLC REVOLVER FRN		08/16/2008	WSO CONVERT		4,599,652	4,695,652	44,542	4

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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)
552690-A#-6	MDU RESOURCES GROUP INC 6.040% 09/16/18		09/16/2008	UNION BANK - PVT PLACEMENT		26,500,000	26,500,000		2Z
55402@-AA-4	MW INDUSTRIES, INC. TL		08/16/2008	WSO CONVERT		11,174,825	11,174,825	84,764	4Z
564990-AH-2	MEDIACOM BROADBAND LLC TL D-1		08/16/2008	WSO CONVERT		16,401,728	16,401,728	22,110	3FE
564990-AN-9	MEDIACOM BROADBAND LLC TL D-2		08/16/2008	WSO CONVERT		10,819,841	10,835,000	14,660	3FE
56773#-AA-1	MARIETTA CORPORATION BL TL B		08/16/2008	VARIOUS		4,837,462	4,837,462	16,083	5
576203-AH-6	MASSEY ENERGY CO 6.875% 12/15/2009		09/16/2008	VARIOUS		1,537,750	1,600,000	23,642	4FE
576434-V7-6	MALT 2005-6 1A3		09/16/2008	CITICORP SECURITIES INC		16,670,221	18,318,924	50,377	1FE
57643M-FF-6	MASTR 2004-9 2A3		09/01/2008	CAPITALIZED INTEREST		176,560	176,560		1FE
583334-AA-5	MEADWESTVACO CORP NT		09/22/2008	MORGAN STANLEY & CO. INC		6,500,000	6,500,000	215,204	2FE
58515#-AB-8	MEGA BLOKS TL B		08/16/2008	WSO CONVERT		12,160,220	12,132,623	44,486	4FE
58988P-B*-8	MERIT INDUSTRIES TL A 2007		08/16/2008	WSO CONVERT		537,984	544,536	5,367	4Z
58988P-B@-6	MERIT INDUSTRIES TL B 2007		08/16/2008	WSO CONVERT		299,937	303,589	4,182	4Z
59022C-AB-9	MERRILL LYNCH & CO 6.22 09/15/2026		09/29/2008	SWISS RE DUMMY		759,682	1,000,000	1,901	1FE
59268#-AE-9	METS II LLC BL TL C		08/16/2008	WSO CONVERT		16,762,969	16,716,692	45,575	4
59561*-AA-5	SPIRIT AEROSYSTEMS (MID-WESTERN AIRCRAFT		08/16/2008	WSO CONVERT		20,650,355	20,554,753	85,507	3FE
607059-BP-6	EXXON MOBIL CORP		07/09/2008	CAPITALIZED INTEREST		2			1FE
61166W-AC-5	MONSANTO CO		09/29/2008	SWISS RE DUMMY		430,651	500,000	4,278	1Z
615394-AH-6	MOOG INC 7.25% 6/15/2018		07/10/2008	CANTOR FITZGERALD & CO		2,453,125	2,500,000	21,448	3FE
61745M-T4-5	MSC 2004-HQ4 A7		07/31/2008	JEFFERIES & CO INC		9,530,469	10,000,000	5,522	1FE
61745M-ZA-4	MSC 2004-IQ7 A4		08/15/2008	JEFFERIES & CO INC		29,463,281	30,000,000	87,706	1FE
61746W-H2-9	MSC 2003-T11 A4		06/30/2008	FIRST UNION SECURITIES INC		5,896,172	6,000,000	1,717	1FE
61746W-PF-1	MSDWC 2002-TOP7 A2		09/29/2008	SWISS RE DUMMY		992,330	1,000,000	4,153	1FE
62827K-AA-4	MFFT XX SERIES 2002-2		08/01/2008	CAPITALIZED INTEREST		17,531	17,531		1FE
62906#-AA-9	NE ENERGY INC. 1ST LIEN TERM LOAN		08/16/2008	WSO CONVERT		10,469,864	10,469,864	88,025	4FE
629337-D@-2	NRG ENERGY INC OPCO CREDIT LINKED DEPOSI		08/16/2008	WSO CONVERT		900,963	947,590	3,341	3FE
629377-D*-0	NRG ENERGY INC OPCO TL		08/16/2008	WSO CONVERT		1,839,309	1,934,497	10,862	3
62967#-AA-5	NACCO MATERIALS HANDLING GROUP, INC. BL		08/16/2008	WSO CONVERT		29,420,749	29,439,596	6,282	4
629855-A*-8	NALCO COMPANY TERM LOAN B		08/16/2008	WSO CONVERT		11,450,373	11,449,138	61,313	3
629855-AE-7	NALCO COMPANY		09/15/2008	VARIOUS		3,011,250	2,975,000	76,472	3FE
63722@-AA-1	NATIONAL PROCESSING INC TERM LOAN		08/16/2008	WSO CONVERT		4,302,203	4,307,564	47,837	4FE
637432-CT-0	NATIONAL RURAL UTILITIES		09/29/2008	SWISS RE DUMMY		532,635	500,000	2,778	1FE
64577@-AA-5	NEW JERSEY DEVILS LLC		08/16/2008	WSO CONVERT		2,996,139	3,000,000	5,383	4Z
65656#-AA-4	NORTEX GAS STORAGE COMPANY, LLC FRN TERM		08/16/2008	WSO CONVERT		49,617,584	50,000,000	346,625	3Z
65656#-AB-2	NORTEX GAS STORAGE COMPANY, LLC FRN REVO		09/24/2008	VARIOUS		5,943,577	5,981,818	20,172	3Z
67000#-AB-1	NOVELIS INC CANADIAN TERM LOAN 2007		08/16/2008	WSO CONVERT		1,546,875	1,546,875	9,714	3FE
67000X-A@-5	NOVELIS INC US TERM LOAN 2007		08/16/2008	WSO CONVERT		3,403,125	3,403,125	21,371	3FE
67019@-AA-4	NSG HOLDINGS LLC TERM LOAN B		08/16/2008	WSO CONVERT		13,289,918	13,605,453	98,670	3FE
67019@-AB-2	NSG HOLDINGS LLC FUNDED LC		08/16/2008	WSO CONVERT		1,822,184	1,863,334	13,513	3FE
683990-AP-0	O'REILLY AUTOMOTIVE INC FRN 7/11/2013 TR		09/30/2008	VARIOUS		104,378,581	104,668,542	99,204	2Z
683990-AQ-8	O'REILLY AUTOMOTIVE INC FRN 7/11/2013 FI		08/16/2008	VARIOUS		21,578,842	21,614,583	23,962	3Z
688239-B@-0	OSHKOSH TRUCK CORP TL B		09/08/2008	WSO CONVERT		19,562,244	19,748,958	79,865	3
692990-AH-7	PACIFIC ETHANOL HOLDING CO., LLC FRN TER		09/30/2008	VARIOUS		22,845,801	23,008,712	89,035	3Z
69423#-AA-8	PACIFIC ETHANOL HOLDING CO., LLC FRN REV		08/27/2008	VARIOUS		2,642,640	2,642,640	4,424	5
698604-B@-3	PANOLAM INDS INTL TL B 9/22/05		08/16/2008	WSO CONVERT		16,851,127	16,825,926	120,958	3FE
707569-B#-5	PENN NATIONAL GAMING INC REVOLVER		09/29/2008	VARIOUS		1,274,419	1,274,419	158	3FE
707569-B*-9	PENN NATIONAL GAMING INC TL B		08/16/2008	VARIOUS		15,810,558	15,820,347	27,720	3FE
74047P-AK-0	PREMCOR REFINING GROUP 6.75% 2/1/2011		07/09/2008	BARCLAYS BANK OF N Y		6,621,312	6,450,000	197,128	2FE
740816-AB-9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		07/21/2008	MORGAN STANLEY & CO. INC		11,930,416	12,035,000	237,992	1FE
74114#-AA-2	PRESTOLITE ELECTRIC HOLDING, INC.		08/16/2008	WSO CONVERT		7,058,233	7,058,233	69,665	5*
74317@-AA-9	PROFESSIONAL SERVICE INDUSTRIES TL B		08/16/2008	WSO CONVERT		10,179,348	10,153,425	23,646	4
74466@-AA-8	PUCK HOLDINGS LLC		08/16/2008	WSO CONVERT		1,960,000	1,960,000	4,335	4Z
747262-A#-0	QVC INC BL FRN 10/4/2011		08/16/2008	WSO CONVERT		44,945,881	45,142,857	116,596	2FE
747262-A@-2	QVC INC BL 5.96% 3/3/2011		08/16/2008	WSO CONVERT		54,721,683	54,857,143	200,150	2FE
747990-AK-5	QUICKSILVER RESOURCES INC SECOND LIEN TE		08/11/2008	FIRST BOSTON CORPORATION		1,962,500	2,000,000		4Z
74820@-AA-9	QUEBECOR WORLD INC. DIP TERM LOAN		08/16/2008	WSO CONVERT		13,894,437	14,013,740	48,172	2Z
74956E-B@-6	RH DONNELLEY INC TERM LOAN D		08/16/2008	WSO CONVERT		20,436,550	20,426,690	239,430	3FE
74956E-D*-6	RH DONNELLEY INC TERM LN D		08/16/2008	VARIOUS		1,233,246	1,254,378	14,196	3FE
74989@-AB-4	RENTAL SERVICE CORP 2ND LIEN TL		08/16/2008	WSO CONVERT		19,991,597	19,896,018	139,272	4FE
751028-AA-9	RALCORP HOLDINGS INC 7.290% 08/04/18		08/04/2008	MORGAN J P SEC INC.		27,000,000	27,000,000		2Z
751028-AB-7	RALCORP HOLDINGS INC FRN 08/04/18		08/04/2008	MORGAN J P SEC INC.		20,000,000	20,000,000		2Z
759990-AN-4	RIO TINTO BRIDGE		08/08/2008	WSO CONVERT		98,668,560	100,000,000		2FE
76111X-E9-0	RFMSI 2005-S9 A9		09/01/2008	CAPITALIZED INTEREST		335,264	335,264		1FE
76111X-M2-6	RFMSI 2006-S2 A4		09/01/2008	CAPITALIZED INTEREST		231,177	231,177		1FE

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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)
774477-B*-3	ROCKWOOD - TR E		08/16/2008	WSO CONVERT		18,936,644	18,936,644	36,180	3FE
784420-AB-7	SLCLT 2005-1 A2		07/29/2008	FIRST UNION SECURITIES INC		1,922,500	2,000,000	11,941	1FE
784423-AE-5	SLCLT 2004-1 A5		07/30/2008	CITICORP SECURITIES INC		9,450,000	10,000,000	63,127	1FE
78442G-HP-4	SLMA 2003-8 A4		09/08/2008	RBC DOMINION SECURITIES		6,316,501	6,469,132	46,530	1FE
78442G-KC-9	SLMA 2003-12 A4		08/06/2008	CITICORP SECURITIES INC		3,946,250	4,000,000	18,457	1FE
78442G-KR-6	SLMA 2004-1 A2		09/02/2008	CITICORP SECURITIES INC		6,912,500	7,000,000	24,010	1FE
78442G-LH-7	SLMA 2004-3 A5		07/11/2008	FIRST BOSTON CORPORATION		28,275,000	30,000,000	211,150	1FE
78442G-LV-6	SLMA 2004-5 A4		09/05/2008	GREENWICH CAPITAL MARKETS, INC		20,452,031	21,000,000	80,879	1FE
78442G-NZ-5	SLMA 2005-3 A3		08/12/2008	JEFFERIES & CO INC		3,439,297	3,500,000	5,778	1FE
78442G-PA-8	SLMA 2005-3 A4		07/30/2008	FIRST BOSTON CORPORATION		15,405,000	16,000,000	12,756	1FE
78442G-PN-0	SLMA 2005-5 A2		09/03/2008	DEUTSCHE BANK (U K)		14,718,750	15,000,000	54,000	1FE
78442G-PZ-3	SLMA 2005-6 A5B		07/22/2008	MERRILL LYNCH		80,000,000	80,000,000		1FE
78442G-SJ-6	SLMA 2006-4 A4		09/09/2008	VARIOUS		54,783,750	56,000,000	138,880	1FE
78442G-SK-3	SLMA 2006-4 A5		09/09/2008	MORGAN STANLEY & CO. INC		20,363,750	22,000,000	92,156	1FE
78443C-AA-2	SLMA 2002-A A1		08/08/2008	MORGAN J P SEC INC.		2,694,265	2,721,480	12,830	1FE
78443C-BS-2	SLMA 2005-A A1		08/13/2008	BROADPOINT CAPITAL		235,985	245,498	1,210	1FE
78443G-AE-5	SLMA 2006-7 A5		09/11/2008	BARCLAYS BANK OF N Y		19,593,750	22,000,000	93,928	1FE
78443V-AE-2	SLMA 2007-1 A5		09/09/2008	CITICORP SECURITIES INC		8,837,500	10,000,000	39,336	1FE
78443Y-AC-0	SLMA 2007-3 A3		09/02/2008	GREENWICH CAPITAL MARKETS, INC		3,720,000	4,000,000	13,253	1FE
78444L-AA-1	SLCLT 2008-1 A1		08/12/2008	JEFFERIES & CO INC		4,624,542	4,640,494	23,754	1FE
78444L-AD-5	SLCLT 2008-1 A4A		08/06/2008	BROADPOINT CAPITAL		892,219	930,000	5,890	1FE
78466C-A*-7	SS&C TECHNOLOGIES INC. BL (USD$ CAD TRAN		08/16/2008	WSO CONVERT		14,141,905	14,137,285	85,079	3FE
786429-AQ-3	SAFECO CORP NT		08/18/2008	MORGAN J P SEC INC.		12,647,122	12,775,000	34,599	2FE
79548C-CQ-7	SBM7 2002-KEY2 A3		09/12/2008	GREENWICH CAPITAL MARKETS, INC		1,765,528	1,810,000	3,914	1FE
80909@-AB-8	SCITOR CORPORATION TERM LOAN B L+425 DUE		08/16/2008	VARIOUS		9,852,888	9,937,500	29,643	5
816196-A*-0	SELECT MEDICAL CORP BL TL		09/30/2008	WSO CONVERT		4,585,695	4,991,604	52,983	3FE
81683R-A#-1	SEMINOLE TRIBE OF FLORIDA B-3 TERM LOAN		08/16/2008	WSO CONVERT		10,363,393	10,432,074	39,990	2FE
81683R-A@-3	SEMINOLE TRIBE OF FLORIDA B-2 TERM LOAN		08/16/2008	WSO CONVERT		10,899,264	10,970,538	95,707	2FE
81683R-B*-4	SEMINOLE TRIBE OF FLORIDA B-1 TERM LOAN		09/30/2008	WSO CONVERT		5,385,200	5,417,800	27,705	2FE
81725@-AA-0	SENSATA TECHNOLOGIES BL USD TERM LOAN		08/16/2008	WSO CONVERT		20,558,708	20,580,000	46,745	4FE
817492-A*-2	SERENA SOFTWARE INC BL TL B		08/16/2008	WSO CONVERT		16,090,201	16,000,000	76,960	4FE
81760N-AE-9	SERVICEMASTER CO 10 3/4 07/15		07/24/2008	MORGAN J P SEC INC.		50,000,000	50,000,000		4FE
81883@-AA-8	SHADY HILLS POWER COMPANY, LLC BL FRN 4/		08/16/2008	VARIOUS		96,257,822	96,257,822	426,425	2Z
828807-BT-3	SIMON PROPERTY GROUP LP 6.1% 5/1/2016		09/25/2008	Internal Asset Transfers At Book		19,991,663	20,000,000	488,000	1FE
83149E-AD-9	SLMA 2006-5 A4		09/09/2008	MORGAN STANLEY & CO. INC		28,003,125	30,000,000	124,800	1FE
83715A-AG-4	SCSLC 2008-1 A3		09/17/2008	RBC DOMINION SECURITIES		5,056,531	5,300,000	10,484	1FE
843830-AD-2	SOUTHERN STAR CENT CORP 6.75% 3/1/2016		09/11/2008	BROADPOINT CAPITAL		2,079,000	2,200,000	6,188	3FE
84522#-AA-7	SOUTHWEST SPORTS GROUP LLC BL TL B		08/16/2008	WSO CONVERT		17,029,965	17,000,000	117,919	4
84522U-AB-2	SOUTHWEST SPORTS GROUP LLC BL TL B (ADD		08/16/2008	WSO CONVERT		8,000,000	8,000,000	55,491	4
849990-AF-3	SUNGARD DATA SYSTEMS REVOLVER		09/29/2008	VARIOUS		13,466,595	13,650,000	3,436	3FE
857689-AT-0	STATION CASINOS		08/14/2008	CAPITAL CONTRIBUTION		34,779			5FE
858119-AH-3	STEEL DYNAMICS 6.75 04/1/2015		08/13/2008	MORGAN J P SEC INC.		1,319,500	1,400,000	35,963	3FE
859152-A@-9	STERIS CORP SER B SR NT		09/04/2008	BARCLAYS BANK OF N Y		11,830,680	12,000,000	138,250	1
859152-B*-0	STERIS CORP 5.630% 08/15/13		08/15/2008	MORGAN J P SEC INC.		6,000,000	6,000,000		1Z
859152-B@-8	STERIS CORP 6.330% 08/15/18		08/15/2008	MORGAN J P SEC INC.		10,000,000	10,000,000		1Z
86359D-LL-9	SASC 2005-WF3 M1		09/29/2008	CAPITAL CONTRIBUTION		218,421			1FE
867363-A*-4	SUNGARD DATA SYSTEMS INC BL TL B		08/16/2008	VARIOUS		74,627,530	74,370,283	75,238	3
87278#-AA-6	TPF II LC, LLC FRN 10/15/2014 TERM LOAN		08/16/2008	WSO CONVERT		18,127,832	18,248,792	132,243	3FE
87612E-AU-0	TARGET CORP 7% 1/15/2038		07/16/2008	BANK OF AMERICA		3,037,920	3,000,000	3,500	1FE
88031@-AA-4	TENASKA FRONTIER PARTNERS		08/16/2008	WSO CONVERT		33,538,274	33,658,730	203,485	2
88033*-AA-4	TENASKA MARKETING VENTURES FRN 04/20/11		09/17/2008	VARIOUS		88,360,966	88,523,850	155,195	2Z
88233#-AA-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/24/2008	VARIOUS		40,830,587	42,867,211	23,197	3
88355@-AL-8	THERMO COGENERATION PARTNERSHIP LP BL FR		08/16/2008	VARIOUS		31,597,349	31,817,794	138,802	2Z
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B		08/16/2008	WSO CONVERT		14,775,000	14,775,000	29,353	4
88732J-A*-9	TIME WARNER CABLE INC BL FRN 2/24/2011		08/16/2008	WSO CONVERT		52,137,883	52,175,000	40,688	4FE
888990-AE-8	TPF GENERATION HOLDINGS LLC TERM LOAN FR		08/16/2008	WSO CONVERT		18,574,733	18,574,733	116,417	3FE
893647-A#-4	TRANSDIGM INC BL TERM LOAN		08/16/2008	WSO CONVERT		18,000,000	18,000,000	129,634	3FE
902494-AM-5	TYSON FOODS INC NT		08/20/2008	CITICORP SECURITIES INC		3,552,500	3,500,000	115,500	3FE
902494-AN-3	TYSON FOODS INC		09/23/2008	VARIOUS		1,772,250	1,900,000	58,789	3FE
90261X-BY-7	UBS AG STAMFORD CT		09/29/2008	SWISS RE DUMMY		912,989	1,000,000	11,587	1Z
90312#-AC-4	UNS ELECTRIC INC 6.500% 08/07/15		08/07/2008	UNION BANK - PVT PLACEMENT		11,000,000	11,000,000		2FE
90357#-AA-4	DETROIT EDISON COMPANYUS BANK TRUST		07/16/2008	CAPITALIZED INTEREST		27,592	27,592		2
90360*-AA-3	ENERGY INVESTOR FUND (EIF) TERM LOAN		09/11/2008	WSO CONVERT		1,381,645	1,454,980		3FE

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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)
911990-AD-1	US AIRWAYS GROUP INC BL TL B		08/16/2008	WSO CONVERT		2,893,639	2,900,000	6,796	4FE
913017-BA-6	UNITED TECHNOLOGIES CORP DEB		09/25/2008	MORGAN STANLEY & CO. INC		1,656,727	1,575,000	4,922	1FE
914906-A#-9	UNIVISION COMMUNICATIONS INC FIRST LIEN		08/16/2008	WSO CONVERT		16,657,712	16,912,752	37,950	4FE
914906-A@-1	UNIVISION COMMUNICATIONS INC DELAYED DRA		09/30/2008	WSO CONVERT		2,174,497	2,174,497	2,277	4
91830#-AA-9	VENETIAN MACAO US FINANCE COMPANY FUNDED		08/16/2008	WSO CONVERT		14,354,805	14,386,863	95,221	4FE
91830#-AB-7	VENETIAN MACAO US FINANCE COMPANY DELAYE		08/16/2008	WSO CONVERT		8,065,132	8,142,308	53,891	4FE
918866-A@-3	VALASSIS COMMUNICATIONS INC TL B		09/24/2008	VARIOUS		8,310,984	8,733,025	25,276	3
918990-AN-2	VENETIAN MACAO US FINANCE COMPANY NEW PR		08/16/2008	WSO CONVERT		470,829	470,829	3,110	4FE
92344G-AT-3	VERIZON COMMUNICATIONS 7.375% 9/1/12		09/29/2008	SWISS RE DUMMY		520,185	500,000	2,561	1FE
92869#-AA-1	COMPAGNIE GENERALE DE GEOPHYSIQUE TERM L		08/16/2008	WSO CONVERT		35,400,000	35,400,000	153,327	3FE
92873@-AA-7	VOLUME SERVICES AMERICA INC (CENTERPLATE		08/16/2008	WSO CONVERT		3,571,090	3,571,090	19,289	4FE
92873@-AB-5	VOLUME SERVICES AMERICA (CENTERPLATE) IN		09/22/2008	VARIOUS		3,199,341	3,209,302	9,042	4FE
928990-AK-6	WAVE DIVISION HOLDINGS DELAYED DRAW TL		08/16/2008	WSO CONVERT		1,900,000	1,900,000	20,805	4Z
92907T-B*-7	VOUGHT AIRCRAFT INDUSTRIES, INC. TERM LO		08/16/2008	WSO CONVERT		4,000,000	4,000,000	24,969	4FE
929766-C3-5	WBCMT 2005-C17 A4		07/10/2008	MERRILL LYNCH		5,831,465	5,950,000	11,762	1FE
929766-MU-4	WBCMT 2003-C9 A4		08/13/2008	FIRST UNION SECURITIES INC		8,129,576	8,420,000	19,928	1FE
929766-R5-4	WBCMT 2005-C18 A4		07/11/2008	BARCLAYS BANK OF N Y		28,989,844	30,000,000	57,575	1FE
929990-AP-4	WEATHER CHANNEL COMPANIES (THE) SUB NOTE		09/12/2008	OTHER - ISSUING COMPANY		19,400,000	20,000,000		4Z
93045#-AE-8	WAGNER EQUIPMENT CO 5.850% 09/10/18		09/10/2008	SPP HAMBRO		50,000,000	50,000,000		2Z
930990-AE-6	WHITE ENERGY HOLDING COMPANY LLC REVOLVE		09/19/2008	VARIOUS		3,252,488	3,252,488	6,705	3Z
931142-BY-8	WAL-MART STORES		09/29/2008	SWISS RE DUMMY		488,729	500,000	5,313	1FE
931142-CB-7	WAL-MART STORES 5.25% 9/1/35		07/31/2008	DEUTSCHE BANK (U K)		6,625,858	7,750,000	173,359	1FE
931422-AD-1	WALGREEN CO 4.875% 8/1/2013		07/14/2008	MORGAN J P SEC INC.		46,816,230	47,000,000		1FE
93934F-JC-7	WMALT 2005-11 A8		09/01/2008	CAPITALIZED INTEREST		100,027	100,027		1FE
94106L-AK-5	WASTE MANAGEMENT INC		07/01/2008	BARCLAYS BANK OF N Y		13,871,698	13,259,000	423,736	2FE
94107#-AC-5	WASTEQUIP SENIOR SUBORDINATED LOAN		07/03/2008	CAPITALIZED INTEREST		30,511	30,511		4Z
94353@-AA-2	WAVE DIVISION HOLDINGS, LLC TL B		08/16/2008	WSO CONVERT		7,676,000	7,676,000	52,078	4FE
949748-AF-4	WELLS FARGO BK N A NT		09/29/2008	SWISS RE DUMMY		1,043,076	1,000,000	9,854	1FE
94982W-AR-5	WFMBS 2005-9 1A16		09/01/2008	CAPITALIZED INTEREST		160,601	160,601		1FE
94983H-AL-0	WFMBS 2005-11 2A7		09/01/2008	CAPITALIZED INTEREST		298,194	298,194		1FE
952355-A*-6	WEST CORPORATION TERM LOAN B		09/30/2008	VARIOUS		50,045,338	52,692,810	54,620	4FE
96380#-AA-2	WHITE ENERGY HOLDING COMPANY LLC		08/16/2008	WSO CONVERT		36,575,106	36,907,500	99,561	3Z
96758@-AC-4	WIDE OPEN WEST FIRST LIEN TL 2007		08/16/2008	WSO CONVERT		2,987,345	3,000,000	20,646	4FE
96926#-AC-9	WILLIAM CARTER COMPANY BL TL B		08/16/2008	WSO CONVERT		14,273,856	14,240,546	26,080	3
973582-AA-7	WINDSOR FINANCING, LLC		07/22/2008	CAPITALIZED INTEREST					2FE
97381W-A@-3	WINDSTREAM CORPORATION TERM LOAN		08/16/2008	WSO CONVERT		21,168,851	21,294,950	76,129	2
97752#-AA-0	WARNER MUSIC GROUP TERM LOAN		08/16/2008	WSO CONVERT		8,079,274	8,071,707	46,893	3
98385X-AQ-9	XTO ENERGY INC 6.375% 6/15/2038		07/24/2008	VARIOUS		8,326,860	9,000,000	69,240	2FE
98385X-AS-5	XTO ENERGY INC 5.75% 12/15/2013		08/04/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		11,991,720	12,000,000		2FE
988498-AB-7	YUM BRANDS INC		08/22/2008	MORGAN STANLEY & CO. INC		4,859,800	5,000,000	114,583	2FE
C1121*-AC-3	BRAGG COMMUNICATIONS TERM LOAN		08/16/2008	WSO CONVERT		6,902,500	6,902,500	126,623	3
C4956#-AA-7	KOSA CANADA COMPANY		08/16/2008	WSO CONVERT		8,786,178	8,807,619	49,452	3FE
C8125#-AA-4	SS&C TECHNOLOGIES INC. BL TL (CAD$ CAD T	C	08/16/2008	WSO CONVERT		5,643,889	6,198,204	42,721	3FE
C8775@-AA-9	TELESAT TERM LOAN 1		08/16/2008	WSO CONVERT		6,292,783	6,416,575	26,342	4FE
C8775@-AB-7	TELESAT TERM LOAN 2 (DELAYED DRAW)		09/08/2008	VARIOUS		616,790	616,790	1,168	4FE
D3001#-AA-3	FRESENIUS MEDICAL CARE AG BL TL B		09/30/2008	WSO CONVERT		66,794,212	67,109,811	179,540	3
G2938@-AA-2	EDGEN MURRAY CORPORATION CAYMAN TERM LOA		09/15/2008	WSO CONVERT		9,884,187	9,925,000	18,445	4FE
L0279#-AA-5	ARTEVA SPECIALTIES SARL		08/16/2008	WSO CONVERT		13,893,731	13,884,829	77,959	3FE
L5577#-AA-3	KOSA INVISTA TERM LN B 1		08/16/2008	WSO CONVERT		3,017,890	3,071,463	17,245	3FE
R6961#-AA-9	PETROLEUM GEO-SERVICES TERM LOAN B		08/16/2008	WSO CONVERT		11,235,246	11,440,000	67,957	3FE
026990-BK-6	CASEMA (2016) MEZZANINE	D	08/16/2008	WSO CONVERT		15,374,452	14,383,834	12,274	4Z
040990-AP-8	CENTRO PROPERTIES GROUP BL FRN 9/30/2008	D	08/16/2008	WSO CONVERT		4,558,134	3,771,011	76,885	5
046353-AD-0	ASTRAZENECA PLC 6.45% 9/15/2037	F	07/25/2008	MORGAN STANLEY & CO. INC		5,047,550	5,000,000	120,938	1FE
051990-AA-7	CHICAGO BETA NEW TERM LOAN	D	08/16/2008	VARIOUS		8,908,463	16,150,387	90,141	5Z
124670-AA-8	CBCL 15A A		09/26/2008	CAPITAL CONTRIBUTION		826,040			3FE
12498C-AA-5	CBCL 12A A		09/26/2008	CAPITAL CONTRIBUTION		1,824,558			1FE
12498C-AB-3	CBCL 12A B		09/26/2008	CAPITAL CONTRIBUTION		113,295			1FE
15986Q-AA-6	CRCDO 1A A1A	F	09/26/2008	CAPITAL CONTRIBUTION		33,825			2FE
22026E-AA-1	CORRAL FINANS PREEM FLOAT 04/15/10	F	07/15/2008	CAPITALIZED INTEREST		102,144	102,144		5*
23303A-AA-1	DASA FINANCE CORP 8.75% 5/29/2018	F	09/18/2008	MILLER TABAK ROBERTS		2,808,000	3,200,000	88,667	3FE
250990-AV-0	DOMETIC HOLDING AB 2014 TERM LOAN B4	D	08/16/2008	VARIOUS		14,091,190	12,581,844	14,752	4Z
250990-AW-8	DOMETIC HOLDING AB 2014 TERM LOAN B5	D	08/16/2008	VARIOUS		1,640,385	1,464,678	1,717	4Z
25156P-AC-7	DEUTSCHE TELEKOM INT FIN	F	09/29/2008	SWISS RE DUMMY		507,800	500,000	12,274	2FE

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25243Y-AL-3	DIAGEO CAPITAL PLC 5.2% 1/30/2013	F	09/29/2008	SWISS RE DUMMY		496,193	500,000	4,044	1FE
292505-AD-6	ENCANA CORP		09/29/2008	SWISS RE DUMMY		425,294	500,000	3,701	2FE
296990-AB-0	EXPRO TRANCHE B3	F	09/09/2008	RBS		833,584	833,584		3Z
296990-AD-6	EXPRO TRANCHE B4	F	09/09/2008	RBS		2,564,874	2,564,874		3Z
296990-AF-1	EXPRO TRANCHE B5 (REFI UK)	F	09/09/2008	RBS		4,101,542	4,101,542		3Z
296990-AH-7	EXPRO TRANCHE C3	F	09/09/2008	RBS		633,545	633,545		3Z
296990-AJ-3	EXPRO TRANCHE C4	F	09/09/2008	RBS		2,073,421	2,073,421		3Z
296990-AL-8	EXPRO TRANCHE C5	F	09/09/2008	RBS		3,223,548	3,223,548		3Z
296990-AN-4	EXPRO TRANCHE C6	F	09/09/2008	RBS		1,569,486	1,569,486		3Z
319990-AM-9	FIRTH RIXSON (2015) TL B USD	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	36,749	3Z
319990-AN-7	FIRTH RIXSON (2016) TL C USD	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	39,916	3Z
332990-AT-7	FOODVEST (2014) GBP ADDITIONAL FACILITY	D	08/16/2008	WSO CONVERT		1,293,425	1,268,568	29,942	5
332990-BB-5	FOODVEST (2015) GBP ADDITIONAL FACILITY	D	08/16/2008	VARIOUS		8,211,691	8,234,014	101,689	4Z
35951L-A*-9	ISS HOLDING (2013) TRANCHE B10	D	09/17/2008	WSO CONVERT		717,291	690,005	4,302	4FE
35951L-A@-7	ISS HOLDING (2013) ACQUISITION FACILITY	D	08/16/2008	WSO CONVERT		1,589,340	1,434,676	39,944	4FE
367990-AM-0	GET MEZZANINE	D	08/16/2008	WSO CONVERT		15,271,654	13,537,741	90,015	5Z
37931#-AA-0	GLOBAL CLOSURES SYSTEMS (2013) TRANCHE B	F	08/16/2008	WSO CONVERT		12,178,030	12,178,030	93,546	4
37931#-AB-8	GLOBAL CLOSURES SYSTEMS (2014) TRANCHE C	F	08/16/2008	WSO CONVERT		12,178,030	12,178,030	101,496	4
500472-AC-9	PHILIPS ELECTRONICS NV 6.875% 3/11/2038	F	08/14/2008	DEUTSCHE BANK (U K)		1,558,245	1,500,000	45,260	1FE
53056Q-AA-2	LIBTY 2005-1A B		09/18/2008	CAPITAL CONTRIBUTION		81,527			5FE
54948#-AA-6	LUCITE INTERNATIONAL (2013) TRANCHE B-2	F	08/16/2008	WSO CONVERT		5,074,602	5,135,119	12,245	4FE
54948#-AB-4	LUCITE INTERNATIONAL (2013) TRANCHE B	F	08/16/2008	WSO CONVERT		14,331,250	14,502,156	34,581	4FE
55659Y-AA-1	MASF 1A C1	F	09/26/2008	CAPITAL CONTRIBUTION		639,294			5FE
564990-AG-4	MEG ENERGY CORP. DELAYED DRAW TERM LOAN		08/16/2008	WSO CONVERT		10,958,750	10,958,750	68,675	3FE
59807#-AA-5	YELL FINANCE BV (2012) FACILITY B1	F	08/16/2008	WSO CONVERT		3,644,110	3,669,637	7,279	3
59807#-AB-3	YELL FINANCE BV (2012) FACILITY B2	D	08/16/2008	VARIOUS		33,689,919	35,467,468	70,334	3
59807#-AC-1	YELL FINANCE BV (2011) TRANCHE A3	F	08/16/2008	WSO CONVERT		25,124,028	25,753,737	42,501	3
667869-AA-9	NORTHWESTCONNECT GENERAL PARTNERSHIP 5.9	C	08/19/2008	Royal Bank of Canada		11,361,896	11,286,682	38,478	1FE
71644E-AG-7	PETRO-CANADA 5.95% 5/15/2035		07/23/2008	MERRILL LYNCH		3,469,440	4,000,000	48,261	2FE
71644E-AJ-1	PETRO-CANADA LTD 6.8% 5/15/2038		07/23/2008	MERRILL LYNCH		4,790,050	5,000,000	68,944	2FE
72908L-AB-1	PLENARY PROPERTIES NDC GP, LLC 5.1876 02	C	07/25/2008	DEUTSCHE BANK (U K)		2,670,141	2,821,670		2Z
780641-AG-1	ROYAL KPN NV NT	F	07/02/2008	MORGAN STANLEY & CO. INC		16,963,360	16,000,000	344,889	2FE
78572M-AE-5	SABMILLER PLC 5.7% 1/15/2014	F	07/10/2008	BANK OF AMERICA		7,985,920	8,000,000		2FE
81180R-AD-4	SEAGATE TECHNOLOGY HDD H 6.375% 10/1/11	F	09/04/2008	DEUTSCHE BANK (U K)		1,485,000	1,500,000	41,969	3FE
82028K-AC-5	SHAW COMMUNICATIONS INC SR NT		09/15/2008	BANK OF AMERICA		8,466,000	8,300,000	298,627	3FE
824990-AJ-4	SMURFIT KAPPA GROUP (2013) TRANCHE B1 (A	D	08/16/2008	VARIOUS		12,576,441	11,237,218	56,517	3FE
824990-AK-1	SMURFIT KAPPA GROUP (2014) TRANCHE C1 (A	D	08/16/2008	VARIOUS		12,576,441	11,237,218	44,185	3FE
829990-AA-8	SODEXO 5.690% 09/29/13	F	09/29/2008	RBS		37,000,000	37,000,000		2FE
829990-AB-6	SODEXO 5.990% 09/29/15	F	09/29/2008	RBS		32,000,000	32,000,000		2Z
85039#-AA-0	SPRINGER / WING GLOBAL PUBLISHERS FRN 3.	F	08/16/2008	WSO CONVERT		6,993,239	7,000,000	47,309	4
85039#-AB-8	SPRINGER / WING GLOBAL PUBLISHERS FRN 4.	F	08/16/2008	WSO CONVERT		7,657,467	7,663,846	55,547	4
85039#-AC-6	SPRINGER 2ND LIEN LOAN BL	F	08/16/2008	WSO CONVERT		15,458,750	15,458,750	162,500	5
85039@-AA-2	SPRINGER SCIENCE AND BUSINESS MEDIA (201	F	08/16/2008	WSO CONVERT		7,406,667	7,406,667	50,057	4
85040#-AA-7	SPRINGER SCIENCE AND BUSINESS MEDIA (201	F	08/16/2008	WSO CONVERT		3,171,667	3,171,667	22,988	4
85040*-AA-1	SPRINGER SCIENCE AND BUSINESS MEDIA (201	F	08/16/2008	WSO CONVERT		3,171,667	3,171,667	22,988	4
867229-AC-0	SUNCOR ENERGY INC 7.15% 2/1/2032		07/23/2008	MORGAN STANLEY & CO. INC		10,225,300	10,000,000	355,514	1FE
878742-AD-7	TECK COMINCO LTD NT		07/31/2008	UBS SECURITIES INC.		10,192,400	10,000,000	272,222	2FE
890990-BB-9	TRAVELEX HOLDINGS LTD. (2014) USD TRANCH	F	08/16/2008	WSO CONVERT		4,912,132	5,000,000	90,628	5
890990-BD-5	TRAVELEX HOLDINGS LTD. (2013) USD TRANCH	F	08/16/2008	WSO CONVERT		4,912,132	5,000,000	83,128	5
89439*-AA-2	TRAVELEX HOLDINGS LTD. (2013) GBP TRANCH	D	08/16/2008	WSO CONVERT		1,887,362	1,782,468	46,644	5
89439*-AB-0	TRAVELEX HOLDINGS LTD. (2014) GBP TRANCH	D	08/16/2008	WSO CONVERT		1,887,362	1,782,468	49,436	5
902133-AE-7	TYCO ELECTRONICS GROUP S 6% 10/1/2012	F	08/14/2008	CANTOR FITZGERALD & CO		14,791,924	14,632,000	336,536	2FE
902133-AH-0	TYCO ELECTRONICS GROUP S 5.95% 1/15/2014	F	07/21/2008	VARIOUS		14,934,800	15,000,000	8,264	2FE
910990-AD-2	UPC (2014) TRANCHE M	D	08/16/2008	WSO CONVERT		68,281,340	70,977,650	185,384	4FE
91833E-AC-5	VTB CAPITAL SA 6.875% 5/29/2018	F	09/25/2008	Internal Asset Transfers At Book		6,000,000	6,000,000	134,063	2FE
92857W-AQ-3	VODAFONE GROUP PLC 6.15% 02/27/2037	F	07/18/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		3,239,964	3,600,000	89,790	1FE
933990-AL-7	WOOD MACKENZIE MEZZANINE	D	08/16/2008	VARIOUS		9,963,920	9,043,520	203,910	5Z
980888-A#-8	WOOLWORTHS LTD 5.160% 04/26/17	F	07/25/2008	BARCLAYS BANK OF N Y		6,437,270	7,000,000	89,297	1FE
980888-AB-7	WOOLWORTHS LIMITED 5.25% 11/15/2011	F	07/21/2008	MORGAN J P SEC INC.		4,950,350	5,000,000	50,313	1FE
980888-B*-1	WOOLWORTHS LTD 5.410% 04/26/20	F	07/25/2008	BARCLAYS BANK OF N Y		6,351,800	7,000,000	93,623	1FE
98753#-AA-7	FOODVEST (2015) GBP TRANCHE C	D	08/16/2008	WSO CONVERT		4,129,942	3,851,414	23,692	5
C2520@-AA-0	L'ARENA DES CANADIENS INC. (MONTREAL CAN	C	08/16/2008	WSO CONVERT		11,066,211	11,719,338	13,518	4
C3950#-AA-5	CLUB DE HOCKEY CANADIENS, INC. (MONTREAL	C	08/16/2008	WSO CONVERT		3,916,693	4,147,856	4,785	4

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)
C5429#-AA-3	MEG ENERGY CORP. INITIAL TERM LOAN		08/16/2008	WSO CONVERT		10,774,513	10,752,500	67,382	3FE
D0424#-AD-2	ASTER SA BL TRANCHE B (2014)	D	08/16/2008	WSO CONVERT		9,464,099	10,172,851	252,905	5*
D0424#-AG-5	ASTER SA BL TRANCHE C (2015)	D	08/16/2008	WSO CONVERT		7,770,029	8,200,475	207,807	5*
D0424#-AH-3	ASTER SA (2014) TRANCHE B1	F	08/16/2008	WSO CONVERT		6,642,099	6,642,099	124,252	5*
D0424#-AJ-9	ASTER SA (2015) TRANCHE C1	F	08/16/2008	WSO CONVERT		6,701,655	6,701,655	125,366	5*
D0425*-AA-1	ASTER SA BL MEZZ 5.0 CASH 5.0 PIK (2016)	D	08/16/2008	WSO CONVERT		15,430,129	16,261,240	263,891	5*
D1401#-AA-3	BRENNTAG (2014) ACQ TRANCHE	D	09/29/2008	WSO CONVERT		4,205,364	4,606,749	14,612	4FE
D2238#-AB-8	DOMETIC HOLDING AB 2015 TERM LOAN C	D	08/16/2008	WSO CONVERT		6,599,789	7,023,261	14,842	5
D2291#-AA-4	ORION CABLE MEZZ (2016) CASH 500 / PIK 6	D	08/16/2008	WSO CONVERT		4,259,360	4,567,483	29,308	5*
D2487#-AA-8	ELSTER GROUP GMBH TRANCHE B	F	08/16/2008	WSO CONVERT		3,696,420	3,696,420	8,701	4
D2487#-AB-6	ELSTER GROUP GMBH TRANCHE C	F	08/16/2008	WSO CONVERT		3,696,420	3,696,420	9,676	4
D2487#-AD-2	ELSTER GROUP GMBH (2013) EURTRANCHE B1	D	08/16/2008	WSO CONVERT		3,541,134	3,894,342	12,116	4
D2487#-AF-7	ELSTER GROUP GMBH (2014) EUR TRANCHE C1	D	08/16/2008	WSO CONVERT		3,541,134	3,894,342	13,051	4
D6063@-AA-3	MAUSER - PERTUS (2015) TL B2 USD	F	08/16/2008	WSO CONVERT		12,591,607	12,612,387	27,418	4Z
D6063@-AB-1	MAUSER - PERTUS (2016) TL C2 USD	F	08/16/2008	WSO CONVERT		12,591,294	12,612,387	28,527	4Z
D6423#-AB-4	KABEL DEUTSCHLAND GMBH (2012) TRANCHE A	D	08/16/2008	WSO CONVERT		12,645,582	14,046,522	364,495	3
D9696*-AB-2	SPRINGER / WING GLOBAL PUBLISHERS C TRAN	D	08/16/2008	WSO CONVERT		2,102,878	2,498,351	6,743	4
E6892#-AA-7	LEVANTINA (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		9,603,168	10,507,478	21,297	5*
E6892#-AB-5	LEVANTINA (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		9,569,140	10,507,478	22,684	5*
E7000#-AA-4	LA SEDA DE BARCELONE (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		8,816,932	9,567,446	30,371	4
E7122#-AA-7	LEVANTINA (2015) TRANCHE E1	D	08/16/2008	WSO CONVERT		1,455,783	1,529,827	3,229	4Z
E7122#-AB-5	LEVANTINA (2016) TRANCHE E2	D	08/16/2008	WSO CONVERT		1,455,783	1,529,827	3,451	4Z
F0262#-AA-1	NUMERICABLE (2015) NUMERICABLE TL C (ACQ	D	08/16/2008	WSO CONVERT		6,966,586	7,320,435	23,792	4Z
F1333#-AA-4	CAMERON FRANCE INVESTISSEMENTS S.A.S. (2	D	08/16/2008	WSO CONVERT		7,432,356	8,861,099	158,680	5
F1333#-AB-2	CAMERON FRANCE INVESTISSEMENTS S.A.S. (2	D	08/16/2008	WSO CONVERT		7,432,130	8,861,099	169,097	5
F1333#-AC-0	CAMERON FRANCE INVESTISSEMENTS S.A.S. (2	D	08/16/2008	WSO CONVERT		2,347,914	2,809,304	68,309	5
F1875#-AA-8	CONSOLIS (2016) CONSOLIS S.A.S. TL C1	D	08/16/2008	WSO CONVERT		6,463,216	6,787,957	25,099	4Z
F2252@-AA-1	CONSOLIS (2015) CONSOLIS HOLDING S.A.S.	D	08/16/2008	WSO CONVERT		6,961,777	7,311,567	23,820	4Z
F2252@-AB-9	CONSOLIS (2016) CONSOLIS HOLDING S.A.S.	D	08/16/2008	WSO CONVERT		498,561	523,611	1,936	4Z
F2252@-AC-7	CONSOLIS (2017) CONSOLIS HOLDING S.A.S.	D	08/16/2008	WSO CONVERT		5,648,539	5,876,480	38,556	4Z
F2974@-AA-8	ELIOR S.C.A. (JUNE 2014) FACILITY B1	D	08/16/2008	WSO CONVERT		5,342,562	5,914,325	2,861	4
F2974@-AB-6	ELIOR S.C.A. (JUNE 2015) FACILITY C1	D	08/16/2008	WSO CONVERT		5,342,562	5,914,325	3,083	4
F2974@-AC-4	ELIOR S.C.A. (JUNE 2014) FACILITY B2	D	08/16/2008	WSO CONVERT		4,737,420	4,723,246	2,537	4
F2974@-AD-2	ELIOR S.C.A. (JUNE 2015) FACILITY C2	D	08/16/2008	WSO CONVERT		4,531,445	4,517,887	2,615	4
F2991#-AA-5	NUMERICABLE (2014) TRANCHE B	D	07/30/2008	WSO CONVERT		27,653,444	30,200,022		5*
F3597*-AA-5	FINANCIERE TRUCK (INVESTISSEMENT) EUR TE	D	08/16/2008	WSO CONVERT		13,622,299	14,076,172	172,187	5*
F3597*-AB-3	FINANCIERE TRUCK (INVESTISSEMENT) GBP TE	D	08/16/2008	WSO CONVERT		2,652,769	2,360,124	37,546	5*
F6099@-AA-9	MEDIANNUAIRE HOLDING (2014) TERM LOAN B-	D	08/16/2008	WSO CONVERT		18,781,376	18,711,674	10,592	4Z
F6099@-AB-7	MEDIANNUAIRE HOLDING (2015) TERM LOAN C	D	08/16/2008	WSO CONVERT		18,781,802	18,711,674	11,380	4Z
F6558@-AA-3	ELIS (2015) TERM LOAN B	D	08/16/2008	WSO CONVERT		10,990,138	10,534,892	316,503	3Z
F6558@-AB-1	ELIS (2016) TERM LOAN C	D	08/16/2008	WSO CONVERT		10,990,138	10,534,892	336,957	3Z
F6954#-AA-1	PAGESJAUNES GROUPE S.A. (2013) TERM LOAN	D	08/16/2008	WSO CONVERT		18,010,311	18,962,805	8,971	3Z
F9188@-AA-5	ALAIN AFFLELOU SA (2016) MEZZANINE	D	08/16/2008	WSO CONVERT		13,413,099	14,166,148	80,371	5*
F9188@-AB-3	ALAIN AFFLELOU SA (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		9,571,210	10,534,892	29,701	5*
F9188@-AC-1	ALAIN AFFLELOU SA (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		9,571,210	10,534,892	31,827	5*
F9188@-AD-9	ALAIN AFFLELOU SA (2015) 2ND LIEN	D	08/16/2008	WSO CONVERT		10,731,781	11,939,544	47,611	5*
F9550#-AA-3	TELEDIFFUSION DE FRANCE - TYROL ACQUISIT	D	08/16/2008	WSO CONVERT		11,828,254	12,641,870	34,076	5*
F9550#-AB-1	TELEDIFFUSION DE FRANCE - TYROL ACQUISIT	D	08/16/2008	WSO CONVERT		7,885,503	8,427,913	27,098	5*
F9550#-AC-9	TELEDIFFUSION DE FRANCE - TYRO ACQUISITI	D	08/16/2008	WSO CONVERT		11,828,254	12,641,870	38,907	5*
F9839#-AA-6	WHEELABRATOR ALLEVARD (2013) TRANCHE B	D	08/16/2008	VARIOUS		8,338,823	9,981,734	23,907	5*
F9839#-AB-4	WHEELABRATOR ALLEVARD (2014) TRANCHE C	D	08/16/2008	VARIOUS		8,223,024	9,840,454	24,728	5*
F9867#-AA-1	NUMERICABLE (2015) NUMERICABLE TL C (REC	D	08/16/2008	WSO CONVERT		13,084,745	13,749,348	44,686	5*
G0753@-AF-7	B.L. MARKETING	D	08/16/2008	WSO CONVERT		6,080,400	6,238,637	181,062	5
G0753@-AG-5	B.L. MARKETING LIMITED	D	08/16/2008	WSO CONVERT		6,080,400	6,238,637	170,901	5
G0753@-AH-3	WEETABIX LIMITED (2013) TRANCH B	D	08/16/2008	WSO CONVERT		2,830,295	2,673,701	21,235	5
G0753@-AJ-9	WEETABIX (2013) TRANCH B3 (ADD ON)	D	08/16/2008	WSO CONVERT		9,955,571	8,912,338	139,878	5
G1324@-AA-6	BRENNTAG (2014) B4 TRANCHE	D	08/16/2008	WSO CONVERT		3,693,512	3,564,935	41,332	4FE
G1807@-AA-2	BURTON'S FOODS (2017) MEZZANINE (+400CAS	D	08/16/2008	VARIOUS		11,053,344	9,782,462	70,308	5*
G1807@-AB-0	BURTON'S FOODS (2016) 2ND LIEN	D	08/16/2008	WSO CONVERT		4,799,589	4,456,169	22,065	5*
G1846@-AC-1	CAPITA HOLDINGS LIMITED 6.040% 09/13/15	F	09/15/2008	BARCLAYS BANK OF N Y		37,000,000	37,000,000		2Z
G1846@-AD-9	CAPITA HOLDINGS LIMITED 6.510% 09/13/18	F	09/15/2008	BARCLAYS BANK OF N Y		35,000,000	35,000,000		2Z
G3424#-AA-9	G4S PLC 6.090% 07/15/13	F	07/15/2008	BARCLAYS BANK OF N Y		24,000,000	24,000,000		2Z
G3424#-AB-7	G4S PLC 6.430% 07/15/15	F	07/15/2008	BARCLAYS BANK OF N Y		16,000,000	16,000,000		2Z

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G3424#-AD-3	G4S PLC 6.780% 07/15/18	F	07/15/2008	BARCLAYS BANK OF N Y		4,000,000	4,000,000		2Z
G3424#-AF-8	G4S PLC 6.880% 07/15/20	F	07/15/2008	BARCLAYS BANK OF N Y		15,000,000	15,000,000		2Z
G3706#-AA-8	GALA CORAL (2015) MEZZANINE	D	08/16/2008	WSO CONVERT		20,549,359	20,813,607	121,545	5
G3706#-AB-6	GALA CORAL (2013) TRANCHE B	D	08/16/2008	WSO CONVERT		17,810,939	17,897,292	61,431	4
G3706#-AC-4	GALA CORAL (2014) TRANCHE C	D	08/16/2008	WSO CONVERT		18,712,507	18,803,231	68,385	4
G3706#-AD-2	GALA CORAL (2015) 2ND LIEN	D	08/16/2008	WSO CONVERT		2,238,609	2,249,463	9,676	5
G4768#-AA-1	INEOS PLC (2013) TRANCHE B	D	08/16/2008	WSO CONVERT		17,663,711	20,648,387	501,012	3FE
G4768#-AB-9	INEOS PLC (2014) TRANCHE C	D	08/16/2008	WSO CONVERT		17,665,626	20,648,388	535,776	3FE
G4988#-AA-5	SMURFIT KAPPA GROUP (2013) TRANCHE B	D	08/16/2008	WSO CONVERT		9,318,998	9,548,225	83,752	3
G4988#-AB-3	SMURFIT KAPPA GROUP (2013) TRANCHE B2	D	08/16/2008	WSO CONVERT		262,759	274,017	253	3
G4988#-AC-1	SMURFIT KAPPA GROUP (2014) TRANCHE C	D	08/16/2008	WSO CONVERT		9,335,246	9,567,374	66,741	3
G4988#-AD-9	SMURFIT KAPPA GROUP (2014) TRANCHE C2	D	08/16/2008	WSO CONVERT		264,172	275,515	264	3
G5478#-AA-9	LIBERATOR MIDCO LTD (2016) EUR MEZZANINE	D	08/16/2008	WSO CONVERT		2,762,769	2,909,785	47,327	4
G5478#-AB-7	LIBERATOR MIDCO LTD (2014) EUR TERM LOAN	D	08/16/2008	WSO CONVERT		13,026,281	13,519,778	39,228	4
G5478#-AC-5	LIBERATOR MIDCO LTD (2015) EUR TERM LOAN	D	08/16/2008	VARIOUS		12,920,393	13,412,781	40,479	4
G5478#-AD-3	LIBERATOR MIDCO LTD (2016) GBP MEZZANINE	D	08/16/2008	VARIOUS		8,734,653	7,893,965	51,114	4
G5924#-AA-9	LIFEGUARD SYNDICATED FINANCE LTD (PRICEW	F	08/16/2008	WSO CONVERT		55,000,000	55,000,000	100,959	1
G6360#-AB-6	NTL INCORPORATED (2012) GBP TRANCHE B1	D	08/16/2008	WSO CONVERT		16,924,057	16,059,483	117,111	3FE
G6360#-AD-2	NTL INCORPORATED (2012) GBP TRANCHE B2	D	08/16/2008	WSO CONVERT		19,781,539	18,770,989	136,884	3FE
G6360@-AB-8	NTL INCORPORATED (2011) TRANCHE A	D	08/16/2008	WSO CONVERT		6,091,375	5,773,186	141,036	3FE
G7735*-AA-8	SR TECHNICS UK LIMITED (2014) TERM LOAN	D	08/16/2008	WSO CONVERT		400,481	445,931	762	4
G7735*-AB-6	SR TECHNICS UK LIMITED (2015) TERM LOAN	D	08/16/2008	WSO CONVERT		400,481	445,931	895	4
G8653#-AB-8	TRAVELEX HOLDINGS LTD. (2013) USD TRANCH	F	08/16/2008	WSO CONVERT		10,507,870	10,500,000	174,569	5
G8653#-AC-6	TRAVELEX HOLDINGS LTD. (2014) USD TRANCH	F	08/16/2008	WSO CONVERT		10,508,391	10,500,000	190,319	5
G8967#-AE-3	TRITON CONTAINER INTERNATIONAL LIMITED 7	F	09/17/2008	BANK OF AMERICA		10,000,000	10,000,000		2Z
G9310#-AA-3	NTL INCORPORATED (2011) TRANCHE B6	D	08/16/2008	WSO CONVERT		797,974	718,592	3,377	3FE
G9368@-AC-2	NTL INCORPORATED (2011) TRANCHE B5	D	08/16/2008	WSO CONVERT		1,569,349	1,413,231	6,641	3FE
G9463@-AA-0	BIFFA MEZZANINE +425CASH/+550PIK	D	08/16/2008	WSO CONVERT		7,853,609	7,129,871	52,142	4Z
G9892#-AA-9	ZOOM GAS PIPELINES - TERM A	D	08/16/2008	WSO CONVERT		46,383,910	44,561,691	678,625	3
G9892@-AA-1	ZOOM INFRASTRUCTURE - JUNIOR	D	08/16/2008	WSO CONVERT		12,987,495	12,477,274	235,809	4
H3888#-AA-7	JET AVIATION (2015) MEZZ (5.0 CASH+5.0 P	F	08/16/2008	WSO CONVERT		16,999,465	16,999,465	823,029	5
H3888#-AB-5	JET AVIATION (2013) TRANCHE B (USD)	F	08/16/2008	WSO CONVERT		3,635,818	3,626,750	67,844	4
H3888#-AC-3	JET AVIATION (2013) TRANCHE B (EUR)	D	08/16/2008	WSO CONVERT		4,282,687	5,107,979	114,607	4
H3888#-AD-1	JET AVIATION (2014) TRANCHE C (USD)	F	08/16/2008	WSO CONVERT		3,091,351	3,083,274	69,497	4
H3888#-AE-9	JET AVIATION (2014) TRANCHE C (EUR)	D	08/16/2008	WSO CONVERT		1,894,288	2,225,959	57,954	4
H4777#-AA-9	SR TECHNICS SWITZERLAND (2014) TERM LOAN	D	08/16/2008	WSO CONVERT		8,810,573	9,810,479	16,753	4
H4777#-AB-7	SR TECHNICS SWITZERLAND (2015) TERM LOAN	D	08/16/2008	WSO CONVERT		8,810,573	9,810,479	19,690	4
K7260#-AA-2	ISS HOLDING (2012) SEK TRANCHE A1	D	08/16/2008	WSO CONVERT		703,330	779,228	8,130	4
K7260#-AB-0	ISS HOLDING (2012) NOK TRANCHE A2	D	08/16/2008	WSO CONVERT		808,277	916,361	10,905	4
K7260#-AC-8	ISS HOLDING (2012) CHF TRANCHE A3	D	08/16/2008	WSO CONVERT		264,744	306,059	2,126	4
K7260#-AD-6	ISS HOLDING (2013) GBP TRANCHE B	D	08/16/2008	WSO CONVERT		13,215,787	13,370,166	169,865	4
K7260@-AA-4	ISS GLOBAL A/S BL 4.88% 12/31/2013 TRANC	D	08/16/2008	WSO CONVERT		9,841,347	10,906,382	113,794	4FE
L1241@-AA-0	BRENNTAG (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		13,412,467	15,451,174	76,636	4
L1241@-AB-8	BRENNTAG (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		6,103,529	7,023,261	36,061	4FE
M5314#-AB-8	HURRIYET (2013) TERM LOAN	F	08/16/2008	WSO CONVERT		9,029,053	9,029,053	102,877	3
N0053*-AA-9	AUTOBAR BV (2013) TRANCHE B	D	08/16/2008	WSO CONVERT		8,154,866	9,545,931	25,347	4Z
N0053*-AB-7	AUTOBAR BV (2014) TRANCHE C	D	08/16/2008	WSO CONVERT		8,154,866	9,545,931	27,159	4Z
N1400#-AA-3	AVR BL B3A 3/31/2014	D	08/16/2008	WSO CONVERT		8,704,571	8,986,645	81,880	5*
N3070#-AA-8	CASEMA - KABELCOM (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		5,869,471	6,253,420	18,214	5*
N3070#-AB-6	CASEMA - KABELCOM (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		5,869,471	6,253,420	19,518	5*
N3070#-AC-4	CASEMA - KABELCOM (2016) TRANCHE D	D	08/16/2008	WSO CONVERT		1,318,409	1,404,652	5,117	5*
N7887@-AA-4	CASEMA (2014) TRANCHE B1	D	08/16/2008	WSO CONVERT		2,321,620	2,542,231	7,204	5*
N7887@-AB-2	CASEMA (2014) TRANCHE B2	D	08/16/2008	WSO CONVERT		1,204,467	1,320,562	3,738	5*
N7887@-AC-0	CASEMA (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		3,527,586	3,862,794	11,730	5*
N7887@-AD-8	CASEMA (2016) 2ND LIEN TRANCHE	D	08/16/2008	WSO CONVERT		1,921,746	2,106,978	7,458	5*
N7891@-AA-8	AVR TL B (2014)	D	08/16/2008	WSO CONVERT		10,577,469	12,290,707	31,648	5*
N7891@-AC-4	AVR TL C (2015)	D	08/16/2008	WSO CONVERT		10,577,469	12,290,707	32,823	5*
N9145#-AA-6	AVR BL B3B 3/31/2014	D	08/16/2008	WSO CONVERT		955,447	986,409	2,859	5*
N9145@-AA-8	AVR BL TLB3C1 3/31/2014	D	08/16/2008	WSO CONVERT		1,636,674	1,689,711	4,897	5*
N9146*-AA-9	AVR BL TLB3C2 3/31/2014	D	08/16/2008	WSO CONVERT		948,373	979,105	2,838	5*
P0764#-AA-3	TERMOELECTRICA DEL GOLFO BL FRN 9/21/202		08/16/2008	WSO CONVERT		39,059,040	39,059,040	265,276	2Z
P3722#-AA-8	ENERGIA AZTECA VIII (BAJIO) TERM LOAN	F	08/16/2008	WSO CONVERT		13,897,040	13,927,187	146,703	3
Q1297@-AC-4	CENTRO PROPERTIES GROUP 5.310% 08/15/17	F	09/17/2008	CAPITAL CONTRIBUTION		81,997			6

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Q1297@-AE-0	CENTRO PROPERTIES GROUP 7.64% 08/15/15	F	09/18/2008	CAPITAL CONTRIBUTION		174,881			6
Q3309@-AA-0	DONCASTERS PLC (2016) TRANCHE D1(2ND LIE	D	08/16/2008	WSO CONVERT		3,133,914	2,904,193	14,331	4
Q3309@-AB-8	DONCASTERS PLC (2016) TRANCHE D2(2ND LIE	D	08/16/2008	WSO CONVERT		1,223,185	1,279,880	5,145	4
Q3629#-AB-9	ETSA UTILITIES 5.580% 10/15/19		08/04/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		18,366,160	19,000,000	321,005	1
Q8204#-AA-3	SEVEN MEDIA GROUP TERM LOAN	D	08/16/2008	WSO CONVERT		34,509,196	34,651,089	1,329,202	4Z
R2279@-AA-7	FOODVEST (2015) TRANCHE E FUNDED IN NOK	D	08/16/2008	WSO CONVERT		4,756,052	4,877,159	139,800	5
T9819#-AA-5	WIND TELECOMMUNICAZONI SPA TL B (EUR)	D	08/16/2008	WSO CONVERT		10,735,757	12,641,870	307,902	3FE
T9819#-AB-3	WIND TELECOMMUNICAZONI SPA TL C (EUR)	D	09/22/2008	WSO CONVERT		21,471,514	25,283,740	57,563	3FE
T9819#-AC-1	WIND TELECOMMUNICAZONI SPA TL B (USD)	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	80,160	3FE
T9819#-AD-9	WIND TELECOMMUNICAZONI SPA TL C (USD)	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	92,160	3FE
W0300#-AA-6	AHLSELL INVESTCO TRANCHE B	D	08/16/2008	WSO CONVERT		11,933,032	14,046,522	37,030	4Z
W0300#-AB-4	AHLSELL INVESTCO TRANCHE C	D	08/16/2008	WSO CONVERT		11,933,032	14,046,522	39,018	4Z
W2222@-AA-9	NORDIC CABLE ACQUISITION FACILITY THOR B	D	08/16/2008	WSO CONVERT		2,568,009	2,509,770	23,658	4Z
W2222@-AB-7	NORDIC CABLE ACQUISITION FACILITY THOR C	D	08/16/2008	WSO CONVERT		2,565,486	2,509,770	24,058	4Z
W3139#-AA-7	FOODVEST (2014) EUR TRANCHE B	D	08/16/2008	WSO CONVERT		3,135,282	3,429,113	71,025	5
W3139#-AB-5	FOODVEST (2015) EUR TRANCHE C	D	08/16/2008	WSO CONVERT		3,135,730	3,429,113	75,930	5
W3139@-AA-9	FOODVEST (2014) NOK ADDITIONAL FACILITY	D	08/16/2008	WSO CONVERT		2,797,940	2,839,730	77,965	5
W3760#-AA-3	FOODVEST (2014) SEK TRANCHE B	D	08/16/2008	WSO CONVERT		4,641,035	4,876,125	107,051	5
W3760*-AA-7	FOODVEST (2015) SEK TRANCHE C	D	08/16/2008	WSO CONVERT		4,641,771	4,876,125	114,309	5
W3761*-AA-6	FOODVEST (2014) GBP TRANCHE B	D	08/16/2008	WSO CONVERT		2,877,769	2,532,879	15,931	5
W6360#-AA-0	NORDIC CABLE ACQUISITION FACILITY RECAP	D	08/16/2008	WSO CONVERT		9,038,318	8,640,967	82,302	4Z
W6360#-AB-8	NORDIC CABLE ACQUISITION FACILITY RECAP	D	08/16/2008	WSO CONVERT		7,006,236	6,668,208	64,735	4Z
W6360#-AC-6	NORDIC CABLE ACQUISITION FACILITY RECAP	D	08/16/2008	WSO CONVERT		1,475,219	1,434,154	16,683	4Z
X0251#-AA-4	ASTER CITY (2014) TRANCHE B	D	09/29/2008	WSO CONVERT		15,577,710	19,397,350	36,859	4
X0251#-AB-2	ASTER CITY (2014) TRANCHE B2	D	09/29/2008	WSO CONVERT		26,312,194	29,651,999	62,484	4
X0251#-AC-0	ASTER CITY MEZZANINE (FKA MAGENS INVESTM	D	08/16/2008	WSO CONVERT		10,918,746	12,563,144	226,764	5
X7568#-AA-7	SANITEC EUROPE OY (2014) SECOND LIEN	D	08/16/2008	VARIOUS		17,889,906	21,158,744	182,427	5
4599999. Bonds - Industrial and Miscellaneous						8,349,793,536	8,471,446,694	44,482,285	XXX
6099997. Total - Bonds - Part 3						19,187,061,806	19,392,481,363	96,083,868	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						19,187,061,806	19,392,481,363	96,083,868	XXX
00371G-10-5	ABN AMRO N AMER CAP FDG TR I PFD SECSFX/		09/30/2008	MORGAN STANLEY & CO. INC	5,000.000	5,000,000	0.00		RP1UFE
023139-AF-5	AMBAC FINANCIAL GRP INC 6.15% 02/15/2037		09/18/2008	CAPITAL CONTRIBUTION	0.000	125,494	0.00		RP3UFE
74251V-30-0	PRINCIPAL FINL GROUP		09/30/2008	VARIOUS	520,000.000	13,000,000	0.00		P1LFE
75031@-12-9	RADIATION THERAPY INVESTMENTS, LLC PREFE		09/30/2008	Capitalization of interest	45.831	46,768	0.00		P4UZ
80909#-11-8	SCITOR CORPORATION SR. PREFERRED STOCK P		07/01/2008	Distribution in kind	20.945	20,945	0.00		P5*A
80909#-12-6	SCITOR CORPORATION JR. PREFERRED STOCK P		07/01/2008	Distribution in kind	20.945	20,945	0.00		P5*A
93934W-AA-3	WASH MUTUAL PFD FDG DEL 6.534% 3/29/49		08/15/2008	CAPITAL CONTRIBUTION	0.000	408,109	0.00		P6UFE
93935J-AA-1	WASHINGTON MUTUAL		08/29/2008	CAPITAL CONTRIBUTION	0.000	91,537	0.00		P6L
151327-20-2	CENTAUR FUNDING	F	09/30/2008	VARIOUS	6,000.000	6,077,814	0.00		RP2UFE
999999-99-8	SUMMARY ADJUSTMENT		09/01/2008	VARIOUS	0.000	400,590	0.00		P2AZ
66567E-AW-5	NORTHERN ROCK PLC 5.6% 4/30/49	F	07/31/2008	CAPITAL CONTRIBUTION	0.000	85,630	0.00		RP3UFE
6399999. Preferred Stocks - Industrial and Miscellaneous						25,277,832	XXX		XXX
6599997. Total - Preferred Stocks - Part 3						25,277,832	XXX		XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						25,277,832	XXX		XXX
391164-10-0	GREAT PLAINS ENERGY INC		07/15/2008	Merger	13,354.370	332,978			L
6699999. Common Stocks - Public Utilities						332,978	XXX		XXX
060505-10-4	BANK OF AMERICA CORP		07/01/2008	Merger	7,970.330	275,551			L
12572Q-10-5	CME GROUP INC		08/22/2008	UBS SECURITIES	715.000	255,369			U
269246-10-4	E*TRADE FINANCIAL CORP		08/13/2008	DEUTSCHE MORGAN GRENFELL	3,562.000	10,864			L
278265-10-3	EATON VANCE CORP		07/07/2008	ATLANTA LIFE INVESTMENT ADVISORS	23,256.000	844,593			U
31339#-11-1	FHLB STOCK		09/26/2008	FEDERAL HOME LOAN BANK	1,890,000.000	189,000,000			A
52602E-10-2	LENDER PROCESSING SERVICES		07/03/2008	VARIOUS	42,059.000	1,416,808			U
590188-10-8	MERRILL LYNCH&CO INC		08/13/2008	VARIOUS	32,867.000	856,601			L
759351-40-6	REINSURANCE GRP OF AMERICA		09/12/2008	OTHER - ISSUING COMPANY	29,243,539.000	1,464,166,388			U
939322-10-3	WASHINGTON MUT INC COM		07/09/2008	DEUTSCHE BANK (U K)	31,779.000	187,496			L
989701-10-7	ZIONS BANCORPORATION		09/12/2008	MERRILL LYNCH & CO	215.000	8,058			L
G491BT-10-8	INVESCO LTD		08/20/2008	MERRILL LYNCH & CO	22,055.000	556,778			U
6799999. Common Stocks - Banks, Trust and Insurance Companies						1,657,578,506	XXX		XXX
000990-12-7	WEATHER CHANNEL COMPANIES (THE) COMMON E		09/12/2008	OTHER - ISSUING COMPANY	20,000.000	2,000,000			U

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)
002824-10-0	ABBOTT LABORATORIES		08/01/2008	ATLANTA LIFE INVESTMENT ADVISORS	25,238.000	1,436,259			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		09/22/2008	ATLANTA LIFE INVESTMENT ADVISORS	17,614.000	757,310			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS		07/07/2008	ATLANTA LIFE INVESTMENT ADVISORS	63,145.000	852,798			L
03662Q-10-5	ANSYS INC		07/31/2008	MERRILL LYNCH & CO	36,721.000	1,684,392			U
03762P-20-5	APOLLO REAL ESTATE FINANCE CORPORATION		08/28/2008	Direct Placement	2,655.000	2,655,000			A
03834A-10-3	APPROACH RESOURCES INC		08/07/2008	DISTRIBUTION TO/FROM PARTNERSHIP	480.000	7,450			L
073302-10-1	BE AEROSPACE INC		07/29/2008	DEUTSCHE BANK (U K)	2,490.000	66,906			L
084423-10-2	WR BERKLEY CORP		09/22/2008	ATLANTA LIFE INVESTMENT ADVISORS	66,417.000	1,650,286			U
125269-10-0	CF INDUSTRIES HOLDINGS INC		08/26/2008	DEUTSCHE BANK - EQUITY	2,961.000	441,900			L
125325-50-6	CGMFX FOCUS FUND		12/31/2003	NOT AVAILABLE	657,055.579	12,814,358			U
127097-10-3	CABOT OIL&GAS CORP		08/06/2008	MERRILL LYNCH & CO	318.000	13,614			L
165167-10-7	CHESAPEAKE ENERGY CORP COM		09/03/2008	DEUTSCHE BANK - EQUITY	1,507.000	68,041			L
185896-10-7	CLEVELAND-CLIFFS INC		07/30/2008	MERRILL LYNCH	6,101.000	707,716			L
189754-10-4	COACH INC		07/09/2008	ATLANTA LIFE INVESTMENT ADVISORS	13,144.000	361,576			L
20605P-10-1	CONCHO RESOURCES INC		08/28/2008	DISTRIBUTION TO/FROM PARTNERSHIP	161.000	5,363			U
23918K-10-8	DAVITA INC COM		07/30/2008	MERRILL LYNCH	5,971.000	334,316			L
25459L-10-6	DIRECTV GROUP INC COM		07/09/2008	ATLANTA LIFE INVESTMENT ADVISORS	14,743.000	369,035			L
29264F-20-5	ENDO PHARMACEUT HLDGS INC		09/22/2008	ATLANTA LIFE INVESTMENT ADVISORS	38,515.000	803,746			L
29265N-10-8	ENERGEN CORP		09/29/2008	ATLANTA LIFE INVESTMENT ADVISORS	32,147.000	1,556,011			L
297178-10-5	ESSEX PROPERTY TRUST INC		09/12/2008	MERRILL LYNCH & CO	5,725.000	670,398			U
30231G-10-2	EXXON MOBIL CORP		07/14/2008	ATLANTA LIFE INVESTMENT ADVISORS	10,368.000	881,889			L
303075-10-5	FACTSET RESH SYS INC COM		09/16/2008	DEUTSCHE BANK - EQUITY	9,566.000	516,564			L
311900-10-4	FASTENAL CO		09/12/2008	MERRILL LYNCH & CO	3,919.000	209,941			L
31846V-10-4	FIRST AMERICAN PRIME FUND		09/30/2008	VARIOUS	34,782,824.500	34,782,825			U
35914P-10-5	FRONTIER OIL CORP		08/05/2008	ATLANTA LIFE INVESTMENT ADVISORS	47,570.000	887,613			L
361448-10-3	GATX CORP		08/06/2008	DEUTSCHE BANK (U K)	1,026.000	46,591			L
401617-10-5	GUESS? INC		07/09/2008	ATLANTA LIFE INVESTMENT ADVISORS	10,009.000	366,779			L
40414L-10-9	HCP INC		08/06/2008	MERRILL LYNCH & CO	644.000	22,263			L
411310-10-5	HANSEN NAT CORP		07/09/2008	ATLANTA LIFE INVESTMENT ADVISORS	13,840.000	365,177			L
42217K-10-6	HEALTH CARE REIT INC		09/05/2008	MERRILL LYNCH & CO	1,900.000	91,476			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		07/09/2008	DEUTSCHE BANK (U K)	38,035.000	1,397,786			L
431284-10-8	HIGHWOODS PROPERTIES INC		09/09/2008	DEUTSCHE BANK - EQUITY	1,232.000	44,044			L
45168D-10-4	IDEXX LABS		07/09/2008	VARIOUS	32,281.000	1,601,469			L
459200-10-1	INTERNATIONAL BUS MACH COM		08/01/2008	ATLANTA LIFE INVESTMENT ADVISORS	5,449.000	690,418			L
464287-61-4	ISHARE		09/19/2008	ATLANTA LIFE INVESTMENT ADVISORS	59,337.000	3,178,736			U
46612H-40-2	J CREW GROUP INC.		09/18/2008	MERRILL LYNCH & CO	8,890.000	287,236			U
477839-10-4	JOHN BEAN TECHNOLOGIES CORP		08/01/2008	Spinoff	11,476.510	68,016			U
478160-10-4	JOHNSON&JOHNSON		08/01/2008	ATLANTA LIFE INVESTMENT ADVISORS	12,475.000	841,779			L
480200-10-7	JONES LANG LASALLE INC		09/03/2008	VARIOUS	16,857.000	1,016,778			L
485170-30-2	KANSAS CITY SOUTHERN		08/06/2008	DEUTSCHE BANK (U K)	4,801.000	248,212			L
49460W-20-8	KINETIC CONCEPTS, INC.		09/22/2008	ATLANTA LIFE INVESTMENT ADVISORS	45,970.000	1,701,057			U
563571-10-8	MANITOWOC COMPANY INC		09/29/2008	ATLANTA LIFE INVESTMENT ADVISORS	79,501.000	1,571,196			L
565849-10-6	MARATHON OIL CORP		07/14/2008	ATLANTA LIFE INVESTMENT ADVISORS	24,121.000	1,103,919			L
57636Q-10-4	MASTERCARD INC.		07/17/2008	DEUTSCHE BANK (U K)	5,442.000	1,556,412			L
595635-10-3	MIDCAP SPDR TRUST SERIES 1		09/18/2008	VARIOUS	38,800.000	5,566,750			L
674599-10-5	OCCIDENTAL PETE CP DEL COM		07/14/2008	ATLANTA LIFE INVESTMENT ADVISORS	10,549.000	885,293			L
68389X-10-5	ORACLE CORP		08/11/2008	ATLANTA LIFE INVESTMENT ADVISORS	45,957.000	1,063,348			L
686091-10-9	O'REILLY AUTOMOTIVE INC		07/11/2008	DEUTSCHE BANK (U K)	7,830.000	177,350			L
70175R-10-2	PARMALAT SPA-144A		04/15/2008	NOT AVAILABLE	52,088.000				U
70175R-11-0	PARMALAT SPA-144A SPON GDR		08/29/2008	NOT AVAILABLE	78.000				U
70336T-10-4	PATRIOT COAL CORP		07/23/2008	DEUTSCHE BANK (U K)	13,153.000	1,562,971			L
717528-10-3	PHILADELPHIA CONS HLDG CO		07/14/2008	DEUTSCHE BANK (U K)	24,006.000	802,281			L
718172-10-9	PHILIP MORRIS INTERNATIONAL		08/01/2008	ATLANTA LIFE INVESTMENT ADVISORS	9,845.000	515,078			L
741503-40-3	PRICELINE.COM INC		08/01/2008	MERRILL LYNCH & CO	15,989.000	1,864,957			U
74837R-10-4	QUICKSILVER RESOURCES INC		08/08/2008	MERRILL LYNCH & CO	2,478.000	62,421			L
749685-10-3	RPM INTERNATIONAL INC		08/13/2008	DEUTSCHE MORGAN GRENFELL	3,025.000	64,251			L
751028-10-1	RALCORP HOLDINGS INC		08/04/2008	MERRILL LYNCH & CO	23,324.000	1,296,348			U
78390X-10-1	SAIC INC		08/26/2008	DEUTSCHE BANK - EQUITY	58,604.000	1,143,950			U
78462F-10-3	SPDR TRUST SERIES 1		09/04/2008	VARIOUS	15,200.000	1,928,853			L
79466L-30-2	SALESFORCE COM INC		09/12/2008	MERRILL LYNCH & CO	3,154.000	180,393			L
832110-10-0	SMITH INTERNATIONAL INC		08/19/2008	DEUTSCHE BANK (U K)	847.000	60,730			L
83408W-10-3	SOHU.COM INC		07/23/2008	ATLANTA LIFE INVESTMENT ADVISORS	10,879.000	891,806			L
902494-10-3	TYSON FOODS INC-CL A		09/10/2008	DEUTSCHE BANK - EQUITY	467.000	6,118			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
911363-10-9	UNITED RENTALS INC		07/23/2008	DEUTSCHE BANK (U K)	1,965.000	35,764			L
91307C-10-2	UNITED THERAPEUTICS CORP		09/12/2008	MERRILL LYNCH & CO	5,109.000	578,901			U
91324P-10-2	UNITEDHEALTH GROUP INC		07/07/2008	ATLANTA LIFE INVESTMENT ADVISORS	36,320.000	843,594			U
92240G-10-1	VECTREN CORP		07/30/2008	MERRILL LYNCH	1,909.000	57,022			L
931142-10-3	WAL-MART STORES INC		08/05/2008	ATLANTA LIFE INVESTMENT ADVISORS	23,819.000	1,430,662			L
98385X-10-6	XTO ENERGY INC		07/24/2008	DEUTSCHE BANK (U K)	1,600.000	78,048			L
G0692U-10-9	AXIS CAP HOLDINGS		08/28/2008	ATLANTA LIFE INVESTMENT ADVISORS	52,891.000	1,710,329			U
999999-99-8	SUMMARY ADJUSTMENT		09/01/2008	VARIOUS	0.000	266,930			V
G98255-10-5	XL CAPITAL LTD -CLASS A		07/29/2008	DEUTSCHE BANK (U K)	7,695.000	138,125			L
051990-AB-5	CHICAGO BETA A ORDINARY - 14,382 SHARES	D	07/07/2008	OTHER - ISSUING COMPANY	14,382.000				V
293570-10-7	ENSIGN ENERGY SERVICES INC	C	09/30/2008	ATLANTA LIFE INVESTMENT ADVISORS	12,100.000	198,586			U
D2734Z-10-7	FRESENIUS MEDICAL CARE AG & CO	D	08/26/2008	ATLANTA LIFE INVESTMENT ADVISORS	1,959.000	105,527			U
J81281-11-5	TAKEDA CHEMICAL INDUSTRIES	D	08/27/2008	ATLANTA LIFE INVESTMENT ADVISORS	3,200.000	169,627			U
J96216-12-2	ASTELLAS PHARMA INC.	D	08/27/2008	ATLANTA LIFE INVESTMENT ADVISORS	3,200.000	141,302			U
F90131-53-7	SUEZ ENVIRONMENT SA - RIGHTS	D	07/22/2008	RIGHTS ISSUED	9,110.000				U
6899999. Common Stocks - Industrial and Miscellaneous						106,561,966	XXX		XXX
84745#-AB-6	SMART 2004-1 B		09/04/2008	CAPITAL CONTRIBUTION	0.000	7,641,210			A
G6043@-10-7	METLIFE REAL ESTATE CAYMAN COMPANY		09/24/2008	CAPITAL CONTRIBUTION	0.000	15,828,081			U
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						23,469,291	XXX		XXX
7299997. Total - Common Stocks - Part 3						1,787,942,741	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						1,787,942,741	XXX		XXX
7399999. Total - Preferred and Common Stocks						1,813,220,573	XXX		XXX
7499999 - Totals						21,000,282,379	XXX	96,083,868	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 30

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
011832-S9-4	ALASKA HOUSING FINANCE CORP		09/30/2008	MERRILL LYNCH		11,005,000	11,005,000	11,005,000							11,005,000				86,275	12/01/2037	1FE
13033K-YU-7	CALIFORNIA HOUSING FINANCE AGENCY		09/30/2008	MERRILL LYNCH		81,235,000	81,235,000	81,235,000							81,235,000				2,630,837	02/01/2033	1FE
13034P-AD-9	CALIFORNIA HOUSING FINANCE AGENCY		09/30/2008	MERRILL LYNCH		18,455,000	18,455,000	18,455,000							18,455,000				90,979	08/01/2041	1Z
131005-AB-6	CALLABLE TREAS RCPTS (IN/PR		08/15/2008	Called		449,890,000	449,890,000	185,076,942	428,845,332		21,044,668		21,044,668		449,890,000					08/15/2013	1
19390J-AD-8	CMOT 40 Y		09/01/2008	MBS PAYDOWN		208	208	191	208						208				12	10/01/2017	1
21H060-67-1	GNMA II 6.000% GN0061		06/23/2008	VARIOUS		221,160,937	220,000,000	221,160,938							221,160,937					06/01/2037	1
21H060-68-9	GNMA II 6.000% 987654		07/28/2008	VARIOUS		497,843,906	497,000,000	497,843,906							497,843,906					07/01/2037	1
21H060-69-7	GNMA II 6.000% 987655		09/04/2008	BANK OF AMERICA		81,437,500	80,000,000	81,437,500							81,437,500					09/01/2038	1
313998-9Y-4	FHA PROJECT LOAN #55		09/25/2008	MBS PAYDOWN		310	310	279	258		52		52		310				10	04/01/2022	1
36200K-7J-0	GNMA I 6.000% 603997		09/01/2008	MBS PAYDOWN		1,326	1,326	1,379	1,330		(4)		(4)		1,326				52	06/01/2032	1
36200K-HZ-3	GNMA I 6.000% 603348		09/01/2008	MBS PAYDOWN		630	630	655	632		(1)		(1)		630				25	07/01/2032	1
36200M-HW-6	GNMA I 5.500% 604245		09/01/2008	MBS PAYDOWN		12,167	12,167	12,233	12,173		(6)		(6)		12,167				434	05/01/2032	1
36200Q-LQ-5	GNMA I 6.000% 569235		09/01/2008	MBS PAYDOWN		418	418	414	418						418				16	12/01/2030	1
36200Q-W6-7	GNMA I 6.000% 569569		09/01/2008	MBS PAYDOWN		6,015	6,015	5,888	6,004		10		10		6,015				233	11/01/2030	1
36201C-LA-0	GNMA I 6.000% 579121		09/01/2008	MBS PAYDOWN		2,460	2,460	2,415	2,456		5		5		2,460				92	10/01/2030	1
36201J-5J-4	GNMA I 6.000% 585049		09/01/2008	MBS PAYDOWN		238,467	238,467	240,015	238,618		(151)		(151)		238,467				9,301	11/01/2031	1
36201M-DY-5	GNMA I 6.000% 587019		09/01/2008	MBS PAYDOWN		30,754	30,754	30,312	30,731		23		23		30,754				1,274	05/01/2030	1
36201P-5M-3	GNMA I 6.000% 589552		09/01/2008	MBS PAYDOWN		6,417	6,417	6,336	6,409		9		9		6,417				261	05/01/2031	1
36201P-YL-3	GNMA I 6.500% 589415		09/01/2008	MBS PAYDOWN		107,993	107,993	109,748	108,221		(228)		(228)		107,993				5,241	07/01/2031	1
36201Q-ZV-8	GNMA I 6.500% 590356		09/01/2008	MBS PAYDOWN		146,523	146,523	152,315	147,051		(528)		(528)		146,523				5,686	02/01/2031	1
36201T-QG-5	GNMA I 5.500% 592755		09/01/2008	MBS PAYDOWN		22,511	22,511	21,741	22,417		94		94		22,511				828	10/01/2032	1
36202C-ZN-6	GNMA II 7.500% 002549		09/01/2008	MBS PAYDOWN		508	508	510	508						508				25	08/01/2026	1
36202D-BY-6	GNMA II 7.000% 002755		09/01/2008	MBS PAYDOWN		6,802	6,802	6,530	6,782		20		20		6,802				316	11/01/2027	1
36202D-C9-0	GNMA II 7.000% 002796		09/01/2008	MBS PAYDOWN		32,759	32,759	31,671	32,662		97		97		32,759				1,509	04/01/2028	1
36202D-D5-7	GNMA II 7.000% 002824		09/01/2008	MBS PAYDOWN		37,943	37,943	36,425	37,779		164		164		37,943				1,769	04/01/2028	1
36202D-DN-8	GNMA II 7.000% 002809		09/01/2008	MBS PAYDOWN		21,766	21,766	20,895	21,687		79		79		21,766				989	07/01/2028	1
36202D-EK-3	GNMA II 7.000% 002838		09/01/2008	MBS PAYDOWN		437	437	420	435		2		2		437				21	08/01/2028	1
36202D-FF-3	GNMA II 7.000% 002866		09/01/2008	MBS PAYDOWN		18,700	18,700	17,952	18,618		82		82		18,700				861	11/01/2028	1
36202D-GC-9	GNMA II 7.000% 002895		09/01/2008	MBS PAYDOWN		24,940	24,940	23,943	24,867		73		73		24,940				1,207	02/01/2029	1
36202D-GQ-8	GNMA II 7.000% 002907		09/01/2008	MBS PAYDOWN		13,873	13,873	13,318	13,791		82		82		13,873				648	05/01/2028	1
36202D-M5-7	GNMA II 6.500% 003080		09/01/2008	MBS PAYDOWN		93,964	93,964	93,140	93,877		87		87		93,964				4,132	06/01/2030	1
36202D-MA-6	GNMA II 6.500% 003053		09/01/2008	MBS PAYDOWN		8,726	8,726	8,623	8,714		12		12		8,726				379	03/01/2030	1
36202D-NL-1	GNMA II 6.500% 003095		09/01/2008	MBS PAYDOWN		41,270	41,270	40,849	41,227		44		44		41,270				1,724	06/01/2030	1
36202D-NY-3	GNMA II 6.500% 003107		09/01/2008	MBS PAYDOWN		15,380	15,380	15,259	15,367		13		13		15,380				639	08/01/2030	1
36202D-PS-4	GNMA II 6.500% 003133		09/01/2008	MBS PAYDOWN		40,256	40,256	39,938	40,215		41		41		40,256				1,751	10/01/2030	1
36202D-QZ-7	GNMA II 6.000% 003172		09/01/2008	MBS PAYDOWN		16,134	16,134	16,147	16,135		(1)		(1)		16,134				644	12/01/2030	1
36202D-TF-8	GNMA II 6.500% 003250		09/01/2008	MBS PAYDOWN		55,211	55,211	56,461	55,321		(111)		(111)		55,211				2,383	08/01/2031	1
36202D-VM-0	GNMA II 5.500% 003320		09/01/2008	MBS PAYDOWN		11,596	11,596	11,107	11,555		41		41		11,596				419	01/01/2032	1
36202E-JJ-9	GNMA II 6.000% 003865		09/24/2008	VARIOUS		21,547,456	21,270,827	21,257,533	21,257,673		1,864		1,864		21,259,536		287,920	287,920	1,003,228	02/01/2036	1
36202E-PX-1	GNMA II 5.500% 004038		09/30/2008	VARIOUS		11,047,857	10,999,451	11,130,069			(5,900)		(5,900)		11,124,169		(76,313)	(76,313)	183,931	04/01/2037	1
36202E-S8-3	GNMA II 5.000% 004143		09/30/2008	VARIOUS		33,530,031	33,952,278	33,559,704			9,220		9,220		33,568,373		(38,341)	(38,341)	649,558	02/01/2038	1
36202E-T2-5	GNMA II 5.500% 004169		09/23/2008	VARIOUS		100,155,480	100,000,000	100,015,625			(5,049)		(5,049)		100,010,576		144,904	144,904	1,692,130	05/01/2038	1
36202E-TZ-2	GNMA II 5.000% 004168		09/23/2008	VARIOUS		97,838,049	100,000,000	97,250,000			54,292		54,292		97,304,292		533,757	533,757	1,538,506	04/01/2038	1
36202E-UU-1	GNMA II 6.000% 004195		09/24/2008	VARIOUS		122,384,351	120,551,922	121,861,048			(40,941)		(40,941)		121,817,252		567,099	567,099	1,622,357	06/01/2038	1
36202E-VP-1	GNMA II 6.000% 004222		09/30/2008	VARIOUS		206,096,884	202,492,358	202,657,060			1,663		1,663		202,657,830		3,439,054	3,439,054	1,675,888	07/01/2038	1
36202E-WE-5	GNMA II 6.000% 4245		09/30/2008	BANK OF AMERICA		81,450,938	80,000,000	81,437,500			(3,248)		(3,248)		81,434,252		16,686	16,686	280,000	08/01/2038	1
36202S-A5-7	GNMA I 6.000% 607628		09/01/2008	MBS PAYDOWN		765	765	795	766		(1)		(1)		765				31	06/01/2032	1
36203B-HU-1	GNMA I 8.000% 344143		09/01/2008	MBS PAYDOWN		83	83	86	83						83				4	02/01/2023	1
36203K-JW-5	GNMA I 6.500% 351377		09/01/2008	MBS PAYDOWN		233	233	232	233						233				10	12/01/2020	1
36203X-JY-3	GNMA I 7.000% 362179		09/01/2008	MBS PAYDOWN		2,194	2,194	2,217	2,194						2,194				102	12/01/2008	1
362048-4E-7	GNMA I 9.000% 020621		08/01/2008	MBS PAYDOWN		18	18	17	17						18				1	08/01/2008	1
36204D-5E-5	GNMA I 6.500% 367245		09/01/2008	MBS PAYDOWN		1,116	1,116	1,103	1,114		2		2		1,116				48	11/01/2022	1
36204F-V6-8	GNMA I 6.500% 368837		09/01/2008	MBS PAYDOWN		10,494	10,494	10,463	10,491		3		3		10,494				457	12/01/2022	1
36204K-NR-0	GNMA I 7.500% 372200		09/01/2008	MBS PAYDOWN		1,410	1,410	1,414	1,410						1,410				71	04/01/2024	1
36204K-U8-4	GNMA I 7.500% 372407		09/01/2008	MBS PAYDOWN		2,552	2,552	2,597	2,553		(1)		(1)		2,552				112	02/01/2027	1
36204K-WE-9	GNMA I 7.500% 372445		09/01/2008	MBS PAYDOWN		3	3	3	3						3					12/01/2026	1
362051-GT-5	GNMA I 8.250% 022710		07/01/2008	MBS PAYDOWN		116	116	116	116						116				6	07/01/2008	1
36205D-AS-7	GNMA I 6.500% 387117		09/01/2008	MBS PAYDOWN		53	53	50	53						53				2	05/01/2025	1
36205H-6Y-0	GNMA I 6.500% 391587		09/01/2008	MBS PAYDOWN		830	830	830	830						830				36	04/01/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36206A-PM-9	GNMA I 8.000% 405528		09/01/2008	MBS PAYDOWN		367	367	372	367						367				20	05/01/2024	1
36207L-H3-5	GNMA I 7.000% 435050		09/01/2008	MBS PAYDOWN		165	165	166	165						165				8	12/01/2029	1
36207L-HK-7	GNMA I 7.000% 435034		09/01/2008	MBS PAYDOWN		3,841	3,841	3,921	3,850		(8)		(8)		3,841				179	01/01/2016	1
36207V-KL-9	GNMA I 7.500% 443199		09/01/2008	MBS PAYDOWN		18	18	19	18		(1)		(1)		18				1	01/01/2027	1
36208C-Y3-5	GNMA I 6.500% 447230		09/01/2008	MBS PAYDOWN		51	51	48	50						51				2	04/01/2024	1
36208E-BW-2	GNMA I 7.000% 448353		09/01/2008	MBS PAYDOWN		3,477	3,477	3,500	3,483		(6)		(6)		3,477				162	11/01/2029	1
36208M-YQ-2	GNMA I 7.000% 455319		09/01/2008	MBS PAYDOWN		23,232	23,232	23,152	23,224		8		8		23,232				982	09/01/2026	1
36208V-3L-7	GNMA I 8.500% 462603		09/01/2008	MBS PAYDOWN		1	1	1	1						1					01/01/2028	1
36208V-6R-1	GNMA I 7.000% 462680		09/01/2008	MBS PAYDOWN		749	749	736	748		1		1		749				35	05/01/2026	1
36208Y-YN-3	GNMA I 6.500% 465217		09/01/2008	MBS PAYDOWN		55	55	51	55						55				2	12/01/2028	1
36209A-W6-3	GNMA I 6.500% 466069		09/01/2008	MBS PAYDOWN		29	29	26	28						29				1	10/01/2027	1
36209J-NM-9	GNMA I 7.500% 472996		09/01/2008	MBS PAYDOWN		51	51	51	51						51				3	04/01/2026	1
362102-T5-4	GNMA I 11.500% 068972		09/01/2008	MBS PAYDOWN		8	8	8	8						8				1	04/01/2013	1
362102-TS-4	GNMA I 11.500% 068961		09/01/2008	MBS PAYDOWN		143	143	151	143		(1)		(1)		143				11	07/01/2013	1
36210A-4S-3	GNMA I 6.000% 486933		09/01/2008	MBS PAYDOWN		62,422	62,422	56,355	61,725		697		697		62,422				2,354	06/01/2027	1
36210B-VC-6	GNMA I 6.000% 487611		09/01/2008	MBS PAYDOWN		12,411	12,411	11,205	12,199		212		212		12,411				497	03/01/2026	1
36210X-YJ-0	GNMA I 6.500% 505713		09/01/2008	MBS PAYDOWN		1,428	1,428	1,406	1,417		11		11		1,428				62	04/01/2029	1
36211D-QQ-6	GNMA I 6.000% 509963		09/01/2008	MBS PAYDOWN		1,081	1,081	976	1,073		8		8		1,081				43	01/01/2029	1
36211E-Z5-0	GNMA I 8.000% 511164		09/01/2008	MBS PAYDOWN		252	252	256	254		(2)		(2)		252				13	11/01/2010	1
36211H-HE-4	GNMA I 7.500% 513329		09/01/2008	MBS PAYDOWN		9	9	9	9						9					07/01/2029	1
36211S-A4-9	GNMA I 8.000% 521227		09/01/2008	MBS PAYDOWN		70,554	70,554	71,313	70,638		(84)		(84)		70,554				3,762	02/01/2030	1
36212D-L6-4	GNMA I 7.000% 530549		09/01/2008	MBS PAYDOWN		38,639	38,639	39,279	38,630		9		9		38,639				2,025	12/01/2029	1
36212K-BN-2	GNMA I 7.000% 535645		09/01/2008	MBS PAYDOWN		354	354	360	359		(5)		(5)		354				17	01/01/2031	1
36213E-P8-3	GNMA I 6.500% 552247		09/01/2008	MBS PAYDOWN		2,804	2,804	2,849	2,808		(4)		(4)		2,804				122	10/01/2030	1
36213E-SM-9	GNMA I 6.500% 552324		09/01/2008	MBS PAYDOWN		6,720	6,720	6,829	6,736		(16)		(16)		6,720				291	12/01/2030	1
36213F-H5-5	GNMA I 6.000% 552952		09/01/2008	MBS PAYDOWN		85,318	85,318	83,543	85,085		233		233		85,318				3,694	11/01/2031	1
36213F-MT-7	GNMA I 6.000% 553070		09/01/2008	MBS PAYDOWN		1,260	1,260	1,316	1,265		(6)		(6)		1,260				50	03/01/2032	1
36213S-ZU-2	GNMA I 7.000% 563355		09/01/2008	MBS PAYDOWN		160	160	161	160						160				7	01/01/2031	1
36215B-F2-1	GNMA I 10.500% 129885		09/01/2008	MBS PAYDOWN		503	503	541	503		(1)		(1)		503				35	12/01/2015	1
36215Q-VN-4	GNMA I 11.000% 142021		09/01/2008	MBS PAYDOWN		84	84	88	84						84				6	08/01/2014	1
36215Y-WT-3	GNMA I 10.500% 149258		09/01/2008	MBS PAYDOWN		210	210	226	210						210				15	03/01/2016	1
362163-ZJ-9	GNMA I 10.500% 182645		09/01/2008	MBS PAYDOWN		295	295	317	295						295				21	12/01/2015	1
36216J-Z2-1	GNMA I 9.500% 166461		09/01/2008	MBS PAYDOWN		17	17	19	17						17				1	07/01/2018	1
36216T-KH-2	GNMA I 8.000% 174096		09/01/2008	MBS PAYDOWN		257	257	260	257						257				14	05/01/2016	1
362170-4E-9	GNMA I 8.000% 208821		09/01/2008	MBS PAYDOWN		6	6	6	3						3					04/01/2017	1
362170-E8-1	GNMA I 8.000% 208159		09/01/2008	MBS PAYDOWN		321	321	329	321						321				17	05/01/2017	1
362175-E9-8	GNMA I 8.000% 212660		09/01/2008	MBS PAYDOWN		109	109	112	109						109				6	03/01/2017	1
362199-C4-1	GNMA I 8.000% 271091		09/01/2008	MBS PAYDOWN		69	69	71	69						69				4	07/01/2021	1
362200-3Q-8	GNMA I 9.500% 293407		09/01/2008	MBS PAYDOWN		36	36	39	36						36				2	09/01/2020	1
362203-FN-6	GNMA I 9.500% 295473		09/01/2008	MBS PAYDOWN		19	19	20	19						19				1	10/01/2018	1
362207-JJ-2	GNMA I 9.500% 299165		09/01/2008	MBS PAYDOWN		356	356	390	357		(1)		(1)		356				21	11/01/2019	1
36220J-KX-3	GNMA I 9.500% 279410		09/01/2008	MBS PAYDOWN		7	7	8	7						7					06/01/2012	1
36220U-2B-6	GNMA I 9.500% 288870		09/01/2008	MBS PAYDOWN		37	37	40	37						37				2	03/01/2019	1
36220V-DQ-9	GNMA I 9.500% 289111		09/01/2008	MBS PAYDOWN		8	8	9	9		(2)		(2)		8				1	03/01/2020	1
36220W-QH-3	GNMA I 9.500% 290356		09/01/2008	MBS PAYDOWN		266	266	291	266						266				15	08/01/2019	1
36223C-NV-6	GNMA I 7.500% 303804		09/01/2008	MBS PAYDOWN		1,641	1,641	1,645	1,641						1,641				82	02/01/2021	1
36223J-GS-6	GNMA I 8.000% 309009		09/01/2008	MBS PAYDOWN		129	129	132	129						129				7	04/01/2022	1
36223N-KH-6	GNMA I 8.000% 312696		09/01/2008	MBS PAYDOWN		174	174	179	174						174				9	04/01/2022	1
36223N-WU-4	GNMA I 8.000% 313059		09/01/2008	MBS PAYDOWN		16	16	17	16						16				1	02/01/2022	1
36223R-UY-9	GNMA I 8.000% 315699		09/01/2008	MBS PAYDOWN		440	440	452	442		(2)		(2)		440				24	05/01/2018	1
36223T-HN-4	GNMA I 8.000% 317137		09/01/2008	MBS PAYDOWN		159	159	164	159						159				9	07/01/2022	1
36223V-WS-1	GNMA I 7.500% 319357		09/01/2008	MBS PAYDOWN		74,174	74,174	74,360	74,179		(5)		(5)		74,174				3,366	04/01/2020	1
36224B-LM-9	GNMA I 8.000% 323532		09/01/2008	MBS PAYDOWN		128	128	130	129						128				7	05/01/2022	1
36224D-GA-7	GNMA I 8.000% 325193		09/01/2008	MBS PAYDOWN		603	603	620	610		(7)		(7)		603				32	01/01/2022	1
36224E-T5-2	GNMA I 7.000% 326472		09/01/2008	MBS PAYDOWN		163	163	162	163						163				8	05/01/2021	1
36224L-E9-4	GNMA I 7.500% 331460		09/01/2008	MBS PAYDOWN		6,793	6,793	6,910	6,800		(7)		(7)		6,793				340	01/01/2022	1
36224M-RU-1	GNMA I 7.500% 332699		09/01/2008	MBS PAYDOWN		5,018	5,018	5,121	5,028		(10)		(10)		5,018				252	12/01/2020	1
36224P-R5-9	GNMA I 7.500% 334508		09/01/2008	MBS PAYDOWN		11,888	11,888	12,073	11,918		(31)		(31)		11,888				565	03/01/2022	1
36224P-SF-6	GNMA I 7.500% 334518		09/01/2008	MBS PAYDOWN		2,710	2,710	2,752	2,711		(1)		(1)		2,710				136	08/01/2021	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)
36224X-H3-8	GNMA I 7.000% 341450		09/01/2008	MBS PAYDOWN		1,257	1,257	1,289	1,259		(2)		(2)		1,257				59	11/01/2022	1
36225A-2C-3	GNMA I 6.000% 780771		09/01/2008	MBS PAYDOWN		728	728	724	728						728				29	04/01/2023	1
36225A-3F-5	GNMA I 7.500% 780798		09/01/2008	MBS PAYDOWN		2,495	2,495	2,543	2,500		(5)		(5)		2,495				123	05/01/2027	1
36225A-A5-9	GNMA I 8.000% 780028		09/01/2008	MBS PAYDOWN		515	515	535	516		(1)		(1)		515				27	08/01/2023	1
36225A-A8-3	GNMA I 7.000% 780031		09/01/2008	MBS PAYDOWN		203,738	203,738	199,980	203,423		315		315		203,738				9,870	08/01/2023	1
36225A-A9-1	GNMA I 6.500% 780032		09/01/2008	MBS PAYDOWN		393,231	393,231	368,943	391,074		2,157		2,157		393,231				17,222	08/01/2023	1
36225A-BA-7	GNMA I 6.500% 780033		09/01/2008	MBS PAYDOWN		25,131	25,131	23,780	25,013		118		118		25,131				1,092	09/01/2023	1
36225A-BC-3	GNMA I 6.500% 780035		09/01/2008	MBS PAYDOWN		635	635	580	631		4		4		635				28	07/01/2023	1
36225A-CL-2	GNMA I 8.000% 780075		09/01/2008	MBS PAYDOWN		201	201	203	201						201				10	10/01/2023	1
36225A-CX-6	GNMA I 8.500% 780086		09/01/2008	MBS PAYDOWN		2,320	2,320	2,374	2,322		(3)		(3)		2,320				134	04/01/2016	1
36225A-F8-8	GNMA I 7.500% 780191		09/01/2008	MBS PAYDOWN		1,409	1,409	1,419	1,410		(1)		(1)		1,409				74	06/01/2024	1
36225A-FB-1	GNMA I 8.500% 780162		09/01/2008	MBS PAYDOWN		910	910	936	912		(2)		(2)		910				53	03/01/2024	1
36225A-G2-0	GNMA I 8.000% 780217		09/01/2008	MBS PAYDOWN		26,018	26,018	26,461	26,018						26,018				1,392	10/01/2008	1
36225A-GV-6	GNMA I 8.000% 780212		09/01/2008	MBS PAYDOWN		25	25	26	25						25				1	09/01/2024	1
36225A-HY-9	GNMA I 8.000% 780247		09/01/2008	MBS PAYDOWN		2,299	2,299	2,334	2,302		(3)		(3)		2,299				125	10/01/2024	1
36225A-LU-2	GNMA I 8.000% 780339		09/01/2008	MBS PAYDOWN		526	526	547	529		(3)		(3)		526				29	07/01/2022	1
36225A-PU-8	GNMA I 8.000% 780435		09/01/2008	MBS PAYDOWN		2,650	2,650	2,750	2,655		(5)		(5)		2,650				149	10/01/2015	1
36225A-R5-1	GNMA I 8.000% 780508		09/01/2008	MBS PAYDOWN		4,722	4,722	4,850	4,736		(14)		(14)		4,722				247	03/01/2022	1
36225A-R6-9	GNMA I 6.500% 780509		09/01/2008	MBS PAYDOWN		344	344	343	344						344				15	03/01/2026	1
36225A-ST-8	GNMA I 7.500% 780530		09/01/2008	MBS PAYDOWN		15	15	15	15						15				1	07/01/2026	1
36225A-TA-8	GNMA I 7.500% 780545		09/01/2008	MBS PAYDOWN		532	532	526	531		1		1		532				28	10/01/2026	1
36225A-TB-6	GNMA I 7.500% 780546		09/01/2008	MBS PAYDOWN		369	369	374	369						369				18	09/01/2026	1
36225A-TG-5	GNMA I 7.500% 780551		09/01/2008	MBS PAYDOWN		8,596	8,596	8,755	8,614		(18)		(18)		8,596				435	12/01/2026	1
36225A-UH-1	GNMA I 7.000% 780584		09/01/2008	MBS PAYDOWN		117,515	117,515	120,930	117,881		(366)		(366)		117,515				5,435	01/01/2026	1
36225A-UL-2	GNMA I 7.000% 780587		09/01/2008	MBS PAYDOWN		105	105	107	105						105				5	01/01/2026	1
36225A-VG-2	GNMA I 6.500% 780615		09/01/2008	MBS PAYDOWN		9,892	9,892	9,858	9,889		4		4		9,892				426	12/01/2025	1
36225A-VJ-6	GNMA I 6.500% 780617		09/01/2008	MBS PAYDOWN		4,232	4,232	4,236	4,235		(3)		(3)		4,232				178	04/01/2009	1
36225A-WS-5	GNMA I 8.000% 780657		09/01/2008	MBS PAYDOWN		278	278	289	279		(1)		(1)		278				14	05/01/2022	1
36225A-ZF-0	GNMA I 7.000% 780742		09/01/2008	MBS PAYDOWN		1,202	1,202	1,222	1,204		(1)		(1)		1,202				55	07/01/2023	1
36225B-2V-9	GNMA I 6.000% 781688		09/18/2008	VARIOUS		37,668,227	36,933,852	36,954,050	36,955,233		(2,972)		(2,972)		36,952,261		715,966	715,966	1,761,183	01/01/2033	1
36225B-6N-3	GNMA I 5.500% 781777		09/18/2008	VARIOUS		49,055,529	48,569,444	49,062,727			(20,991)		(20,991)		49,048,164		7,365	7,365	1,013,058	11/01/2033	1
36225B-AK-4	GNMA I 8.000% 780910		09/01/2008	MBS PAYDOWN		797	797	827	799		(2)		(2)		797				44	04/01/2028	1
36225B-C5-5	GNMA I 8.000% 780992		09/01/2008	MBS PAYDOWN		272	272	275	273						272				15	06/01/2026	1
36225B-C7-1	GNMA I 6.000% 780994		09/01/2008	MBS PAYDOWN		640	640	585	635		5		5		640				25	09/01/2028	1
36225B-CK-2	GNMA I 8.000% 780974		09/01/2008	MBS PAYDOWN		1,065	1,065	1,104	1,067		(3)		(3)		1,065				58	11/01/2025	1
36225B-EA-2	GNMA I 6.500% 781029		09/01/2008	MBS PAYDOWN		61,959	61,959	58,416	61,586		373		373		61,959				2,669	11/01/2028	1
36225B-EG-9	GNMA I 6.500% 781035		09/01/2008	MBS PAYDOWN		854	854	796	847		6		6		854				36	09/01/2028	1
36225B-EK-0	GNMA I 6.500% 781038		09/01/2008	MBS PAYDOWN		16,390	16,390	15,454	16,290		100		100		16,390				717	11/01/2028	1
36225B-GB-8	GNMA I 8.000% 781094		09/01/2008	MBS PAYDOWN		419	419	423	419						419				21	05/01/2029	1
36225B-GE-2	GNMA I 8.000% 781097		09/01/2008	MBS PAYDOWN		209	209	210	209						209				11	08/01/2029	1
36225B-GF-9	GNMA I 9.000% 781098		09/01/2008	MBS PAYDOWN		258,435	258,435	226,160	255,105		3,330		3,330		258,435				15,239	11/01/2015	1
36225B-GG-7	GNMA I 8.000% 781099		09/01/2008	MBS PAYDOWN		505	505	493	505						505				28	11/01/2008	1
36225B-GH-5	GNMA I 7.500% 781100		09/01/2008	MBS PAYDOWN		133,692	133,692	129,392	133,312		380		380		133,692				6,900	07/01/2022	1
36225B-GK-8	GNMA I 7.000% 781102		09/01/2008	MBS PAYDOWN		93,803	93,803	90,689	93,545		258		258		93,803				4,459	10/01/2022	1
36225B-GL-6	GNMA I 7.000% 781103		09/01/2008	MBS PAYDOWN		103,466	103,466	100,201	103,243		223		223		103,466				5,039	01/01/2022	1
36225B-GM-4	GNMA I 6.500% 781104		09/01/2008	MBS PAYDOWN		224,045	224,045	221,202	223,817		228		228		224,045				9,742	03/01/2028	1
36225B-GN-2	GNMA I 6.000% 781105		09/01/2008	MBS PAYDOWN		44,767	44,767	41,473	44,471		296		296		44,767				1,847	04/01/2028	1
36225B-HZ-4	GNMA I 6.000% 781148		09/01/2008	MBS PAYDOWN		56,399	56,399	55,790	56,344		56		56		56,399				2,231	07/01/2028	1
36225B-JW-9	GNMA I 8.000% 781177		09/01/2008	MBS PAYDOWN		921	921	931	922		(1)		(1)		921				53	02/01/2030	1
36225B-NR-5	GNMA I 7.000% 781300		09/01/2008	MBS PAYDOWN		65,571	65,571	65,749	65,590		(19)		(19)		65,571				3,160	07/01/2030	1
36225B-P2-8	GNMA I 6.000% 781341		09/01/2008	MBS PAYDOWN		1,824	1,824	1,784	1,820		4		4		1,824				72	07/01/2030	1
36225B-PH-5	GNMA I 7.000% 781324		09/01/2008	MBS PAYDOWN		74,937	74,937	75,536	75,007		(70)		(70)		74,937				3,410	01/01/2031	1
36225B-QG-6	GNMA I 6.000% 781355		09/01/2008	MBS PAYDOWN		49,634	49,634	48,398	49,559		75		75		49,634				2,046	03/01/2030	1
36225B-QH-4	GNMA I 6.500% 781356		09/01/2008	MBS PAYDOWN		96,158	96,158	92,521	95,797		361		361		96,158				4,058	02/01/2028	1
36225B-QJ-0	GNMA I 7.000% 781357		09/01/2008	MBS PAYDOWN		74,366	74,366	71,820	74,149		217		217		74,366				3,619	07/01/2022	1
36225B-QK-7	GNMA I 7.000% 781358		09/01/2008	MBS PAYDOWN		166,982	166,982	167,706	167,037		(55)		(55)		166,982				7,416	12/01/2027	1
36225B-QL-5	GNMA I 6.500% 781359		09/01/2008	MBS PAYDOWN		247,633	247,633	230,424	245,721		1,912		1,912		247,633				10,905	01/01/2023	1
36225B-QM-3	GNMA I 7.500% 781360		09/01/2008	MBS PAYDOWN		50,816	50,816	50,911	50,822		(6)		(6)		50,816				2,495	01/01/2027	1
36225B-QN-1	GNMA I 7.500% 781361		09/01/2008	MBS PAYDOWN		170,242	170,242	170,158	170,226		17		17		170,242				8,833	10/01/2021	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)
36225B-QP-6	GNMA I 8.000% 781362		09/01/2008	MBS PAYDOWN		111,211	111,211	109,313	111,211						111,211				5,642	08/01/2008	1
36225B-QQ-4	GNMA I 8.000% 781363		09/01/2008	MBS PAYDOWN		101,646	101,646	103,286	101,796		(150)		(150)		101,646				5,517	08/01/2022	1
36225B-QR-2	GNMA I 8.000% 781364		09/01/2008	MBS PAYDOWN		213,954	213,954	216,693	214,233		(279)		(279)		213,954				11,761	10/01/2028	1
36225B-QS-0	GNMA I 8.500% 781365		09/01/2008	MBS PAYDOWN		189,229	189,229	190,037	189,304		(75)		(75)		189,229				10,625	02/01/2016	1
36225B-QT-8	GNMA I 8.500% 781366		09/01/2008	MBS PAYDOWN		115,587	115,587	118,703	116,007		(420)		(420)		115,587				6,467	10/01/2024	1
36225B-QV-3	GNMA I 9.000% 781368		09/01/2008	MBS PAYDOWN		246,946	246,946	249,829	247,263		(318)		(318)		246,946				14,525	09/01/2014	1
36225B-QX-9	GNMA I 9.000% 781370		09/01/2008	MBS PAYDOWN		74,507	74,507	76,495	74,648		(142)		(142)		74,507				4,720	12/01/2019	1
36225B-SQ-2	GNMA II 6.500% 781427		09/01/2008	MBS PAYDOWN		108,532	108,532	107,216	108,388		144		144		108,532				4,684	12/01/2031	1
36225B-TE-8	GNMA I 7.000% 781449		09/01/2008	MBS PAYDOWN		95,048	95,048	96,027	95,158		(110)		(110)		95,048				4,449	06/01/2031	1
36225C-2N-5	GNMA II 5.500% 080780 (ARM 1/1)		09/01/2008	MBS PAYDOWN		148,235	148,235	149,996	149,068		(833)		(833)		148,235				5,637	10/01/2033	1
36225C-2Q-8	GNMA II 4.000% 080782 (ARM 1/1)		09/01/2008	MBS PAYDOWN		148,633	148,633	151,977	149,723		(1,090)		(1,090)		148,633				5,227	10/01/2033	1
36225C-6J-0	GNMA II 6.000% 080872 (ARM 1/1)		09/01/2008	MBS PAYDOWN		20,257	20,257	20,764	20,505		(247)		(247)		20,257				879	02/01/2034	1
36225C-YF-7	GNMA II 3.500% 080709 (ARM 1/1)		09/01/2008	MBS PAYDOWN		77,698	77,698	79,180	78,099		(400)		(400)		77,698				2,882	05/01/2033	1
36225C-Z9-0	GNMA II 4.000% 080767 (ARM 1/1)		09/01/2008	MBS PAYDOWN		247,574	247,574	252,564	248,999		(1,424)		(1,424)		247,574				9,426	10/01/2033	1
36225C-ZB-5	GNMA II 6.125% 080737 (ARM 1/1)		09/01/2008	MBS PAYDOWN		22,556	22,556	22,894	22,712		(156)		(156)		22,556				1,007	06/01/2033	1
36225D-CC-6	GNMA II 6.125% 080966 (ARM 1/1)		09/01/2008	MBS PAYDOWN		258,785	258,785	259,138	258,785						258,785				11,076	05/01/2034	1
36241K-KJ-6	GNMA I 6.000% 782097		09/18/2008	VARIOUS		80,562,568	78,944,487	78,768,712	78,746,717		29,467		29,467		78,776,183		1,786,384	1,786,384	3,797,007	03/01/2036	1
36241K-SB-5	GNMA I 5.500% 782314		09/19/2008	VARIOUS		29,440,013	29,237,040	29,561,390			(8,215)		(8,215)		29,554,571		(114,558)	(114,558)	627,374	11/01/2037	1
36290V-JW-5	GNMA I 6.000% 618677		09/19/2008	VARIOUS		22,883,593	22,466,851	22,677,477	22,664,266		(23,419)		(23,419)		22,640,847		242,746	242,746	1,082,259	06/01/2036	1
36292L-C6-9	GNMA I 6.000% 651793		09/18/2008	VARIOUS		113,668,018	111,399,072	111,512,212	111,461,696		(571)		(571)		111,461,125		2,206,892	2,206,892	5,352,877	12/01/2035	1
36295N-JT-5	GNMA I 5.000% 675374		09/12/2008	VARIOUS		23,539,411	23,605,350	23,431,999			4,269		4,269		23,436,056		103,355	103,355	461,445	03/01/2038	1
36295N-JU-2	GNMA I 5.000% 675375		09/12/2008	VARIOUS		33,462,857	33,556,708	33,310,276			5,747		5,747		33,315,733		147,124	147,124	655,825	02/01/2038	1
36296A-6T-6	GNMA I 5.000% 685882		09/12/2008	VARIOUS		99,605,073	99,884,210	99,174,096			16,724		16,724		99,189,997		415,076	415,076	1,952,385	03/01/2038	1
36296G-N6-4	GNMA I 5.000% 690813		09/12/2008	VARIOUS		42,597,786	42,717,493	42,403,787			6,750		6,750		42,410,156		187,631	187,631	835,461	03/01/2038	1
383739-HK-8	GNR 2001-2 UG		09/01/2008	MBS PAYDOWN		100,506	100,506	100,906	100,539		(33)		(33)		100,506				4,711	02/01/2017	1
383739-K7-3	GNR 2001-15 Z		09/01/2008	MBS PAYDOWN		599,165	599,165	553,548	596,425		2,740		2,740		599,165				25,777	05/01/2030	1
383739-RL-5	GNR 2001-6 PM		07/01/2008	MBS PAYDOWN		16,748	16,748	16,384	16,521		227		227		16,748				635	07/01/2008	1
383739-S3-4	GNR 2001-20 Z		09/01/2008	MBS PAYDOWN		761,728	761,728	677,418	756,824		4,904		4,904		761,728				29,904	04/01/2030	1
38373R-4G-1	GNR 2001-63 Z		09/01/2008	MBS PAYDOWN		1,326,261	1,326,261	1,220,559	1,319,686		6,575		6,575		1,326,261				56,535	12/01/2028	1
38373R-AG-4	GNR 2001-22 ZA		09/01/2008	MBS PAYDOWN		1,235,378	1,235,378	1,135,291	1,230,097		5,281		5,281		1,235,378				53,950	06/01/2030	1
38373R-JQ-3	GNR 2001-27 ZA		09/01/2008	MBS PAYDOWN		281,290	281,290	259,143	280,212		1,079		1,079		281,290				11,969	06/01/2031	1
38373R-NM-7	GNR 2001-29 ZC		09/01/2008	MBS PAYDOWN		675,361	675,361	615,152	672,656		2,705		2,705		675,361				28,205	06/01/2030	1
38373T-3U-7	GNR 2002-8 Z		09/01/2008	MBS PAYDOWN		792,727	792,727	741,723	789,550		3,177		3,177		792,727				34,597	03/01/2029	1
38373T-ZR-9	GNR 2002-2 Z		09/01/2008	MBS PAYDOWN		587,039	587,039	532,390	583,987		3,052		3,052		587,039				25,242	12/01/2030	1
38373W-LX-4	GNR 2002-20 Z		09/01/2008	MBS PAYDOWN		404,404	404,404	354,349	401,218		3,186		3,186		404,404				15,968	07/01/2029	1
38373W-MW-5	GNR 2002-20 ZD		09/01/2008	MBS PAYDOWN		623,265	623,265	552,367	621,222		2,043		2,043		623,265				23,913	11/01/2027	1
38373Y-YM-0	GNR 2003-6 PE		09/01/2008	MBS PAYDOWN		1,000,480	1,000,480	1,018,927	1,001,437		(957)		(957)		1,000,480				35,712	02/01/2015	1
38374M-X4-6	GNR 2006-17 JN		09/01/2008	MBS PAYDOWN		1,137,508	1,137,508	1,151,949	1,138,868		(1,360)		(1,360)		1,137,508				44,959	02/01/2031	1
3837H0-5M-1	GNR 1997-18 J		09/01/2008	MBS PAYDOWN		79,024	79,024	80,024	78,968		56		56		79,024				3,620	08/01/2026	1
3837H0-YE-7	GNR 1996-24 D		09/01/2008	MBS PAYDOWN		178,096	178,096	184,821	178,525		(428)		(428)		178,096				9,075	09/01/2026	1
3837H1-XQ-9	GNR 1998-23 ZA		09/01/2008	MBS PAYDOWN		229,899	229,899	213,932	229,075		824		824		229,899				9,907	06/01/2027	1
3837H2-DH-9	GNR 1999-19 Z		09/01/2008	MBS PAYDOWN		165,417	165,417	147,568	164,580		836		836		165,417				7,038	02/01/2028	1
3837H2-QQ-5	GNR 1999-25 TB		09/01/2008	MBS PAYDOWN		813,535	813,535	842,025	816,073		(2,538)		(2,538)		813,535				40,971	08/01/2028	1
3837H3-PU-5	GNR 1999-49 PG		09/01/2008	MBS PAYDOWN		466,406	466,406	442,724	466,711		(305)		(305)		466,406				21,776	01/01/2013	1
3837H4-GP-4	GNR 2000-17 GL		09/01/2008	MBS PAYDOWN		652,109	652,109	614,758	650,941		1,168		1,168		652,109				29,668	11/01/2015	1
77876L-AF-9	LFR 4 Z		09/01/2008	VARIOUS		21,854	21,854	13,839	40,319		309		309		40,627				2,604	11/01/2017	1
783760-VD-0	RYL 96 Z		09/04/2008	VARIOUS		124,143	124,143	110,290	123,516		627		627		124,143				7,677	01/01/2021	1
894643-MG-7	TREAS INVT GROWTH RCPTS SERS 7		08/15/2008	Called		8,750,000	8,750,000	1,455,911	8,300,821		449,179		449,179		8,750,000					08/15/2013	1
912803-AQ-6	SP 0 02/15/19		09/19/2008	CITICORP SECURITIES INC		1,547,112	2,400,000	508,471	1,082,791		57,705		57,705		1,140,496		406,616	406,616		02/15/2019	1
912803-AX-1	SP 0 08/15/21		09/19/2008	CITICORP SECURITIES INC		8,100,719	14,350,000	7,221,711	7,282,547		267,897		267,897		7,550,444		550,275	550,275		08/15/2021	1
912803-BH-5	SP 0 08/15/26		09/19/2008	FIRST BOSTON CORPORATION		632,520	1,440,000	303,293	498,337		21,034		21,034		519,371		113,149	113,149		08/15/2026	1
912803-BM-4	SP 0 11/15/27		09/19/2008	CITICORP SECURITIES INC		499,956	1,200,000	384,084	416,310		16,375		16,375		432,685		67,271	67,271		11/15/2027	1
912803-BV-4	SP 0 11/15/28		09/19/2008	DEUTSCHE BANK (U K)		2,772,350	7,000,000	2,663,687			54,352		54,352		2,718,039		54,311	54,311		11/15/2028	1
912803-CG-6	SP 0 08/15/29		09/19/2008	BARCLAYS BANK OF N Y		4,125,168	10,800,000	3,161,534	3,454,124		134,688		134,688		3,588,812		536,356	536,356		08/15/2029	1
912803-CH-4	SP 0 05/15/30		09/19/2008	VARIOUS		25,481,718	71,400,000	21,499,234	23,454,209		692,744		692,744		24,146,953		1,334,765	1,334,765		05/15/2030	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 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)
912803-CX-9	SP 0 02/15/36		09/19/2008	MORGAN J P SEC INC.		13,301,100	45,000,000	12,627,400	6,491,856		237,723		237,723		12,944,979		356,121	356,121		02/15/2036	1
912810-DW-5	T 7 1/4 05/15/16		09/19/2008	PARIBAS CORPORATION		622,498	500,000	489,297	494,054		383		383		494,437		128,061	128,061	30,931	05/15/2016	1
912810-EK-0	T 8 1/8 08/15/21		09/19/2008	CITICORP SECURITIES INC		487,018	350,000	441,000	417,422		(2,382)		(2,382)		415,040		71,979	71,979	31,374	08/15/2021	1
912810-EM-6	T 7 1/4 08/15/22		09/19/2008	CITICORP SECURITIES INC		1,312,887	1,000,000	972,656	979,317		587		587		979,904		332,982	332,982	79,986	08/15/2022	1
912810-EV-6	T 6 7/8 08/15/25		09/19/2008	BANK OF AMERICA		651,795	500,000	514,453	511,720		(263)		(263)		511,457		140,338	140,338	37,925	08/15/2025	1
912810-EW-4	T 6 02/15/26		09/19/2008	BANK OF AMERICA		15,735,048	13,090,000	11,527,540	11,795,275		26,810		26,810		11,822,085		3,912,963	3,912,963	866,501	02/15/2026	1
912810-EZ-7	T 6 5/8 02/15/27		09/19/2008	BANK OF AMERICA		9,287,051	7,250,000	6,898,828	6,955,830		5,513		5,513		6,961,343		2,325,708	2,325,708	529,910	02/15/2027	1
912810-FA-1	T 6 3/8 08/15/27		09/19/2008	BANK OF AMERICA		4,488,748	3,590,000	3,581,433	3,585,743		(124)		(124)		3,585,619		903,129	903,129	241,976	08/15/2027	1
912810-FE-3	T 5 1/2 08/15/28		09/19/2008	FIRST BOSTON CORPORATION		35,954,811	31,600,000	32,720,063	32,626,343		(20,731)		(20,731)		32,605,611		3,349,200	3,349,200	1,917,467	08/15/2028	1
912810-FT-0	T 4 1/2 02/15/36		09/19/2008	BANK OF AMERICA		5,931,786	5,841,000	5,715,692	5,722,490		1,810		1,810		5,724,300		207,486	207,486	289,987	02/15/2036	1
912810-PU-6	T 5 05/15/37		09/19/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		3,225,277	2,930,000	3,040,791	3,040,481		(1,284)		(1,284)		3,039,197		186,080	186,080	125,003	05/15/2037	1
912810-PW-2	T 4 3/8 02/15/38		09/19/2008	VARIOUS		844,914,636	859,150,000	828,317,309			74,760		74,760		828,392,069		16,522,567	16,522,567	16,107,738	02/15/2038	1
912810-PX-0	T 4 1/2 05/15/38		09/02/2008	VARIOUS		243,615,625	240,000,000	242,899,375							242,899,375		716,250	716,250	3,220,924	05/15/2038	1
912827-4F-6	T 5 5/8 05/15/08		05/15/2008	PRIOR YEAR INCOME															8,438	05/15/2008	1
912827-7L-0	T 4 7/8 02/15/12		09/19/2008	MORGAN J P SEC INC.		2,606,602	2,432,000	2,462,478	2,452,697		(3,395)		(3,395)		2,449,302		157,299	157,299	130,803	02/15/2012	1
912828-AP-5	T 4 11/15/12		09/19/2008	CITICORP SECURITIES INC		193,650	185,000	185,491	185,273		(37)		(37)		185,236		8,414	8,414	6,314	11/15/2012	1
912828-CL-2	T 4 06/15/09		09/19/2008	BANK OF AMERICA		5,073,030	5,000,000	5,076,172	5,023,976		(11,800)		(11,800)		5,012,176		60,855	60,855	154,098	06/15/2009	1
912828-DX-5	T 3 5/8 06/15/10		09/19/2008	BANK OF AMERICA		1,026,208	1,000,000	996,758	998,329		478		478		998,807		27,400	27,400	27,930	06/15/2010	1
912828-EM-8	T 4 1/2 11/15/10		09/19/2008	BANK OF AMERICA		1,467,261	1,400,000	1,398,469	1,399,458		130		130		1,399,588		67,673	67,673	53,755	11/15/2010	1
912828-FF-2	T 5 1/8 05/15/16		09/19/2008	BARCLAYS BANK OF N Y		8,306,806	7,500,000	7,569,727	7,562,301		(4,432)		(4,432)		7,557,869		748,937	748,937	327,972	05/15/2016	1
912828-FP-0	T 4 7/8 08/15/09		09/19/2008	PARIBAS CORPORATION		5,122,054	5,000,000	5,029,883	5,018,248		(7,998)		(7,998)		5,010,251		111,803	111,803	268,920	08/15/2009	1
912828-FT-2	T 4 5/8 09/30/08		09/30/2008	VARIOUS		64,002,330	64,000,000	63,965,000	63,986,647		13,328		13,328		63,999,975		2,355	2,355	2,955,956	09/30/2008	1
912828-FV-7	T 4 7/8 10/31/08		09/19/2008	BANK OF AMERICA		501,873	500,000	500,547	500,238		(207)		(207)		500,031		1,843	1,843	21,792	10/31/2008	1
912828-FY-1	T 4 5/8 11/15/16		09/19/2008	BARCLAYS BANK OF N Y		1,717,681	1,600,000	1,611,500	1,610,502		(710)		(710)		1,609,793		107,888	107,888	63,141	11/15/2016	1
912828-GH-7	T 4 5/8 02/15/17		09/19/2008	VARIOUS		12,101,134	11,300,000	11,311,422	11,311,213		(732)		(732)		11,310,481		790,653	790,653	576,592	02/15/2017	1
912828-HA-1	T 4 3/4 08/15/17		09/19/2008	VARIOUS		20,629,844	19,400,000	19,732,797	19,724,298		(14,082)		(14,082)		19,710,216		919,629	919,629	848,396	08/15/2017	1
912828-HH-6	T 4 1/4 11/15/17		09/19/2008	BARCLAYS BANK OF N Y		15,660,878	15,000,000	15,002,344	15,002,344						15,002,344		658,534	658,534	543,954	11/15/2017	1
912828-HR-4	T 3 1/2 02/15/18		08/25/2008	MERRILL LYNCH		34,398,298	35,000,000	34,669,531			14,333		14,333		34,683,864		(285,566)	(285,566)	649,117	02/15/2018	1
912828-HZ-6	T 3 7/8 05/15/18		09/19/2008	VARIOUS		465,000,125	467,500,000	462,154,958			29,534		29,534		462,184,491		2,815,634	2,815,634	3,902,715	05/15/2018	1
912828-JH-4	T 4 08/15/18		09/18/2008	VARIOUS		225,542,749	220,000,000	223,609,375			(2,300)		(2,300)		223,607,075		1,935,674	1,935,674	466,304	08/15/2018	1
912833-5A-4	S 0 08/15/35		07/02/2008	UBS SECURITIES INC.		28,711,000	100,000,000	28,187,000			184,066		184,066		28,371,066		339,934	339,934		08/15/2035	1
912833-DF-4	S 0 02/15/14		09/19/2008	CITICORP SECURITIES INC		168,124	200,000	137,504	151,048		5,110		5,110		156,158		11,966	11,966		02/15/2014	1
912833-DH-0	S 0 02/15/15		09/19/2008	UBS SECURITIES INC.		6,406,880	8,000,000	2,612,000	5,047,819		242,432		242,432		5,290,251		1,116,629	1,116,629		02/15/2015	1
912833-KK-5	S 0 11/15/16		09/19/2008	CITICORP SECURITIES INC		7,271,500	10,000,000	1,780,600	4,954,690		292,329		292,329		5,247,019		2,024,481	2,024,481		11/15/2016	1
912833-LN-8	S 0 05/15/23		09/19/2008	CITICORP SECURITIES INC		8,230,907	15,987,000	5,991,472	7,262,356		275,052		275,052		7,537,408		693,499	693,499		05/15/2023	1
912833-PD-6	S 0 05/15/27		09/19/2008	CITICORP SECURITIES INC		1,936,370	4,600,000	1,866,312			38,354		38,354		1,904,666		31,704	31,704		05/15/2027	1
912833-RY-8	S 0 02/15/28		09/19/2008	CITICORP SECURITIES INC		813,100	2,000,000	782,700			16,197		16,197		798,897		14,203	14,203		02/15/2028	1
912833-WR-7	S 0 11/15/28		09/19/2008	VARIOUS		51,399,660	130,000,000	50,285,300			996,861		996,861		51,282,161		117,499	117,499		11/15/2028	1
X5424#-AA-5	MINISTRY OF PUBLIC WORK TRANSPORT AND HO		08/16/2008	WSO CONVERT		13,820,749	13,333,333	14,704,000	13,936,752		(116,003)		(116,003)		13,820,749				699,015	04/01/2011	2
0399999. Bonds - U.S. Governments						4,799,828,098	5,041,964,674	4,458,749,783	1,001,869,038		25,065,148		25,065,148		4,744,579,574		55,267,294	55,267,294	65,001,960	XXX	XXX
221597-AF-4	COSTA RICA, REPUBLIC OF	F	09/24/2008	ABN AMRO		3,150,000	2,500,000	2,993,750	2,945,906		(16,216)		(16,216)		2,929,690		220,310	220,310	415,070	08/01/2020	3FE
25714P-AF-5	DOMINICAN REPUBLIC		08/15/2008	VARIOUS		6,008,509	5,943,608	5,929,415	5,942,720		(35,864)		(35,864)		5,906,857		101,653	101,653	555,024	01/23/2018	4FE
P9767G-UU-3	MBONOS	D	09/03/2008	MORGAN J P SEC INC.		19,660,865	18,202,669	18,992,047	17,464,648		(117,182)		(117,182)	(292,179)	18,834,785	1,144,263	(318,183)	826,080	1,149,543	12/20/2012	2FE
27927W-AD-4	ECUADOR, REPUBLIC OF	F	09/10/2008	ABN AMRO		9,157,500	11,000,000	10,945,000			2,368		2,368		10,947,368		(1,789,868)	(1,789,868)	641,667	08/15/2030	4FE
27927W-AE-2	REPUBLIC OF ECUADOR	F	09/25/2008	ABN AMRO		1,846,649	1,964,520	2,008,316			(37,721)		(37,721)		1,970,595		(123,946)	(123,946)	206,275	11/15/2012	4FE
283875-AH-5	EL SALVADOR, REPUBLIC OF	F	08/13/2008	ABN AMRO		4,220,000	4,000,000	4,220,000	4,210,440		(1,933)		(1,933)		4,208,507		11,493	11,493	282,333	04/10/2032	3FE
283875-AN-2	EL SALVADOR, REPUBLIC OF	F	08/05/2008	MORGAN J P SEC INC.		1,470,000	1,500,000	1,492,110	1,494,118		533		533		1,494,651		(24,651)	(24,651)	74,269	06/15/2035	3FE
P5015V-AC-0	GUATEMALA, REPUBLIC OF	F	07/17/2008	MORGAN J P SEC INC.		1,019,250	900,000	1,008,000	983,361		(6,925)		(6,925)		976,436		42,814	42,814	81,169	08/01/2013	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)
X74344-DM-5	RUSSIAN FEDERATION	F	09/30/2008	SINKING FUND REDEMPTION		1,160,865	1,160,865	850,186	1,144,524		16,341		16,341		1,160,865				85,752	03/31/2030	2FE
50064F-AD-6	REPUBLIC OF KOREA 4.875% 9/22/14	F	09/25/2008	DEUTSCHE BANK (U K)		9,493,600	10,000,000	9,749,100	9,818,820		17,159		17,159		9,835,978		(342,378)	(342,378)	498,333	09/22/2014	1FE
X7330Y-AB-1	CROATIA, REPUBLIC OF	F	09/17/2008	SINKING FUND REDEMPTION		5,767,773	5,767,898	5,259,513	5,705,729		62,044		62,044		5,767,773				285,302	07/30/2010	2FE
TT3299-52-2	VIETNAM, SOCIALIST REPUBLIC OF	F	09/12/2008	SINKING FUND REDEMPTION		95,652	95,652	90,870	95,216		436		436		95,652				4,800	03/12/2016	3FE
Q08184-KJ-3	AUSTRALIAN GOVERNMENT 7.5% 9/15/09	D	09/23/2008	MORGAN STANLEY & CO. INC		85,261,975	78,880,528	84,811,150	89,525,729		(675,461)		(675,461)	(5,333,014)	83,517,253	1,370,448	374,273	1,744,721	6,771,525	09/15/2009	1FE
P01012-AE-6	EL SALVADOR, REPUBLIC OF	F	08/06/2008	MORGAN J P SEC INC.		3,465,000	3,300,000	3,539,250	3,533,162		(2,123)		(2,123)		3,531,039		(66,039)	(66,039)	227,631	04/10/2032	3FE
X9292Z-AS-3	UKRAINE, REPUBLIC OF	F	07/16/2008	MERRILL LYNCH		3,724,000	3,800,000	4,047,000	3,994,290		(16,884)		(16,884)		3,977,406		(253,406)	(253,406)	177,650	06/11/2013	3FE
783064-AL-2	RUSSIAN FEDERATION	F	09/29/2008	MORGAN J P SEC INC.		38,650	40,000	31,085	35,535		916		916		36,451		2,199	2,199	1,660	05/14/2011	2FE
836205-AG-9	SOUTH AFRICA GOVT	F	09/25/2008	MORGAN J P SEC INC.		68,843	67,000	75,501	71,897		(768)		(768)		71,129		(2,287)	(2,287)	4,598	04/25/2012	2FE
900123-AV-2	TURKEY, REPUBLIC OF	F	09/25/2008	MERRILL LYNCH		10,200,000	10,000,000	10,200,000	10,154,964		(12,731)		(12,731)		10,142,234		57,767	57,767	755,208	03/15/2015	3FE
903724-AA-0	UKRAINE	F	09/05/2008	MERRILL LYNCH		2,219,588	2,355,000	2,265,875	2,296,982		6,009		6,009		2,302,991		(83,404)	(83,404)	134,618	06/11/2013	4FE
903724-AB-8	UKRAINE GOVERNMENT	F	09/04/2008	VARIOUS		6,728,000	7,600,000	7,583,063	7,582,470		855		855		7,583,325		(855,325)	(855,325)	368,685	11/21/2016	4FE
910860-AU-2	UNITED MEXICAN STATES	F	08/26/2008	VARIOUS		27,243,000	27,000,000	26,762,670	26,790,905		11,954		11,954		26,802,859		440,141	440,141	1,704,375	01/15/2017	2FE
P8056G-AB-9	GUATEMALA, REPUBLIC OF	F	07/16/2008	MORGAN J P SEC INC.		5,755,000	5,000,000	5,321,250	5,313,130		(2,095)		(2,095)		5,311,035		443,965	443,965	321,615	10/06/2034	3FE
P3772N-AU-6	REPUBLIC OF COLOMBIA	D	09/30/2008	MORGAN J P SEC INC.		16,791,122	15,576,681	19,204,151	19,064,707		(150,015)		(150,015)	97,462	19,012,153	(996,075)	(1,224,956)	(2,221,031)	3,803,851	10/22/2015	3FE
M88269-KA-8	TURKEY GOVERNMENT BOND	D	09/11/2008	MERRILL LYNCH		13,054,571	14,162,077	14,088,690			31,127		31,127		14,119,817	(1,154,924)	89,678	(1,065,246)	294,390	01/19/2011	3FE
X5424#-AB-3	ROMANIA FRN-HOUSING OF ROMANIA BANK LOAN	F	08/16/2008	WSO CONVERT		27,798,605	26,660,000	28,852,785	27,950,508		(151,903)		(151,903)		27,798,605				1,010,822	04/21/2013	2
1099999. Bonds - All Other Governments						265,399,017	257,476,498	270,320,777	246,119,761		(1,078,079)		(1,078,079)	(5,527,731)	268,335,454	363,712	(3,300,150)	(2,936,438)	19,856,165	XXX	XXX
254839-YY-3	DISTRICT OF COLUMBIA		09/25/2008	VARIOUS		33,350,000	33,350,000	33,350,000							33,350,000				1,191,532	04/25/2034	1FE
563469-DK-8	MANITOBA PROV CDA C$ DEB-DE	C	09/23/2008	RBC DOMINION SECURITIES		26,254,800	22,000,000	25,751,360	24,087,772		(236,641)		(236,641)		23,851,131		2,403,669	2,403,669	2,208,137	07/22/2013	1FE
372541-AE-2	GEORGE WASHINGTON UNIVERSITY		09/15/2008	SINKING FUND REDEMPTION		1,062,098	1,062,098	1,062,098							1,062,098				26,305	09/15/2032	1FE
563469-FL-4	MANITOBA (PROVINCE OF) 4.6% 3/5/38	C	09/23/2008	RBC DOMINION SECURITIES		8,438,760	9,000,000	8,976,870	8,977,179		78		78		8,977,257		(538,497)	(538,497)	437,819	03/05/2038	1FE
372541-AF-9	GEORGE WASHINGTON UNIVERSITY		09/15/2008	SINKING FUND REDEMPTION		200,000	200,000	200,000							200,000				4,812	09/15/2032	1FE
490728-UQ-3	KENT STATE UNIVERSITY OHIO		09/29/2008	OTHER - ISSUING COMPANY		125,975,000	125,975,000	125,975,000							125,975,000				3,589,231	05/01/2031	1FE
57585K-T3-2	MASSACHUSETTS HEALTH&EDUCATIONAL FACILIT		07/21/2008	VARIOUS		30,600,000	30,600,000	30,600,000							30,600,000				695,818	10/01/2033	1FE
606901-U9-5	MISSOURI ST HEALTH & EDL FACS AUTH - ST.		07/29/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		63,980,000	63,980,000	63,980,000							63,980,000				358,987	10/01/2035	1FE
606901-Z5-8	MISSOURI ST HEALTH & EDL FACS AUTH - ST.		07/29/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		32,930,000	32,930,000	32,930,000							32,930,000				184,768	10/01/2035	1FE
682462-JT-4	ONEIDA COUNTY NY INDUSTRIAL DEVELOPMENT		09/23/2008	VARIOUS		22,970,000	22,970,000	22,970,000							22,970,000				244,351	09/15/2032	1FE
914460-CE-8	UNIVERSITY OF MINNESOTA/MN		09/16/2008	VARIOUS		4,850,000	4,850,000	4,850,000							4,850,000				147,254	08/01/2031	1FE
1799999. Bonds - States, Territories and Possessions						350,610,658	346,917,098	350,645,328	33,064,951		(236,563)		(236,563)		348,745,486		1,865,172	1,865,172	9,089,014	XXX	XXX
072024-GF-3	BAY AREA TOLL AUTH CALIF TOLL BRDG		08/27/2008	Called		21,185,000	21,185,000	21,185,000							21,185,000				223,398	04/01/2047	1Z
072024-KH-4	BAY AREA TOLL AUTH CALIF TOLL BRDG		09/15/2008	OTHER - ISSUING COMPANY		38,655,000	38,655,000	38,636,832			51		51		38,636,883		18,117	18,117	47,738	04/01/2039	1FE
12135E-JP-8	BURKE COUNTY GA DEVELOPMENT AUTHORITY -		08/12/2008	Called		50,000,000	50,000,000	50,000,000							50,000,000				360,656	01/01/2040	1FE
121825-BY-8	BURLINGTON KS		09/04/2008	VARIOUS		5,950,000	5,950,000	5,949,012			866		866		5,949,878		122	122	189,242	06/01/2031	1FE
167727-NE-2	CHICAGO IL WASTEWATER		09/15/2008	OTHER - ISSUING COMPANY		100,000,000	100,000,000	100,000,000							100,000,000				1,084,699	01/01/2039	1FE
357122-JL-5	FREMONT CA - COP		09/23/2008	OTHER - ISSUING COMPANY		29,560,000	29,560,000	29,560,000							29,560,000				837,672	08/01/2032	1FE
454795-BC-8	INDIANA HEALTH FACILITY FINANCING AUTHOR		09/15/2008	Called		69,915,000	69,915,000	69,915,000							69,915,000				969,833	11/01/2037	1FE
525184-H4-2	MINNEAPOLIS ST PAUL MN HOUSING		08/13/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		39,605,000	39,605,000	39,605,000							39,605,000				150,975	03/01/2041	1FE
525184-VC-8	FLORIDA HOUSING FINANCE CORP		09/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		34,100,000	34,100,000	34,100,000							34,100,000				236,893	01/01/2048	1FE
52522N-QL-6	WASHINGTON STATE HEALTHCARE FACILITIES A		09/22/2008	Called		36,302,344	36,275,000	36,275,000							36,275,000		27,344	27,344	154,199	01/01/2032	1FE
52522N-QS-1	COLORADO HOUSING AND FINANCE AUTHORITY		09/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		14,975,000	14,975,000	14,975,000							14,975,000				125,610	11/01/2038	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)
57585K-WY-0	MASSACHUSETTS HEALTH&EDUCATIONAL FACILIT		09/26/2008	MERRILL LYNCH		12,495,000	12,495,000	12,495,000							12,495,000				223,661	01/01/2026	1FE
57586C-CU-7	MASSACHUSETTS STATE HEALTH & ED - CHILDR		07/09/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		70,525,000	70,525,000	70,525,000							70,525,000				670,250	10/01/2040	1FE
59465E-S7-9	MICHIGAN STATE HOSPITAL FINANCE AUTHORIT		09/30/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		57,605,000	57,605,000	57,602,120			98		98		57,602,218		2,782	2,782	1,099,766	12/01/2030	1FE
59465M-LA-1	MICHIGAN STATE HOUSING DEVELOPMENT AUTHO		08/25/2008	PRIOR YEAR INCOME															2,611	10/01/2020	1FE
626207-CS-1	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA		09/15/2008	OTHER - ISSUING COMPANY		67,855,000	67,855,000	67,825,144			126		126		67,825,270		29,730	29,730	91,215	01/01/2026	1FE
64468T-7W-1	NEW HAMPSHIRE HOUSING FINANCE AUTHORITY		09/30/2008	MERRILL LYNCH		16,935,000	16,935,000	16,935,000							16,935,000				109,726	01/01/2037	1Z
867868-BH-3	SUNSHINE STATE GOVERNMENTAL FINANCING CO		08/01/2008	Called		11,000,000	11,000,000	11,000,000							11,000,000				134,645	07/01/2016	1FE
917436-DP-9	UTAH HOUSING CORPORATION		07/02/2008	VARIOUS		505,000	505,000	504,732			268		268		505,000				5,914	01/01/2034	1FE
917436-EQ-6	UTAH HOUSING CORPORATION		07/01/2008	SECURITY CALLED BY ISSUER at 100.000		190,000	190,000	189,899			101		101		190,000				2,225	07/01/2034	1FE
944314-FH-1	WAYNE CHARTER COUNTY MI AIRPORT		07/09/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		39,710,000	39,710,000	39,710,000							39,710,000				1,251,698	12/01/2016	1FE
2499999. Bonds - Political Subdivisions						717,067,344	717,040,000	716,987,739			1,510		1,510		716,989,249		78,095	78,095	7,972,626	XXX	XXX
01F060-67-5	FNMA 6.000% FN0021		06/19/2008	VARIOUS		212,989,234	212,800,000	212,989,234							212,989,234					06/01/2034	1
01F060-68-3	FNMA 6.000% FN0030		07/23/2008	VARIOUS		589,877,252	591,048,660	589,877,253							589,877,252					07/01/2034	1
01F062-68-9	FNMA 6.500% FN0083		08/06/2008	BANK OF AMERICA		45,935,156	45,000,000	45,935,156							45,935,156					01/01/2038	1
02R050-69-7	FHLMC 5.000% FH0037		09/04/2008	BARCLAYS BANK OF N Y		97,062,500	100,000,000	97,062,500							97,062,500					08/01/2034	1
02R052-69-3	FHLMC 5.500% FH0039		09/04/2008	BANK OF AMERICA		99,484,375	100,000,000	99,484,375							99,484,375					06/01/2038	1
02R060-69-6	FHLMC 6.000% FH0044		09/30/2008	VARIOUS		197,870,313	197,500,001	197,870,313							197,870,313					02/01/2038	1
12669D-XY-9	CWHL 2003-1 1A14		09/01/2008	MBS PAYDOWN		84,444	84,444	85,441	84,329		115		115		84,444				3,254	09/01/2013	1FE
233244-AH-5	DEPARTMENT OF TRANSPORTATION 5.660% 12/0		09/07/2008	SINKING FUND REDEMPTION		244,060	244,060	213,267	243,765		295		295		244,060				9,105	12/07/2021	1FE
251547-AD-7	DFCS 1997-I A4		09/01/2008	MBS PAYDOWN		1,373	1,373	1,370	1,373						1,373				63	09/15/2015	1FE
31280G-3H-1	FHLMC 6.000% E62600		09/01/2008	MBS PAYDOWN		870	870	855	867		3		3		870				35	12/01/2010	1
31280G-4H-0	FHLMC 6.000% E62624		09/01/2008	MBS PAYDOWN		568	568	558	567		1		1		568				23	12/01/2010	1
31280G-R7-7	FHLMC 6.000% E62310		09/01/2008	MBS PAYDOWN		2,000	2,000	1,964	1,991		8		8		2,000				80	10/01/2010	1
31280G-WY-2	FHLMC 6.000% E62463		09/01/2008	MBS PAYDOWN		1,401	1,401	1,376	1,398		3		3		1,401				56	01/01/2011	1
31280G-ZE-3	FHLMC 6.000% E62541		09/01/2008	MBS PAYDOWN		1,780	1,780	1,748	1,776		4		4		1,780				71	10/01/2010	1
31280L-E4-7	FHLMC 7.000% E65555		09/01/2008	MBS PAYDOWN		1,556	1,556	1,532	1,547		9		9		1,556				73	04/01/2011	1
31283H-2P-9	FHLMC 6.000% G01682		09/01/2008	MBS PAYDOWN		249,997	249,997	247,143	249,750		246		246		249,997				9,834	09/01/2030	1
31283H-2Q-7	FHLMC 6.500% G01683		09/30/2008	VARIOUS		10,321,245	10,007,200	9,824,439	9,836,344		21,173		21,173		9,857,517		463,728	463,728	491,404	06/01/2028	1
31283H-2R-5	FHLMC 6.500% G01684		09/01/2008	MBS PAYDOWN		111,372	111,372	111,379	111,366		6		6		111,372				4,745	07/01/2031	1
31283H-2S-3	FHLMC 7.000% G01685		09/01/2008	MBS PAYDOWN		452,789	452,789	454,069	452,861		(72)		(72)		452,789				21,524	06/01/2028	1
31283H-2T-1	FHLMC 7.500% G01686		09/01/2008	MBS PAYDOWN		298,289	298,289	299,290	298,352		(63)		(63)		298,289				14,582	10/01/2028	1
31283H-5P-6	FHLMC 4.500% G01754		09/01/2008	MBS PAYDOWN		1,789,038	1,789,038	1,723,067	1,787,368		1,670		1,670		1,789,038				55,538	08/01/2033	1
31283H-6S-9	FHLMC 6.500% G01781		09/30/2008	VARIOUS		6,959,826	6,758,926	6,928,955	6,925,263		(17,774)		(17,774)		6,907,490		52,336	52,336	344,154	09/01/2032	1
31283H-7D-1	FHLMC 4.000% G01792		09/01/2008	MBS PAYDOWN		642,496	642,496	600,885	641,750		746		746		642,496				16,203	11/01/2032	1
31283H-M8-5	FHLMC 7.000% G01283		09/01/2008	MBS PAYDOWN		9,698	9,698	9,540	9,685		13		13		9,698				431	03/01/2029	1
31283H-M9-3	FHLMC 7.500% G01284		09/01/2008	MBS PAYDOWN		45,498	45,498	46,388	45,577		(79)		(79)		45,498				2,244	12/01/2023	1
31283H-NA-9	FHLMC 7.500% G01285		09/01/2008	MBS PAYDOWN		46,242	46,242	46,079	46,223		19		19		46,242				2,466	09/01/2028	1
31283H-NC-5	FHLMC 8.000% G01287		09/01/2008	MBS PAYDOWN		34,279	34,279	34,831	34,312		(33)		(33)		34,279				1,865	03/01/2026	1
31283H-ND-3	FHLMC 8.000% G01288		09/01/2008	MBS PAYDOWN		43,765	43,765	44,188	43,791		(27)		(27)		43,765				2,117	03/01/2029	1
31283H-NE-1	FHLMC 8.000% G01289		09/01/2008	MBS PAYDOWN		6,923	6,923	6,988	6,935		(11)		(11)		6,923				363	06/01/2029	1
31283H-UA-1	FHLMC 6.000% G01477		09/26/2008	VARIOUS		9,328,287	9,159,368	9,131,259	9,129,533		3,450		3,450		9,132,983		195,305	195,305	429,655	06/01/2031	1
31283H-VE-2	FHLMC 6.000% G01513		09/01/2008	MBS PAYDOWN		13,301	13,301	13,022	13,280		21		21		13,301				526	01/01/2032	1
31283H-VL-6	FHLMC 6.000% G01519		09/01/2008	MBS PAYDOWN		202,604	202,604	199,362	202,330		274		274		202,604				8,078	08/01/2030	1
31283H-WZ-4	FHLMC 6.000% G01564		09/01/2008	MBS PAYDOWN		249,996	249,996	239,430	249,209		787		787		249,996				9,879	03/01/2031	1
31283K-3W-6	FHLMC 5.500% G11713		09/01/2008	MBS PAYDOWN		6,840,673	6,840,673	6,875,334	6,845,207		(4,535)		(4,535)		6,840,673				248,858	08/01/2018	1
31283K-4D-7	FHLMC 4.500% G11720		09/01/2008	MBS PAYDOWN		675,605	675,605	665,682	674,624		981		981		675,605				20,117	07/01/2019	1
31283K-4M-7	FHLMC 5.500% G11728		09/01/2008	MBS PAYDOWN		4,483,754	4,483,754	4,534,196	4,489,236		(5,482)		(5,482)		4,483,754				164,601	02/01/2019	1
31283K-6C-7	FHLMC 5.500% G11767		09/01/2008	MBS PAYDOWN		1,182,687	1,182,687	1,191,742	1,183,911		(1,224)		(1,224)		1,182,687				43,932	09/01/2018	1
31283K-DM-7	FHLMC 6.500% G11008		09/01/2008	MBS PAYDOWN		58,528	58,528	56,882	57,849		679		679		58,528				2,483	12/01/2008	1
31283K-W8-7	FHLMC 5.000% G11571		09/01/2008	MBS PAYDOWN		468,883	468,883	468,004	468,793		90		90		468,883				15,645	10/01/2018	1
31287M-HQ-6	FHLMC 6.500% C62039		09/30/2008	VARIOUS		58,021	56,347	56,184	56,177		14		14		56,191		1,830	1,830	2,864	01/01/2031	1
31287P-CN-1	FHLMC 6.000% C63677		09/01/2008	MBS PAYDOWN		504	504	495	503		1		1		504				21	11/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287T-RK-3	FHLMC 6.500% C67690		09/01/2008	MBS PAYDOWN		7,116	7,116	7,119	7,116						7,116				308	06/01/2031	1
31287U-A6-9	FHLMC 6.500% C68129		09/01/2008	MBS PAYDOWN		1,408	1,408	1,441	1,413		(5)		(5)		1,408				61	06/01/2031	1
31287U-B6-8	FHLMC 6.500% C68161		09/01/2008	MBS PAYDOWN		342,269	342,269	348,934	342,450		(181)		(181)		342,269				14,785	07/01/2031	1
31287V-DK-3	FHLMC 6.500% C69106		09/01/2008	MBS PAYDOWN		170,065	170,065	174,556	170,408		(343)		(343)		170,065				7,618	05/01/2031	1
31287Y-RK-2	FHLMC 5.500% C71390		09/01/2008	MBS PAYDOWN		16,896	16,896	16,806	16,892		4		4		16,896				574	09/01/2031	1
31288A-J5-5	FHLMC 6.000% C72084		09/01/2008	MBS PAYDOWN		24,269	24,269	24,960	24,273		(4)		(4)		24,269				969	11/01/2031	1
31288C-JL-6	FHLMC 6.000% C73867		09/01/2008	MBS PAYDOWN		45,369	45,369	46,666	45,453		(84)		(84)		45,369				1,816	03/01/2032	1
31288E-7A-9	FHLMC 6.000% C76289		09/01/2008	MBS PAYDOWN		640,732	640,732	639,431	640,573		159		159		640,732				26,241	05/01/2032	1
31288L-M7-3	FHLMC 5.500% P50382		09/01/2008	MBS PAYDOWN		10,239	10,239	10,329	10,241		(2)		(2)		10,239				376	05/01/2034	1
3128CU-3D-6	FHS 205 P0		09/01/2008	MBS PAYDOWN		2,975	2,975	1,901	2,861		114		114		2,975					03/01/2029	1
3128CU-CE-4	FHLMC 7.000% G30069		09/01/2008	MBS PAYDOWN		4,485	4,485	4,508	4,487		(2)		(2)		4,485				192	03/01/2016	1
3128CU-CV-6	FHLMC 6.500% G30084		09/01/2008	MBS PAYDOWN		3,395	3,395	3,356	3,391		4		4		3,395				147	11/01/2015	1
3128CU-FE-1	FHLMC 7.000% G30165		09/01/2008	MBS PAYDOWN		64,231	64,231	66,359	64,540		(309)		(309)		64,231				2,958	10/01/2018	1
3128DU-Q5-7	FHLMC 6.500% D91376		09/01/2008	MBS PAYDOWN		1,096	1,096	1,085	1,094		1		1		1,096				48	05/01/2013	1
3128DU-S7-1	FHLMC 7.500% D91442		09/01/2008	MBS PAYDOWN		2,109	2,109	2,112	2,109						2,109				104	01/01/2016	1
3128DU-VK-8	FHLMC 7.000% D91518		09/01/2008	MBS PAYDOWN		662	662	666	662						662				31	11/01/2016	1
3128DU-WQ-4	FHLMC 7.500% D91555		09/01/2008	MBS PAYDOWN		53	53	53	53						53				3	02/01/2015	1
3128H4-ZU-6	FHLMC 4.500% E97055		09/01/2008	MBS PAYDOWN		789,697	789,697	780,412	788,379		1,318		1,318		789,697				23,271	12/01/2017	1
3128JL-X4-6	FHLMC 4.504% 1B1698 (HYBRID 3/1)		09/15/2008	VARIOUS		635,064	635,064	624,248	631,708		3,356		3,356		635,064				23,830	05/01/2034	1
3128JM-4U-8	FHLMC 4.272% 1B2734 (HYBRID 5/1)		09/15/2008	VARIOUS		476,973	476,973	470,955	476,327		646		646		476,973				15,554	01/01/2035	1
3128JM-H9-1	FHLMC 4.623% 1B2155 (HYBRID 5/1)		09/15/2008	VARIOUS		1,772,080	1,772,080	1,763,981	1,772,080						1,772,080				59,682	04/01/2035	1
3128JM-QT-7	FHLMC 5.038% 1B2365 (HYBRID 5/1)		09/15/2008	VARIOUS		831,803	831,803	832,062	831,803						831,803				36,558	09/01/2035	1
3128JM-SS-7	FHLMC 4.698% 1B2428 (HYBRID 5/1)		09/30/2008	VARIOUS		51,500,669	51,633,572	50,778,391	51,098,776		91,139		91,139		49,745,028		310,754	310,754	1,923,692	11/01/2035	1
3128JN-KV-6	FHLMC 6.014% 1B3107 (HYBRID 5/1)		09/15/2008	VARIOUS		517,128	517,128	520,218	518,312		(1,185)		(1,185)		517,128				24,454	09/01/2036	1
3128JP-ED-8	FHLMC 5.003% 1B3831 (HYBRID 5/1)		09/15/2008	VARIOUS		20,652	20,652	20,432	20,640		12		12		20,652				769	06/01/2035	1
3128JP-FB-1	FHLMC 6.493% 1B3861 (HYBRID 3/1)		09/15/2008	VARIOUS		130,477	130,477	133,739	131,047		(570)		(570)		130,477				7,705	05/01/2035	1
3128JP-FD-7	FHLMC 5.287% 1B3863 (HYBRID 5/1)		09/15/2008	VARIOUS		424,268	424,268	431,229	424,881		(613)		(613)		424,268				17,475	09/01/2034	1
3128JP-FH-8	FHLMC 4.574% 1B3867 (HYBRID 5/1)		09/15/2008	VARIOUS		637,760	637,760	635,468	637,760						637,760				22,332	11/01/2034	1
3128JP-HJ-2	FHLMC 4.902% 1B3932 (HYBRID 5/1)		09/15/2008	VARIOUS		2,679,951	2,679,951	2,662,782	2,679,951						2,679,951				99,535	10/01/2035	1
3128JP-HV-5	FHLMC 4.897% 1B3943 (HYBRID 5/1)		09/16/2008	VARIOUS		17,832,310	17,690,899	17,502,933	17,646,705		10,876		10,876		17,657,581		174,729	174,729	685,587	11/01/2035	1
3128JR-AH-9	FHLMC 4.845% 847208 (HYBRID 3/1)		09/15/2008	VARIOUS		299,160	299,160	297,384	299,160						299,160				10,712	03/01/2033	1
3128JR-BE-5	FHLMC 4.453% 847237 (HYBRID 5/1)		09/15/2008	VARIOUS		1,937,203	1,937,203	1,911,626	1,934,797		2,405		2,405		1,937,203				65,337	02/01/2034	1
3128JR-BP-0	FHLMC 4.601% 847246 (HYBRID 5/1)		09/15/2008	VARIOUS		487,045	487,045	482,251	486,776		270		270		487,045				18,728	02/01/2034	1
3128JR-CJ-3	FHLMC 4.213% 847273 (HYBRID 5/1)		09/15/2008	VARIOUS		415,278	415,278	407,248	414,592		685		685		415,278				13,420	04/01/2034	1
3128JR-G2-6	FHLMC 4.760% 847417 (HYBRID 3/1)		09/15/2008	VARIOUS		429,879	429,879	429,409	429,879						429,879				17,123	04/01/2035	1
3128JR-J4-9	FHLMC 5.516% 847483 (ARM 1/1)		09/15/2008	VARIOUS		136,180	136,180	136,690	136,180						136,180				6,181	12/01/2030	1
3128JR-JQ-0	FHLMC 4.926% 847471 (HYBRID 7/1)		09/15/2008	VARIOUS		598,694	598,694	588,966	597,980		714		714		598,694				23,727	06/01/2035	1
3128JR-KA-3	FHLMC 5.117% 847489 (HYBRID 3/1)		09/15/2008	VARIOUS		2,217,545	2,217,545	2,200,654	2,217,545						2,217,545				74,796	07/01/2035	1
3128JR-KH-8	FHLMC 5.771% 847496 (HYBRID 3/1)		09/15/2008	VARIOUS		1,226,905	1,226,905	1,213,294	1,225,258		1,647		1,647		1,226,905				49,257	02/01/2035	1
3128JR-QS-8	FHLMC 5.734% 847665 (ARM 1/1)		09/15/2008	VARIOUS		2,394,745	2,394,745	2,412,331	2,406,129		(11,384)		(11,384)		2,394,745				102,864	06/01/2034	1
3128JR-QT-6	FHLMC 5.018% 847666 (ARM 1/1)		09/15/2008	VARIOUS		1,755,606	1,755,606	1,756,703	1,755,606						1,755,606				65,937	03/01/2033	1
3128JR-SG-2	FHLMC 6.212% 847719 (HYBRID 5/1)		09/15/2008	VARIOUS		702,004	702,004	708,147	704,137		(2,132)		(2,132)		702,004				33,139	12/01/2036	1
3128JR-SQ-0	FHLMC 6.339% 847727 (HYBRID 5/1)		09/15/2008	VARIOUS		464,319	464,319	469,325	465,783		(1,464)		(1,464)		464,319				21,197	12/01/2036	1
3128JR-T6-3	FHLMC 5.928% 847773 (HYBRID 3/1)		09/15/2008	VARIOUS		560,924	560,924	562,282	561,390		(467)		(467)		560,924				26,740	02/01/2037	1
3128JR-TW-6	FHLMC 5.222% 847765 (ARM 1/1)		09/15/2008	VARIOUS		231,929	231,929	233,668	232,585		(656)		(656)		231,929				10,162	05/01/2034	1
3128K6-6R-6	FHLMC 5.000% A46280		09/25/2008	VARIOUS		9,205,158	9,411,266	9,405,384			331		331		9,405,521		(200,363)	(200,363)	290,012	02/01/2035	1
3128K7-K2-3	FHLMC 5.000% A46613		09/25/2008	VARIOUS		6,527,115	6,659,486	6,382,440	6,426,010		14,324		14,324		6,440,334		86,781	86,781	257,093	02/01/2035	1
3128K7-KJ-6	FHLMC 5.000% A46597		09/25/2008	VARIOUS		17,824,474	18,220,292	17,493,329	17,571,579		12,113		12,113		17,583,692		240,782	240,782	713,092	02/01/2035	1
3128K7-Y6-9	FHLMC 5.000% A47033		09/01/2008	MBS PAYDOWN		572,239	572,239	546,086	571,299		940		940		572,239				18,629	03/01/2035	1
3128KD-4N-2	FHLMC 6.500% A51729		09/25/2008	VARIOUS		13,698,896	13,382,595	13,648,156	13,645,360		(36,956)		(36,956)		13,608,404		90,492	90,492	674,621	04/01/2036	1
3128KE-7L-1	FHLMC 6.000% A52699		09/26/2008	VARIOUS		7,569,309	7,452,477	7,362,814	7,356,816		15,330		15,330		7,372,146		197,162	197,162	346,775	04/01/2036	1
3128KR-WV-2	FHLMC 5.500% A61560		09/25/2008	VARIOUS		26,234,520	26,256,467	25,850,312			359		359		25,850,672		383,848	383,848	87,429	09/01/2035	1
3128L6-F5-3	FHLMC 6.000% A72888		09/01/2008	MBS PAYDOWN		2,786,088	2,786,088	2,805,243			(2,012)		(2,012)		2,786,088				60,246	11/01/2037	1
3128L6-QE-2	FHLMC 5.500% A73153		09/23/2008	VARIOUS		14,850,261	14,861,723	14,966,219			(6,702)		(6,702)		14,960,369		(110,108)	(110,108)	461,565	12/01/2037	1
3128LD-YM-0	FHLMC 6.000% A79716		09/23/2008	VARIOUS		33,810,818	33,260,585	33,286,570			(628)		(628)		33,285,942		524,875	524,875	293,652	04/01/2038	1
3128LX-AE-0	FHLMC 4.500% G01805		09/01/2008	MBS PAYDOWN		30,417	30,417	28,949	30,377		41		41		30,417				903	06/01/2034	1
3128LX-CV-0	FHLMC 5.000% G01884		09/25/2008	VARIOUS		30,451,848	31,116,981	29,882,026	29,953,861		67,717		67,717		30,021,578		430,271	430,271	1,214,086	01/01/2035	1
3128LX-DA-5	FHLMC 5.500% G01897		09/25/2008	VARIOUS		84,825,085	84,888,404	85,432,220	85,361,975		(26,698)		(26,698)		85,335,278		(510,193)	(510,193)	3,643,310	01/01/2035	1
3128LX-FN-5	FHLMC 5.000% G01973		09/01/2008	MBS PAYDOWN		239,441	239,441	230,984	238,931		510		510		239,441				7,951	05/01/2035	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)
3128LX-R5-1	FHLMC 5.500% G02308		09/25/2008	BARCLAYS BANK OF N Y		25,931,030	25,954,918	25,520,984			590		590		25,521,575		409,455	409,455	48,018	02/01/2036	1
3128LX-TD-2	FHLMC 5.500% G02348		09/01/2008	MBS PAYDOWN		4,312,522	4,312,522	4,247,497	4,304,911		7,611		7,611		4,312,522				155,737	02/01/2036	1
3128M1-AB-5	FHLMC 5.000% G11902		09/01/2008	MBS PAYDOWN		794,062	794,062	773,962	791,972		2,089		2,089		794,062				26,496	12/01/2019	1
3128M1-FN-4	FHLMC 7.000% G12073		09/01/2008	MBS PAYDOWN		388,778	388,778	396,553	390,861		(2,083)		(2,083)		388,778				18,113	02/01/2013	1
3128M1-FP-9	FHLMC 7.500% G12074		09/01/2008	MBS PAYDOWN		314,501	314,501	327,081	316,877		(2,376)		(2,376)		314,501				15,824	10/01/2014	1
3128M1-FQ-7	FHLMC 7.500% G12075		09/01/2008	MBS PAYDOWN		201,966	201,966	206,005	203,361		(1,395)		(1,395)		201,966				9,968	09/01/2010	1
3128M1-FR-5	FHLMC 8.000% G12076		09/01/2008	MBS PAYDOWN		97,697	97,697	99,651	98,419		(721)		(721)		97,697				5,139	10/01/2010	1
3128M1-FS-3	FHLMC 8.500% G12077		09/01/2008	MBS PAYDOWN		156,433	156,433	160,343	157,783		(1,350)		(1,350)		156,433				8,704	03/01/2010	1
3128M1-HK-8	FHLMC 6.000% G12134		09/01/2008	MBS PAYDOWN		1,478,095	1,478,095	1,490,567	1,480,022		(1,926)		(1,926)		1,478,095				58,669	10/01/2016	1
3128M1-HL-6	FHLMC 6.000% G12135		09/01/2008	MBS PAYDOWN		136,143	136,143	137,292	136,333		(190)		(190)		136,143				5,376	12/01/2015	1
3128M1-M2-2	FHLMC 6.000% G12277		09/30/2008	VARIOUS		109,496,999	107,546,052	108,335,844	108,291,139		(181,077)		(181,077)		108,110,062		1,386,937	1,386,937	5,026,718	12/01/2020	1
3128M4-U9-2	FHLMC 6.000% G03008		09/01/2008	MBS PAYDOWN		1,160,303	1,160,303	1,146,343	1,158,868		1,435		1,435		1,160,303				45,269	02/01/2037	1
3128M4-W2-5	FHLMC 5.000% G03065		09/01/2008	MBS PAYDOWN		1,230,993	1,230,993	1,230,897			4		4		1,230,993				30,623	12/01/2034	1
3128M5-KW-9	FHLMC 5.500% G03609		09/01/2008	MBS PAYDOWN		185,798	185,798	187,772			(197)		(197)		185,798				5,008	12/01/2036	1
3128M5-MH-0	FHLMC 6.000% G03660		09/23/2008	VARIOUS		35,327,241	34,754,284	34,781,435			(484)		(484)		34,780,951		546,290	546,290	306,380	10/01/2037	1
3128M5-NN-6	FHLMC 6.000% G03697		09/01/2008	MBS PAYDOWN		4,014,958	4,014,958	4,044,168			(2,351)		(2,351)		4,014,958				98,420	02/01/2037	1
3128M5-NP-1	FHLMC 6.000% G03698		09/22/2008	VARIOUS		191,149,134	188,730,413	189,773,591			(132,558)		(132,558)		189,701,204		1,447,930	1,447,930	6,526,338	05/01/2037	1
3128M5-RY-8	FHLMC 5.500% G03803		09/30/2008	VARIOUS		6,741,348	6,747,378	6,821,705			(5,269)		(5,269)		6,798,129		(56,781)	(56,781)	212,405	10/01/2037	1
3128M5-TY-6	FHLMC 5.500% G03867		09/01/2008	MBS PAYDOWN		302,130	302,130	302,602			(44)		(44)		302,130				7,085	11/01/2037	1
3128M5-VS-6	FHLMC 5.500% G03925		07/16/2008	VARIOUS		68,846,944	70,754,037	71,185,194			(37,337)		(37,337)		71,165,834		(2,318,890)	(2,318,890)	1,436,876	10/01/2037	1
3128M5-WP-1	FHLMC 5.500% G03954		09/01/2008	MBS PAYDOWN		439,688	439,688	427,631			26		26		439,688				2,015	09/01/2037	1
3128M6-GV-4	FHLMC 6.000% G04412		09/23/2008	VARIOUS		54,854,240	53,965,942	54,303,229			(5,335)		(5,335)		54,297,894		556,345	556,345	475,423	05/01/2038	1
3128M6-HF-8	FHLMC 5.500% G04430		09/26/2008	VARIOUS		8,010,736	8,005,957	7,801,430			3,297		3,297		7,812,675		198,061	198,061	51,879	12/01/2037	1
3128M6-J6-6	FHLMC 6.000% G04485		09/26/2008	VARIOUS		16,312,000	16,047,576	15,957,308			1,666		1,666		15,958,974		353,026	353,026	114,667	04/01/2038	1
3128M6-KL-1	FHLMC 5.500% G04499		09/23/2008	VARIOUS		33,467,718	33,493,681	32,617,089			13,234		13,234		32,630,322		837,396	837,396	275,366	10/01/2037	1
3128M6-LW-6	FHLMC 5.500% G04541		09/23/2008	VARIOUS		112,750,964	112,838,898	110,408,184			22,638		22,638		110,430,822		2,320,142	2,320,142	882,025	04/01/2038	1
3128M6-ML-9	FHLMC 6.000% G04563		09/26/2008	MORGAN J P SEC INC.		14,367,473	14,132,302	14,163,217			(11)		(11)		14,163,205		204,267	204,267	30,620	02/01/2038	1
3128M6-MZ-8	FHLMC 6.000% G04576		09/22/2008	MORGAN J P SEC INC.		200,092,190	197,500,002	197,870,315							197,870,315		2,221,875	2,221,875	954,583	06/01/2038	1
3128M6-QA-9	FHLMC 6.000% G04649		09/26/2008	MORGAN J P SEC INC.		26,657,537	26,243,384	26,290,540							26,290,540		366,997	366,997	56,861	03/01/2038	1
3128M6-QD-3	FHLMC 5.500% G04652		09/23/2008	BANK OF AMERICA		24,904,955	24,924,428	24,309,106			440		440		24,309,546		595,409	595,409	91,390	04/01/2038	1
3128M6-QF-8	FHLMC 5.500% G04654		09/23/2008	BANK OF AMERICA		49,893,305	49,932,315	48,910,262			752		752		48,911,015		982,290	982,290	183,085	02/01/2038	1
3128M6-SB-5	FHLMC 5.000% G04714		09/26/2008	GREENWICH CAPITAL MARKETS, INC		98,000,000	100,000,000	97,062,500			2,321		2,321		97,064,821		935,179	935,179	180,556	09/01/2038	1
3128MB-DD-6	FHLMC 5.500% G12600		09/24/2008	VARIOUS		20,589,985	20,479,843	20,748,641			(16,305)		(16,305)		20,736,500		(146,515)	(146,515)	458,023	07/01/2021	1
3128MB-Q7-5	FHLMC 5.500% G12978		09/24/2008	VARIOUS		141,683,853	140,919,502	142,218,604			(144,420)		(144,420)		142,134,336		(450,484)	(450,484)	3,968,607	04/01/2022	1
3128MJ-CS-7	FHLMC 5.500% G08080		09/25/2008	VARIOUS		8,689,120	8,694,800	8,750,501	8,736,836		(2,040)		(2,040)		8,734,796		(45,676)	(45,676)	366,385	01/01/2035	1
3128MJ-FA-3	FHLMC 5.500% G08160		09/01/2008	MBS PAYDOWN		739,067	739,067	728,160	737,726		1,342		1,342		739,067				26,012	06/01/2036	1
3128MM-AD-5	FHLMC 5.500% G18003		09/01/2008	MBS PAYDOWN		920,833	920,833	943,710	923,739		(2,907)		(2,907)		920,833				33,400	12/01/2018	1
3128MM-AV-5	FHLMC 4.000% G18019		09/01/2008	MBS PAYDOWN		52,122	52,122	52,785	52,162		(40)		(40)		52,122				1,391	02/01/2019	1
3128MM-CE-1	FHLMC 4.500% G18068		09/01/2008	MBS PAYDOWN		133,476	133,476	131,515	133,295		181		181		133,476				3,956	03/01/2020	1
3128MM-CJ-0	FHLMC 4.500% G18072		09/01/2008	MBS PAYDOWN		248,577	248,577	244,926	248,261		316		316		248,577				7,384	03/01/2020	1
3128MM-HZ-9	FHLMC 5.000% G18247		09/01/2008	MBS PAYDOWN		559,188	559,188	562,421			(75)		(75)		559,188				4,726	02/01/2023	1
3128NC-5G-5	FHLMC 4.709% 1G0847 (HYBRID 7/1)		09/15/2008	VARIOUS		248,913	248,913	244,664	248,659		253		253		248,913				9,537	07/01/2035	1
3128NC-DU-5	FHLMC 5.122% 1G0115 (HYBRID 3/1)		09/15/2008	VARIOUS		456,208	456,208	453,036	456,208						456,208				17,467	03/01/2035	1
3128NC-FK-5	FHLMC 5.066% 1G0170 (HYBRID 5/1)		09/15/2008	VARIOUS		527,969	527,969	521,370	527,625		345		345		527,969				19,228	04/01/2035	1
3128NC-NS-9	FHLMC 5.138% 1G0401 (HYBRID 7/1)		09/15/2008	VARIOUS		503,008	503,008	501,043	503,008						503,008				20,780	11/01/2035	1
3128NC-RW-6	FHLMC 4.756% 1G0501 (HYBRID 5/1)		09/30/2008	VARIOUS		30,447,768	30,447,768	30,397,649	30,443,671		(2,736)		(2,736)		30,440,935		6,833	6,833	1,155,070	06/01/2035	1
3128NE-AD-2	FHLMC 5.100% 1A0004 (HYBRID 5/1)		09/15/2008	VARIOUS		434,025	434,025	431,804	434,025						434,025				16,521	05/01/2035	1
3128NH-NN-9	FHLMC 5.266% 1J1297 (HYBRID 5/1)		09/15/2008	VARIOUS		6,440	6,440	6,401	6,440						6,440				267	03/01/2036	1
3128NU-BC-7	FHLMC 6.018% 1K0035 (HYBRID 5/1)		09/15/2008	VARIOUS		113,004	113,004	113,635	113,497		(493)		(493)		113,004				5,074	08/01/2036	1
3128PD-ZQ-6	FHLMC 4.500% J02551		09/01/2008	MBS PAYDOWN		1,527,231	1,527,231	1,507,375	1,525,259		1,972		1,972		1,527,231				44,790	04/01/2020	1
3128PK-PM-0	FHLMC 5.000% J07628		09/01/2008	MBS PAYDOWN		279,083	279,083	280,696			(32)		(32)		279,083				2,342	03/01/2023	1
3128PL-J2-9	FHLMC 5.500% J08381		09/30/2008	VARIOUS		26,871,631	26,636,160	26,631,998			31		31		26,632,029		239,602	239,602	174,593	05/01/2023	1
3128PL-MC-3	FHLMC 5.500% J08455		09/30/2008	VARIOUS		24,676,070	24,459,847	24,459,847							24,459,847		216,224	216,224	160,326	06/01/2023	1
3128Q2-D3-4	FHLMC 4.681% 1L0122 (HYBRID 3/1)		09/15/2008	VARIOUS		900,251	900,251	898,844	900,251						900,251				43,873	03/01/2034	1
3128Q2-H9-7	FHLMC 4.947% 1L0256 (HYBRID 5/1)		09/30/2008	VARIOUS		31,541,925	31,666,974	31,308,250	31,513,229		19,880		19,880		30,568,086		8,816	8,816	1,471,940	11/01/2035	1
3128Q3-LQ-2	FHLMC 5.427% 1L1235 (HYBRID 7/1)		09/16/2008	VARIOUS		40,741,195	40,285,244	40,110,570	40,285,244						40,285,244		455,951	455,951	1,744,170	01/01/2036	1
3128Q6-AM-4	FHLMC 5.158% 1N0012 (HYBRID 5/1)		09/15/2008	VARIOUS		272,101	272,101	269,582	272,025		76		76		272,101				10,546	05/01/2035	1
3128QJ-7C-4	FHLMC 5.172% 1G1791 (HYBRID 5/1)		09/15/2008	VARIOUS		943,416	943,416	935,308	943,315		101		101		943,416				36,021	11/01/2035	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)
3128QS-3N-4	FHLMC 5.762% 1G2605 (HYBRID 10/1)		09/15/2008	VARIOUS		156,235	156,235	156,753	156,394		(160)		(160)		156,235				6,756	07/01/2036	1
3128QS-3S-3	FHLMC 5.756% 1G2609 (HYBRID 10/1)		09/15/2008	VARIOUS		160,242	160,242	160,743	160,242						160,242				6,884	02/01/2037	1
3128QS-3T-1	FHLMC 5.922% 1G2610 (HYBRID 10/1)		09/15/2008	VARIOUS		457,514	457,514	461,160	458,172		(657)		(657)		457,514				23,496	02/01/2037	1
3128QS-4Q-6	FHLMC 5.868% 1G2631 (HYBRID 10/1)		09/15/2008	VARIOUS		329,571	329,571	331,270	330,030		(459)		(459)		329,571				13,720	02/01/2037	1
3128QS-BF-2	FHLMC 5.745% 1G1838 (HYBRID 3/1)		09/15/2008	VARIOUS		2,302,582	2,302,582	2,304,741	2,302,582						2,302,582				101,111	02/01/2036	1
3128QS-XH-4	FHLMC 6.169% 1G2480 (HYBRID 5/1)		09/15/2008	VARIOUS		485,404	485,404	488,988	486,307		(903)		(903)		485,404				24,867	08/01/2036	1
3128S4-A4-9	FHLMC 5.040% 1Q0027 (HYBRID 7/1)		09/15/2008	VARIOUS		416,345	416,345	410,181	416,036		309		309		416,345				16,208	11/01/2035	1
3128S4-AS-6	FHLMC 4.721% 1Q0017 (HYBRID 3/1)		09/15/2008	VARIOUS		1,440,450	1,440,450	1,431,334	1,440,450						1,440,450				53,863	08/01/2035	1
3128S4-ER-4	FHLMC 6.101% 1Q0144 (HYBRID 5/1)		09/15/2008	VARIOUS		2,245,984	2,245,984	2,265,900	2,253,165		(7,181)		(7,181)		2,245,984				105,102	06/01/2036	1
3128S4-ES-2	FHLMC 6.129% 1Q0145 (HYBRID 5/1)		09/30/2008	VARIOUS		1,518,220	1,518,220	1,529,784	1,523,311		(5,091)		(5,091)		1,518,220				64,180	05/01/2036	1
3128X4-KF-7	FHLMC 4 3/4 9/22/2010		07/18/2008	UBS SECURITIES INC.		10,248,200	10,000,000	9,820,300	9,894,465		20,348		20,348		9,914,813		333,387	333,387	394,514	09/22/2010	1
3128X4-N5-6	FHLMC 5 1/4 02/24/11		07/10/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		50,630,000	50,000,000	49,600,800	49,733,328		41,644		41,644		49,774,972		855,028	855,028	2,311,458	02/24/2011	1
3128X5-3C-0	FHLMC 6 4/16/2037		09/24/2008	UBS SECURITIES INC.		20,178,200	20,590,000	19,680,375	19,688,123		8,276		8,276		19,696,399		481,801	481,801	1,183,925	04/16/2037	1
3128X5-F2-9	FHLMC 6.12 02/23/22		07/28/2008	CITICORP SECURITIES INC		250,000,000	250,000,000	250,000,000	250,000,000						250,000,000				14,280,000	02/23/2022	1
3128X5-GX-0	FHLMC 6 08/15/13		07/17/2008	MERRILL LYNCH		300,765,000	300,000,000	300,337,500	300,028,296		(28,296)		(28,296)		300,000,000		765,000	765,000	16,650,000	08/15/2013	1
3128X5-HL-5	FHLMC 6 08/18/16		07/21/2008	VARIOUS		302,606,000	300,000,000	300,000,000	300,000,000						300,000,000		2,606,000	2,606,000	16,600,000	08/18/2016	1
3128X5-JQ-2	FHLMC 6 9/19/2016		07/21/2008	UBS SECURITIES INC.		125,441,250	125,000,000	124,862,500	124,880,961		5,921		5,921		124,886,883		554,368	554,368	6,312,500	09/19/2016	1
3128X5-V9-6	FHLMC 6 03/30/22		07/25/2008	DEUTSCHE BANK (U K)		124,687,500	125,000,000	125,000,000	125,000,000						125,000,000		(312,500)	(312,500)	6,208,333	03/30/2022	1
3128X5-XF-0	FHLMC 5 3/4 01/23/17		07/24/2008	CITICORP SECURITIES INC		20,098,480	20,000,000	19,964,000	19,967,594		1,476		1,476		19,969,071		129,409	129,409	1,116,858	01/23/2017	1
3128X6-R6-5	FHLMC 5.55 02/06/23		08/20/2008	VARIOUS		54,016,550	55,000,000	55,010,005			(3,998)		(3,998)		55,006,007		(989,457)	(989,457)	1,672,708	02/06/2023	1
3128X6-RG-3	FHLMC 5 5/21/2013		07/24/2008	CITICORP SECURITIES INC		9,961,500	10,000,000	10,000,000	10,000,000						10,000,000		(38,500)	(38,500)	338,889	05/21/2013	1
3128X7-AQ-7	FHLMC 5.815 03/17/23		07/30/2008	CITICORP SECURITIES INC		78,716,000	80,000,000	80,000,000							80,000,000		(1,284,000)	(1,284,000)	1,731,578	03/17/2023	1
312904-RS-6	FHR 1014 F		09/01/2008	MBS PAYDOWN		18,685	18,685	18,066	18,685						18,685				815	04/01/2018	1
31290K-YP-8	FHLMC 9.000% 555218		09/15/2008	VARIOUS		8,672	8,672	8,910	8,688		(16)		(16)		8,672				598	10/01/2016	1
31290L-CG-0	FHLMC 8.000% 555471		09/15/2008	VARIOUS		6,944	6,944	7,164	6,953		(9)		(9)		6,944				430	10/01/2009	1
312916-XQ-7	FHR 1548 Z		09/01/2008	MBS PAYDOWN		145,143	145,143	138,378	144,956		187		187		145,143				6,805	07/01/2023	1
312926-2R-8	FHLMC 6.000% A80784		09/25/2008	VARIOUS		17,187,829	16,954,932	17,006,592			(1,243)		(1,243)		17,005,348		182,480	182,480	121,474	07/01/2038	1
312926-6G-8	FHLMC 6.000% A80871		09/25/2008	GREENWICH CAPITAL MARKETS, INC		40,512,115	39,962,629	40,337,278			(512)		(512)		40,336,766		175,349	175,349	86,586	07/01/2038	1
312927-E7-7	FHLMC 6.000% A81058		09/25/2008	GREENWICH CAPITAL MARKETS, INC		24,888,921	24,551,340	24,754,656			(270)		(270)		24,754,386		134,535	134,535	53,195	07/01/2038	1
312927-E8-5	FHLMC 6.000% A81059		09/25/2008	GREENWICH CAPITAL MARKETS, INC		32,066,129	31,631,200	31,927,743			(406)		(406)		31,927,337		138,792	138,792	68,534	07/01/2038	1
312927-EU-6	FHLMC 6.000% A81047		09/26/2008	MORGAN J P SEC INC.		27,414,519	26,988,605	27,207,888			(289)		(289)		27,207,599		206,921	206,921	58,475	07/01/2038	1
312927-HB-5	FHLMC 5.500% A81126		09/23/2008	BANK OF AMERICA		22,931,929	22,949,859	22,483,690			344		344		22,484,034		447,896	447,896	84,149	06/01/2038	1
312927-ZW-9	FHLMC 5.500% A81657		09/23/2008	BANK OF AMERICA		99,921,875	100,000,000	99,484,375			282		282		99,484,657		437,218	437,218	366,667	09/01/2038	1
31292G-M2-9	FHLMC 9.000% C00377		09/01/2008	MBS PAYDOWN		909	909	957	915		(5)		(5)		909				52	10/01/2023	1
31292H-4K-7	FHLMC 6.000% C01726		09/01/2008	MBS PAYDOWN		37,210	37,210	37,489	37,237		(27)		(27)		37,210				1,511	01/01/2033	1
31292H-CP-7	FHLMC 8.500% C00978		09/01/2008	MBS PAYDOWN		9,507	9,507	9,714	9,541		(34)		(34)		9,507				476	04/01/2029	1
31292H-D6-8	FHLMC 8.000% C01025		09/01/2008	MBS PAYDOWN		4,222	4,222	4,233	4,223		(2)		(2)		4,222				226	02/01/2029	1
31292H-D7-6	FHLMC 8.500% C01026		09/01/2008	MBS PAYDOWN		7,497	7,497	7,661	7,512		(15)		(15)		7,497				425	05/01/2029	1
31292H-DJ-0	FHLMC 8.000% C01005		09/01/2008	MBS PAYDOWN		3,577	3,577	3,581	3,577						3,577				191	04/01/2029	1
31292H-DP-6	FHLMC 8.500% C01010		09/01/2008	MBS PAYDOWN		11,699	11,699	11,933	11,709		(10)		(10)		11,699				622	01/01/2029	1
31292H-EG-5	FHLMC 8.500% C01035		09/01/2008	MBS PAYDOWN		1,587	1,587	1,621	1,589		(3)		(3)		1,587				89	11/01/2028	1
31292H-FU-3	FHLMC 7.500% C01079		09/01/2008	MBS PAYDOWN		45,457	45,457	45,506	45,459		(2)		(2)		45,457				2,237	11/01/2029	1
31292H-FV-1	FHLMC 8.000% C01080		09/01/2008	MBS PAYDOWN		8,382	8,382	8,466	8,391		(9)		(9)		8,382				441	08/01/2029	1
31292H-GE-8	FHLMC 8.500% C01097		09/01/2008	MBS PAYDOWN		31,347	31,347	32,272	31,371		(25)		(25)		31,347				1,602	03/01/2029	1
31292H-P4-0	FHLMC 6.500% C01343		09/01/2008	MBS PAYDOWN		129,268	129,268	129,067	129,247		21		21		129,268				5,607	02/01/2031	1
31292H-QR-8	FHLMC 6.500% C01364		09/01/2008	MBS PAYDOWN		217,262	217,262	217,996	217,308		(46)		(46)		217,262				9,163	04/01/2031	1
31292H-RR-7	FHLMC 6.500% C01396		09/01/2008	MBS PAYDOWN		39,017	39,017	38,963	39,010		7		7		39,017				1,667	09/01/2031	1
31293Q-DU-4	FHLMC 6.500% C26415		09/01/2008	MBS PAYDOWN		1,315	1,315	1,313	1,315						1,315				57	11/01/2027	1
31294B-Y5-8	FHLMC 7.000% C35232		09/01/2008	MBS PAYDOWN		774	774	747	773		1		1		774				38	04/01/2021	1
31294G-3X-0	FHLMC 8.500% C39814		09/01/2008	MBS PAYDOWN		412	412	421	412						412				23	06/01/2030	1
31294G-TS-3	FHLMC 8.500% C39561		09/01/2008	MBS PAYDOWN		636	636	650	636						636				36	05/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294H-CL-4	FHLMC 8.500% C39975		09/01/2008	MBS PAYDOWN		245	245	249	249		(3)		(3)		245				14	10/01/2029	1
31294J-N4-6	FHLMC 6.000% E00411		09/01/2008	MBS PAYDOWN		4,359	4,359	4,281	4,342		17		17		4,359				176	09/01/2010	1
31294J-N8-7	FHLMC 6.000% E00415		09/01/2008	MBS PAYDOWN		2,379	2,379	2,337	2,371		8		8		2,379				93	10/01/2010	1
31294K-V8-5	FHLMC 5.500% E01539		09/01/2008	MBS PAYDOWN		610,761	610,761	627,541	612,608		(1,847)		(1,847)		610,761				22,607	06/01/2018	1
31294K-WE-1	FHLMC 5.000% E01545		09/01/2008	MBS PAYDOWN		427,756	427,756	433,839	428,449		(692)		(692)		427,756				14,477	07/01/2018	1
31294K-XT-7	FHLMC 5.000% E01590		09/01/2008	MBS PAYDOWN		595,721	595,721	604,191	596,705		(984)		(984)		595,721				19,782	08/01/2018	1
31294K-ZU-2	FHLMC 5.500% E01655		09/01/2008	MBS PAYDOWN		621,001	621,001	633,712	622,507		(1,506)		(1,506)		621,001				22,332	02/01/2019	1
312964-B4-0	FHLMC 5.000% B11859		09/01/2008	MBS PAYDOWN		227,705	227,705	229,448	227,874		(169)		(169)		227,705				7,467	06/01/2018	1
312965-QS-8	FHLMC 4.500% B13165		09/01/2008	MBS PAYDOWN		59,385	59,385	58,726	59,297		88		88		59,385				1,782	09/01/2018	1
312967-MF-6	FHLMC 4.000% B14858		09/01/2008	MBS PAYDOWN		133,005	133,005	134,698	133,167		(162)		(162)		133,005				3,520	12/01/2018	1
312968-J9-2	FHLMC 5.500% B15688		09/01/2008	MBS PAYDOWN		643,970	643,970	658,057	645,288		(1,318)		(1,318)		643,970				22,345	01/01/2019	1
31296M-GU-7	FHLMC 5.000% A12911		09/01/2008	MBS PAYDOWN		3,669	3,669	3,646	3,668		1		1		3,669				114	11/01/2032	1
31296T-PT-5	FHLMC 6.000% A18534		09/01/2008	MBS PAYDOWN		688	688	695	689						688				28	05/01/2033	1
31296Y-R6-2	FHLMC 6.000% A22309		09/01/2008	MBS PAYDOWN		33,509	33,509	33,693	33,522		(12)		(12)		33,509				1,348	06/01/2033	1
312972-4Y-5	FHLMC 4.500% B19839		09/01/2008	MBS PAYDOWN		162,132	162,132	160,030	161,938		195		195		162,132				4,970	02/01/2020	1
312972-DE-9	FHLMC 4.500% B19101		09/01/2008	MBS PAYDOWN		59,027	59,027	58,160	58,964		64		64		59,027				1,782	12/01/2019	1
312973-DA-5	FHLMC 4.500% B19997		09/01/2008	MBS PAYDOWN		38,411	38,411	37,846	38,377		33		33		38,411				1,153	06/01/2020	1
31297C-YH-7	FHLMC 6.000% A25212		09/01/2008	MBS PAYDOWN		1,525,346	1,525,346	1,573,490	1,528,825		(3,479)		(3,479)		1,525,346				61,383	07/01/2033	1
31297R-CS-4	FHLMC 5.000% A35481		09/01/2008	MBS PAYDOWN		245,269	245,269	243,315	245,216		53		53		245,269				8,177	09/01/2034	1
31297S-DX-0	FHLMC 5.000% A36418		09/01/2008	MBS PAYDOWN		402,576	402,576	385,828	402,212		364		364		402,576				13,482	02/01/2035	1
31297S-VY-8	FHLMC 5.500% A36931		09/01/2008	MBS PAYDOWN		957,896	957,896	939,411	957,439		457		457		957,896				34,118	03/01/2035	1
31297X-EW-0	FHLMC 9.000% C40149		09/01/2008	MBS PAYDOWN		12,241	12,241	13,067	12,342		(101)		(101)		12,241				813	05/01/2029	1
31297X-FN-9	FHLMC 8.500% C40173		09/01/2008	MBS PAYDOWN		434	434	441	434						434				25	06/01/2030	1
31297X-K6-0	FHLMC 8.000% C40317		07/01/2008	MBS PAYDOWN		45,128	45,128	45,353	45,251		(123)		(123)		45,128				2,106	05/01/2030	1
31297X-SW-5	FHLMC 8.500% C40533		09/01/2008	MBS PAYDOWN		110	110	112	110						110				6	07/01/2030	1
31297Y-2K-7	FHLMC 8.500% C41678		09/01/2008	MBS PAYDOWN		30	30	30	30						30				2	07/01/2030	1
31297Y-BF-8	FHLMC 8.500% C40938		09/01/2008	MBS PAYDOWN		159	159	162	159						159				9	03/01/2029	1
31298E-RK-3	FHLMC 8.500% C45890		09/01/2008	MBS PAYDOWN		1,475	1,475	1,499	1,476		(1)		(1)		1,475				84	03/01/2027	1
31298H-GF-9	FHLMC 8.500% C48298		09/01/2008	MBS PAYDOWN		244	244	248	244						244				14	05/01/2029	1
31298N-PJ-8	FHLMC 6.500% C52225		09/01/2008	MBS PAYDOWN		3,450	3,450	3,453	3,450						3,450				159	09/01/2029	1
31298S-LW-2	FHLMC 7.000% C55741		09/01/2008	MBS PAYDOWN		77,140	77,140	79,418	77,211		(71)		(71)		77,140				3,250	01/01/2030	1
31298S-QL-1	FHLMC 7.000% C55859		09/01/2008	MBS PAYDOWN		4,325	4,325	4,454	4,350		(24)		(24)		4,325				203	04/01/2029	1
31298S-UU-6	FHLMC 7.000% C55995		09/01/2008	MBS PAYDOWN		32,579	32,579	33,551	32,660		(81)		(81)		32,579				1,397	02/01/2029	1
31298T-4W-9	FHLMC 7.000% C57137		09/01/2008	MBS PAYDOWN		126,453	126,453	130,188	126,834		(381)		(381)		126,453				5,663	12/01/2029	1
31335H-E8-2	FHLMC 7.000% C90159		09/01/2008	MBS PAYDOWN		2,895	2,895	2,921	2,899		(4)		(4)		2,895				135	01/01/2016	1
31335H-FW-8	FHLMC 7.000% C90181		09/01/2008	MBS PAYDOWN		8,878	8,878	8,931	8,883		(5)		(5)		8,878				447	06/01/2016	1
31335H-GD-9	FHLMC 7.000% C90196		09/01/2008	MBS PAYDOWN		2,254	2,254	2,273	2,256		(2)		(2)		2,254				112	12/01/2016	1
31335H-GF-4	FHLMC 6.500% C90198		09/01/2008	MBS PAYDOWN		3,012	3,012	2,982	3,008		4		4		3,012				131	02/01/2017	1
31335H-GU-1	FHLMC 6.500% C90211		09/01/2008	MBS PAYDOWN		4,343	4,343	4,323	4,341		2		2		4,343				197	08/01/2017	1
31335H-QJ-5	FHLMC 6.500% C90457		09/01/2008	MBS PAYDOWN		26,169	26,169	26,529	26,212		(43)		(43)		26,169				1,133	11/01/2020	1
31335H-R4-7	FHLMC 7.000% C90507		09/01/2008	MBS PAYDOWN		51,663	51,663	53,180	51,871		(209)		(209)		51,663				2,517	07/01/2021	1
31335H-RC-9	FHLMC 7.000% C90483		09/01/2008	MBS PAYDOWN		13,993	13,993	14,399	14,027		(35)		(35)		13,993				674	02/01/2021	1
31335H-RL-9	FHLMC 7.000% C90491		09/01/2008	MBS PAYDOWN		165,974	165,974	170,798	166,984		(1,010)		(1,010)		165,974				7,492	05/01/2021	1
31335H-RS-4	FHLMC 7.000% C90497		09/01/2008	MBS PAYDOWN		97,494	97,494	100,357	97,714		(220)		(220)		97,494				4,340	04/01/2021	1
31335K-G6-7	FHLMC 6.000% E20221		09/01/2008	MBS PAYDOWN		3,672	3,672	3,608	3,661		11		11		3,672				146	11/01/2010	1
31336C-LT-8	FHLMC 5.990% 972138 (HYBRID 3/1)		09/15/2008	VARIOUS		479,086	479,086	477,364	479,086						479,086				22,555	02/01/2034	1
31336K-DY-8	FHLMC 7.500% F80119		09/01/2008	MBS PAYDOWN		2,312	2,312	2,286	2,308		5		5		2,312				116	09/01/2015	1
31336K-E3-5	FHLMC 7.500% F80154		09/01/2008	MBS PAYDOWN		154	154	154	154						154				8	03/01/2016	1
31336K-E5-0	FHLMC 7.500% F80156		09/01/2008	MBS PAYDOWN		432	432	432	432						432				22	05/01/2016	1
31336K-EN-1	FHLMC 7.500% F80141		09/01/2008	MBS PAYDOWN		188	188	188	188						188				9	07/01/2015	1
31336K-EZ-4	FHLMC 7.500% F80152		09/01/2008	MBS PAYDOWN		357	357	358	357						357				18	12/01/2015	1
31336R-2N-9	FHLMC 4.829% 1B0281 (HYBRID 3/1)		09/15/2008	VARIOUS		48,119	48,119	48,709	48,775		(412)		(412)		48,362				2,461	05/01/2032	1
31336W-BE-8	FHLMC 6.000% G11838		09/01/2008	MBS PAYDOWN		2,013,537	2,013,537	2,060,100	2,020,970		(7,432)		(7,432)		2,013,537				79,507	01/01/2016	1
31336W-C8-0	FHLMC 4.500% G11896		09/01/2008	MBS PAYDOWN		242,274	242,274	233,038	241,409		865		865		242,274				7,275	06/01/2020	1
31336W-C9-8	FHLMC 4.500% G11897		09/01/2008	MBS PAYDOWN		259,039	259,039	249,163	258,078		961		961		259,039				7,748	03/01/2020	1
31336W-CH-0	FHLMC 6.000% G11873		09/01/2008	MBS PAYDOWN		2,317,420	2,317,420	2,369,200	2,326,502		(9,082)		(9,082)		2,317,420				92,496	06/01/2016	1
31337B-A5-3	FHLMC 6.452% 410928 (ARM 1/1)		09/15/2008	VARIOUS		198,126	198,126	199,744	198,396		(270)		(270)		198,126				9,702	06/01/2033	1
313398-L6-4	FHR 2332 Z		09/01/2008	MBS PAYDOWN		145,646	145,646	143,487	145,634		12		12		145,646				6,772	04/01/2031	1
313398-RA-9	FHR 2335 ZJ		09/01/2008	MBS PAYDOWN		431,135	431,135	435,056	430,976		160		160		431,135				20,017	07/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313399-G8-4	FHR 2351 BZ		09/01/2008	MBS PAYDOWN		857,930	857,930	750,192	857,000		930		930		857,930				33,239	07/01/2031	1
31339D-KW-7	FHR 2415 PE		09/01/2008	MBS PAYDOWN		696,534	696,534	660,564	699,055		(2,521)		(2,521)		696,534				27,062	05/01/2017	1
31339G-Y2-1	FHR 2377 ZE		09/01/2008	MBS PAYDOWN		1,486,198	1,486,198	1,216,591	1,486,261		(62)		(62)		1,486,198				54,199	10/01/2031	1
31339L-FJ-4	FHR 2394 ZN		09/01/2008	MBS PAYDOWN		164,689	164,689	141,482	165,277		(589)		(589)		164,689				6,080	02/01/2031	1
31339L-LW-8	FHR 2395 ZG		09/01/2008	MBS PAYDOWN		753,975	753,975	671,890	751,344		2,631		2,631		753,975				30,427	06/01/2031	1
31339L-RM-4	FHR 2390 NA		09/01/2008	MBS PAYDOWN		185,627	185,627	184,380	184,513		1,114		1,114		185,627				7,087	11/01/2008	1
31339N-6W-1	FHR 2403 KE		09/01/2008	MBS PAYDOWN		134,161	134,161	133,574	134,133		28		28		134,161				5,755	01/01/2020	1
31339N-SU-1	FHR 2425 MA		09/01/2008	MBS PAYDOWN		289,437	289,437	290,511	289,890		(453)		(453)		289,437				11,632	07/01/2009	1
31339N-UU-8	FHR 2430 GE		09/01/2008	MBS PAYDOWN		447,410	447,410	442,936	447,715		(305)		(305)		447,410				18,979	02/01/2017	1
31339W-H2-5	FHR 2424 Z		09/01/2008	MBS PAYDOWN		418,780	418,780	363,420	419,198		(418)		(418)		418,780				16,705	01/01/2032	1
3133TA-ZZ-8	FSPC T-7 A6		09/01/2008	MBS PAYDOWN		8,947	8,947	9,338	8,947						8,947				429	10/01/2006	1
3133TE-3E-2	FHR 2054 LZ		09/01/2008	MBS PAYDOWN		940,592	940,592	821,776	939,149		1,443		1,443		940,592				40,562	03/01/2028	1
3133TE-H3-1	FHR 2067 Z		09/01/2008	MBS PAYDOWN		183,654	183,654	171,984	183,618		36		36		183,654				7,648	06/01/2028	1
3133TE-ZA-5	FHR 2078 Z		09/01/2008	MBS PAYDOWN		169,084	169,084	148,270	168,674		410		410		169,084				7,186	05/01/2028	1
3133TG-3U-1	FHR 2080 Z		09/01/2008	MBS PAYDOWN		660,074	660,074	622,574	659,376		698		698		660,074				28,100	08/01/2028	1
3133TH-PK-7	FHR 2114 PL		09/01/2008	MBS PAYDOWN		700,415	700,415	692,644	698,655		1,759		1,759		700,415				27,731	04/01/2009	1
3133TK-2N-9	FHR 2131 BE		07/01/2008	MBS PAYDOWN		219,550	219,550	211,383	215,925		3,626		3,626		219,550				7,684	07/01/2008	1
3133TK-2Y-5	FHR 2131 CG		09/01/2008	MBS PAYDOWN		296,136	296,136	288,640	296,215		(79)		(79)		296,136				13,022	11/01/2019	1
3133TK-LK-4	FHR 2143 CD		09/01/2008	MBS PAYDOWN		492,230	492,230	494,307	492,430		(200)		(200)		492,230				19,753	12/01/2008	1
3133TK-PD-6	FHR 2150 ZA		09/01/2008	MBS PAYDOWN		306,337	306,337	291,496	306,009		328		328		306,337				13,155	01/01/2029	1
3133TK-XL-9	FHR 2152 Z		09/01/2008	MBS PAYDOWN		556,186	556,186	499,549	554,956		1,231		1,231		556,186				24,055	05/01/2029	1
3133TK-Z5-2	FHR 2156 TA		09/01/2008	MBS PAYDOWN		5,931	5,931	5,648	5,902		29		29		5,931				242	06/01/2024	1
3133TL-3L-0	FHR 2158 Z		09/01/2008	MBS PAYDOWN		814,680	814,681	773,337	813,476		1,203		1,203		814,680				35,075	05/01/2029	1
3133TM-3K-0	FHR 2183 Z		09/01/2008	MBS PAYDOWN		349,825	349,825	333,783	349,347		478		478		349,825				18,088	09/01/2029	1
3133TN-6D-1	FHR 2214 ZB		09/01/2008	MBS PAYDOWN		160,092	160,092	153,341	159,941		151		151		160,092				7,998	11/01/2029	1
3133TP-JG-5	FHR 2243 PH		09/01/2008	MBS PAYDOWN		37,160	37,160	36,910	37,152		7		7		37,160				1,627	09/01/2010	1
3133TP-SX-8	FHR 2256 Z		09/01/2008	MBS PAYDOWN		42,900	42,900	45,946	42,957		(57)		(57)		42,900				2,120	09/01/2030	1
3133TP-XH-7	FHR 2260 CZ		09/01/2008	MBS PAYDOWN		42,707	42,707	41,631	42,680		27		27		42,707				2,161	10/01/2030	1
3133TP-YV-5	FHR 2263 M		09/01/2008	MBS PAYDOWN		3,337	3,337	3,308	3,337		1		1		3,337				167	11/01/2029	1
3133TQ-F3-6	FHR 2267 Z		09/01/2008	MBS PAYDOWN		45,207	45,207	44,366	45,201		6		6		45,207				2,233	11/01/2030	1
3133TR-LY-9	FHR 2281 Z		09/01/2008	MBS PAYDOWN		381,491	381,491	351,896	380,886		604		604		381,491				16,642	07/01/2030	1
3133TR-MZ-5	FHR 2285 Z		09/01/2008	MBS PAYDOWN		303,432	303,432	275,300	302,931		501		501		303,432				13,204	09/01/2030	1
3133TS-BS-1	FHR 2293 WE		09/01/2008	MBS PAYDOWN		325,751	325,751	316,907	326,577		(826)		(826)		325,751				14,212	01/01/2016	1
3133TS-E6-6	FHR 2309 KD		09/01/2008	MBS PAYDOWN		399,917	399,917	389,279	400,939		(1,021)		(1,021)		399,917				17,639	05/01/2017	1
3133TS-TD-5	FHR 2303 ZK		09/01/2008	MBS PAYDOWN		905,164	905,164	796,097	902,047		3,116		3,116		905,164				35,006	03/01/2031	1
3133TT-B7-5	FHR 2318 GZ		09/01/2008	MBS PAYDOWN		192,292	192,292	168,407	191,405		886		886		192,292				7,570	03/01/2031	1
3133TT-HJ-3	FHR 2315 ZM		09/01/2008	MBS PAYDOWN		371,916	371,916	345,408	371,275		641		641		371,916				16,155	11/01/2030	1
3133TT-JJ-1	FHR 2317 ZB		09/01/2008	MBS PAYDOWN		545,581	545,581	497,681	545,752		(171)		(171)		545,581				23,213	04/01/2031	1
3133TT-JS-1	FHR 2313 CZ		09/01/2008	MBS PAYDOWN		134,672	134,672	124,487	134,733		(61)		(61)		134,672				5,648	04/01/2031	1
3133TT-JT-9	FHR 2313 EZ		09/01/2008	MBS PAYDOWN		449,124	449,124	377,769	448,674		450		450		449,124				17,626	12/01/2030	1
3133TT-N7-2	FHR 2312 PN		09/01/2008	MBS PAYDOWN		310,780	310,780	302,817	310,936		(156)		(156)		310,780				13,674	08/01/2019	1
3133TT-NH-0	FHR 2312 Z		09/01/2008	MBS PAYDOWN		239,076	239,076	222,310	238,705		371		371		239,076				10,360	07/01/2029	1
3133TT-VR-9	FHR 2328 ZM		09/01/2008	MBS PAYDOWN		336,184	336,184	309,099	335,463		721		721		336,184				14,453	05/01/2031	1
3133TT-X4-8	FHR 2326 ZQ		09/01/2008	MBS PAYDOWN		519,017	519,017	483,921	518,035		982		982		519,017				22,149	01/01/2029	1
3133TT-ZF-1	FHR 2324 Z		09/01/2008	MBS PAYDOWN		261,908	261,908	239,350	261,562		346		346		261,908				11,253	04/01/2031	1
3133TU-KA-5	FHR 2322 PZ		09/01/2008	MBS PAYDOWN		382,193	382,193	349,735	382,337		(144)		(144)		382,193				16,405	06/01/2031	1
3133XL-TL-7	FHLB 5.55% 7/30/2010		07/30/2008	Called		19,820,000	19,820,000	19,924,273			(104,273)		(104,273)		19,820,000				550,005	07/30/2010	1
3133XM-Q8-7	FHLB 5 11/17/17		09/22/2008	BANK OF AMERICA		50,778,500	50,000,000	51,503,236			(8,077)		(8,077)		51,495,159		(716,659)	(716,659)	875,000	11/17/2017	1
3133XR-JK-7	FHLB 0 06/19/15		09/19/2008	Called		50,000,000	50,000,000	50,000,000							50,000,000				887,322	06/19/2015	1
313401-3M-1	FHLMC 10.000% 170230		09/15/2008	VARIOUS		35	35	36	35						35				3	07/01/2017	1
313401-F7-1	FHLMC 9.500% 360030		09/15/2008	VARIOUS		(143)	(143)	(142)	65						65				4	09/01/2016	1
313401-VV-0	FHLMC 9.000% 170193		09/15/2008	VARIOUS		3,224	3,224	3,133	3,213		11		11		3,224				218	07/01/2015	1
313401-WC-1	FHLMC 9.500% 170198		09/15/2008	VARIOUS		6,866	6,866	7,323	6,926		(60)		(60)		6,866				521	08/01/2015	1
31340M-SF-3	FHLMC 9.000% 181418		09/15/2008	VARIOUS		3,950	3,950	3,817	3,903		47		47		3,950				272	10/01/2009	1
31340W-KS-1	FHLMC 12.250% 189305		09/15/2008	VARIOUS		991	991	1,055	1,005		(14)		(14)		991				88	02/01/2010	1
3134 12-A6-5	FHLMC 7.995% 260929		09/15/2008	VARIOUS		27,610	27,610	28,090	27,610						27,610				1,290	10/01/2008	1
31349S-D9-1	FHLMC 4.846% 781028 (HYBRID 5/1)		09/15/2008	VARIOUS		920,028	920,028	913,308	920,028						920,028				33,953	11/01/2033	1
31349S-EA-7	FHLMC 4.894% 781029 (HYBRID 3/1)		09/15/2008	VARIOUS		1,618,732	1,618,732	1,624,297	1,624,069		(5,337)		(5,337)		1,618,732				56,912	11/01/2033	1
31349T-F9-7	FHLMC 5.146% 781992 (HYBRID 3/1)		09/15/2008	VARIOUS		282,762	282,762	281,967	282,762						282,762				16,345	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31349U-H8-4	FHLMC 6.220% 782955 (HYBRID 3/1)		09/15/2008	VARIOUS		779,632	779,632	775,734	779,632						779,632				33,566	12/01/2034	1
31349U-L9-7	FHLMC 5.547% 783052 (HYBRID 3/1)		09/15/2008	VARIOUS		491,531	491,531	488,229	491,531						491,531				19,475	02/01/2035	1
31349U-PQ-5	FHLMC 4.230% 783131 (HYBRID 3/1)		09/15/2008	VARIOUS		1,410,998	1,410,998	1,407,030	1,410,998						1,410,998				44,096	05/01/2035	1
3134A4-AA-2	FHLMC 6 3/4 03/15/31		09/24/2008	MORGAN J P SEC INC.		19,982,662	16,453,000	17,497,738	17,406,074		(13,820)		(13,820)		17,392,255		2,590,407	2,590,407	1,141,427	03/15/2031	1
3134A4-JT-2	FHLMC 5 3/4 01/15/12		07/24/2008	VARIOUS		47,969,327	45,300,000	45,102,066	45,205,067		11,755		11,755		45,216,821		2,752,505	2,752,505	2,650,910	01/15/2012	1
3134A4-KX-1	FHLMC 6 1/4 07/15/32		09/24/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		1,921,916	1,665,000	1,630,197	1,632,764		413		413		1,633,177		288,739	288,739	124,297	07/15/2032	1
31351B-MJ-1	FHS 191 PO		09/01/2008	MBS PAYDOWN		3,920	3,920	3,403	3,872		48		48		3,920					10/01/2026	1
31358B-AA-6	FNMA 0 02/01/19		07/14/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		10,160,632	24,100,000	8,376,196	11,912,030		415,200		415,200		12,327,230		(2,166,597)	(2,166,597)		02/01/2019	1
31358D-CS-1	FNMA 0 08/07/28		07/02/2008	UBS SECURITIES INC.		6,115,320	18,000,000	4,048,740	5,068,119		160,116		160,116		5,228,235		887,085	887,085		08/07/2028	1
31358E-NS-7	FNR 1990-71 H		09/01/2008	MBS PAYDOWN		25,775	25,776	27,226	25,958		(183)		(183)		25,775				1,470	06/01/2017	1
31358H-FB-6	FNR G-18 Z		09/01/2008	MBS PAYDOWN		68,900	68,900	73,670	69,307		(408)		(408)		68,900				4,016	05/01/2021	1
31358K-U4-8	FNR G-45 Z		09/01/2008	MBS PAYDOWN		52,891	52,891	56,127	52,891						52,891				3,498	02/01/2009	1
31358M-PL-2	FNR G92-24 Z		09/01/2008	MBS PAYDOWN		269,347	269,347	219,190	267,186		2,161		2,161		269,347				11,924	03/01/2022	1
31358N-CS-9	FNR 1992-82 IO		09/25/2008	INTEREST ONLY PAYMENT				2,246	2,016		(2,016)		(2,016)						266	03/01/2022	1
31358P-CB-1	FNR G92-40 ZC		09/01/2008	MBS PAYDOWN		146,301	146,301	119,787	145,185		1,116		1,116		146,301				6,816	07/01/2022	1
31358P-PL-5	FNR G92-48 Z		09/01/2008	MBS PAYDOWN		188,997	188,997	157,638	187,789		1,208		1,208		188,997				9,688	08/01/2022	1
31358Q-TG-0	FNR G92-52 Z		09/01/2008	MBS PAYDOWN		195,437	195,437	194,464	195,461		(25)		(25)		195,437				9,287	09/01/2022	1
31358Q-Y3-3	FNR 1992-184 X		09/01/2008	MBS PAYDOWN		199,507	199,507	203,727	199,567		(60)		(60)		199,507				9,034	10/01/2022	1
31358T-WE-5	FNR 1993-25 J		09/01/2008	MBS PAYDOWN		13,367	13,367	13,250	13,357		10		10		13,367				657	03/01/2023	1
31359F-5R-5	FNR 1994-3 PK		09/01/2008	MBS PAYDOWN		114,130	114,130	97,225	112,177		1,953		1,953		114,130				4,067	11/01/2008	1
31359F-VN-5	FNR 1993-226 PJ		09/01/2008	MBS PAYDOWN		1,716,754	1,716,754	1,748,407	1,721,767		(5,013)		(5,013)		1,716,754				68,705	03/01/2010	1
31359G-P3-4	FNR 1994-37 L		09/01/2008	MBS PAYDOWN		414,039	414,039	399,547	413,695		344		344		414,039				17,729	03/01/2024	1
31359K-LR-6	FNR 1996-31 IO		09/25/2008	INTEREST ONLY PAYMENT				656	767		(767)		(767)						149	02/01/2026	1
31359M-2T-9	FNMA 6.3 12/21/26		09/22/2008	VARIOUS		249,768,000	250,000,000	250,000,000	250,000,000						250,000,000		(232,000)	(232,000)	11,427,500	12/21/2026	1
31359M-EL-3	FNMA 0 06/01/17		07/25/2008	MERRILL LYNCH		77,737,800	120,000,000	44,929,931	64,860,208		2,464,752		2,464,752		67,324,959		10,412,841	10,412,841		06/01/2017	1
31359M-EU-3	FNMA 6 1/4 05/15/29		09/24/2008	FIRST BOSTON CORPORATION		7,474,365	6,594,000	7,042,041	6,998,577		(3,230,711)		(3,230,711)		6,990,755		483,610	483,610	354,885	05/15/2029	1
31359M-F4-0	FNMA 4 1/2 02/15/11		07/10/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		20,440,345	19,900,000	19,486,777	19,630,287						19,673,024		767,321	767,321	810,925	02/15/2011	1
31359M-FG-3	FNMA 7 1/4 01/15/10		07/18/2008	MORGAN J P SEC INC.		6,775,104	6,400,000	6,406,656	6,401,783		(460)		(460)		6,401,323		373,781	373,781	471,733	01/15/2010	1
31359M-G7-2	FNMA 5.8 02/09/26		07/16/2008	BARCLAYS BANK OF N Y		49,540,000	50,000,000	50,000,000	50,000,000						50,000,000		(460,000)	(460,000)	2,722,778	02/09/2026	1
31359M-GK-3	FNMA 6 5/8 11/15/30		09/24/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		771,388	645,000	734,475	729,064		(1,380)		(1,380)		727,683		43,705	43,705	36,796	11/15/2030	1
31359M-MQ-3	FNMA 6 1/8 03/15/12		07/18/2008	BANK OF AMERICA		27,888,380	26,000,000	26,902,150	26,449,183		(53,482)		(53,482)		26,395,701		1,492,679	1,492,679	1,353,625	03/15/2012	1
31359M-NU-3	FNMA 5 1/4 08/01/12		07/08/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		2,408,688	2,380,000	2,330,634	2,332,304		4,892		4,892		2,337,195		71,492	71,492	117,314	08/01/2012	1
31359M-RK-1	FNMA 4 5/8 05/01/13		07/09/2008	MORGAN STANLEY & CO. INC		5,009,095	5,125,000	4,874,161	4,880,744		20,952		20,952		4,901,696		107,399	107,399	163,947	05/01/2013	1
31359M-TP-8	FNMA		07/09/2008	MORGAN STANLEY & CO. INC		2,285,305	2,300,000	2,231,704	2,233,434		4,973		4,973		2,238,407		46,898	46,898	120,494	01/02/2014	1
31359M-UB-7	FNMA FLOAT 02/17/09		07/21/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		22,267,080	22,000,000	22,000,000	22,000,000						22,000,000		267,080	267,080	656,207	02/17/2009	1
31359N-4R-9	FNR 1997-20 FB		09/01/2008	MBS PAYDOWN		34,827	34,827	33,477	34,653		174		174		34,827				1,100	05/01/2019	1
31359S-3T-5	FNR 2001-23 ZD		09/01/2008	MBS PAYDOWN		795,194	795,194	694,517	792,997		2,197		2,197		795,194				31,886	03/01/2031	1
31359S-G9-5	FNR 2001-20 ZG		09/01/2008	MBS PAYDOWN		899,892	899,892	787,052	896,862		3,030		3,030		899,892				36,539	12/01/2030	1
31359S-N7-1	FNR 2001-19 ZE		09/01/2008	MBS PAYDOWN		488,888	488,888	438,091	485,706		3,182		3,182		488,888				18,789	03/01/2031	1
31359S-XG-0	FNR 2001-20 ZM		09/01/2008	MBS PAYDOWN		754,731	754,731	651,376	751,616		3,115		3,115		754,731				29,577	03/01/2031	1
31359T-S4-1	FNR 1998-38 ZC		09/01/2008	MBS PAYDOWN		77,348	77,348	81,193	77,651		(303)		(303)		77,348				3,353	03/01/2027	1
31359T-UG-1	FNR 1998-35 BZ		09/01/2008	MBS PAYDOWN		310,599	310,599	307,054	310,414		186		186		310,599				14,186	10/01/2026	1
31359T-Z4-3	FNR 1998-39 GZ		09/01/2008	MBS PAYDOWN		346,362	346,362	344,644	346,199		162		162		346,362				16,022	02/01/2027	1
31359U-3M-5	FNR 1998-66 FB		09/25/2008	MBS PAYDOWN		68,982	68,982	69,090	69,055		(73)		(73)		68,982				1,455	11/25/2022	1
31359U-NJ-0	FNR 1998-44 ZA		09/01/2008	MBS PAYDOWN		202,776	202,776	188,378	202,143		634		634		202,776				8,494	05/01/2028	1
31359V-C6-8	FNR 1999-24 ZJ		09/01/2008	MBS PAYDOWN		283,943	283,943	270,073	283,296		647		647		283,943				12,328	09/01/2027	1
31359V-D9-1	FNR 1999-23 Z		09/01/2008	MBS PAYDOWN		343,392	343,392	324,787	343,051		341		341		343,392				15,627	09/01/2028	1
31359V-HQ-9	FNR 1999-11 Z		09/01/2008	MBS PAYDOWN		287,967	287,967	285,918	287,766		201		201		287,967				10,414	07/01/2027	1
31359X-G3-7	FNR 2000-6 TZ		09/01/2008	MBS PAYDOWN		194,833	194,833	188,031	194,743		90		90		194,833				9,505	01/01/2030	1
31359X-PP-8	FNR 1999-64 KH		09/01/2008	MBS PAYDOWN		521,108	521,108	506,859	520,947		161		161		521,108				22,069	04/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313603-LL-4	FNR 1989-94 G		09/01/2008	MBS PAYDOWN		24,030	24,030	24,001	24,026		4		4		24,030				1,097	11/01/2019	1
31360Y-UV-4	FNMA 10.000% 020396		09/01/2008	MBS PAYDOWN		42	42	46	42		(1)		(1)		42				3	11/01/2010	1
313614-4B-2	FNMA 10.000% 050318		09/01/2008	MBS PAYDOWN		28	28	28	28						28				2	10/01/2018	1
313615-HN-9	FNMA 8.000% 050637		09/01/2008	MBS PAYDOWN		151	151	158	152		(1)		(1)		151				7	09/01/2021	1
313615-JA-5	FNMA 8.000% 050657		09/01/2008	MBS PAYDOWN		172	172	180	173		(1)		(1)		172				9	12/01/2021	1
313615-M9-4	FNMA 8.000% 050784		09/01/2008	MBS PAYDOWN		11	11	12	11						11				1	10/01/2022	1
313615-MN-3	FNMA 7.000% 050765		09/01/2008	MBS PAYDOWN		785	785	799	786		(1)		(1)		785				36	09/01/2021	1
313615-US-3	FNMA 7.000% 050993		09/01/2008	MBS PAYDOWN		14,259	14,259	13,871	14,214		45		45		14,259				664	07/01/2022	1
31361B-MZ-3	FNMA 10.500% 026476		09/01/2008	MBS PAYDOWN		340	340	349	340						340				24	02/01/2009	1
31362C-M9-8	FNMA 9.000% 057084		09/01/2008	MBS PAYDOWN		4,581	4,581	4,467	4,541		40		40		4,581				270	03/01/2009	1
31362T-CF-8	FNMA 10.000% 070270		09/01/2008	MBS PAYDOWN		688	688	753	698		(10)		(10)		688				44	09/01/2015	1
31362T-Q5-5	FNMA 9.000% 070676		09/01/2008	MBS PAYDOWN		3	3	3	3						3					01/01/2019	1
313637-FB-1	FNMA 6.64000000% 109162		09/01/2008	MBS PAYDOWN		2,310	2,310	2,310	2,310						2,310				102	03/01/2028	1
313637-FH-8	FNMA 6.64000000% 109168		09/01/2008	MBS PAYDOWN		2,586	2,586	2,586	2,586						2,586				115	06/01/2028	1
313637-LM-0	FNMA 6.24000000% 109332		09/01/2008	MBS PAYDOWN		1,864	1,864	1,864	1,864						1,864				78	07/01/2029	1
31364H-CV-7	FNS 22 2		09/29/2008	INTEREST ONLY PAYMENT															126	09/01/2016	1
31364H-E2-9	FNS 246 2		09/25/2008	INTEREST ONLY PAYMENT				3,852	3,548		(3,548)		(3,548)						904	10/01/2023	1
31364H-G7-6	FNS 257 1		09/01/2008	MBS PAYDOWN		63,726	63,726	54,396	62,755		971		971		63,726					01/01/2024	1
31364H-H2-6	FNS 258 2		09/25/2008	INTEREST ONLY PAYMENT				8,152	7,550		(7,550)		(7,550)						1,885	02/01/2024	1
31364H-S3-2	FNS 295 1		09/01/2008	MBS PAYDOWN		31,376	31,376	20,786	30,194		1,181		1,181		31,376					04/01/2024	1
31364H-S4-0	FNS 295 2		09/25/2008	INTEREST ONLY PAYMENT				8,630	7,562		(7,562)		(7,562)						1,737	05/01/2024	1
31365D-JZ-9	FNMA 8.000% 124580		09/01/2008	MBS PAYDOWN		88	88	92	88						88				4	12/01/2020	1
31365D-S2-2	FNMA 10.000% 124837		09/01/2008	MBS PAYDOWN		2,158	2,158	2,360	2,174		(17)		(17)		2,158				142	05/01/2016	1
31367Y-YP-6	FNMA 10.000% 183518		09/01/2008	MBS PAYDOWN		102	102	109	103						102				7	06/01/2017	1
31368H-4V-2	FNMA 7.000% 190836		09/01/2008	MBS PAYDOWN		17,679	17,679	17,571	17,579		100		100		17,679				800	12/01/2008	1
31368H-6Z-1	FNMA 7.500% 190888		09/01/2008	MBS PAYDOWN		17,907	17,907	17,918	17,907						17,907				889	08/01/2008	1
31368H-M2-6	FNMA 5.000% 190377		09/25/2008	VARIOUS		4,122,772	4,143,372	3,986,616	4,095,812		9,496		9,496		4,105,307		17,465	17,465	143,609	11/01/2035	1
31368N-ES-5	FNMA 7.000% 194645		09/01/2008	MBS PAYDOWN		128	128	129	128						128				6	12/01/2012	1
31369R-5Y-2	FNMA 8.000% 218763		09/01/2008	MBS PAYDOWN		107	107	112	107						107				6	03/01/2023	1
31369T-JU-1	FNMA 6.000% 219975		09/01/2008	VARIOUS		7,770	7,770	7,634	7,649		121		121		7,770				290	09/01/2008	1
31369T-VF-0	FNMA 7.000% 220314		09/01/2008	MBS PAYDOWN		57	57	58	57						57				3	07/01/2023	1
31369V-W2-3	FNMA 7.000% 222165		07/25/2008	MBS PAYDOWN		382	382	377	376		6		6		382				16	08/01/2008	1
3136F7-X5-1	FNMA 6 08/29/16		07/21/2008	UBS SECURITIES INC.		30,096,000	30,000,000	29,925,000	29,960,258		11,117		11,117		29,971,374		124,626	124,626	1,620,000	08/29/2016	1
3136FC-MS-2	FNS 354 17		09/01/2008	MBS PAYDOWN		75,451	75,451	82,418	75,946		(495)		(495)		75,451				3,745	08/01/2034	1
3136FC-MV-5	FNS 354 20		09/01/2008	MBS PAYDOWN		75,451	75,451	86,898	76,264		(813)		(813)		75,451				4,494	08/01/2034	1
31370B-DN-9	FNMA 7.000% 226109		09/01/2008	MBS PAYDOWN		731	731	744	731						731				34	01/01/2022	1
31370B-FA-5	FNMA 7.000% 226161		09/01/2008	MBS PAYDOWN		241	241	243	241						241				12	08/01/2020	1
31371E-2Y-0	FNMA 8.000% 250191		09/01/2008	MBS PAYDOWN		286	286	297	287		(1)		(1)		286				15	05/01/2014	1
31371E-VB-8	FNMA 7.000% 250010		09/01/2008	MBS PAYDOWN		2,164	2,164	2,176	2,164						2,164				101	02/01/2009	1
31371E-YE-9	FNMA 8.000% 250109		09/01/2008	MBS PAYDOWN		1,781	1,781	1,836	1,788		(6)		(6)		1,781				95	03/01/2014	1
31371F-4F-6	FNMA 8.000% 251122		09/01/2008	MBS PAYDOWN		85	85	87	85						85				5	01/01/2017	1
31371F-4T-6	FNMA 8.000% 251134		09/01/2008	MBS PAYDOWN		412	412	424	415		(3)		(3)		412				24	08/01/2015	1
31371F-CY-6	FNMA 7.000% 250387		09/01/2008	MBS PAYDOWN		1,340	1,340	1,321	1,335		4		4		1,340				63	08/01/2010	1
31371F-DV-1	FNMA 8.000% 250416		09/01/2008	MBS PAYDOWN		107	107	110	107						107				6	02/01/2015	1
31371F-EE-8	FNMA 7.500% 250433		09/01/2008	MBS PAYDOWN		623	623	627	624		(1)		(1)		623				34	05/01/2024	1
31371F-GY-2	FNMA 7.000% 250515		09/01/2008	MBS PAYDOWN		5,969	5,969	5,998	5,971		(2)		(2)		5,969				281	09/01/2024	1
31371F-M6-6	FNMA 8.000% 250681		09/01/2008	MBS PAYDOWN		1,755	1,755	1,809	1,762		(6)		(6)		1,755				94	07/01/2014	1
31371F-PV-8	FNMA 7.500% 250736		09/01/2008	MBS PAYDOWN		212	212	215	212						212				11	07/01/2025	1
31371F-VL-3	FNMA 7.000% 250919		09/01/2008	MBS PAYDOWN		334	334	336	334						334				16	12/01/2011	1
31371F-X2-3	FNMA 7.000% 250997		09/01/2008	MBS PAYDOWN		757	757	755	757						757				36	06/01/2016	1
31371G-BR-0	FNMA 8.000% 251248		09/01/2008	MBS PAYDOWN		217	217	224	217		(1)		(1)		217				12	02/01/2017	1
31371G-EP-1	FNMA 7.000% 251342		09/01/2008	MBS PAYDOWN		750	750	756	751		(1)		(1)		750				35	10/01/2016	1
31371G-HH-6	FNMA 7.000% 251432		09/01/2008	MBS PAYDOWN		2,744	2,744	2,766	2,746		(2)		(2)		2,744				133	01/01/2017	1
31371G-HT-0	FNMA 8.000% 251442		09/01/2008	MBS PAYDOWN		1,250	1,250	1,288	1,253		(3)		(3)		1,250				67	07/01/2017	1
31371G-KU-3	FNMA 6.500% 251507		09/01/2008	MBS PAYDOWN		1,760	1,760	1,739	1,754		6		6		1,760				77	03/01/2017	1
31371G-KV-1	FNMA 6.500% 251508		09/01/2008	MBS PAYDOWN		14,194	14,194	14,019	14,167		27		27		14,194				558	09/01/2016	1
31371G-M2-3	FNMA 6.500% 251577		09/01/2008	MBS PAYDOWN		590	590	586	589		1		1		590				26	05/01/2017	1
31371G-PJ-3	FNMA 6.500% 251625		09/01/2008	MBS PAYDOWN		600	600	596	600						600				26	02/01/2017	1
31371G-RW-2	FNMA 7.000% 251701		09/01/2008	MBS PAYDOWN		1,192	1,192	1,175	1,189		2		2		1,192				57	09/01/2012	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)
31371J-5E-0	FNMA 6.000% 253845		09/01/2008	MBS PAYDOWN		36,049	36,049	36,464	36,116		(66)		(66)		36,049				1,446	10/01/2015	1
31371J-6H-2	FNMA 8.500% 253872		09/01/2008	MBS PAYDOWN		3	3	3	3						3					08/01/2030	1
31371J-6R-0	FNMA 6.500% 253880		09/01/2008	MBS PAYDOWN		64,576	64,576	65,570	64,713		(137)		(137)		64,576				2,796	09/01/2015	1
31371J-CK-8	FNMA 7.000% 253074		09/01/2008	MBS PAYDOWN		27,002	27,002	27,812	27,081		(80)		(80)		27,002				1,257	03/01/2019	1
31371J-GA-6	FNMA 7.500% 253193		09/01/2008	MBS PAYDOWN		13,510	13,510	13,894	13,563		(53)		(53)		13,510				668	10/01/2014	1
31371J-JG-0	FNMA 7.500% 253263		09/01/2008	MBS PAYDOWN		96,298	96,298	101,655	97,192		(894)		(894)		96,298				4,837	09/01/2014	1
31371J-LV-4	FNMA 7.500% 253340		09/01/2008	MBS PAYDOWN		698	698	714	700		(2)		(2)		698				34	10/01/2014	1
31371J-MA-9	FNMA 7.500% 253353		09/01/2008	MBS PAYDOWN		23,917	23,917	24,649	24,037		(121)		(121)		23,917				1,238	10/01/2014	1
31371J-NF-7	FNMA 7.500% 253390		09/01/2008	MBS PAYDOWN		12,228	12,228	12,576	12,267		(39)		(39)		12,228				579	01/01/2015	1
31371J-PQ-1	FNMA 7.500% 253431		09/01/2008	MBS PAYDOWN		8,621	8,621	8,866	8,676		(55)		(55)		8,621				411	11/01/2014	1
31371J-PX-6	FNMA 8.500% 253438		09/01/2008	MBS PAYDOWN		20	20	21	20						20				1	11/01/2028	1
31371J-Q3-1	FNMA 7.500% 253474		09/01/2008	MBS PAYDOWN		6,096	6,096	6,279	6,117		(21)		(21)		6,096				288	12/01/2014	1
31371J-Q9-8	FNMA 7.500% 253480		09/01/2008	MBS PAYDOWN		54,022	54,022	53,905	54,013		9		9		54,022				2,623	06/01/2029	1
31371J-R6-3	FNMA 7.500% 253509		09/01/2008	MBS PAYDOWN		38,087	38,087	39,153	38,224		(137)		(137)		38,087				1,906	03/01/2015	1
31371J-RB-2	FNMA 8.500% 253482		09/01/2008	MBS PAYDOWN		931	931	946	933		(1)		(1)		931				53	06/01/2029	1
31371J-SE-5	FNMA 8.500% 253517		09/01/2008	MBS PAYDOWN		27	27	27	27						27				2	08/01/2029	1
31371J-UF-9	FNMA 7.500% 253582		09/01/2008	MBS PAYDOWN		30,281	30,281	31,129	30,375		(93)		(93)		30,281				1,534	04/01/2015	1
31371K-2W-0	FNMA 6.000% 254689		09/01/2008	MBS PAYDOWN		85,909	85,909	89,466	86,278		(369)		(369)		85,909				3,397	08/01/2022	1
31371K-4Y-4	FNMA 6.000% 254739		09/01/2008	MBS PAYDOWN		604,627	604,627	629,479	607,047		(2,420)		(2,420)		604,627				23,087	08/01/2022	1
31371K-5Y-3	FNMA 6.000% 254763		09/01/2008	MBS PAYDOWN		869,186	869,186	905,301	872,139		(2,953)		(2,953)		869,186				35,167	10/01/2022	1
31371K-7J-4	FNMA 5.000% 254797		09/01/2008	MBS PAYDOWN		59,944	59,944	58,564	59,796		149		149		59,944				1,980	12/01/2022	1
31371K-AU-5	FNMA 8.500% 253919		09/01/2008	MBS PAYDOWN		7,551	7,551	7,695	7,557		(6)		(6)		7,551				480	01/01/2031	1
31371K-B4-2	FNMA 8.500% 253959		09/01/2008	MBS PAYDOWN		1,065	1,065	1,085	1,065						1,065				60	04/01/2031	1
31371K-BP-5	FNMA 7.000% 253946		09/01/2008	MBS PAYDOWN		25,739	25,739	26,419	25,791		(51)		(51)		25,739				1,140	12/01/2020	1
31371K-DV-0	FNMA 8.500% 254016		09/01/2008	MBS PAYDOWN		343	343	350	343						343				19	07/01/2031	1
31371K-ES-6	FNMA 7.000% 254045		09/01/2008	MBS PAYDOWN		21,774	21,774	22,420	21,847		(73)		(73)		21,774				993	03/01/2021	1
31371K-EU-1	FNMA 6.000% 254047		09/01/2008	MBS PAYDOWN		4,531	4,531	4,539	4,532		(2)		(2)		4,531				178	04/01/2016	1
31371K-F6-3	FNMA 6.000% 254089		09/01/2008	MBS PAYDOWN		15,748	15,748	15,775	15,754		(5)		(5)		15,748				619	04/01/2016	1
31371K-FP-1	FNMA 8.500% 254074		09/01/2008	MBS PAYDOWN		235	235	240	235						235				13	09/01/2031	1
31371K-GT-2	FNMA 7.000% 254110		09/01/2008	MBS PAYDOWN		126,364	126,364	130,056	127,080		(716)		(716)		126,364				5,930	04/01/2021	1
31371K-GV-7	FNMA 8.500% 254112		09/01/2008	MBS PAYDOWN		569	569	582	570		(1)		(1)		569				32	08/01/2031	1
31371K-JD-4	FNMA 7.000% 254160		09/01/2008	MBS PAYDOWN		81,555	81,555	83,938	81,758		(203)		(203)		81,555				3,584	05/01/2021	1
31371K-MJ-7	FNMA 6.500% 254261		09/01/2008	MBS PAYDOWN		31,579	31,579	32,457	31,691		(112)		(112)		31,579				1,328	09/01/2016	1
31371L-CD-9	FNMA 5.000% 254868		09/22/2008	VARIOUS		2,774,130	2,825,050	2,758,617	2,755,399		5,375		5,375		2,760,774		13,356	13,356	110,650	11/01/2032	1
31371L-J9-1	FNMA 4.500% 255088		09/01/2008	MBS PAYDOWN		459,168	459,168	469,714	460,809		(1,641)		(1,641)		459,168				13,779	08/01/2013	1
31371M-6M-4	FNMA 5.500% 256576		09/01/2008	MBS PAYDOWN		2,273,817	2,273,817	2,232,866	2,271,365		2,452		2,452		2,273,817				82,931	12/01/2036	1
31371M-6N-2	FNMA 6.000% 256577		09/01/2008	MBS PAYDOWN		1,913,799	1,913,799	1,915,593	1,913,337		462		462		1,913,799				76,149	12/01/2036	1
31371M-CF-2	FNMA 5.500% 255770		09/01/2008	MBS PAYDOWN		426,469	426,469	429,184	426,580		(111)		(111)		426,469				15,569	12/01/2034	1
31371N-AN-5	FNMA 5.500% 256613		09/01/2008	MBS PAYDOWN		292,705	292,705	289,252	292,535		170		170		292,705				10,584	01/01/2037	1
31371N-AP-0	FNMA 6.000% 256614 (10/20 10)		09/01/2008	MBS PAYDOWN		602,799	602,799	603,365	602,642		157		157		602,799				23,842	01/01/2037	1
31371N-BU-8	FNMA 6.000% 256651		09/01/2008	MBS PAYDOWN		925,721	925,721	925,576	925,708		12		12		925,721				37,150	02/01/2037	1
31371N-CY-9	FNMA 5.500% 256687		09/01/2008	MBS PAYDOWN		1,714,511	1,714,511	1,695,505	1,713,777		733		733		1,714,511				63,113	03/01/2037	1
31371N-HV-0	FNMA 6.000% 256844		09/25/2008	VARIOUS		8,569,554	8,447,531	8,322,138	8,323,072		11,406		11,406		8,334,478		235,076	235,076	395,310	05/01/2037	1
31371N-J5-5	FNMA 6.500% 256884		09/25/2008	VARIOUS		25,062,057	24,422,217	24,921,384			(9,518)		(9,518)		24,898,991		163,065	163,065	187,527	06/01/2037	1
31371N-P5-8	FNMA 6.000% 257044 (10/20 10)		09/01/2008	MBS PAYDOWN		4,619,927	4,619,927	4,640,739			(2,070)		(2,070)		4,619,927				112,483	12/01/2037	1
31371N-VZ-5	FNMA 6.000% 257232		09/19/2008	VARIOUS		16,490,759	16,189,327	16,314,542			(4,149)		(4,149)		16,310,393		180,366	180,366	222,245	03/01/2038	1
31372B-VU-1	FNMA 7.000% 268027		09/01/2008	MBS PAYDOWN		1,258	1,258	1,265	1,258						1,258				59	03/01/2009	1
31372D-WA-0	FNMA 7.000% 269841		09/01/2008	MBS PAYDOWN		882	882	887	882						882				41	02/01/2009	1
31372Y-TC-4	FNMA 8.000% 286847		09/01/2008	MBS PAYDOWN		522	522	525	522						522				28	09/01/2011	1
31373T-4Q-0	FNMA 9.500% 303331		09/01/2008	MBS PAYDOWN		2,936	2,936	3,153	2,959		(22)		(22)		2,936				183	09/01/2016	1
31373T-5P-1	FNMA 7.500% 303354		09/01/2008	MBS PAYDOWN		2,957	2,957	3,027	2,963		(6)		(6)		2,957				152	12/01/2022	1
31373U-LW-5	FNMA 7.000% 303741		09/01/2008	MBS PAYDOWN		160,897	160,897	168,766	162,467		(1,570)		(1,570)		160,897				7,510	10/01/2010	1
31374B-7K-8	FNMA 8.000% 309698		09/01/2008	MBS PAYDOWN		1,911	1,911	1,969	1,918		(8)		(8)		1,911				101	04/01/2015	1
31374F-6L-8	FNMA 7.500% 313275		09/01/2008	MBS PAYDOWN		7,381	7,381	7,513	7,397		(16)		(16)		7,381				368	04/01/2024	1
31374F-YM-5	FNMA 7.000% 313116		09/01/2008	MBS PAYDOWN		74,846	74,846	74,156	74,672		174		174		74,846				3,430	02/01/2011	1
31374F-Z9-3	FNMA 8.000% 313168		09/01/2008	MBS PAYDOWN		3,786	3,786	3,937	3,802		(16)		(16)		3,786				218	10/01/2015	1
31374F-ZD-4	FNMA 7.500% 313140		09/01/2008	MBS PAYDOWN		36,455	36,455	38,284	36,826		(370)		(370)		36,455				1,831	01/01/2011	1
31374G-CX-3	FNMA 7.000% 313386		09/01/2008	MBS PAYDOWN		140,291	140,291	138,362	139,870		421		421		140,291				6,533	05/01/2011	1
31374G-QX-8	FNMA 8.500% 313770		09/01/2008	MBS PAYDOWN		80	80	82	80						80				5	09/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31374K-BW-7	FNMA 6.500% 316053		09/01/2008	MBS PAYDOWN		532	532	515	532						532				23	01/01/2024	1
31374K-CW-6	FNMA 6.500% 316085		09/01/2008	MBS PAYDOWN		249	249	241	249						249				11	07/01/2025	1
31374L-3E-4	FNMA 7.500% 317697		09/01/2008	MBS PAYDOWN		239	239	239	239						239				12	07/01/2010	1
31374L-CG-9	FNMA 7.000% 316971		09/01/2008	MBS PAYDOWN		99	99	97	98		1		1		99				5	02/01/2023	1
31374M-KB-9	FNMA 7.000% 318090		09/01/2008	MBS PAYDOWN		391	391	393	392						391				18	10/01/2023	1
31374R-CB-7	FNMA 7.500% 321466		08/01/2008	MBS PAYDOWN		143	143	144	143						143				7	08/01/2008	1
31374R-CF-8	FNMA 7.500% 321470		09/01/2008	MBS PAYDOWN		1,924	1,924	1,941	1,924						1,924				97	03/01/2010	1
31374S-3G-4	FNMA 6.000% 323099		09/01/2008	MBS PAYDOWN		1,906	1,906	1,893	1,903		3		3		1,906				76	09/01/2012	1
31374S-5U-1	FNMA 7.500% 323159		09/01/2008	MBS PAYDOWN		96,204	96,204	98,893	96,501		(298)		(298)		96,204				4,822	11/01/2025	1
31374T-AW-9	FNMA 6.500% 323221		09/01/2008	MBS PAYDOWN		69,894	69,894	71,510	70,193		(299)		(299)		69,894				2,991	11/01/2012	1
31374T-HK-8	FNMA 7.500% 323434		09/01/2008	MBS PAYDOWN		30,732	30,732	30,766	30,735		(3)		(3)		30,732				1,521	10/01/2025	1
31374T-LN-7	FNMA 7.500% 323533		09/01/2008	MBS PAYDOWN		127,409	127,409	127,956	127,436		(28)		(28)		127,409				6,311	01/01/2011	1
31374T-M8-9	FNMA 7.500% 323583		09/01/2008	MBS PAYDOWN		14,296	14,296	14,349	14,296						14,296				697	06/01/2008	1
31374T-PT-0	FNMA 7.000% 323634		09/01/2008	MBS PAYDOWN		206,971	206,971	213,277	207,781		(810)		(810)		206,971				9,484	04/01/2022	1
31374T-PZ-6	FNMA 7.500% 323640		09/01/2008	MBS PAYDOWN		20,284	20,284	21,171	20,397		(113)		(113)		20,284				1,043	01/01/2026	1
31374T-RA-9	FNMA 7.000% 323681		09/01/2008	MBS PAYDOWN		7,293	7,293	7,228	7,289		4		4		7,293				370	02/01/2028	1
31374U-DJ-2	FNMA 7.000% 324205		09/01/2008	MBS PAYDOWN		392	392	397	393						392				19	09/01/2024	1
31374W-2T-8	FNMA 7.000% 326686		09/01/2008	MBS PAYDOWN		109	109	110	109						109				5	11/01/2025	1
31374X-2H-2	FNMA 7.500% 327576		09/01/2008	MBS PAYDOWN		385	385	388	385						385				19	09/01/2010	1
31374X-SY-7	FNMA 7.000% 327335		09/01/2008	MBS PAYDOWN		16,447	16,447	16,503	16,448		(1)		(1)		16,447				676	09/01/2025	1
31374Y-2J-6	FNMA 7.500% 328477		09/01/2008	MBS PAYDOWN		156	156	158	156						156				8	06/01/2010	1
31375E-WW-7	FNMA 7.500% 332861		09/01/2008	MBS PAYDOWN		517	517	524	518		(1)		(1)		517				25	01/01/2025	1
31375E-XV-8	FNMA 7.500% 332892		09/01/2008	MBS PAYDOWN		494	494	498	494						494				25	11/01/2010	1
31375F-TW-8	FNMA 7.500% 333665		09/01/2008	MBS PAYDOWN		489	489	493	489						489				24	11/01/2010	1
31375H-ME-1	FNMA 7.500% 335257		09/01/2008	MBS PAYDOWN		355	355	358	355						355				18	08/01/2010	1
31375H-SV-7	FNMA 7.500% 335432		09/01/2008	MBS PAYDOWN		109	109	111	109						109				5	01/01/2025	1
31375P-NC-6	FNMA 6.000% 340687		09/01/2008	MBS PAYDOWN		2,331	2,331	2,285	2,322		9		9		2,331				92	12/01/2010	1
31375P-NM-4	FNMA 7.000% 340696		09/01/2008	MBS PAYDOWN		274	274	269	274						274				13	03/01/2026	1
31375Q-Q3-1	FNMA 7.000% 341674		09/01/2008	MBS PAYDOWN		3,194	3,194	3,223	3,198		(4)		(4)		3,194				148	06/01/2013	1
31375Q-QP-2	FNMA 7.000% 341662		09/01/2008	MBS PAYDOWN		3,332	3,332	3,367	3,335		(4)		(4)		3,332				156	04/01/2017	1
31375Q-U7-7	FNMA 7.000% 341806		09/01/2008	MBS PAYDOWN		498	498	488	497						498				23	11/01/2024	1
31375U-FT-7	FNMA 7.500% 344978		09/01/2008	MBS PAYDOWN		268	268	270	268						268				13	04/01/2011	1
31375V-3V-3	FNMA 7.500% 346512		09/01/2008	MBS PAYDOWN		977	977	986	978		(1)		(1)		977				49	03/01/2011	1
31375W-CL-3	FNMA 7.500% 346675		09/01/2008	MBS PAYDOWN		39	39	39	39						39				2	10/01/2011	1
31376C-AJ-3	FNMA 7.500% 351109		09/01/2008	MBS PAYDOWN		8	8	8	8						8					07/01/2011	1
31376C-TP-9	FNMA 7.500% 351658		09/01/2008	MBS PAYDOWN		237	237	239	237		(1)		(1)		237				12	06/01/2011	1
31376G-H5-7	FNMA 7.500% 354952		09/01/2008	MBS PAYDOWN		590	590	602	592		(2)		(2)		590				30	03/01/2010	1
31376G-HW-8	FNMA 7.500% 354945		09/01/2008	MBS PAYDOWN		222	222	227	223						222				11	07/01/2011	1
31376J-T7-4	FNMA 8.000% 357074		09/01/2008	MBS PAYDOWN		744	744	749	745		(1)		(1)		744				40	09/01/2014	1
31376J-T9-0	FNMA 7.500% 357076		09/01/2008	MBS PAYDOWN		53,910	53,910	55,435	54,168		(258)		(258)		53,910				2,598	01/01/2015	1
31376J-TL-3	FNMA 7.500% 357055		09/01/2008	MBS PAYDOWN		6,466	6,466	6,650	6,489		(23)		(23)		6,466				325	11/01/2013	1
31376J-TR-0	FNMA 8.500% 357060		09/01/2008	MBS PAYDOWN		2,907	2,907	2,971	2,907		(1)		(1)		2,907				164	10/01/2019	1
31376K-2E-5	FNMA 7.500% 358173		09/01/2008	MBS PAYDOWN		28	28	28	28						28				1	08/01/2011	1
31376K-GM-2	FNMA 6.000% 357604		09/01/2008	MBS PAYDOWN		55,312	55,312	56,708	55,386		(74)		(74)		55,312				2,166	12/01/2033	1
31376K-JS-6	FNMA 5.000% 357673		09/01/2008	MBS PAYDOWN		660,432	660,432	662,599	660,715		(284)		(284)		660,432				21,383	06/01/2019	1
31376K-KW-5	FNMA 5.000% 357709		09/01/2008	MBS PAYDOWN		585,368	585,368	591,131	585,986		(618)		(618)		585,368				19,882	07/01/2019	1
31376K-PD-2	FNMA 5.000% 357820		09/01/2008	MBS PAYDOWN		321,951	321,951	321,498	321,919		32		32		321,951				10,730	11/01/2019	1
31376L-UW-2	FNMA 7.500% 358897		09/01/2008	MBS PAYDOWN		1,130	1,130	1,154	1,132		(3)		(3)		1,130				57	06/01/2011	1
31376S-R8-4	FNMA 8.500% 364211		09/01/2008	MBS PAYDOWN		368	368	382	370		(2)		(2)		368				21	11/01/2011	1
31376T-5T-0	FNMA 7.500% 365458		09/01/2008	MBS PAYDOWN		8	8	9	8						8					09/01/2011	1
31376W-FM-7	FNMA 7.500% 367472		09/01/2008	MBS PAYDOWN		1,284	1,284	1,296	1,285		(1)		(1)		1,284				64	09/01/2011	1
31376Z-Z5-5	FNMA 8.000% 370764		09/01/2008	MBS PAYDOWN		179	179	184	179		(1)		(1)		179				10	04/01/2017	1
31377B-NC-5	FNMA 7.000% 372187		09/01/2008	MBS PAYDOWN		6,056	6,056	6,188	6,070		(14)		(14)		6,056				283	06/01/2026	1
31377B-RT-4	FNMA 7.000% 372298		09/01/2008	MBS PAYDOWN		243	243	245	243						243				11	12/01/2017	1
31377C-4Z-3	FNMA 8.000% 373540		09/01/2008	MBS PAYDOWN		47	47	49	47						47				3	03/01/2017	1
31377K-DA-0	FNMA 7.000% 379097		08/01/2008	MBS PAYDOWN		4,329	4,329	4,266	4,285		44		44		4,329				202	05/01/2012	1
31377K-KK-0	FNMA 7.500% 379298		09/01/2008	MBS PAYDOWN		396	396	399	396						396				20	10/01/2027	1
31377M-EF-4	FNMA 6.13000000% 380934		09/01/2008	MBS PAYDOWN		64,459	64,459	64,899	64,510		(51)		(51)		64,459				2,635	12/01/2013	1
31377Y-GA-7	FNMA 8.000% 390893		09/01/2008	MBS PAYDOWN		441	441	455	443		(1)		(1)		441				24	06/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31378C-GE-6	FNMA 7.000% 394497		09/01/2008	MBS PAYDOWN		1,487	1,487	1,498	1,488		(1)		(1)		1,487				69	07/01/2016	1
31378D-4N-7	FNMA 7.000% 396029		09/01/2008	MBS PAYDOWN		165	165	166	165						165				8	10/01/2017	1
31378D-NU-0	FNMA 7.000% 395603		09/01/2008	MBS PAYDOWN		139	139	140	139						139				6	04/01/2017	1
31378E-T3-2	FNMA 7.500% 396670		09/01/2008	MBS PAYDOWN		1,656	1,656	1,691	1,659		(3)		(3)		1,656				83	05/01/2012	1
31378F-YT-6	FNMA 7.000% 397722		09/01/2008	MBS PAYDOWN		640	640	645	640						640				30	08/01/2017	1
31378G-6Y-4	FNMA 7.500% 398787		09/01/2008	MBS PAYDOWN		8,820	8,820	8,830	8,820						8,820				453	12/01/2008	1
31378G-6Z-1	FNMA 7.500% 398788		09/01/2008	MBS PAYDOWN		175,847	175,847	176,149	175,847						175,847				8,736	02/01/2009	1
31378G-F4-0	FNMA 8.000% 398087		09/01/2008	MBS PAYDOWN		1,398	1,398	1,446	1,401		(3)		(3)		1,398				75	06/01/2016	1
31378H-AC-5	FNMA 8.500% 398803		09/01/2008	MBS PAYDOWN		4,953	4,953	5,052	4,953						4,953				272	03/01/2009	1
31378H-HA-2	FNMA 6.500% 399025		09/01/2008	MBS PAYDOWN		1,769	1,769	1,748	1,768		1		1		1,769				77	08/01/2017	1
31378H-JU-6	FNMA 7.000% 399075		09/01/2008	MBS PAYDOWN		178	178	180	179		(1)		(1)		178				8	03/01/2017	1
31378J-WA-1	FNMA 7.000% 400341		09/01/2008	MBS PAYDOWN		15	15	15	15						15				1	07/01/2016	1
31378L-2A-9	FNMA 7.000% 402269		09/01/2008	MBS PAYDOWN		60	60	60	60						60				3	11/01/2017	1
31378L-CR-1	FNMA 7.000% 401580		09/01/2008	MBS PAYDOWN		251	251	248	251						251				12	11/01/2012	1
31378L-KH-4	FNMA 7.500% 401796		09/01/2008	MBS PAYDOWN		62	62	62	62						62				3	07/01/2027	1
31378M-N8-9	FNMA 7.000% 402815		09/01/2008	MBS PAYDOWN		1,079	1,079	1,087	1,079		(1)		(1)		1,079				50	05/01/2017	1
31378N-4E-5	FNMA 7.000% 404121		09/01/2008	MBS PAYDOWN		613	613	618	617		(4)		(4)		613				29	11/01/2017	1
31378N-5P-9	FNMA 6.000% 404154		09/01/2008	MBS PAYDOWN		5,607	5,607	5,454	5,589		18		18		5,607				224	05/01/2012	1
31378N-GT-9	FNMA 7.000% 403510		09/01/2008	MBS PAYDOWN		388	388	391	390		(2)		(2)		388				18	08/01/2016	1
31378P-4Z-3	FNMA 7.500% 405040		09/01/2008	MBS PAYDOWN		2,078	2,078	2,123	2,082		(4)		(4)		2,078				104	11/01/2012	1
31378Q-PP-0	FNMA 8.000% 405530		09/01/2008	MBS PAYDOWN		518	518	539	519		(1)		(1)		518				27	05/01/2026	1
31378Q-TU-5	FNMA 7.000% 405663		09/01/2008	MBS PAYDOWN		186	186	187	186						186				9	11/01/2017	1
31378T-GS-8	FNMA 8.000% 408009		09/01/2008	MBS PAYDOWN		267	267	275	267						267				14	03/01/2020	1
31378W-4T-2	FNMA 7.000% 411334		09/01/2008	MBS PAYDOWN		138	138	138	135		3		3		138				6	11/01/2008	1
31378X-V2-9	FNMA 7.000% 412033		09/01/2008	MBS PAYDOWN		30	30	29	30						30				1	12/01/2012	1
31379F-RJ-5	FNMA 6.500% 418189		09/01/2008	MBS PAYDOWN		34,264	34,264	33,768	34,169		95		95		34,264				1,487	11/01/2012	1
31379M-FL-8	FNMA 7.000% 423271		09/01/2008	MBS PAYDOWN		1,861	1,861	1,854	1,855		6		6		1,861				87	11/01/2011	1
31379Q-2S-8	FNMA 7.000% 426585		09/01/2008	MBS PAYDOWN		419	419	415	419						419				20	01/01/2023	1
31379Q-B2-5	FNMA 7.000% 425857		09/01/2008	MBS PAYDOWN		2,202	2,202	2,124	2,200		2		2		2,202				103	08/01/2026	1
31379Q-HJ-2	FNMA 7.000% 426033		09/01/2008	MBS PAYDOWN		1,388	1,388	1,327	1,351		37		37		1,388				65	01/01/2028	1
31379T-SQ-8	FNMA 7.000% 429027		09/01/2008	MBS PAYDOWN		8,012	8,012	7,661	7,930		83		83		8,012				371	09/01/2025	1
31379U-C8-2	FNMA 7.000% 429495		09/01/2008	MBS PAYDOWN		63	63	62	63						63				3	07/01/2027	1
31380D-FZ-4	FNMA 6.500% 436784		09/01/2008	MBS PAYDOWN		1,977	1,977	1,920	1,955		23		23		1,977				86	11/01/2009	1
31380D-KB-1	FNMA 6.500% 436890		09/01/2008	MBS PAYDOWN		1,174	1,174	1,171	1,174						1,174				51	10/01/2024	1
31380E-H3-1	FNMA 7.500% 437750		09/01/2008	MBS PAYDOWN		100	100	101	101						100				5	02/01/2023	1
31380E-UU-6	FNMA 7.500% 438095		09/01/2008	MBS PAYDOWN		4,502	4,502	4,627	4,510		(8)		(8)		4,502				226	09/01/2024	1
31380G-QD-4	FNMA 7.000% 439752		09/01/2008	MBS PAYDOWN		77,519	77,519	81,104	77,633		(114)		(114)		77,519				3,199	07/01/2027	1
31380P-X3-8	FNMA 6.500% 446298		09/01/2008	MBS PAYDOWN		11,065	11,065	10,761	10,830		235		235		11,065				452	09/01/2008	1
31380Q-HL-4	FNMA 6.500% 446735		09/01/2008	MBS PAYDOWN		15,527	15,527	15,449	15,520		7		7		15,527				740	10/01/2026	1
31380R-4Y-8	FNMA 7.000% 448239		09/01/2008	MBS PAYDOWN		95	95	95	95						95				4	08/01/2028	1
31380S-5W-9	FNMA 6.000% 449161		09/01/2008	MBS PAYDOWN		278	278	269	277		1		1		278				11	10/01/2027	1
31380U-UT-3	FNMA 7.000% 450694		09/01/2008	MBS PAYDOWN		54,044	54,044	51,675	53,753		290		290		54,044				2,787	12/01/2023	1
31380Y-ES-5	FNMA 6.000% 453845		09/01/2008	MBS PAYDOWN		660	660	637	659		1		1		660				26	12/01/2027	1
31380Y-QC-7	FNMA 6.000% 454151		09/01/2008	MBS PAYDOWN		245	245	237	245						245				10	06/01/2028	1
31381D-6B-6	FNMA 8.250% 458166		07/25/2008	MBS PAYDOWN		296	296	304	296						296				14	07/01/2008	1
31382J-JR-3	FNMA 6.500% 483672		09/01/2008	MBS PAYDOWN		150,857	150,857	155,241	151,805		(948)		(948)		150,857				6,343	07/01/2011	1
31382K-XD-5	FNMA 7.000% 484976		09/01/2008	MBS PAYDOWN		876	876	844	872		4		4		876				41	02/01/2027	1
31382M-UU-6	FNMA 6.500% 486695		09/01/2008	MBS PAYDOWN		10,848	10,848	10,868	10,849						10,848				419	02/01/2027	1
31382Q-HL-2	FNMA 6.500% 489035		09/01/2008	MBS PAYDOWN		157	157	147	156		1		1		157				7	03/01/2028	1
31382Q-TQ-8	FNMA 6.500% 489359		09/01/2008	MBS PAYDOWN		106	106	99	106						106				5	01/01/2028	1
31382S-FR-7	FNMA 6.500% 490776		09/01/2008	MBS PAYDOWN		99	99	97	99						99				4	05/01/2027	1
31382S-YN-5	FNMA 5.500% 491317		09/01/2008	MBS PAYDOWN		92	92	87	92						92				3	03/01/2027	1
31382W-NQ-1	FNMA 6.500% 494599		09/01/2008	MBS PAYDOWN		328	328	311	328						328				14	11/01/2027	1
31382W-QD-7	FNMA 6.500% 494652		09/01/2008	MBS PAYDOWN		54	54	51	54						54				2	09/01/2027	1
31382Y-4G-0	FNMA 7.000% 496823		09/01/2008	MBS PAYDOWN		15,802	15,802	15,313	15,792		10		10		15,802				738	02/01/2028	1
31382Y-GJ-1	FNMA 7.000% 496201		09/01/2008	MBS PAYDOWN		78	78	77	78						78				4	12/01/2025	1
31382Y-SP-4	FNMA 6.500% 496526		09/01/2008	MBS PAYDOWN		30	30	28	30						30				1	12/01/2028	1
31383A-PV-5	FNMA 7.000% 497336		09/01/2008	MBS PAYDOWN		230	230	227	230						230				11	01/01/2028	1
31383B-7E-1	FNMA 7.500% 498693		09/01/2008	MBS PAYDOWN		73	73	72	73						73				4	04/01/2028	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383C-SC-0	FNMA 7.000% 499215		09/01/2008	MBS PAYDOWN		158	158	156	158						158				7	05/01/2027	1
31383C-UE-3	FNMA 7.000% 499281		09/01/2008	MBS PAYDOWN		37	37	36	37						37				2	06/01/2029	1
31383D-5B-5	FNMA 7.000% 500442		09/01/2008	MBS PAYDOWN		24,922	24,922	24,598	24,901		21		21		24,922				1,036	09/01/2026	1
31383E-A7-6	FNMA 7.000% 500530		09/01/2008	MBS PAYDOWN		1,701	1,701	1,679	1,701						1,701				78	04/01/2027	1
31383E-G9-6	FNMA 6.500% 500724		09/01/2008	MBS PAYDOWN		28	28	26	28						28				1	02/01/2028	1
31383E-XQ-9	FNMA 7.000% 501187		09/01/2008	MBS PAYDOWN		159	159	161	159						159				7	09/01/2027	1
31383G-U3-8	FNMA 7.000% 502902		09/01/2008	MBS PAYDOWN		549	549	547	549						549				26	05/01/2028	1
31383G-ZQ-2	FNMA 7.000% 503051		09/01/2008	MBS PAYDOWN		1,376	1,376	1,353	1,375						1,376				64	06/01/2027	1
31383J-A7-5	FNMA 6.500% 504130		09/01/2008	MBS PAYDOWN		307	307	286	307		1		1		307				13	07/01/2028	1
31383J-BJ-8	FNMA 6.500% 504141		09/01/2008	MBS PAYDOWN		35	35	33	35						35				2	07/01/2029	1
31383J-W5-5	FNMA 7.000% 504768		09/01/2008	MBS PAYDOWN		2,665	2,665	2,630	2,663		2		2		2,665				124	08/01/2028	1
31383L-MB-8	FNMA 7.500% 506254		09/01/2008	MBS PAYDOWN		6,461	6,461	6,672	6,491		(30)		(30)		6,461				322	07/01/2011	1
31383L-WC-5	FNMA 6.500% 506543		09/01/2008	MBS PAYDOWN		358	358	334	357						358				16	10/01/2028	1
31383M-G4-9	FNMA 7.500% 507019		09/01/2008	MBS PAYDOWN		554	554	543	554						554				28	03/01/2028	1
31383M-HZ-9	FNMA 7.500% 507048		09/01/2008	MBS PAYDOWN		94	94	95	94						94				5	04/01/2029	1
31383M-ZF-3	FNMA 7.500% 507542		09/01/2008	MBS PAYDOWN		114	114	112	114						114				6	05/01/2029	1
31383R-F2-3	FNMA 7.000% 510585		09/01/2008	MBS PAYDOWN		267	267	264	267						267				13	11/01/2026	1
31383T-NM-6	FNMA 8.000% 512596		09/01/2008	MBS PAYDOWN		278	278	280	279						278				15	03/01/2015	1
31384C-MD-3	FNMA 7.500% 519756		09/01/2008	MBS PAYDOWN		226	226	227	227						226				12	07/01/2028	1
31384G-GC-3	FNMA 7.500% 523195		09/01/2008	MBS PAYDOWN		2,962	2,962	2,903	2,952		10		10		2,962				132	06/01/2028	1
31384H-4N-0	FNMA 8.000% 524729		09/01/2008	MBS PAYDOWN		313	313	315	314						313				17	06/01/2014	1
31384K-W4-4	FNMA 8.500% 526367		09/01/2008	MBS PAYDOWN		11	11	11	11						11				1	05/01/2027	1
31384L-RA-4	FNMA 7.500% 527081		09/01/2008	MBS PAYDOWN		339	339	348	339		(1)		(1)		339				17	02/01/2015	1
31384L-RT-3	FNMA 7.500% 527098		09/01/2008	MBS PAYDOWN		5,368	5,368	5,520	5,382		(14)		(14)		5,368				269	03/01/2015	1
31384L-XN-9	FNMA 7.000% 527285		09/01/2008	MBS PAYDOWN		5,280	5,280	5,409	5,296		(17)		(17)		5,280				247	04/01/2027	1
31384M-3E-0	FNMA 7.000% 528297		09/01/2008	MBS PAYDOWN		485	485	463	485		(1)		(1)		485				23	04/01/2029	1
31384M-QH-8	FNMA 7.500% 527956		09/01/2008	MBS PAYDOWN		51	51	50	51						51				3	04/01/2028	1
31384N-X9-6	FNMA 7.500% 529104		09/01/2008	MBS PAYDOWN		36,956	36,956	38,007	37,046		(90)		(90)		36,956				1,641	03/01/2015	1
31384P-AS-4	FNMA 7.000% 529317		09/01/2008	MBS PAYDOWN		7,914	7,914	8,090	7,938		(25)		(25)		7,914				371	01/01/2011	1
31384S-TZ-2	FNMA 8.000% 532568		09/01/2008	MBS PAYDOWN		702	702	706	702		(1)		(1)		702				37	06/01/2015	1
31384S-W9-6	FNMA 7.500% 532672		09/01/2008	MBS PAYDOWN		2,612	2,612	2,691	2,619		(6)		(6)		2,612				131	05/01/2015	1
31384U-GG-3	FNMA 8.500% 533999		09/01/2008	MBS PAYDOWN		224	224	229	224						224				13	04/01/2029	1
31384V-3V-2	FNMA 7.500% 535512		09/01/2008	MBS PAYDOWN		5,929	5,929	6,098	5,952		(22)		(22)		5,929				301	03/01/2014	1
31384V-4D-1	FNMA 7.000% 535520		09/01/2008	MBS PAYDOWN		96,082	96,082	95,587	95,853		229		229		96,082				4,457	04/01/2009	1
31384V-4S-8	FNMA 8.000% 535533		09/01/2008	MBS PAYDOWN		2,270	2,270	2,269	2,270						2,270				124	05/01/2029	1
31384V-5G-3	FNMA 7.500% 535547		09/01/2008	MBS PAYDOWN		4,972	4,972	5,113	4,988		(16)		(16)		4,972				248	10/01/2014	1
31384V-DM-1	FNMA 8.500% 534808		09/01/2008	MBS PAYDOWN		54	54	55	54						54				3	03/01/2030	1
31384V-L7-5	FNMA 7.500% 535050		09/01/2008	MBS PAYDOWN		8,293	8,293	8,669	8,342		(49)		(49)		8,293				413	04/01/2028	1
31384V-LV-2	FNMA 7.500% 535040		09/01/2008	MBS PAYDOWN		121,898	121,898	122,063	121,912		(14)		(14)		121,898				5,745	02/01/2028	1
31384V-MU-3	FNMA 7.000% 535071		09/01/2008	MBS PAYDOWN		57,473	57,473	58,838	57,704		(231)		(231)		57,473				2,665	11/01/2009	1
31384V-QC-9	FNMA 7.500% 535151		09/01/2008	MBS PAYDOWN		32,903	32,903	33,911	33,030		(127)		(127)		32,903				1,650	01/01/2014	1
31384V-QL-9	FNMA 7.000% 535159		09/01/2008	MBS PAYDOWN		163,389	163,389	153,615	162,389		1,000		1,000		163,389				7,867	07/01/2028	1
31384V-R8-7	FNMA 6.000% 535211		09/01/2008	MBS PAYDOWN		223,386	223,386	225,768	223,891		(505)		(505)		223,386				9,123	09/01/2013	1
31384V-RG-9	FNMA 7.500% 535187		09/01/2008	MBS PAYDOWN		93,777	93,777	96,649	94,185		(408)		(408)		93,777				4,589	06/01/2014	1
31384V-RM-6	FNMA 7.500% 535192		09/01/2008	MBS PAYDOWN		100,369	100,369	103,360	100,813		(444)		(444)		100,369				4,959	04/01/2014	1
31384V-RW-4	FNMA 7.500% 535201		09/01/2008	MBS PAYDOWN		18,734	18,734	19,267	18,812		(78)		(78)		18,734				941	11/01/2013	1
31384V-SA-1	FNMA 7.000% 535213		09/01/2008	MBS PAYDOWN		270,612	270,612	282,187	272,597		(1,986)		(1,986)		270,612				12,599	07/01/2013	1
31384V-SG-8	FNMA 7.500% 535219		09/01/2008	MBS PAYDOWN		22,511	22,511	23,151	22,608		(98)		(98)		22,511				1,115	08/01/2013	1
31384V-TU-6	FNMA 7.000% 535263		09/01/2008	MBS PAYDOWN		57,589	57,589	56,743	57,066		523		523		57,589				2,653	09/01/2008	1
31384V-VE-9	FNMA 7.500% 535313		09/01/2008	MBS PAYDOWN		37,405	37,405	38,551	37,555		(150)		(150)		37,405				1,867	03/01/2014	1
31384V-VZ-2	FNMA 8.500% 535332		09/01/2008	MBS PAYDOWN		119	119	121	119						119				7	08/01/2028	1
31384V-WM-0	FNMA 7.500% 535352		09/01/2008	MBS PAYDOWN		115	115	115	115						115				6	06/01/2007	1
31384V-ZD-7	FNMA 8.500% 535440		09/01/2008	MBS PAYDOWN		13,029	13,029	13,272	13,049		(20)		(20)		13,029				734	07/01/2028	1
31384V-ZU-9	FNMA 7.500% 535455		09/01/2008	MBS PAYDOWN		35,235	35,235	36,309	35,398		(163)		(163)		35,235				1,775	08/01/2014	1
31384W-A5-9	FNMA 7.500% 535628		09/01/2008	MBS PAYDOWN		11,742	11,742	12,093	11,790		(48)		(48)		11,742				605	12/01/2014	1
31384W-BH-2	FNMA 7.500% 535640		09/01/2008	MBS PAYDOWN		104,993	104,993	108,061	105,421		(428)		(428)		104,993				5,246	09/01/2014	1
31384W-BJ-8	FNMA 7.500% 535641		09/01/2008	MBS PAYDOWN		142,029	142,029	146,106	142,579		(549)		(549)		142,029				7,284	08/01/2014	1
31384W-C9-9	FNMA 8.500% 535696		09/01/2008	MBS PAYDOWN		1,428	1,428	1,455	1,429		(1)		(1)		1,428				77	04/01/2028	1
31384W-CD-0	FNMA 8.500% 535668		09/01/2008	MBS PAYDOWN		48	48	49	48						48				3	09/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384W-CL-2	FNMA 7.000% 535675		09/01/2008	MBS PAYDOWN		73,638	73,638	77,498	74,309		(671)		(671)		73,638				3,402	01/01/2015	1
31384W-GU-8	FNMA 6.500% 535811		09/01/2008	MBS PAYDOWN		34,092	34,092	33,885	34,065		27		27		34,092				1,450	01/01/2030	1
31384W-LL-2	FNMA 7.196% 535931 (ARM 1/1)		09/01/2008	MBS PAYDOWN		2,957	2,957	3,015	2,983		(27)		(27)		2,957				136	09/01/2030	1
31384W-NP-1	FNMA 6.500% 535998		09/01/2008	MBS PAYDOWN		303,936	303,936	309,730	304,782		(846)		(846)		303,936				12,912	08/01/2015	1
31384W-NY-2	FNMA 7.500% 536007		09/01/2008	MBS PAYDOWN		93,856	93,856	96,731	94,193		(337)		(337)		93,856				4,449	04/01/2014	1
31384X-6G-8	FNMA 8.500% 537371		09/01/2008	MBS PAYDOWN		4	4	4	4						4					11/01/2022	1
31384X-KK-3	FNMA 8.500% 536798		09/01/2008	MBS PAYDOWN		24	24	24	24						24				1	11/01/2029	1
31384Y-KS-4	FNMA 8.500% 537705		09/01/2008	MBS PAYDOWN		34	34	34	34						34				2	01/01/2030	1
31384Y-TR-7	FNMA 8.000% 537960		09/01/2008	MBS PAYDOWN		801	801	806	802		(1)		(1)		801				43	06/01/2014	1
31384Y-ZP-4	FNMA 7.500% 538150		09/01/2008	MBS PAYDOWN		339	339	338	338						339				15	05/01/2009	1
31385A-NA-1	FNMA 8.000% 538685		09/01/2008	MBS PAYDOWN		65	65	65	65						65				3	06/01/2015	1
31385B-4B-8	FNMA 7.500% 540018		09/01/2008	MBS PAYDOWN		1,816	1,816	1,860	1,821		(5)		(5)		1,816				91	04/01/2013	1
31385B-DT-9	FNMA 7.500% 539314		09/01/2008	MBS PAYDOWN		3,240	3,240	3,333	3,250		(10)		(10)		3,240				162	04/01/2014	1
31385B-Z2-4	FNMA 7.500% 539961		09/01/2008	MBS PAYDOWN		210	210	215	210						210				11	11/01/2014	1
31385B-Z8-1	FNMA 7.500% 539967		09/01/2008	MBS PAYDOWN		1,503	1,503	1,548	1,508		(5)		(5)		1,503				75	05/01/2014	1
31385C-3V-3	FNMA 6.500% 540912		09/01/2008	MBS PAYDOWN		32,350	32,350	32,446	32,327		23		23		32,350				1,305	01/01/2030	1
31385D-CN-9	FNMA 8.000% 541077		09/01/2008	MBS PAYDOWN		333	333	335	333						333				18	05/01/2015	1
31385D-GV-7	FNMA 8.500% 541212		09/01/2008	MBS PAYDOWN		2	2	2	2						2					05/01/2030	1
31385D-JW-2	FNMA 8.500% 541277		07/25/2008	MBS PAYDOWN		2,167	2,167	2,208	2,196		(28)		(28)		2,167				107	04/01/2030	1
31385D-Q3-8	FNMA 8.500% 541474		09/01/2008	MBS PAYDOWN		36	36	36	36						36				2	06/01/2029	1
31385D-SD-4	FNMA 8.500% 541516		09/01/2008	MBS PAYDOWN		7	7	7	7						7					10/01/2028	1
31385E-AD-1	FNMA 8.500% 541904		09/01/2008	MBS PAYDOWN		107	107	109	107						107				6	10/01/2026	1
31385E-PD-5	FNMA 8.500% 542320		09/01/2008	MBS PAYDOWN		646	646	656	646						646				37	09/01/2029	1
31385E-PU-7	FNMA 8.500% 542335		09/01/2008	MBS PAYDOWN		5	5	5	5						5					11/01/2028	1
31385F-F3-5	FNMA 8.500% 542986		09/01/2008	MBS PAYDOWN		3,171	3,171	3,231	3,172		(1)		(1)		3,171				158	08/01/2028	1
31385F-MD-5	FNMA 8.500% 543156		09/01/2008	MBS PAYDOWN		449	449	458	449						449				22	01/01/2027	1
31385F-XC-5	FNMA 8.500% 543475		09/01/2008	MBS PAYDOWN		52	52	53	52						52				3	10/01/2029	1
31385G-DY-7	FNMA 7.500% 543819		09/01/2008	MBS PAYDOWN		6,857	6,857	7,052	6,882		(26)		(26)		6,857				333	04/01/2014	1
31385G-N4-2	FNMA 7.500% 544111		09/01/2008	MBS PAYDOWN		3,805	3,805	3,911	3,816		(11)		(11)		3,805				190	11/01/2014	1
31385H-NZ-1	FNMA 7.000% 545008		09/01/2008	MBS PAYDOWN		3,699	3,699	3,779	3,702		(4)		(4)		3,699				181	01/01/2030	1
31385H-P4-8	FNMA 6.500% 545043		09/01/2008	MBS PAYDOWN		14,418	14,418	14,745	14,456		(38)		(38)		14,418				623	10/01/2025	1
31385H-QW-5	FNMA 6.000% 545069		09/01/2008	MBS PAYDOWN		15,383	15,383	15,324	15,373		10		10		15,383				618	10/01/2015	1
31385H-RY-0	FNMA 8.500% 545103		09/01/2008	MBS PAYDOWN		13,476	13,476	13,815	13,514		(38)		(38)		13,476				816	09/01/2028	1
31385H-YA-4	FNMA 6.000% 545305		09/01/2008	MBS PAYDOWN		8,365	8,365	8,380	8,368		(3)		(3)		8,365				336	01/01/2016	1
31385J-AP-3	FNMA 6.000% 545514		09/01/2008	MBS PAYDOWN		62,425	62,425	62,534	62,445		(20)		(20)		62,425				2,416	05/01/2016	1
31385J-CA-4	FNMA 7.000% 545565		09/01/2008	MBS PAYDOWN		49,524	49,524	50,841	49,766		(242)		(242)		49,524				2,337	11/01/2015	1
31385J-DC-9	FNMA 7.000% 545599		09/01/2008	MBS PAYDOWN		303,156	303,156	310,711	303,735		(580)		(580)		303,156				14,090	09/01/2023	1
31385J-EL-8	FNMA 6.500% 545639		09/01/2008	MBS PAYDOWN		254,661	254,661	262,301	255,184		(524)		(524)		254,661				10,915	12/01/2030	1
31385J-JC-3	FNMA 6.500% 545759		09/30/2008	VARIOUS		21,283,754	20,671,790	21,227,344	21,270,808		(80,066)		(80,066)		21,190,742		93,011	93,011	1,050,149	03/01/2031	1
31385J-JF-6	FNMA 6.500% 545762		09/26/2008	VARIOUS		11,313,231	10,972,160	11,007,404	11,003,885		(2,448)		(2,448)		11,001,437		311,794	311,794	507,151	03/01/2031	1
31385J-K8-0	FNMA 6.500% 545819		09/30/2008	VARIOUS		3,540,854	3,439,389	3,531,823	3,538,901		(13,531)		(13,531)		3,525,370		15,484	15,484	174,609	12/01/2030	1
31385J-KZ-0	FNMA 6.500% 545812		09/30/2008	VARIOUS		5,522,784	5,364,070	5,508,229	5,519,797		(21,095)		(21,095)		5,498,702		24,082	24,082	272,418	04/01/2031	1
31385J-RN-0	FNMA 6.000% 545993		09/26/2008	VARIOUS		12,273,459	12,032,367	11,061,218	11,071,777		117,538		117,538		11,189,315		1,084,144	1,084,144	562,852	07/01/2031	1
31385J-RT-7	FNMA 6.000% 545998		09/01/2008	MBS PAYDOWN		727,375	727,375	721,001	726,803		572		572		727,375				27,467	03/01/2031	1
31385J-UW-6	FNMA 8.500% 546097		09/01/2008	MBS PAYDOWN		72	72	73	72						72				4	07/01/2029	1
31385K-3H-6	FNMA 7.500% 547200		09/01/2008	MBS PAYDOWN		7,131	7,131	7,340	7,149		(18)		(18)		7,131				358	01/01/2015	1
31385K-XF-7	FNMA 8.500% 547078		09/01/2008	MBS PAYDOWN		12	12	12	12						12				1	06/01/2028	1
31385N-4C-0	FNMA 7.500% 548119		09/01/2008	MBS PAYDOWN		26,009	26,009	26,749	26,113		(104)		(104)		26,009				1,444	09/01/2013	1
31385N-AN-9	FNMA 7.500% 547313		09/01/2008	MBS PAYDOWN		4,116	4,116	4,233	4,126		(10)		(10)		4,116				206	01/01/2015	1
31385N-EC-9	FNMA 7.500% 547431		09/01/2008	MBS PAYDOWN		2,231	2,231	2,298	2,236		(5)		(5)		2,231				112	08/01/2015	1
31385N-T2-5	FNMA 8.500% 547869		09/01/2008	MBS PAYDOWN		6	6	6	6						6					05/01/2030	1
31385N-YR-4	FNMA 7.500% 548020		09/01/2008	MBS PAYDOWN		5,533	5,533	5,690	5,552		(20)		(20)		5,533				277	02/01/2015	1
31385N-YU-7	FNMA 7.500% 548023		09/01/2008	MBS PAYDOWN		6,756	6,756	6,958	6,774		(19)		(19)		6,756				340	01/01/2015	1
31385N-ZL-6	FNMA 7.500% 548047		09/01/2008	MBS PAYDOWN		2,909	2,909	2,996	2,924		(15)		(15)		2,909				146	08/01/2014	1
31385Q-RK-0	FNMA 7.500% 549590		09/01/2008	MBS PAYDOWN		3,422	3,422	3,519	3,430		(8)		(8)		3,422				171	02/01/2015	1
31385Q-Z4-7	FNMA 7.500% 549863		09/01/2008	MBS PAYDOWN		2,207	2,207	2,274	2,213		(5)		(5)		2,207				110	06/01/2015	1
31385R-GB-0	FNMA 7.500% 550194		09/01/2008	MBS PAYDOWN		6,239	6,239	6,426	6,263		(24)		(24)		6,239				311	08/01/2014	1
31385U-MX-8	FNMA 7.500% 553074		09/01/2008	MBS PAYDOWN		3,206	3,206	3,302	3,225		(19)		(19)		3,206				161	04/01/2015	1
31385U-QA-4	FNMA 7.500% 553149		09/01/2008	MBS PAYDOWN		21,131	21,131	21,732	21,195		(64)		(64)		21,131				1,055	10/01/2014	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)
31385W-2S-7	FNMA 6.000% 555285		09/01/2008	MBS PAYDOWN		1,192,204	1,192,204	1,185,207	1,191,570		634		634		1,192,204				47,051	06/01/2031	1
31385X-5L-7	FNMA 7.500% 556251		09/01/2008	MBS PAYDOWN		5,590	5,590	5,747	5,605		(14)		(14)		5,590				278	02/01/2015	1
31385X-5R-4	FNMA 7.500% 556256		09/01/2008	MBS PAYDOWN		2,032	2,032	2,093	2,041		(9)		(9)		2,032				102	08/01/2015	1
31385X-5Z-6	FNMA 7.500% 556264		09/01/2008	MBS PAYDOWN		4,424	4,424	4,550	4,434		(9)		(9)		4,424				221	08/01/2015	1
31385X-BH-9	FNMA 6.000% 555440		09/01/2008	MBS PAYDOWN		1,234,733	1,234,733	1,278,334	1,243,525		(8,793)		(8,793)		1,234,733				49,581	05/01/2014	1
31385X-CD-7	FNMA 4.900% 555468 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		297,626	297,626	297,905	297,626						297,626				10,140	03/01/2033	1
31385X-D9-5	FNMA 6.000% 555528		09/01/2008	MBS PAYDOWN		93,995	93,995	87,463	93,467		527		527		93,995				3,729	04/01/2031	1
31385X-EK-9	FNMA 4.786% 555538 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		341,170	341,170	338,611	340,913		256		256		341,170				10,298	12/01/2032	1
31385X-JW-8	FNMA 5.500% 555677		09/01/2008	MBS PAYDOWN		79,198	79,198	79,272	79,196		2		2		79,198				2,870	03/01/2032	1
31385X-KH-9	FNMA 4.280% 555696 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		494,501	494,501	494,269	494,501						494,501				13,698	05/01/2033	1
31385Y-BS-3	FNMA 7.500% 556349		09/01/2008	MBS PAYDOWN		6,343	6,343	6,523	6,363		(20)		(20)		6,343				317	02/01/2015	1
31386A-4J-2	FNMA 7.500% 558025		09/01/2008	MBS PAYDOWN		13,782	13,782	14,169	13,814		(31)		(31)		13,782				690	04/01/2015	1
31386C-QZ-8	FNMA 7.500% 559472		09/01/2008	MBS PAYDOWN		32,695	32,695	33,625	32,808		(113)		(113)		32,695				1,773	02/01/2015	1
31386C-WF-5	FNMA 7.500% 559646		09/01/2008	MBS PAYDOWN		4,397	4,397	4,529	4,423		(26)		(26)		4,397				220	11/01/2012	1
31386F-AQ-8	FNMA 7.500% 561715		09/01/2008	MBS PAYDOWN		14,475	14,475	14,876	14,571		(97)		(97)		14,475				726	04/01/2015	1
31386F-CF-0	FNMA 7.500% 561770		09/01/2008	MBS PAYDOWN		5,002	5,002	5,152	5,031		(28)		(28)		5,002				250	01/01/2015	1
31386F-G7-4	FNMA 7.500% 561922		09/01/2008	MBS PAYDOWN		312	312	309	312						312				16	05/01/2030	1
31386F-RN-7	FNMA 7.500% 562193		09/01/2008	MBS PAYDOWN		1,872	1,872	1,928	1,913		(41)		(41)		1,872				94	02/01/2015	1
31386F-V3-6	FNMA 8.500% 562334		09/01/2008	MBS PAYDOWN		4	4	4	4						4					11/01/2029	1
31386F-VG-7	FNMA 7.500% 562315		09/01/2008	MBS PAYDOWN		7,893	7,893	8,122	7,913		(20)		(20)		7,893				395	09/01/2015	1
31386F-WP-6	FNMA 8.500% 562354		09/01/2008	MBS PAYDOWN		1,769	1,769	1,803	1,768		1		1		1,769				88	08/01/2029	1
31386G-F8-1	FNMA 7.500% 562791		09/01/2008	MBS PAYDOWN		34,054	34,054	35,076	34,204		(149)		(149)		34,054				1,521	10/01/2015	1
31386H-4A-6	FNMA 8.500% 564317		09/01/2008	MBS PAYDOWN		390	390	398	392		(2)		(2)		390				22	06/01/2030	1
31386M-ZC-7	FNMA 7.000% 567839		09/01/2008	MBS PAYDOWN		183,257	183,257	188,411	183,491		(234)		(234)		183,257				9,545	03/01/2026	1
31386N-K3-1	FNMA 7.500% 568314		09/01/2008	MBS PAYDOWN		460	460	476	468		(8)		(8)		460				23	08/01/2030	1
31386P-GC-1	FNMA 8.500% 569095		09/01/2008	MBS PAYDOWN		125	125	127	125						125				7	11/01/2030	1
31386P-UB-7	FNMA 7.500% 569478		09/01/2008	MBS PAYDOWN		433	433	432	433						433				22	09/01/2030	1
31386T-2D-6	FNMA 8.500% 573272		09/01/2008	MBS PAYDOWN		589	589	600	589						589				34	04/01/2031	1
31386U-K7-6	FNMA 8.500% 573718		09/01/2008	MBS PAYDOWN		212	212	216	213		(1)		(1)		212				12	06/01/2028	1
31386W-RK-6	FNMA 8.500% 575690		09/01/2008	MBS PAYDOWN		86	86	87	86						86				5	06/01/2030	1
31386Y-T9-5	FNMA 8.500% 577576		09/01/2008	MBS PAYDOWN		26,924	26,924	27,437	26,936		(12)		(12)		26,924				1,345	04/01/2026	1
31387D-Q4-4	FNMA 8.500% 581075		09/01/2008	MBS PAYDOWN		15	15	15	15						15				1	03/01/2031	1
31387D-SM-2	FNMA 8.500% 581124		09/01/2008	MBS PAYDOWN		68	68	70	68						68				4	05/01/2027	1
31387D-T4-1	FNMA 8.500% 581171		09/01/2008	MBS PAYDOWN		452	452	462	452						452				25	11/01/2029	1
31387E-AU-1	FNMA 8.500% 581519		09/01/2008	MBS PAYDOWN		4	4	4	4						4					03/01/2031	1
31387E-D6-1	FNMA 8.500% 581625		09/01/2008	MBS PAYDOWN		14,098	14,098	14,366	14,186		(89)		(89)		14,098				799	04/01/2031	1
31387E-J7-3	FNMA 8.500% 581786		09/01/2008	MBS PAYDOWN		1,302	1,302	1,327	1,302						1,302				74	02/01/2031	1
31387F-N2-6	FNMA 8.500% 582809		09/01/2008	MBS PAYDOWN		689	689	702	689						689				39	09/01/2029	1
31387N-3U-9	FNMA 8.500% 589511		09/01/2008	MBS PAYDOWN		5,887	5,887	5,999	5,890		(2)		(2)		5,887				293	06/01/2028	1
31387N-UX-3	FNMA 8.500% 589298		09/01/2008	MBS PAYDOWN		459	459	468	460		(1)		(1)		459				26	09/01/2030	1
31387Q-JM-3	FNMA 6.000% 590768		09/01/2008	MBS PAYDOWN		7,666	7,666	7,602	7,658		8		8		7,666				307	08/01/2015	1
31387Q-PY-0	FNMA 8.500% 590939		09/01/2008	MBS PAYDOWN		1,324	1,324	1,349	1,328		(4)		(4)		1,324				72	01/01/2028	1
31387R-BJ-6	FNMA 8.500% 591441		09/01/2008	MBS PAYDOWN		727	727	741	726		1		1		727				41	12/01/2029	1
31387S-BA-3	FNMA 6.000% 592333		09/01/2008	MBS PAYDOWN		3,657	3,657	3,627	3,651		7		7		3,657				146	12/01/2015	1
31387U-K4-2	FNMA 8.500% 594415		09/01/2008	MBS PAYDOWN		12	12	12	12						12				1	08/01/2028	1
31387U-SD-4	FNMA 8.500% 594616		09/01/2008	MBS PAYDOWN		26,738	26,738	27,159	26,731		8		8		26,738				1,340	10/01/2029	1
31387U-TH-4	FNMA 8.500% 594652		09/01/2008	MBS PAYDOWN		89	89	91	89						89				5	10/01/2030	1
31387U-TJ-0	FNMA 8.500% 594653		09/01/2008	MBS PAYDOWN		498	498	508	499		(1)		(1)		498				29	10/01/2029	1
31387U-WC-1	FNMA 8.500% 594743		09/01/2008	MBS PAYDOWN		134	134	137	134						134				8	06/01/2031	1
31387V-J3-4	FNMA 8.500% 595282		09/01/2008	MBS PAYDOWN		7	7	7	7						7					03/01/2031	1
31387V-PF-0	FNMA 8.500% 595422		09/01/2008	MBS PAYDOWN		940	940	955	940						940				53	10/01/2022	1
31387V-S7-5	FNMA 8.500% 595542		09/01/2008	MBS PAYDOWN		125	125	130	125						125				7	09/01/2030	1
31387V-TK-5	FNMA 8.500% 595554		09/01/2008	MBS PAYDOWN		20	20	21	20						20				1	04/01/2031	1
31387V-TM-1	FNMA 8.500% 595556		09/01/2008	MBS PAYDOWN		408	408	416	408						408				23	02/01/2031	1
31387W-3S-4	FNMA 6.500% 596709		09/26/2008	VARIOUS		1,696,989	1,645,525	1,666,737	1,658,467		3,181		3,181		1,661,649		35,340	35,340	83,488	02/01/2031	1
31387X-PF-6	FNMA 8.500% 597222		09/01/2008	MBS PAYDOWN		174	174	178	174						174				10	05/01/2031	1
31388A-5K-6	FNMA 8.500% 599450		09/01/2008	MBS PAYDOWN		18	18	19	18						18				1	05/01/2029	1
31388A-CE-2	FNMA 8.500% 598669		09/01/2008	MBS PAYDOWN		10	10	10	10						10				1	01/01/2031	1
31388A-LE-2	FNMA 5.500% 598925		09/01/2008	MBS PAYDOWN		9,145	9,145	9,242	9,152		(8)		(8)		9,145				303	04/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388C-AZ-3	FNMA 8.500% 600424		09/01/2008	MBS PAYDOWN		206	206	210	206						206				12	12/01/2030	1
31388E-FK-7	FNMA 5.500% 602370		09/01/2008	MBS PAYDOWN		14,653	14,653	14,863	14,695		(42)		(42)		14,653				539	12/01/2015	1
31388K-4Q-2	FNMA 7.000% 607531		09/01/2008	MBS PAYDOWN		3,170	3,170	3,154	3,170						3,170				130	09/01/2031	1
31388M-AA-6	FNMA 6.500% 608501		09/01/2008	MBS PAYDOWN		52,932	52,932	53,615	52,935		(2)		(2)		52,932				2,568	05/01/2029	1
31388N-GQ-3	FNMA 7.500% 609607		09/01/2008	MBS PAYDOWN		6,663	6,663	6,823	6,669		(6)		(6)		6,663				334	12/01/2030	1
31388U-D4-9	FNMA 6.500% 614923		09/01/2008	MBS PAYDOWN		51,402	51,402	52,495	51,528		(125)		(125)		51,402				2,218	03/01/2016	1
31388U-G7-9	FNMA 6.000% 615022		09/01/2008	MBS PAYDOWN		37,141	37,141	36,623	37,110		31		31		37,141				1,485	12/01/2030	1
31388U-S2-7	FNMA 5.500% 615337		09/01/2008	MBS PAYDOWN		24,465	24,465	24,727	24,485		(20)		(20)		24,465				819	06/01/2016	1
31388W-WJ-1	FNMA 5.000% 617249		09/01/2008	MBS PAYDOWN		53,789	53,789	51,957	53,540		249		249		53,789				1,809	02/01/2016	1
31388X-DZ-4	FNMA 6.500% 617620		09/01/2008	MBS PAYDOWN		7,682	7,682	7,671	7,681						7,682				333	09/01/2029	1
31388X-UQ-5	FNMA 5.500% 618091		09/01/2008	MBS PAYDOWN		45,499	45,499	45,986	45,574		(76)		(76)		45,499				1,711	03/01/2016	1
31389F-RJ-3	FNMA 6.500% 624289		09/01/2008	MBS PAYDOWN		5,549	5,549	5,567	5,549		(1)		(1)		5,549				212	03/01/2031	1
31389J-QG-2	FNMA 6.500% 626955		09/01/2008	MBS PAYDOWN		48,478	48,478	47,911	48,472		6		6		48,478				1,854	11/01/2030	1
31389K-VJ-7	FNMA 6.500% 628017		09/01/2008	MBS PAYDOWN		28,775	28,775	28,858	28,781		(6)		(6)		28,775				1,278	08/01/2031	1
31389N-N8-4	FNMA 6.500% 630515		09/01/2008	MBS PAYDOWN		106	106	107	107						106				5	12/01/2030	1
31389P-J9-2	FNMA 5.500% 631288		09/01/2008	MBS PAYDOWN		1,870	1,870	1,897	1,873		(3)		(3)		1,870				70	09/01/2016	1
31389P-K7-4	FNMA 6.500% 631318		09/01/2008	MBS PAYDOWN		107,028	107,028	109,068	107,336		(307)		(307)		107,028				5,028	06/01/2016	1
31389Q-L7-1	FNMA 6.500% 632250		09/01/2008	MBS PAYDOWN		236,680	236,680	239,897	236,929		(249)		(249)		236,680				10,069	02/01/2031	1
31389Q-PB-8	FNMA 7.500% 632318		09/01/2008	MBS PAYDOWN		4,948	4,948	5,173	4,952		(3)		(3)		4,948				218	10/01/2030	1
31389R-6N-1	FNMA 6.500% 633677		09/01/2008	MBS PAYDOWN		889	889	916	888						889				39	06/01/2032	1
31389R-6T-8	FNMA 6.500% 633682		09/01/2008	MBS PAYDOWN		92,039	92,039	94,901	92,064		(25)		(25)		92,039				3,505	12/01/2031	1
31389S-4G-6	FNMA 6.500% 634523		09/01/2008	MBS PAYDOWN		263,305	263,305	265,652	263,523		(218)		(218)		263,305				10,771	08/01/2030	1
31389T-P2-2	FNMA 6.500% 635041		09/01/2008	MBS PAYDOWN		17,620	17,620	17,750	17,622		(2)		(2)		17,620				764	05/01/2030	1
31389T-RL-8	FNMA 6.500% 635091		09/01/2008	MBS PAYDOWN		86,325	86,325	89,090	86,496		(171)		(171)		86,325				3,350	12/01/2030	1
31389T-RP-9	FNMA 6.500% 635094		09/01/2008	MBS PAYDOWN		139,126	139,126	143,583	139,318		(191)		(191)		139,126				6,030	10/01/2030	1
31389V-QU-4	FNMA 7.000% 636867		09/01/2008	MBS PAYDOWN		511	511	505	511						511				24	08/01/2030	1
31389V-R5-8	FNMA 6.500% 636908		09/01/2008	MBS PAYDOWN		137,898	137,898	142,380	138,018		(119)		(119)		137,898				6,044	09/01/2030	1
31389V-S4-0	FNMA 6.500% 636939		09/01/2008	MBS PAYDOWN		183,803	183,803	190,782	184,819		(1,015)		(1,015)		183,803				8,337	01/01/2017	1
31389V-W5-2	FNMA 6.000% 637068		09/01/2008	MBS PAYDOWN		106,534	106,534	107,383	106,634		(99)		(99)		106,534				4,244	08/01/2016	1
31390A-CK-4	FNMA 6.500% 640074		09/01/2008	MBS PAYDOWN		128,942	128,942	133,072	129,353		(411)		(411)		128,942				5,588	03/01/2030	1
31390A-CU-2	FNMA 6.500% 640083		09/01/2008	MBS PAYDOWN		974	974	985	974						974				42	12/01/2030	1
31390E-QV-7	FNMA 5.338% 644068 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		364	364	373	368		(3)		(3)		364				15	05/01/2032	1
31390E-SD-5	FNMA 6.500% 644116		09/01/2008	MBS PAYDOWN		134,626	134,626	139,759	135,274		(648)		(648)		134,626				5,736	09/01/2016	1
31390E-VH-2	FNMA 4.988% 644216 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		427	427	434	431		(4)		(4)		427				18	05/01/2032	1
31390E-W8-1	FNMA 5.500% 644271		09/01/2008	MBS PAYDOWN		1,801	1,801	1,855	1,807		(6)		(6)		1,801				66	10/01/2016	1
31390E-ZP-0	FNMA 6.500% 644350		09/01/2008	MBS PAYDOWN		2,016	2,016	2,012	2,014		2		2		2,016				87	01/01/2032	1
31390F-6K-0	FNMA 6.500% 645374		09/01/2008	MBS PAYDOWN		4,895	4,895	4,971	4,895		1		1		4,895				212	05/01/2031	1
31390K-QH-4	FNMA 5.565% 648556 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		930	930	939	936		(5)		(5)		930				41	06/01/2032	1
31390N-TH-5	FNMA 6.500% 651352		09/26/2008	VARIOUS		8,478,379	8,211,449	8,488,586	8,448,619		(16,803)		(16,803)		8,431,815		46,564	46,564	419,074	03/01/2031	1
31390P-BU-0	FNMA 6.500% 651751		09/01/2008	MBS PAYDOWN		84,325	84,325	87,078	84,434		(109)		(109)		84,325				3,256	04/01/2031	1
31390P-DP-9	FNMA 6.500% 651810		09/01/2008	MBS PAYDOWN		66,939	66,939	69,125	67,013		(74)		(74)		66,939				3,175	10/01/2031	1
31390P-FM-4	FNMA 6.500% 651872		09/01/2008	MBS PAYDOWN		5,530	5,530	5,712	5,546		(16)		(16)		5,530				240	02/01/2032	1
31390S-JE-2	FNMA 6.500% 654661		09/01/2008	MBS PAYDOWN		4,907	4,907	5,060	4,937		(30)		(30)		4,907				213	01/01/2031	1
313920-5P-1	FNR 2001-44 JZ		09/01/2008	MBS PAYDOWN		497,218	497,218	467,930	497,452		(234)		(234)		497,218				22,481	09/01/2031	1
313920-CC-2	FNR 2001-31 ZA		09/01/2008	MBS PAYDOWN		874,696	874,696	766,546	875,671		(976)		(976)		874,696				34,461	10/01/2030	1
313920-JL-5	FNR 2001-38 ZA		09/01/2008	MBS PAYDOWN		378,129	378,129	349,005	377,361		768		768		378,129				16,003	07/01/2031	1
313920-KF-6	FNR 2001-37 Z		09/01/2008	MBS PAYDOWN		151,461	151,461	149,423	151,379		81		81		151,461				6,850	03/01/2031	1
313920-N8-9	FNR 2001-45 Z		09/01/2008	MBS PAYDOWN		622,418	622,418	597,207	621,199		1,219		1,219		622,418				26,009	04/01/2031	1
313920-NQ-9	FNR 2001-40 BZ		09/01/2008	MBS PAYDOWN		44,654	44,654	42,993	44,628		26		26		44,654				1,967	07/01/2031	1
313920-VM-9	FNR 2001-43 Z		09/01/2008	MBS PAYDOWN		774,876	774,876	776,534	774,876						774,876				34,581	08/01/2031	1
313921-6F-0	FNW 2001-W3 A		09/01/2008	MBS PAYDOWN		122,758	122,758	130,871	127,320		(4,562)		(4,562)		122,758				5,790	07/01/2016	1
313921-C4-8	FNR 2001-59 ZB		09/01/2008	MBS PAYDOWN		1,699,170	1,699,170	1,501,835	1,693,268		5,902		5,902		1,699,170				66,117	10/01/2031	1
313921-J9-0	FNR 2001-67 Z		09/01/2008	MBS PAYDOWN		387,267	387,267	353,312	386,724		543		543		387,267				15,066	10/01/2031	1
313921-T3-2	FNR 2001-61 ZN		09/01/2008	MBS PAYDOWN		826,530	826,530	723,679	824,554		1,976		1,976		826,530				31,712	09/01/2031	1
31392A-FF-0	FNR 2001-64 ZG		09/01/2008	MBS PAYDOWN		679,315	679,315	616,917	677,393		1,921		1,921		679,315				26,901	10/01/2031	1
31392B-F6-8	FNR 2002-9 Z		09/01/2008	MBS PAYDOWN		211,179	211,179	185,796	209,946		1,232		1,232		211,179				8,281	09/01/2031	1
31392B-GA-8	FNR 2001-72 FG		09/25/2008	MBS PAYDOWN		11,321	11,321	11,335	11,331		(10)		(10)		11,321				265	03/25/2031	1
31392B-PD-2	FNR 2001-81 ZA		09/01/2008	MBS PAYDOWN		660,578	660,578	597,627	661,481		(903)		(903)		660,578				28,546	12/01/2031	1
31392B-PT-7	FNR 2001-81 QG		09/01/2008	MBS PAYDOWN		61,187	61,187	61,206	61,187						61,187				2,619	11/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31392C-BR-4	FNR 2002-20 Z		09/01/2008	MBS PAYDOWN		696,466	696,466	613,853	693,360		3,107		3,107		696,466				27,785	05/01/2031	1
31392C-PD-0	FNR 2002-21 ZA		09/01/2008	MBS PAYDOWN		1,273,382	1,273,382	1,119,227	1,270,785		2,597		2,597		1,273,382				50,337	02/01/2032	1
31392D-7F-3	FNGT 2002-T12 A2		09/01/2008	MBS PAYDOWN		174,883	174,883	184,201	175,641		(757)		(757)		174,883				7,266	07/01/2016	1
31392D-DJ-8	FNR 2002-38 DB		09/01/2008	MBS PAYDOWN		413,164	413,164	419,491	413,164						413,164				14,878	10/01/2008	1
31392D-ZN-5	FNR 2002-50 PE		09/01/2008	MBS PAYDOWN		847,898	847,898	861,014	848,289		(391)		(391)		847,898				33,181	01/01/2012	1
31392E-LU-2	FNR 2002-58 PE		09/24/2008	VARIOUS		17,968,994	17,838,680	18,111,835	18,059,644		(78,164)		(78,164)		17,981,480		(12,486)	(12,486)	869,805	10/01/2011	1
31392E-RA-0	FNR 2002-56 PD		09/01/2008	MBS PAYDOWN		1,053,756	1,053,756	1,061,988	1,055,148		(1,393)		(1,393)		1,053,756				42,528	12/01/2009	1
31392E-T8-3	FNR 2002-66 A1		09/01/2008	MBS PAYDOWN		659,687	659,687	685,523	661,181		(1,494)		(1,494)		659,687				27,721	11/01/2028	1
31392F-CA-3	FNR 2002-70 QZ		09/30/2008	VARIOUS		6,555,244	6,917,893	6,450,908			2,328		2,328		6,453,236		102,008	102,008	141,242	10/01/2032	1
31392F-X5-1	FNR 2002-82 QD		09/01/2008	MBS PAYDOWN		988,315	988,315	1,002,522			(794)		(794)		988,315				17,629	07/01/2019	1
31392G-FN-0	FNGT 2002-T18 A1		09/01/2008	MBS PAYDOWN		725,657	725,657	760,579	725,069		587		587		725,657				31,066	07/01/2016	1
31392G-FP-5	FNGT 2002-T18 A2		09/01/2008	MBS PAYDOWN		147,450	147,450	155,282	147,192		258		258		147,450				6,338	07/01/2016	1
31392G-VP-7	FNGT 2002-T19 A1		09/01/2008	MBS PAYDOWN		198,238	198,238	208,462	202,720		(4,482)		(4,482)		198,238				8,440	07/01/2016	1
31392G-VX-0	FNW 2003-W1 1A1		09/01/2008	MBS PAYDOWN		437,988	437,988	459,271	433,436		4,552		4,552		437,988				18,786	07/01/2016	1
31392J-6K-0	FNR 2003-23 EF		09/25/2008	MBS PAYDOWN		123,586	123,586	123,548	123,364		222		222		123,586				2,856	05/25/2018	1
31392J-AA-7	FNW 2003-W2 1A1		09/01/2008	MBS PAYDOWN		334,742	334,742	352,055	345,422		(10,680)		(10,680)		334,742				14,319	07/01/2016	1
31392J-K2-4	FNR 2003-17 EF		09/25/2008	MBS PAYDOWN		122,717	122,717	122,679	122,499		218		218		122,717				2,819	03/25/2018	1
31392J-LC-1	FNR 2003-15 FH		09/25/2008	MBS PAYDOWN		278,117	278,117	278,117	278,117						278,117				6,439	07/25/2024	1
31392J-NM-7	FNR 2003-15 FN		09/25/2008	MBS PAYDOWN		231,019	231,019	230,983	230,607		411		411		231,019				5,345	09/25/2017	1
31392M-N5-7	FHR 2466 VH		09/01/2008	MBS PAYDOWN		1,198,791	1,198,791	1,235,270	1,199,607		(816)		(816)		1,198,791				47,653	10/01/2008	1
31392U-NU-4	FHR 2503 JE		07/01/2008	MBS PAYDOWN		280,034	280,034	288,260	280,165		(132)		(132)		280,034				8,984	07/01/2008	1
31392U-PR-9	FHR 2501 PU		09/01/2008	MBS PAYDOWN		460,686	460,686	464,357	460,993		(306)		(306)		460,686				18,773	02/01/2016	1
31392U-RQ-9	FHR 2501 GD		09/01/2008	MBS PAYDOWN		1,021,097	1,021,097	1,033,941	1,022,044		(946)		(946)		1,021,097				40,314	07/01/2015	1
31392W-7B-0	FSPC T-51 1A		09/01/2008	MBS PAYDOWN		359,997	359,997	376,759	360,937		(940)		(940)		359,997				15,799	05/01/2029	1
31392X-CH-9	FHR 2513 DL		09/01/2008	MBS PAYDOWN		518,445	518,445	531,325	522,451		(4,006)		(4,006)		518,445				19,445	10/01/2010	1
31393A-JS-7	FNR 2003-26 XF		09/25/2008	MBS PAYDOWN		639,929	639,929	639,729	638,737		1,192		1,192		639,929				14,950	05/25/2021	1
31393C-2J-1	FNR 2003-49 FY		09/25/2008	MBS PAYDOWN		205,863	205,863	205,348	205,493		370		370		205,863				4,620	01/25/2023	1
31393C-DQ-3	FNR 2003-34 EF		09/25/2008	MBS PAYDOWN		121,011	121,011	121,691	121,258		(248)		(248)		121,011				2,828	06/25/2024	1
31393C-X2-4	FNW 2003-W8 3F1		09/25/2008	MBS PAYDOWN		435,391	435,391	435,391	435,391						435,391				9,862	03/25/2009	1
31393D-RY-9	FNR 2003-63 A6		09/01/2008	MBS PAYDOWN		378,169	378,169	352,909	375,450		2,719		2,719		378,169				11,719	11/01/2022	1
31393E-4W-6	FNR 2003-87 FG		09/25/2008	MBS PAYDOWN		55,437	55,437	55,428	55,340		96		96		55,437				1,298	12/25/2031	1
31393E-ZV-4	FNR 2003-94 PD		09/23/2008	GREENWICH CAPITAL MARKETS, INC		19,854,687	19,713,000	19,964,033	19,784,933		(38,511)		(38,511)		19,746,422		108,265	108,265	888,454	10/01/2010	1
31393F-AU-0	FHR 2530 FE		09/15/2008	MBS PAYDOWN		131,709	131,709	132,038	131,839		(130)		(130)		131,709				3,263	02/15/2025	1
31393F-X6-8	FHR 2539 PC		09/01/2008	MBS PAYDOWN		764,837	764,837	766,660			(20)		(20)		764,837				6,829	09/01/2020	1
31393G-T8-7	FHR 2535 PC		09/01/2008	MBS PAYDOWN		1,009,348	1,009,348	1,020,861	1,009,899		(551)		(551)		1,009,348				40,579	02/01/2022	1
31393J-BW-7	FHR 2551 QJ		09/01/2008	MBS PAYDOWN		1,833,018	1,833,018	1,837,028	1,833,018						1,833,018				66,661	11/01/2008	1
31393K-FK-6	FHR 2572 JF		09/15/2008	MBS PAYDOWN		275,593	275,593	275,420	275,327		266		266		275,593				6,545	12/15/2016	1
31393L-BT-9	FHR 2577 F		09/15/2008	MBS PAYDOWN		891,590	891,590	892,056	891,685		(95)		(95)		891,590				21,356	04/15/2010	1
31393M-B9-1	FHR 2579 PC		09/01/2008	MBS PAYDOWN		3,005,662	3,005,662	3,047,929			(2,087)		(2,087)		3,005,662				55,115	02/01/2020	1
31393R-5E-6	FHR 2617 DF		09/15/2008	MBS PAYDOWN		223,878	223,878	223,599	223,678		200		200		223,878				5,206	06/15/2012	1
31393T-3E-4	FNR 2003-111 HF		09/25/2008	MBS PAYDOWN		572,944	572,944	575,362	574,124		(1,180)		(1,180)		572,944				13,024	05/25/2016	1
31393T-DW-3	FNR 2003-89 FD		09/25/2008	MBS PAYDOWN		462,680	462,680	463,330	463,153		(474)		(474)		462,680				10,701	09/25/2031	1
31393V-H9-5	FHR 2626 JF		09/15/2008	MBS PAYDOWN		574,706	574,706	575,425	575,186		(479)		(479)		574,706				13,340	05/15/2020	1
31393Y-BS-3	FNR 2004-38 FK		09/25/2008	MBS PAYDOWN		1,531,579	1,531,579	1,535,647	1,534,454		(2,875)		(2,875)		1,531,579				34,368	10/25/2033	1
31393Y-YT-6	FNR 2004-45 DB		09/01/2008	MBS PAYDOWN		3,141,563	3,141,563	3,135,182			296		296		3,141,563				78,288	10/01/2033	1
31394A-ET-9	FNR 2004-52 FX		09/25/2008	MBS PAYDOWN		493,548	493,548	494,705	494,494		(946)		(946)		493,548				11,519	06/25/2014	1
31394A-GW-0	FNR 2004-54 FN		09/25/2008	MBS PAYDOWN		177,902	177,902	178,569	178,258		(356)		(356)		177,902				4,150	04/25/2032	1
31394A-J9-8	FNR 2004-66 FE		09/25/2008	MBS PAYDOWN		954,298	954,298	957,429	956,151		(1,853)		(1,853)		954,298				22,277	01/25/2033	1
31394A-QJ-8	FNR 2004-64 FW		09/25/2008	MBS PAYDOWN		345,948	345,948	347,570	346,054		(106)		(106)		345,948				7,907	11/25/2021	1
31394A-ZZ-2	FNR 2004-72 FB		09/25/2008	MBS PAYDOWN		385,608	385,608	386,572	386,338		(730)		(730)		385,608				8,922	05/25/2033	1
31394B-2U-7	FNR 2005-11 PB		09/22/2008	VARIOUS		12,167,505	12,131,926	12,143,300	12,131,926						12,131,926		35,579	35,579	529,971	02/01/2010	1
31394C-3N-0	FNR 2005-23 A		09/01/2008	MBS PAYDOWN		519,763	519,763	527,398			(611)		(611)		519,763				11,827	01/01/2017	1
31394C-7D-8	FNGT 2005-T1 A1		09/25/2008	MBS PAYDOWN		1,835,901	1,835,901	1,833,606	1,832,707		3,194		3,194		1,835,901				41,467	05/25/2022	1
31394E-7L-6	FNR 2005-82 FY		09/25/2008	MBS PAYDOWN		443,886	443,886	442,638	442,930		956		956		443,886				9,558	05/25/2032	1
31394E-MS-4	FNR 2005-62 DB		09/30/2008	GREENWICH CAPITAL MARKETS, INC		15,118,945	15,000,000	15,077,930	15,031,548		(17,452)		(17,452)		15,014,096		104,850	104,850	623,333	02/01/2013	1
31394F-NV-3	FNR 2005-78 A		09/01/2008	MBS PAYDOWN		1,829,112	1,829,112	1,870,338	1,829,418		(307)		(307)		1,829,112				72,281	07/01/2017	1
31394M-UK-4	FHR 2723 PE		09/11/2008	UBS SECURITIES INC.		15,685,778	16,041,062	15,387,514	15,410,936		9,639		9,639		15,420,575		265,202	265,202	698,454	09/01/2027	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)
31394U-D8-2	FNR 2005-105 F		09/25/2008	MBS PAYDOWN		974,152	974,152	969,890	971,911		2,241		2,241		974,152				21,371	07/25/2034	1
31394U-LS-9	FNR 2005-103 FP		09/25/2008	MBS PAYDOWN		732,777	732,777	730,946	731,194		1,584		1,584		732,777				16,150	04/25/2032	1
31394U-YE-6	FNR 2005-109 PA		09/30/2008	VARIOUS		12,890,384	12,827,878	13,015,787	12,924,940		(66,351)		(66,351)		12,858,589		31,794	31,794	615,970	01/01/2010	1
31394Y-MC-5	FHR 2802 FC		09/15/2008	MBS PAYDOWN		411,618	411,618	412,197	412,048		(430)		(430)		411,618				9,721	10/15/2012	1
31395A-6G-5	FHR 2809 HQ		07/28/2008	MBS PAYDOWN		543,303	543,303	537,721	528,178		15,125		15,125		543,303				12,677	07/01/2008	1
31395A-BZ-7	FHR 2819 F		09/15/2008	MBS PAYDOWN		588,565	588,565	588,933	588,687		(122)		(122)		588,565				14,003	09/15/2023	1
31395A-F4-2	FHR 2808 FT		09/15/2008	MBS PAYDOWN		2,082,928	2,082,928	2,088,135	2,085,064		(2,136)		(2,136)		2,082,928				48,409	12/15/2019	1
31395B-BL-6	FNR 2006-9 CP		09/01/2008	MBS PAYDOWN		153,831	153,831	154,264	153,819		12		12		153,831				6,310	04/01/2021	1
31395B-J8-7	FNR 2006-26 KG		09/17/2008	VARIOUS		5,681,250	5,608,047	5,625,572	5,618,070		4,785		4,785		5,622,855		58,395	58,395	269,582	08/01/2015	1
31395B-P6-4	FNR 2006-21 CA		09/01/2008	MBS PAYDOWN		1,367,909	1,367,909	1,387,359			(879)		(879)		1,367,909				25,383	02/01/2018	1
31395B-U4-3	FNR 2006-20 GF		09/25/2008	MBS PAYDOWN		560,362	560,362	560,537	560,362						560,362				12,530	06/25/2035	1
31395D-FS-3	FNR 2006-39 AG		09/01/2008	MBS PAYDOWN		442,392	442,392	447,369			(91)		(91)		442,392				5,560	12/01/2022	1
31395D-UV-9	FNR 2006-42 FB		09/25/2008	MBS PAYDOWN		981,619	981,619	981,005	979,812		1,807		1,807		981,619				22,339	06/25/2035	1
31395E-RZ-2	FHR 2841 BG		09/19/2008	VARIOUS		31,445,279	31,364,090	31,168,510	31,178,666		82,551		82,551		31,261,217		184,063	184,063	1,234,088	02/01/2010	1
31395G-5B-4	FHR 2863 FX		09/15/2008	MBS PAYDOWN		238,448	238,448	239,193	238,691		(243)		(243)		238,448				5,799	10/15/2026	1
31395J-7A-8	FHR 2881 HC		09/23/2008	GREENWICH CAPITAL MARKETS, INC		19,978,725	19,830,000	20,220,403	20,028,034		(27,124)		(27,124)		20,000,910		(22,185)	(22,185)	893,727	08/01/2012	1
31395J-ZG-4	FHR 2891 MA		09/22/2008	VARIOUS		8,862,170	8,850,464	8,773,713	8,786,890		28,322		28,322		8,815,212		46,958	46,958	350,993	11/01/2009	1
31395K-UA-9	FHR 2906 CG		09/19/2008	VARIOUS		13,250,937	13,214,485	13,150,478	13,156,458		16,669		16,669		13,173,126		77,811	77,811	525,649	05/01/2010	1
31395N-2U-0	FNR 2006-61 LC		09/01/2008	MBS PAYDOWN		801,882	801,882	805,516	801,031		851		851		801,882				31,167	07/01/2012	1
31395N-4Y-0	FNR 2006-61 PL		09/17/2008	VARIOUS		35,028,728	34,405,967	34,623,692	34,544,775		6,602		6,602		34,551,376		477,352	477,352	1,654,069	10/01/2014	1
31395N-C2-1	FNR 2006-58 DV		09/01/2008	MBS PAYDOWN		169,921	169,921	170,757	169,670		250		250		169,921				6,800	01/01/2015	1
31395N-C9-6	FNR 2006-58 FL		09/25/2008	MBS PAYDOWN		6,473,021	6,473,021	6,472,616	6,463,607		9,414		9,414		6,473,021				148,546	01/25/2035	1
31395N-H9-1	FNR 2006-58 FB		09/25/2008	MBS PAYDOWN		1,178,251	1,178,251	1,178,251	1,178,251						1,178,251				26,502	06/25/2036	1
31395N-PD-3	FNBR 2006-B1 AB		09/01/2008	MBS PAYDOWN		1,367,332	1,367,332	1,375,077	1,366,439		893		893		1,367,332				53,969	08/01/2014	1
31395N-QL-4	FNR 2006-63 FD		09/25/2008	MBS PAYDOWN		7,225,744	7,225,744	7,225,744	7,225,744						7,225,744				165,614	05/25/2034	1
31395N-TC-1	FNR 2006-60 FD		09/25/2008	MBS PAYDOWN		634,836	634,836	634,836	634,836						634,836				14,481	09/25/2022	1
31395P-EN-8	FHR 2952 PF		09/15/2008	MBS PAYDOWN		164,372	164,372	163,832	164,162		210		210		164,372				3,688	07/15/2029	1
31395P-MC-3	FHR 2953 MF		09/15/2008	MBS PAYDOWN		432,362	432,362	431,078	431,835		527		527		432,362				9,832	11/15/2026	1
31395T-FC-3	FHR 2961 PB		09/22/2008	VARIOUS		27,515,581	27,323,587	27,292,634	27,288,135		6,453		6,453		27,294,588		220,994	220,994	1,211,482	03/01/2012	1
31395V-US-6	FHR 2998 LA		09/01/2008	MBS PAYDOWN		204,213	204,213	206,702	204,334		(121)		(121)		204,213				7,247	09/01/2018	1
31396A-KP-8	FHR 3030 JP		09/01/2008	MBS PAYDOWN		421,875	421,875	428,730			(156)		(156)		421,875				5,643	01/01/2021	1
31396C-KC-3	FHR 3047 UD		09/30/2008	GREENWICH CAPITAL MARKETS, INC		23,361,701	23,199,486	23,415,169	23,328,382		(32,597)		(32,597)		23,295,786		65,915	65,915	964,067	12/01/2012	1
31396E-XR-2	FHR 3061 ZE		09/11/2008	BANK OF AMERICA		34,207,310	36,214,678	33,485,225	33,525,444		(55,867)		(55,867)		33,469,577		737,733	737,733	1,543,181	08/01/2035	1
31396F-6N-8	FHR 3067 PH		09/30/2008	GREENWICH CAPITAL MARKETS, INC		27,072,699	26,907,679	27,071,648	27,002,430		(27,108)		(27,108)		26,975,321		97,377	97,377	1,118,163	01/01/2013	1
31396G-NV-9	FHR 3095 UA		09/01/2008	MBS PAYDOWN		740,336	740,336	742,186			(29)		(29)		740,336				6,518	07/01/2016	1
31396J-6U-4	FHR 3133 BE		09/01/2008	MBS PAYDOWN		434,880	434,880	437,326	435,072		(192)		(192)		434,880				17,251	01/01/2015	1
31396J-LT-0	FHR 3122 QJ		09/01/2008	MBS PAYDOWN		995,013	995,013	1,003,409	994,158		855		855		995,013				39,466	12/01/2013	1
31396K-2B-7	FNR 2006-84 FQ		09/25/2008	MBS PAYDOWN		6,951,672	6,951,672	6,951,672	6,951,672						6,951,672				162,357	08/25/2036	1
31396K-2Q-4	FNR 2006-84 FN		09/25/2008	MBS PAYDOWN		1,125,899	1,125,899	1,125,899	1,125,899						1,125,899				25,399	07/25/2036	1
31396K-R9-5	FNR 2006-81 NA		09/17/2008	VARIOUS		17,038,672	16,748,963	16,863,458	16,817,867		(17,868)		(17,868)		16,799,999		238,673	238,673	801,418	01/01/2012	1
31396K-YS-5	FNR 2006-82 F		09/25/2008	MBS PAYDOWN		3,709,326	3,709,326	3,709,326	3,709,326						3,709,326				88,813	07/25/2036	1
31396L-BH-2	FNR 2006-93 FN		09/25/2008	MBS PAYDOWN		3,485,132	3,485,132	3,485,132	3,485,132						3,485,132				80,728	08/25/2036	1
31396L-Q3-7	FNR 2006-119 HD		09/01/2008	MBS PAYDOWN		2,457,246	2,457,246	2,442,656	2,456,022		1,224		1,224		2,457,246				91,439	10/01/2036	1
31396L-Q7-8	FNR 2006-119 CD		09/01/2008	MBS PAYDOWN		328,889	328,889	327,193	326,410		2,479		2,479		328,889				12,412	05/01/2009	1
31396N-CJ-3	FHR 3145 AH		09/01/2008	MBS PAYDOWN		3,586,029	3,586,029	3,583,360			38		38		3,586,029				32,232	09/01/2019	1
31396P-2K-6	FNR 2007-20 BK		09/30/2008	VARIOUS		58,213,348	57,797,867	57,797,867	57,797,867						57,797,867		415,481	415,481	2,607,368	09/01/2015	1
31396P-PN-5	FNR 2007-5 PA		09/01/2008	MBS PAYDOWN		3,175,038	3,175,038	3,202,447	3,178,750		(3,712)		(3,712)		3,175,038				127,447	04/01/2011	1
31396P-RK-9	FNR 2007-6 PA		09/01/2008	MBS PAYDOWN		471,420	471,420	465,288	471,120		299		299		471,420				17,354	01/01/2037	1
31396R-EQ-6	FHR 3149 HA		09/30/2008	VARIOUS		19,480,891	19,168,838	19,330,574	19,288,538		(22,353)		(22,353)		19,266,186		214,705	214,705	917,405	11/01/2011	1
31396T-SJ-3	FHR 3171 DB		09/01/2008	MBS PAYDOWN		512,826	512,826	516,953	512,280		546		546		512,826				20,275	09/01/2012	1
31396U-R6-9	FHR 3181 HF		09/15/2008	MBS PAYDOWN		1,784,371	1,784,371	1,784,371	1,784,371						1,784,371				43,191	03/15/2029	1
31396U-WQ-9	FHR 3184 FH		09/15/2008	MBS PAYDOWN		1,113,288	1,113,288	1,113,288	1,113,288						1,113,288				26,778	04/15/2031	1
31396U-Y2-0	FHR 3184 PB		09/30/2008	GREENWICH CAPITAL MARKETS, INC		42,169,542	42,315,000	41,787,715	41,877,359		51,411		51,411		41,928,770		240,772	240,772	1,758,423	02/01/2013	1
31396V-M5-4	FNR 2007-47 CA		09/01/2008	MBS PAYDOWN		824,012	824,012	828,326	823,678		335		335		824,012				31,896	07/01/2016	1
31396V-R6-7	FNR 2007-42 A		09/01/2008	MBS PAYDOWN		5,680,126	5,680,126	5,710,745	5,674,138		5,988		5,988		5,680,126				224,331	12/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31396V-XR-4	FNR 2007-44 WA		09/01/2008	MBS PAYDOWN		1,216,647	1,216,647	1,224,821	1,216,391		256		256		1,216,647				49,173	11/01/2014	1
31396V-ZN-1	FNR 2007-41 G		09/01/2008	MBS PAYDOWN		941,212	941,212	941,359	941,066		146		146		941,212				37,472	05/01/2021	1
31396W-AZ-9	FNR 2007-52 HG		09/01/2008	MBS PAYDOWN		1,874,230	1,874,230	1,882,973	1,872,484		1,745		1,745		1,874,230				74,484	07/01/2018	1
31396W-CC-8	FNR 2007-56 AB		09/01/2008	MBS PAYDOWN		2,642,625	2,642,625	2,655,729	2,640,576		2,049		2,049		2,642,625				105,110	01/01/2020	1
31396W-MW-3	FNR 2007-71 GA		09/01/2008	MBS PAYDOWN		1,325,717	1,325,717	1,334,521			(45)		(45)		1,325,717				9,585	10/01/2016	1
31396X-FM-1	FNR 2007-77 AB		09/01/2008	MBS PAYDOWN		1,854,930	1,854,930	1,866,306			(65)		(65)		1,854,930				14,089	09/01/2016	1
31396X-JL-9	FNR 2007-84 F		09/25/2008	MBS PAYDOWN		962,748	962,748	960,115	960,635		2,112		2,112		962,748				20,663	03/25/2037	1
31397A-GJ-6	FHR 3200 AD		09/24/2008	VARIOUS		36,408,168	36,299,222	36,855,054			(65,767)		(65,767)		36,824,522		(416,354)	(416,354)	1,140,845	10/01/2015	1
31397A-K6-9	FHR 3204 C		09/01/2008	MBS PAYDOWN		1,308,143	1,308,143	1,328,583			(629)		(629)		1,308,143				17,563	02/01/2016	1
31397A-Z8-9	FHR 3213 JA		09/30/2008	VARIOUS		48,021,469	47,361,415	47,749,926	47,582,921		(13,866)		(13,866)		47,569,054		452,415	452,415	2,268,258	05/01/2010	1
31397B-4K-4	FHR 3220 PA		09/30/2008	VARIOUS		78,052,979	76,974,009	77,662,565	77,393,062		(5,501)		(5,501)		77,387,561		665,418	665,418	3,690,861	08/01/2010	1
31397B-JJ-1	FHR 3218 MA		09/30/2008	VARIOUS		8,164,086	8,053,319	8,118,123	8,096,642		(10,806)		(10,806)		8,085,836		78,250	78,250	385,567	12/01/2010	1
31397F-HS-4	FHR 3271 WA		09/01/2008	MBS PAYDOWN		699,608	699,608	710,184			(644)		(644)		699,608				15,807	04/01/2019	1
31397F-JB-9	FHR 3277 BK		09/01/2008	MBS PAYDOWN		1,069,654	1,069,654	1,071,159	1,069,831		(177)		(177)		1,069,654				42,786	10/01/2015	1
31397G-7M-6	FHRR R011 AB		09/01/2008	MBS PAYDOWN		1,454,483	1,454,483	1,476,301			(496)		(496)		1,454,483				19,699	12/01/2020	1
31397G-V3-1	FHRR R012 AB		09/01/2008	MBS PAYDOWN		682,190	682,190	691,356			(193)		(193)		682,190				8,892	06/01/2020	1
31397H-DR-6	FHR 3318 HF		09/15/2008	MBS PAYDOWN		1,392,004	1,392,004	1,381,129	1,389,796		2,208		2,208		1,392,004				31,866	08/15/2031	1
31397H-EL-8	FHR 3319 A		09/01/2008	MBS PAYDOWN		2,001,605	2,001,605	2,013,490	2,000,343		1,263		1,263		2,001,605				76,604	01/01/2017	1
31397H-GK-8	FHR 3320 LA		09/01/2008	MBS PAYDOWN		924,533	924,533	923,485	924,437		95		95		924,533				36,652	09/01/2018	1
31397J-E7-5	FHR 3325 JL		09/01/2008	MBS PAYDOWN		347,587	347,587	352,149			(97)		(97)		347,587				4,824	07/01/2031	1
31397J-X7-4	FHR 3344 FG		09/15/2008	MBS PAYDOWN		1,791,383	1,791,383	1,791,383	1,791,383						1,791,383				43,372	10/15/2030	1
31397J-XD-1	FHR 3344 GA		09/01/2008	MBS PAYDOWN		925,164	925,164	930,079			(25)		(25)		925,164				7,242	01/01/2019	1
31398A-AT-9	FNMA 6 4/30/2037		09/24/2008	UBS SECURITIES INC.		5,684,000	5,800,000	5,796,404	5,796,434		35		35		5,796,468		(112,468)	(112,468)	319,967	04/30/2037	1
31398A-LJ-9	FNMA 5 1/29/2018		08/19/2008	BANK OF AMERICA		39,024,000	40,000,000	39,850,000			6,593		6,593		39,856,593		(832,593)	(832,593)	1,116,667	01/29/2018	1
31398A-MN-9	FNMA 5 3/4 02/01/23		08/21/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		49,374,500	50,000,000	49,975,000			601		601		49,975,601		(601,101)	(601,101)	1,605,208	02/01/2023	1
31398A-ND-0	FNMA 5.57 02/13/23		08/20/2008	VARIOUS		463,946,875	475,000,000	475,000,000							475,000,000		(11,053,125)	(11,053,125)	12,811,000	02/13/2023	1
31398A-NN-8	FNMA 5.85 02/24/28		09/23/2008	VARIOUS		241,875,000	250,000,000	250,000,000							250,000,000		(8,125,000)	(8,125,000)	8,714,063	02/24/2028	1
31398A-QD-7	FNMA 5.48 04/21/28		09/22/2008	GREENWICH CAPITAL MARKETS, INC		23,957,500	25,000,000	25,000,000							25,000,000		(1,042,500)	(1,042,500)	578,444	04/21/2028	1
31400C-P5-7	FNMA 4.489% 683644 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		61,384	61,384	62,841	62,717		(1,333)		(1,333)		61,384				2,339	01/01/2033	1
31400H-DA-8	FNMA 5.500% 687797		09/01/2008	MBS PAYDOWN		142,818	142,818	142,975	142,814		4		4		142,818				5,051	05/01/2032	1
31400P-YE-9	FNMA 4.543% 693809 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		152,729	152,729	151,691	152,729						152,729				4,214	03/01/2033	1
31400R-W4-9	FNMA 5.500% 695567		09/01/2008	MBS PAYDOWN		63,659	63,659	63,729	63,658		2		2		63,659				2,140	03/01/2032	1
31401D-CF-6	FNMA 6.000% 704870		09/26/2008	VARIOUS		18,007,066	17,649,039	16,289,487	16,368,323		137,086		137,086		16,505,409		1,501,657	1,501,657	827,086	08/01/2031	1
31401M-EE-7	FNMA 5.500% 712133		09/01/2008	MBS PAYDOWN		209,125	209,125	213,308	209,926		(801)		(801)		209,125				7,378	03/01/2018	1
31401W-UJ-6	FNMA 4.000% 720685		09/01/2008	MBS PAYDOWN		1,514,514	1,514,514	1,482,331	1,510,628		3,886		3,886		1,514,514				40,721	12/01/2017	1
31402B-N5-9	FNMA 6.145% 724112 (ARM 1/1)		09/01/2008	MBS PAYDOWN		165,725	165,725	165,052	165,717		8		8		165,725				7,283	01/01/2034	1
31402C-3Q-3	FNMA 6.500% 725407		09/30/2008	VARIOUS		15,166,057	14,729,703	15,125,564	15,147,307		(55,550)		(55,550)		15,091,757		74,300	74,300	748,389	11/01/2030	1
31402C-3X-8	FNMA 4.500% 725414		09/01/2008	MBS PAYDOWN		145,287	145,287	140,157	144,652		635		635		145,287				4,333	09/01/2018	1
31402C-4H-2	FNMA 5.500% 725424		09/30/2008	VARIOUS		18,286,096	18,220,321	18,439,535	18,432,866		(20,719)		(20,719)		18,412,147		(126,051)	(126,051)	782,090	01/01/2033	1
31402C-5C-2	FNMA 5.000% 725443		09/01/2008	MBS PAYDOWN		9,195	9,195	9,406	9,217		(22)		(22)		9,195				302	10/01/2017	1
31402C-5D-0	FNMA 5.500% 725444		09/01/2008	MBS PAYDOWN		373,021	373,021	378,627	373,769		(747)		(747)		373,021				13,724	10/01/2016	1
31402C-5F-5	FNMA 6.000% 725446		09/01/2008	MBS PAYDOWN		682,825	682,825	690,351	683,839		(1,015)		(1,015)		682,825				27,365	07/01/2016	1
31402C-5G-3	FNMA 8.000% 725447		09/01/2008	MBS PAYDOWN		510,034	510,034	514,662	509,723		310		310		510,034				27,132	03/01/2012	1
31402C-5J-7	FNMA 6.000% 725449		09/01/2008	MBS PAYDOWN		231,524	231,524	228,279	231,363		161		161		231,524				8,723	01/01/2031	1
31402C-5K-4	FNMA 6.000% 725450		09/01/2008	MBS PAYDOWN		148,460	148,460	148,246	148,436		25		25		148,460				5,799	03/01/2032	1
31402C-5L-2	FNMA 6.500% 725451		09/01/2008	MBS PAYDOWN		503,835	503,835	490,764	502,486		1,350		1,350		503,835				22,020	12/01/2028	1
31402C-5M-0	FNMA 7.000% 725452		09/01/2008	MBS PAYDOWN		369,620	369,620	369,386	369,562		59		59		369,620				17,202	03/01/2028	1
31402C-5N-8	FNMA 7.500% 725453		09/01/2008	MBS PAYDOWN		369,021	369,021	367,983	368,887		134		134		369,021				18,157	07/01/2029	1
31402C-5P-3	FNMA 8.000% 725454		09/01/2008	MBS PAYDOWN		423,681	423,681	426,307	423,898		(217)		(217)		423,681				22,537	08/01/2027	1
31402C-PL-0	FNMA 5.000% 725027		09/25/2008	VARIOUS		32,390,525	32,935,170	31,918,934	31,925,260		80,985		80,985		32,006,245		384,280	384,280	1,280,508	10/01/2032	1
31402C-TF-9	FNMA 5.500% 725150		09/01/2008	MBS PAYDOWN		31,091	31,091	31,145	31,097		(6)		(6)		31,091				1,145	01/01/2023	1
31402D-HB-9	FNMA 4.375% 725726 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		469,824	469,824	463,071	467,102		2,723		2,723		469,824				14,085	04/01/2034	1
31402D-MP-2	FNMA 4.500% 725866		09/01/2008	MBS PAYDOWN		802,018	802,018	781,394	801,287		731		731		802,018				23,927	09/01/2033	1
31402E-M4-7	FNMA 4.206% 726779 (HYBRID 5/1)		09/16/2008	VARIOUS		5,957,162	5,928,634	5,910,107	5,928,634						5,928,634		28,528	28,528	203,417	05/01/2033	1
31402H-DH-1	FNMA 4.622% 729204 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		255,949	255,949	252,490	255,949						255,949				7,607	10/01/2034	1
31402J-LP-0	FNMA 4.000% 730334		09/01/2008	MBS PAYDOWN		1,100,550	1,100,550	1,075,788	1,097,564		2,986		2,986		1,100,550				29,258	03/01/2018	1
31402M-P9-5	FNMA 3.895% 733148 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		49,742	49,742	49,544	49,742						49,742				1,623	06/01/2034	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)
31402Q-5E-7	FNMA 6.153% 735345 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		288,258	288,258	287,852	288,258						288,258				11,020	01/01/2035	1
31402Q-5Z-0	FNMA 5.239% 735364 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		241,991	241,991	241,688	241,991						241,991				9,517	12/01/2034	1
31402Q-6B-2	FNMA 4.829% 735366 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		215,789	215,789	214,129	215,660		130		130		215,789				7,421	07/01/2034	1
31402Q-6L-0	FNMA 5.000% 735375		09/01/2008	MBS PAYDOWN		3,320,618	3,320,618	3,334,886	3,321,983		(1,365)		(1,365)		3,320,618				109,935	05/01/2019	1
31402Q-7K-1	FNMA 4.683% 735398 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		2,043,270	2,043,270	2,035,608	2,043,270						2,043,270				64,073	12/01/2033	1
31402Q-TD-3	FNMA 6.000% 735048		09/26/2008	VARIOUS		16,443,358	16,126,021	16,044,131	16,038,112		9,438		9,438		16,047,550		395,808	395,808	756,706	03/01/2033	1
31402Q-TE-1	FNMA 6.000% 735049		09/26/2008	VARIOUS		43,597,851	42,785,666	42,578,423	42,568,578		25,219		25,219		42,593,797		1,004,054	1,004,054	1,996,528	05/01/2033	1
31402Q-TS-0	FNMA 6.000% 735061		09/23/2008	VARIOUS		48,869,915	47,974,677	48,341,983	48,335,836		(39,503)		(39,503)		48,296,333		573,582	573,582	2,329,518	01/01/2034	1
31402Q-UL-3	FNMA 5.504% 735087 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		352,503	352,503	354,045	352,503						352,503				13,132	11/01/2033	1
31402Q-WA-5	FNMA 5.500% 735141		09/25/2008	VARIOUS		118,536,222	120,184,110	118,202,950	118,103,230		186,871		186,871		118,290,101		246,121	246,121	5,121,113	04/01/2034	1
31402Q-XQ-9	FNMA 5.230% 735187 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		89,024	89,024	88,384	88,936		88		88		89,024				3,626	12/01/2033	1
31402Q-YV-7	FNMA 5.500% 735224		09/25/2008	VARIOUS		36,728,973	36,616,575	37,057,118	37,016,585		(30,795)		(30,795)		36,985,790		(256,817)	(256,817)	1,572,094	06/01/2033	1
31402Q-YZ-8	FNMA 5.500% 735228		09/25/2008	VARIOUS		14,788,097	14,753,384	14,506,462	14,514,132		20,537		20,537		14,534,668		253,429	253,429	620,907	06/01/2034	1
31402R-AQ-2	FNMA 6.500% 735415		09/30/2008	VARIOUS		302,384,415	292,755,357	300,657,356	300,483,754		(999,509)		(999,509)		299,484,246		2,900,169	2,900,169	14,861,747	03/01/2031	1
31402R-D8-9	FNMA 5.820% 735527 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		1,499,549	1,499,549	1,491,407	1,499,549						1,499,549				56,855	12/01/2034	1
31402R-DF-3	FNMA 6.000% 735502		09/26/2008	VARIOUS		62,945,582	61,834,438	61,857,399	61,845,656		(2,111)		(2,111)		61,843,545		1,102,037	1,102,037	2,860,362	03/01/2034	1
31402R-DG-1	FNMA 6.000% 735503		09/26/2008	VARIOUS		83,401,946	81,790,182	82,525,016	82,585,512		(96,713)		(96,713)		82,488,799		913,147	913,147	3,838,991	07/01/2033	1
31402R-EQ-8	FNMA 4.923% 735543 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		531,357	531,357	525,586	530,658		699		699		531,357				17,083	12/01/2034	1
31402R-ES-4	FNMA 5.980% 735545 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		357,571	357,571	358,018	358,109		(537)		(537)		357,571				15,556	11/01/2034	1
31402R-FB-0	FNMA 5.298% 735562 (HYBRID 3/1)		09/30/2008	MBS PAYDOWN		35,712	35,712	35,433	35,682		30		30		35,712				1,350	07/01/2034	1
31402R-JW-0	FNMA 5.000% 735677		09/01/2008	MBS PAYDOWN		803,764	803,764	809,165	804,335		(571)		(571)		803,764				26,841	02/01/2019	1
31402R-KD-0	FNMA 4.607% 735692 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,003,960	1,003,960	990,901	1,002,359		1,601		1,601		1,003,960				32,353	12/01/2034	1
31402R-KL-2	FNMA 5.098% 735699 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		534,156	534,156	533,571	534,156						534,156				16,896	05/01/2033	1
31402R-LY-3	FNMA 4.500% 735743		09/01/2008	MBS PAYDOWN		1,041,686	1,041,686	1,009,215	1,038,300		3,386		3,386		1,041,686				31,019	09/01/2019	1
31402R-N5-4	FNMA 4.324% 735812 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		325,239	325,239	324,287	325,239						325,239				9,859	05/01/2035	1
31402R-RB-7	FNMA 6.500% 735882		09/30/2008	VARIOUS		36,616,028	35,567,019	36,717,390	36,631,730		(148,879)		(148,879)		36,482,851		133,177	133,177	1,805,221	12/01/2030	1
31402R-SZ-3	FNMA 4.500% 735936		09/01/2008	MBS PAYDOWN		1,579,760	1,579,760	1,536,563	1,575,298		4,462		4,462		1,579,760				46,938	04/01/2019	1
31402R-TM-1	FNMA 4.962% 735956 (HYBRID 7/1)		09/30/2008	VARIOUS		25,720,412	25,735,710	25,647,243	25,708,663		16,275		16,275		25,724,938		(4,527)	(4,527)	1,028,865	07/01/2035	1
31402R-UM-9	FNMA 4.980% 735988 (HYBRID 7/1)		09/30/2008	VARIOUS		18,692,636	18,692,636	18,657,587	18,692,636						18,692,636				751,275	09/01/2035	1
31402S-DB-0	FNMA 5.077% 736398 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		626,383	626,383	623,055	626,383						626,383				18,938	03/01/2033	1
31402T-G4-1	FNMA 4.568% 737419 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,216,502	1,216,502	1,207,759	1,216,502						1,216,502				30,551	08/01/2033	1
31402X-NC-6	FNMA 4.000% 741187		09/01/2008	MBS PAYDOWN		332,406	332,406	323,473	331,383		1,023		1,023		332,406				8,762	05/01/2018	1
31403A-JP-1	FNMA 4.474% 742870 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		3,038,564	3,038,564	3,019,573	3,038,564						3,038,564				75,749	09/01/2033	1
31403C-4E-8	FNMA 4.628% 745221 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		2,881,301	2,881,301	2,850,012	2,876,791		4,510		4,510		2,881,301				88,458	01/01/2034	1
31403C-5T-4	FNMA 5.500% 745258		09/01/2008	MBS PAYDOWN		10,114,241	10,114,241	10,222,607	10,127,133		(12,892)		(12,892)		10,114,241				369,585	10/01/2017	1
31403C-6L-0	FNMA 5.000% 745275		09/30/2008	VARIOUS		145,868,410	154,659,332	145,124,462	144,901,152		992,417		992,417		145,893,569		(25,160)	(25,160)	4,869,205	06/01/2035	1
31403C-6V-8	FNMA 5.500% 745284		09/01/2008	MBS PAYDOWN		5,516,850	5,516,850	5,562,536	5,521,902		(5,052)		(5,052)		5,516,850				203,277	03/01/2019	1
31403C-VL-2	FNMA 4.000% 745019		09/01/2008	MBS PAYDOWN		1,833,798	1,833,798	1,751,336	1,826,788		7,010		7,010		1,833,798				48,717	03/01/2020	1
31403C-VV-0	FNMA 4.637% 745028 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		258,892	258,892	255,534	258,449		443		443		258,892				8,059	04/01/2035	1
31403C-WF-4	FNMA 4.500% 745046		09/01/2008	MBS PAYDOWN		1,869,268	1,869,268	1,734,038	1,864,792		4,476		4,476		1,869,268				55,569	05/01/2034	1
31403C-WJ-6	FNMA 5.804% 745049 (ARM 1/1)		09/01/2008	MBS PAYDOWN		167,849	167,849	168,059	167,952		(102)		(102)		167,849				6,616	11/01/2034	1
31403D-AL-3	FNMA 5.332% 745311 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		721,314	721,314	717,566	721,024		290		290		721,314				28,430	11/01/2035	1
31403D-FD-6	FNMA 6.378% 745464 (ARM 1/1)		09/01/2008	MBS PAYDOWN		503,394	503,394	503,788	503,708		(314)		(314)		503,394				19,611	11/01/2032	1
31403D-GY-9	FNMA 5.000% 745515		09/25/2008	VARIOUS		89,913,180	94,017,902	88,919,458	88,757,061		553,244		553,244		89,310,306		602,874	602,874	3,436,766	10/01/2035	1
31403D-HN-2	FNMA 5.122% 745537 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		2,071,695	2,071,695	2,041,591	2,066,637		5,058		5,058		2,071,695				64,746	04/01/2035	1
31403D-J7-5	FNMA 5.500% 745586		09/01/2008	MBS PAYDOWN		952,875	952,875	914,909	950,562		2,313		2,313		952,875				34,449	03/01/2036	1
31403D-LQ-0	FNMA 6.500% 745635		09/30/2008	VARIOUS		59,713,618	57,998,367	58,764,126	58,623,805		(79,559)		(79,559)		58,544,246		1,169,372	1,169,372	2,946,814	12/01/2033	1
31403D-MR-7	FNMA 5.398% 745668 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		459,904	459,904	457,460	459,877		27		27		459,904				17,361	05/01/2035	1
31403D-MX-4	FNMA 5.043% 745674 (ARM 1/1)		09/30/2008	MBS PAYDOWN		1,354,191	1,354,191	1,354,614	1,354,191						1,354,191				48,426	02/01/2035	1
31403D-NB-1	FNMA 4.363% 745686 (ARM 1/1)		09/01/2008	MBS PAYDOWN		227,562	227,562	227,704	227,562						227,562				7,630	11/01/2034	1
31403D-NQ-8	FNMA 4.595% 745699 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		689,733	689,733	686,069	689,660		72		72		689,733				18,340	05/01/2033	1
31403D-UQ-0	FNMA 5.110% 745891 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		391,757	391,757	390,946	391,757						391,757				12,575	11/01/2034	1
31403D-UW-7	FNMA 5.130% 745897 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		691,466	691,466	689,522	691,466						691,466				22,463	04/01/2035	1
31403D-VK-2	FNMA 4.466% 745918 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		1,172,922	1,172,922	1,172,739	1,172,922						1,172,922				38,317	06/01/2033	1
31403E-CF-2	FNMA 4.000% 746270		09/01/2008	MBS PAYDOWN		313,833	313,833	304,713	313,070		764		764		313,833				8,552	04/01/2018	1
31403H-YT-1	FNMA 5.500% 749622		09/01/2008	MBS PAYDOWN		42,155	42,155	41,385	42,138		17		17		42,155				1,540	01/01/2033	1
31403N-CW-5	FNMA 4.666% 753485 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		284,369	284,369	281,948	284,054		315		315		284,369				8,957	10/01/2033	1
31403N-W3-7	FNMA 4.287% 754066 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		758,946	758,946	751,564	757,723		1,223		1,223		758,946				21,021	11/01/2033	1
31403Q-QF-0	FNMA 4.317% 754754 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,059,743	1,059,743	1,058,750	1,059,743						1,059,743				30,449	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)
31403V-3K-3	FNMA 4.668% 759602 (HYBRID 5/1)		09/01/2008	VARIOUS		530,088	530,088	525,677	529,529		558		558		530,088				17,359	01/01/2034	1
31403V-QJ-1	FNMA 6.427% 759257 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		67,598	67,598	67,176	67,517		82		82		67,598				2,567	12/01/2033	1
31403V-TF-6	FNMA 6.125% 759350 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		356,059	356,059	353,667	355,881		178		178		356,059				14,455	01/01/2034	1
31403V-XM-6	FNMA 3.805% 759484 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		215,310	215,310	211,912	214,489		821		821		215,310				5,264	01/01/2034	1
31403Y-2A-0	FNMA 4.702% 762269 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		108,606	108,606	107,856	108,567		40		40		108,606				3,395	12/01/2033	1
31404D-4N-5	FNMA 5.992% 765929 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		42,423	42,423	42,071	42,392		31		31		42,423				1,629	02/01/2034	1
31404D-5V-6	FNMA 4.507% 765960 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		659,590	659,590	652,272	658,229		1,361		1,361		659,590				19,530	01/01/2034	1
31404E-6U-5	FNMA 6.165% 766883 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		206,550	206,550	205,517	206,501		49		49		206,550				9,087	11/01/2033	1
31404E-7B-6	FNMA 4.786% 766890 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		236,497	236,497	235,434	236,497						236,497				7,884	10/01/2033	1
31404G-JX-0	FNMA 6.048% 768078 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		282,591	282,591	281,620	282,537		54		54		282,591				12,674	01/01/2034	1
31404G-PK-1	FNMA 4.393% 768226 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		64,715	64,715	64,462	64,715						64,715				1,835	04/01/2034	1
31404G-V4-0	FNMA 4.306% 768435 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		180,228	180,228	179,820	180,228						180,228				5,111	12/01/2033	1
31404H-QJ-1	FNMA 5.440% 769157 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		25,005	25,005	24,872	24,984		21		21		25,005				849	02/01/2034	1
31404V-HA-9	FNMA 4.545% 779725 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		144,077	144,077	143,424	143,727		350		350		144,077				5,415	06/01/2034	1
31404V-NW-4	FNMA 4.584% 779905 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		709,738	709,738	708,685	709,738						709,738				23,076	01/01/2035	1
31404X-FR-0	FNMA 5.512% 781476 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		221,075	221,075	218,174	220,652		423		423		221,075				7,877	08/01/2034	1
31404X-JV-7	FNMA 5.607% 781576 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		667,272	667,272	665,499	667,272						667,272				25,376	11/01/2034	1
31405C-J2-6	FNMA 6.000% 785181		09/01/2008	MBS PAYDOWN		57,668	57,668	59,317	57,736		(67)		(67)		57,668				2,216	10/01/2033	1
31405D-NX-1	FNMA 4.565% 786206 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		305,485	305,485	300,760	305,014		472		472		305,485				9,398	06/01/2034	1
31405D-Z4-2	FNMA 6.000% 786563		09/01/2008	MBS PAYDOWN		2,229	2,229	2,244	2,232		(3)		(3)		2,229				89	05/01/2019	1
31405E-2S-3	FNMA 6.000% 787485		09/26/2008	VARIOUS		12,954,295	12,704,669	13,006,263	12,977,330		(20,316)		(20,316)		12,957,014		(2,719)	(2,719)	595,165	10/01/2033	1
31405E-BK-0	FNMA 4.619% 786742 (ARM 1/1)		09/01/2008	MBS PAYDOWN		513,944	513,944	511,374	513,479		465		465		513,944				20,030	07/01/2034	1
31405J-PQ-1	FNMA 4.978% 790731 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		262,257	262,257	262,093	262,257						262,257				10,722	08/01/2034	1
31405N-7G-4	FNMA 4.704% 794795 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		2,139,528	2,139,528	2,116,796	2,137,946		1,582		1,582		2,139,528				68,129	09/01/2034	1
31405P-EV-8	FNMA 6.027% 794948 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		422,914	422,914	419,346	422,777		138		138		422,914				17,478	10/01/2034	1
31405Q-KJ-6	FNMA 4.852% 795997 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		312,012	312,012	310,013	311,852		160		160		312,012				9,468	07/01/2034	1
31405R-NA-0	FNMA 4.598% 796985 (ARM 1/1)		09/01/2008	MBS PAYDOWN		773,652	773,652	775,102	773,652						773,652				31,188	07/01/2034	1
31405T-4T-6	FNMA 6.095% 799234 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		411,897	411,897	414,086	411,897						411,897				17,495	06/01/2033	1
31405U-PM-5	FNMA 4.817% 799728 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		88,280	88,280	87,535	88,250		30		30		88,280				2,780	10/01/2034	1
31405U-Q9-3	FNMA 4.719% 799780 (HYBRID 5/1)		09/30/2008	VARIOUS		29,638,716	29,601,768	29,294,187	29,390,840		28,680		28,680		29,419,520		219,196	219,196	1,125,830	10/01/2034	1
31405Y-XV-8	FNMA 4.940% 803592 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		1,439,001	1,439,001	1,438,552	1,439,001						1,439,001				57,141	09/01/2034	1
31406A-UF-7	FNMA 6.015% 804382 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		412,446	412,446	408,643	412,438		8		8		412,446				14,472	12/01/2034	1
31406E-2D-5	FNMA 4.500% 808172		09/01/2008	MBS PAYDOWN		1,399,511	1,399,511	1,370,865	1,398,900		612		612		1,399,511				41,414	08/01/2034	1
31406E-TY-0	FNMA 5.500% 807967		09/30/2008	VARIOUS		22,061,615	22,002,029	21,874,830	21,877,806		7,017		7,017		21,884,823		176,792	176,792	945,632	08/01/2034	1
31406H-G4-3	FNMA 4.442% 810319 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		3,132,095	3,132,095	3,095,391	3,132,095						3,132,095				94,221	11/01/2033	1
31406L-2A-5	FNMA 5.476% 813569 (ARM 1/1)		09/01/2008	MBS PAYDOWN		353,543	353,543	353,267	353,543						353,543				13,890	10/01/2034	1
31406L-K3-1	FNMA 6.214% 813114 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		749,391	749,391	749,391	749,391						749,391				27,456	01/01/2035	1
31406L-Z5-0	FNMA 4.801% 813564 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		390,591	390,591	392,422	391,856		(1,265)		(1,265)		390,591				15,063	07/01/2034	1
31406M-5H-5	FNMA 4.618% 814548 (HYBRID 5/1)		09/16/2008	VARIOUS		12,309,478	12,224,012	12,076,942	12,116,859		15,826		15,826		12,132,685		176,792	176,792	446,023	03/01/2035	1
31406N-UJ-1	FNMA 5.269% 815185 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,002,137	1,002,137	1,000,063	1,002,137						1,002,137				35,176	04/01/2035	1
31406N-XX-7	FNMA 4.857% 815294 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		100,203	100,203	98,860	100,108		95		95		100,203				3,315	04/01/2035	1
31406Q-A4-9	FNMA 4.806% 816427 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		340,713	340,713	340,513	340,713						340,713				9,662	11/01/2034	1
31406Q-F9-3	FNMA 4.482% 816592 (ARM 1/1)		09/01/2008	MBS PAYDOWN		338,693	338,693	338,375	338,693						338,693				12,036	01/01/2035	1
31406Q-GK-7	FNMA 4.943% 816602 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		48,266	48,266	47,943	48,242		23		23		48,266				1,601	01/01/2035	1
31406T-2X-8	FNMA 5.500% 819890		09/01/2008	MBS PAYDOWN		464,132	464,132	464,712	464,101		30		30		464,132				17,042	11/01/2034	1
31406T-JA-0	FNMA 4.500% 819357		09/01/2008	MBS PAYDOWN		295,102	295,102	289,096	294,859		243		243		295,102				8,705	08/01/2034	1
31406U-MC-9	FNMA 4.865% 820355 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		315,220	315,220	311,723	315,101		120		120		315,220				9,732	01/01/2035	1
31406U-UY-2	FNMA 4.491% 820599 (ARM 1/1)		09/01/2008	MBS PAYDOWN		197,961	197,961	197,961	197,961						197,961				6,149	03/01/2035	1
31406V-BF-2	FNMA 4.631% 820938 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		570,524	570,524	573,020	571,023		(498)		(498)		570,524				18,004	03/01/2035	1
31406V-J6-4	FNMA 4.930% 821185 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,148,458	1,148,458	1,133,743	1,147,159		1,299		1,299		1,148,458				37,522	05/01/2035	1
31406W-FR-0	FNMA 4.339% 821976 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		124,534	124,534	124,349	124,534						124,534				3,753	05/01/2035	1
31406W-WN-0	FNMA 4.442% 822453 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		49,701	49,701	49,448	49,701						49,701				1,671	04/01/2035	1
31406Y-EH-9	FNMA 4.607% 823736 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		185,566	185,566	186,899	185,817		(251)		(251)		185,566				5,605	04/01/2035	1
31407B-UK-3	FNMA 4.723% 825986 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		439,018	439,018	436,206	438,988		31		31		439,018				12,037	06/01/2035	1
31407C-RT-6	FNMA 4.664% 826798 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		528,140	528,140	526,572	528,140						528,140				15,809	07/01/2035	1
31407D-UR-4	FNMA 5.128% 827792 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,548,223	1,548,223	1,545,865	1,548,223						1,548,223				55,183	04/01/2035	1
31407E-A7-8	FNMA 5.000% 828130		09/01/2008	MBS PAYDOWN		358,505	358,505	343,062	357,976		528		528		358,505				10,964	12/01/2034	1
31407E-A9-4	FNMA 5.000% 828132		09/01/2008	MBS PAYDOWN		60,390	60,390	57,788	60,272		117		117		60,390				2,008	02/01/2035	1
31407E-ML-4	FNMA 4.790% 828463 (HYBRID 3/1)		09/16/2008	VARIOUS		9,685,981	9,611,178	9,642,714	9,638,475		(15,506)		(15,506)		9,622,969		63,013	63,013	348,285	07/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407E-YJ-6	FNMA 5.013% 828813 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		215,831	215,831	214,575	215,740		91		91		215,831				6,491	05/01/2035	1
31407F-BP-4	FNMA 5.000% 829046		09/01/2008	MBS PAYDOWN		1,147,073	1,147,073	1,145,459	1,146,877		195		195		1,147,073				37,916	01/01/2020	1
31407F-LC-2	FNMA 5.500% 829323		09/01/2008	MBS PAYDOWN		560,726	560,726	563,004	560,706		20		20		560,726				20,305	03/01/2035	1
31407G-CV-8	FNMA 4.438% 829984 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		281,369	281,369	279,896	281,369						281,369				8,055	01/01/2034	1
31407J-XC-1	FNMA 5.000% 832375		09/01/2008	MBS PAYDOWN		96,880	96,880	96,744	96,872		8		8		96,880				3,231	05/01/2020	1
31407K-HD-4	FNMA 4.921% 832828 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		554,298	554,298	551,440	553,460		838		838		554,298				17,689	07/01/2035	1
31407L-GT-8	FNMA 4.984% 833710 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		541,751	541,751	533,857	541,164		586		586		541,751				17,656	08/01/2035	1
31407M-5G-6	FNMA 4.867% 835247 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		1,748,250	1,748,250	1,741,147	1,748,250						1,748,250				57,510	10/01/2035	1
31407M-SL-0	FNMA 4.509% 834923 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		1,804,830	1,804,830	1,805,958	1,806,035		(1,205)		(1,205)		1,804,830				58,829	06/01/2035	1
31407M-SM-8	FNMA 4.468% 834924 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		788,942	788,942	790,175	790,193		(1,251)		(1,251)		788,942				25,019	06/01/2035	1
31407N-QD-8	FNMA 5.000% 835752		09/25/2008	VARIOUS		7,648,302	7,794,103	7,461,628	7,486,935		17,533		17,533		7,504,468		143,834	143,834	304,323	03/01/2035	1
31407T-6B-1	FNMA 5.095% 840666 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		970,004	970,004	962,539	969,103		901		901		970,004				32,124	09/01/2035	1
31407T-6N-5	FNMA 4.923% 840677 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		573,773	573,773	572,787	573,773						573,773				17,599	08/01/2035	1
31407U-MR-5	FNMA 4.503% 841068 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		788,962	788,962	786,250	788,962						788,962				21,958	09/01/2033	1
31407W-R9-6	FNMA 5.452% 843012 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		538,545	538,545	541,490	542,702		(4,157)		(4,157)		538,545				21,197	01/01/2035	1
31407W-SE-4	FNMA 4.789% 843017 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		846,139	846,139	846,668	846,601		(462)		(462)		846,139				28,922	08/01/2035	1
31407W-SF-1	FNMA 4.819% 843018 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		964,987	964,987	968,153	967,940		(2,953)		(2,953)		964,987				35,821	08/01/2035	1
31407X-BD-2	FNMA 6.000% 843436		09/26/2008	VARIOUS		5,716,085	5,609,105	5,648,544	5,639,976		(2,504)		(2,504)		5,637,472		78,614	78,614	260,451	10/01/2032	1
31407X-ZA-2	FNMA 5.187% 844137 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		116,350	116,350	115,386	116,308		42		42		116,350				4,522	10/01/2035	1
31407Y-5W-5	FNMA 5.000% 845161		09/01/2008	MBS PAYDOWN		723,917	723,917	726,349			(225)		(225)		723,917				14,884	09/01/2020	1
31407Y-DK-2	FNMA 4.476% 844406 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		390,602	390,602	386,879	389,917		685		685		390,602				11,804	11/01/2035	1
31407Y-XM-6	FNMA 5.500% 844984		09/26/2008	VARIOUS		23,402,812	23,706,052	23,265,268	23,295,151		25,173		25,173		23,320,324		82,488	82,488	1,010,217	08/01/2033	1
31407Y-ZU-6	FNMA 4.791% 845055 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		628,968	628,968	624,398	628,512		456		456		628,968				19,907	10/01/2035	1
31408A-MF-4	FNMA 5.041% 845558 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		237,157	237,157	236,240	237,157						237,157				8,763	11/01/2035	1
31408B-EE-4	FNMA 4.478% 846233 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		1,163	1,163	1,152	1,161		2		2		1,163				36	09/01/2035	1
31408B-LG-1	FNMA 5.011% 846427 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		345,022	345,022	343,041	344,926		97		97		345,022				10,658	10/01/2035	1
31408B-LL-0	FNMA 4.184% 846431 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		499,888	499,888	487,001	498,788		1,100		1,100		499,888				12,393	09/01/2035	1
31408F-U4-9	FNMA 5.576% 850303 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		446,370	446,370	449,526	447,428		(1,058)		(1,058)		446,370				17,206	11/01/2035	1
31408G-2W-6	FNMA 5.316% 851389 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		9,206	9,206	9,201	9,206						9,206				314	12/01/2035	1
31408X-M2-3	FNMA 5.234% 863577 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		347,959	347,959	348,040	347,959						347,959				12,124	11/01/2035	1
31409A-JS-9	FNMA 5.599% 865273 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		1,140,219	1,140,219	1,153,046	1,143,396		(3,178)		(3,178)		1,140,219				42,374	01/01/2036	1
31409F-MP-0	FNMA 5.000% 869866		09/01/2008	MBS PAYDOWN		1,071,197	1,071,197	1,074,796			(420)		(420)		1,071,197				22,475	11/01/2020	1
31409G-N2-8	FNMA 6.000% 870809		09/26/2008	VARIOUS		49,904,095	49,697,432	49,862,689	49,835,998		(14,814)		(14,814)		49,821,184		82,911	82,911	2,299,998	05/01/2036	1
31409J-F7-0	FNMA 5.742% 872390 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		745,737	745,737	748,650	748,098		(2,361)		(2,361)		745,737				28,638	05/01/2036	1
31409U-UM-5	FNMA 5.433% 879088 (HYBRID 7/1)		09/01/2008	MBS PAYDOWN		240,349	240,349	241,100	241,121		(772)		(772)		240,349				9,638	04/01/2036	1
31409U-WE-1	FNMA 5.389% 879145 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,020,064	1,020,064	1,020,064	1,020,064						1,020,064				32,997	09/01/2035	1
31409U-YP-4	FNMA 5.613% 879218 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		148,124	148,124	148,668	148,234		(110)		(110)		148,124				6,196	11/01/2035	1
31410E-KA-5	FNMA 6.082% 886889 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		408,106	408,106	411,836	409,740		(1,635)		(1,635)		408,106				18,602	08/01/2036	1
31410E-L8-9	FNMA 5.112% 886951 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		2,849	2,849	2,830	2,848		1		1		2,849				97	09/01/2035	1
31410F-4A-0	FNMA 5.740% 888317 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		254,771	254,771	255,726	255,545		(774)		(774)		254,771				8,610	05/01/2036	1
31410F-4N-2	FNMA 5.085% 888329 (HYBRID 3/1)		09/01/2008	MBS PAYDOWN		1,337,608	1,337,608	1,335,518	1,337,494		114		114		1,337,608				45,576	10/01/2034	1
31410F-7M-1	FNMA 4.942% 888400 (ARM 1/1)		09/01/2008	MBS PAYDOWN		1,062,755	1,062,755	1,065,578	1,066,279		(3,524)		(3,524)		1,062,755				35,075	04/01/2033	1
31410F-SS-5	FNMA 6.000% 888029		09/26/2008	VARIOUS		73,106,908	71,997,384	71,024,295	70,981,221		151,633		151,633		71,132,854		1,974,054	1,974,054	3,355,386	06/01/2036	1
31410F-V4-4	FNMA 6.000% 888135		09/29/2008	VARIOUS		159,484,640	159,104,687	159,291,137	159,196,755		16,446		16,446		159,213,201		271,439	271,439	7,389,329	08/01/2036	1
31410F-YH-2	FNMA 4.500% 888212		09/01/2008	MBS PAYDOWN		880,034	880,034	818,157	877,409		2,625		2,625		880,034				26,697	01/01/2035	1
31410G-5Q-2	FNMA 5.000% 889255		09/23/2008	VARIOUS		71,956,344	72,294,754	72,492,435			(36,269)		(36,269)		72,465,939		(509,595)	(509,595)	2,077,933	02/01/2022	1
31410G-7E-7	FNMA 5.500% 889293		09/24/2008	VARIOUS		67,845,538	67,361,560	67,940,448			(124,553)		(124,553)		67,878,794		(33,256)	(33,256)	2,074,928	02/01/2022	1
31410G-AE-3	FNMA 5.000% 888405		09/25/2008	VARIOUS		8,435,052	8,598,212	8,223,384			11,660		11,660		8,235,044		200,008	200,008	121,961	09/01/2035	1
31410G-GC-1	FNMA 5.000% 888595		09/01/2008	MBS PAYDOWN		360,449	360,449	361,660			(143)		(143)		360,449				7,361	02/01/2021	1
31410K-A3-8	FNMA 5.000% 889326		09/23/2008	VARIOUS		95,516,803	95,969,837	95,722,415			16,514		16,514		95,728,706		(211,904)	(211,904)	2,765,373	07/01/2022	1
31410K-A4-6	FNMA 5.500% 889327		09/01/2008	MBS PAYDOWN		2,912,168	2,912,168	2,938,559			(3,618)		(3,618)		2,912,168				65,308	08/01/2021	1
31410K-AB-0	FNMA 5.000% 889302		09/23/2008	VARIOUS		24,094,852	24,209,260	24,073,083			10,458		10,458		24,079,168		15,683	15,683	698,022	12/01/2022	1
31410K-AF-1	FNMA 5.500% 889306		09/24/2008	VARIOUS		68,513,296	68,020,039	68,604,586			(115,655)		(115,655)		68,546,362		(33,066)	(33,066)	2,100,489	07/01/2022	1
31410K-H2-3	FNMA 6.000% 889549		09/25/2008	VARIOUS		61,156,673	60,099,771	60,043,427			363		363		60,043,844		1,112,829	1,112,829	797,217	03/01/2038	1
31410K-HN-7	FNMA 6.000% 889537		09/01/2008	MBS PAYDOWN		673,931	673,931	683,619			(114)		(114)		673,931				4,854	09/01/2037	1
31410K-JJ-4	FNMA 5.500% 889565		09/01/2008	MBS PAYDOWN		2,549,223	2,549,223	2,533,689			178		178		2,549,223				22,849	11/01/2034	1
31410K-JY-1	FNMA 6.000% 889579		09/25/2008	VARIOUS		24,799,549	24,464,866	24,388,280			599		599		24,396,456		403,093	403,093	170,169	07/01/2037	1
31410K-NN-0	FNMA 6.000% 889697		09/18/2008	VARIOUS		101,360,470	99,509,943	99,401,104			305		305		99,401,743		1,958,728	1,958,728	834,721	05/01/2038	1
31410P-R8-8	FNMA 6.049% 893411 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		384,519	384,519	387,253	385,877		(1,358)		(1,358)		384,519				15,500	08/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410Q-A9-2	FNMA 6.000% 893832		09/26/2008	VARIOUS		6,771,766	6,694,062	6,701,645	6,696,498		925		925		6,697,423		74,343	74,343	298,601	06/01/2036	1
31410X-3L-8	FNMA 6.000% 900903		09/01/2008	MBS PAYDOWN		526,096	526,096	526,589	525,992		104		104		526,096				20,302	11/01/2036	1
31410Y-UJ-1	FNMA 5.641% 901585 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		28,879	28,879	29,053	28,945		(66)		(66)		28,879				1,085	10/01/2036	1
31411A-6Q-3	FNMA 5.988% 902779 (HYBRID 10/1)		09/01/2008	MBS PAYDOWN		828,718	828,718	838,138	829,857		(1,139)		(1,139)		828,718				32,947	11/01/2036	1
31411A-JT-3	FNMA 6.000% 902174		09/01/2008	MBS PAYDOWN		1,781,119	1,781,119	1,783,832	1,780,814		305		305		1,781,119				68,816	07/01/2036	1
31411D-AU-3	FNMA 5.949% 904619 (HYBRID 10/1)		09/01/2008	MBS PAYDOWN		29,990	29,990	30,288	30,027		(37)		(37)		29,990				1,192	11/01/2036	1
31411D-TD-1	FNMA 6.000% 905148		09/01/2008	MBS PAYDOWN		2,479,627	2,479,627	2,481,370	2,479,444		183		183		2,479,627				99,708	10/01/2036	1
31411D-VG-1	FNMA 5.500% 905215		09/01/2008	MBS PAYDOWN		800,655	800,655	791,178	800,282		373		373		800,655				27,419	09/01/2036	1
31411J-3W-4	FNMA 5.775% 909913 (HYBRID 10/1)		09/01/2008	MBS PAYDOWN		2,342	2,342	2,355	2,345		(2)		(2)		2,342				89	02/01/2037	1
31411J-H9-0	FNMA 5.000% 909356		09/01/2008	MBS PAYDOWN		207,239	207,239	195,712	206,443		796		796		207,239				7,014	09/01/2036	1
31411J-YD-2	FNMA 5.934% 909808 (HYBRID 10/1)		09/01/2008	MBS PAYDOWN		612,208	612,208	618,306	613,271		(1,063)		(1,063)		612,208				25,597	02/01/2037	1
31411U-E5-6	FNMA 5.853% 914656 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,374,435	1,374,435	1,376,583	1,376,641		(2,206)		(2,206)		1,374,435				55,176	03/01/2037	1
31411U-HN-4	FNMA 5.918% 914737 (HYBRID 10/1)		09/01/2008	MBS PAYDOWN		336,260	336,260	339,255	336,792		(532)		(532)		336,260				11,634	03/01/2037	1
31411V-HW-2	FNMA 5.756% 915645 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		1,470,665	1,470,665	1,483,648	1,473,452		(2,787)		(2,787)		1,470,665				58,896	01/01/2037	1
31412C-BP-4	FNMA 5.542% 920846 (HYBRID 3/1)		08/01/2008	MBS PAYDOWN		219,467	219,467	220,839	219,685		(218)		(218)		219,467				7,563	08/01/2035	1
31412T-PL-1	FNMA 6.000% 934327		09/29/2008	VARIOUS		10,488,122	10,308,517	10,318,181			(673)		(673)		10,317,226		170,897	170,897	138,449	05/01/2038	1
31412T-PP-2	FNMA 6.000% 934330		09/25/2008	VARIOUS		5,034,277	4,959,543	4,992,865			(808)		(808)		4,992,057		42,220	42,220	35,481	06/01/2038	1
31413E-AH-8	FNMA 5.976% 942908 (HYBRID 5/1)		09/01/2008	MBS PAYDOWN		630,694	630,694	631,483	631,412		(718)		(718)		630,694				24,318	08/01/2037	1
31413F-GD-8	FNMA 6.000% 943996 (10/20 IO)		09/01/2008	MBS PAYDOWN		756,605	756,605	756,900			(85)		(85)		756,605				18,446	07/01/2037	1
31413F-J3-7	FNMA 6.500% 944082		09/01/2008	MBS PAYDOWN		27,848	27,848	28,396							27,848				151	05/01/2037	1
31413F-ZG-0	FNMA 6.000% 944543		09/25/2008	VARIOUS		8,052,932	7,937,047	7,939,527			(322)		(322)		7,939,180		113,752	113,752	95,495	05/01/2037	1
31413M-GP-6	FNMA 5.000% 949406		09/23/2008	VARIOUS		43,958,993	44,165,378	44,303,395			(19,128)		(19,128)		44,286,292		(327,299)	(327,299)	1,269,617	12/01/2022	1
31413Q-U5-5	FNMA 6.000% 952504		09/18/2008	VARIOUS		13,279,520	13,044,299	13,050,413			(157)		(157)		13,050,256		229,264	229,264	112,807	06/01/2037	1
31414A-M2-5	FNMA 6.000% 960377		09/25/2008	VARIOUS		41,438,036	40,834,253	40,872,536			(2,889)		(2,889)		40,869,094		568,941	568,941	491,460	10/01/2037	1
31414B-S2-7	FNMA 5.000% 961437		09/30/2008	VARIOUS		29,828,084	29,966,524	29,858,832			12,753		12,753		29,864,454		(36,370)	(36,370)	857,742	10/01/2022	1
31414B-UJ-7	FNMA 5.000% 961485		09/23/2008	VARIOUS		17,162,723	17,242,838	17,180,871			5,574		5,574		17,183,769		(21,046)	(21,046)	495,001	12/01/2022	1
31414B-ZF-0	FNMA 5.000% 961642		09/01/2008	MBS PAYDOWN		2,051,027	2,051,027	2,040,131			772		772		2,051,027				45,408	12/01/2022	1
31414C-DG-0	FNMA 5.000% 961903		09/30/2008	VARIOUS		30,190,184	30,334,530	30,410,366			(11,710)		(11,710)		30,400,935		(210,752)	(210,752)	876,528	01/01/2023	1
31414C-E6-1	FNMA 5.000% 961957		09/23/2008	VARIOUS		26,004,413	26,127,009	26,208,656			(11,647)		(11,647)		26,198,391		(193,978)	(193,978)	752,203	12/01/2022	1
31414C-JT-6	FNMA 6.000% 962074		09/19/2008	VARIOUS		20,477,200	20,101,008	20,256,477			(4,357)		(4,357)		20,252,119		225,080	225,080	276,883	01/01/2038	1
31414D-WT-9	FNMA 6.000% 963358		09/19/2008	VARIOUS		13,516,234	13,265,686	13,193,139			380		380		13,193,519		322,715	322,715	117,128	03/01/2038	1
31414F-B9-1	FNMA 6.000% 964564		09/01/2008	MBS PAYDOWN		21,724	21,724	21,805							21,724				109	06/01/2038	1
31414G-F4-6	FNMA 5.000% 965587		09/01/2008	MBS PAYDOWN		816,177	816,177	816,496			(111)		(111)		816,177				17,321	11/01/2022	1
31414G-GZ-6	FNMA 6.000% 965616		09/25/2008	VARIOUS		7,953,139	7,844,161	7,815,972			221		221		7,818,373		134,765	134,765	54,800	10/01/2037	1
31414H-KE-6	FNMA 6.000% 966593		09/18/2008	VARIOUS		126,388,917	123,957,428	124,054,270			(2,806)		(2,806)		124,051,464		2,337,453	2,337,453	1,072,636	11/01/2037	1
31414K-6F-2	FNMA 6.000% 968970		09/25/2008	VARIOUS		8,864,562	8,733,934	8,801,485			(2,259)		(2,259)		8,799,227		65,335	65,335	105,493	11/01/2037	1
31414L-3T-3	FNMA 5.000% 969810		09/23/2008	VARIOUS		18,418,556	18,505,836	18,465,354			3,853		3,853		18,466,419		(47,863)	(47,863)	532,687	11/01/2022	1
31414L-Q9-2	FNMA 5.000% 969480		09/01/2008	MBS PAYDOWN		655,201	655,201	655,457			(87)		(87)		655,201				13,399	10/01/2022	1
31414L-RA-8	FNMA 5.000% 969481		09/01/2008	MBS PAYDOWN		2,271,500	2,271,500	2,272,387			(326)		(326)		2,271,500				46,779	10/01/2022	1
31414L-RB-6	FNMA 5.000% 969482		09/01/2008	MBS PAYDOWN		940,470	940,470	933,857			657		657		940,470				19,939	10/01/2022	1
31414P-JN-0	FNMA 5.500% 971969		09/24/2008	VARIOUS		51,292,171	50,921,987	51,295,946			(63,095)		(63,095)		51,257,601		34,570	34,570	1,572,567	11/01/2022	1
31415B-HH-5	FNMA 6.000% 981832		09/19/2008	VARIOUS		19,182,782	18,827,230	18,733,094			455		455		18,733,549		449,233	449,233	166,226	05/01/2038	1
31415C-LA-3	FNMA 6.000% 982821		09/25/2008	VARIOUS		21,678,742	21,313,577	21,478,424			(4,394)		(4,394)		21,474,030		204,711	204,711	278,132	03/01/2038	1
31415P-BC-1	FNMA 6.000% 984835		09/25/2008	VARIOUS		19,245,004	18,920,328	19,195,264			(8,451)		(8,451)		19,186,813		58,192	58,192	247,087	05/01/2038	1
31415P-BE-7	FNMA 6.000% 984837		09/01/2008	MBS PAYDOWN		61,753	61,753	62,660			(8)		(8)		61,753				468	05/01/2038	1
31415P-BF-4	FNMA 6.000% 984838		09/19/2008	VARIOUS		25,036,608	24,585,217	24,946,312			(16,198)		(16,198)		24,930,114		106,494	106,494	336,939	05/01/2038	1
31415P-ZZ-4	FNMA 6.000% 985560		09/01/2008	MBS PAYDOWN		148,120	148,120	148,051							148,120				741	04/01/2038	1
31415Q-4D-5	FNMA 6.000% 986520		09/25/2008	VARIOUS		7,725,019	7,620,241	7,643,459			(1,099)		(1,099)		7,640,495		84,524	84,524	89,544	05/01/2038	1
31415Q-DU-7	FNMA 6.000% 985815		09/25/2008	VARIOUS		9,646,955	9,503,126	9,445,217			439		439		9,445,655		201,299	201,299	68,077	07/01/2038	1
31415R-JM-7	FNMA 6.500% 986868		09/01/2008	MBS PAYDOWN		282,469	282,469	288,339			(37)		(37)		282,469				1,530	07/01/2038	1
31415T-P2-0	FNMA 6.000% 988841		09/01/2008	MBS PAYDOWN		49,420	49,420	50,180			(3)		(3)		49,420				247	08/01/2038	1
31846L-AE-6	FAMLT 1994-1 A1		09/01/2008	MBS PAYDOWN		155	155	150	155						155				7	09/01/2008	1FE
36159G-AC-1	GEBL 2003-1 B		09/15/2008	MBS PAYDOWN		27,089	27,089	27,089	27,089						27,089				789	05/15/2028	1FE
576434-Q7-2	MALT 2005-4 4A1		09/01/2008	MBS PAYDOWN		385,944	385,944	386,607	385,958		(14)		(14)		385,944				13,776	04/01/2020	1FE
76110W-MB-9	RASC 2001-KS3 AI5		09/01/2008	MBS PAYDOWN		10,306	10,306	10,957	10,306						10,306				417	09/01/2008	1FE
761157-AE-6	RFCO 9 3/8 10/15/20		09/24/2008	BROADPOINT CAPITAL		4,380,000	3,000,000	3,013,500	3,009,951		(311)		(311)		3,009,640		1,370,360	1,370,360	265,625	10/15/2020	1
76116E-CK-4	RFCS 0 10/15/18		07/02/2008	UBS SECURITIES INC.		40,662,473	65,732,000	27,276,151	36,456,438		1,015,440		1,015,440		37,471,878		3,190,594	3,190,594		10/15/2018	1
76116E-GC-8	RFCS 0 07/15/23		07/02/2008	UBS SECURITIES INC.		13,368,338	28,186,000	8,570,517	11,619,604		339,563		339,563		11,959,167		1,409,171	1,409,171		07/15/2023	1
76116E-GD-6	RFCS 0 01/15/24		07/02/2008	UBS SECURITIES INC.		21,880,285	47,363,000	13,976,821	18,947,212		554,644		554,644		19,501,856		2,378,429	2,378,429		01/15/2024	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)
76116E-GE-4	RFCS 0 07/15/24		07/02/2008	UBS SECURITIES INC.		21,532,904	47,784,000	13,703,973	18,577,340		543,817		543,817		19,121,158		2,411,746	2,411,746		07/15/2024	1
76116E-HG-8	RFCS 0 10/15/26		07/02/2008	UBS SECURITIES INC.		40,786,831	102,410,000	26,766,902	35,973,955		1,021,347		1,021,347		36,995,302		3,791,529	3,791,529		10/15/2026	1
76116F-AG-2	RFCSP 0 01/15/21		09/24/2008	VARIOUS		64,749,900	120,000,000	40,406,888	54,648,746		2,494,604		2,494,604		57,143,351		7,606,550	7,606,550		01/15/2021	1
805564-JM-4	SAST 2001-2 AF6		08/01/2008	MBS PAYDOWN		13,832	13,832	14,942	13,832						13,832				532	09/01/2008	1FE
880591-CS-9	TVA 5.88 04/01/36		09/24/2008	BANK OF AMERICA		15,256,164	14,250,000	15,458,728			(10,291)		(10,291)		15,448,437		(192,273)	(192,273)	823,935	04/01/2036	1
90263A-AN-0	UCFCM 1997-1 A4		09/01/2008	MBS PAYDOWN		1,369	1,369	1,393	1,372		(3)		(3)		1,369				69	02/01/2011	1FE
939336-PC-1	WAMU 2003-AR1 A6		09/01/2008	MBS PAYDOWN		212,225	212,225	210,799	210,903		1,323		1,323		212,225				7,604	02/01/2033	1FE
302150-BP-1	EXPORT DEVELOPMENT CORP		07/03/2008	VARIOUS		353,091	353,091	353,091	353,091						353,091				31,799	06/28/2010	1FE
3199999. Bonds - Special Revenues						10,243,452,174	10,502,534,667	10,098,724,942	5,066,593,373		5,461,268		5,461,268		10,176,967,714		64,074,992	64,074,992	298,833,956	XXX	XXX
0010EP-AF-5	AEP TEXAS CENT		09/03/2008	MORGAN J P SEC INC.		9,687,800	10,000,000	10,979,727	10,931,703		(11,423)		(11,423)		10,920,280		(1,232,480)	(1,232,480)	707,486	02/15/2033	2FE
21053Z-AY-0	CONSUMERS GAS LTD MTN MTN	C	09/25/2008	MATURITY		10,000,000	10,000,000	9,983,241	9,998,411		1,589		1,589		10,000,000				585,429	09/25/2008	1FE
01877K-AB-9	ALLIANCE PIPELINE LP NT		09/04/2008	SINKING FUND REDEMPTION			1	1												12/31/2019	1FE
29251Z-AD-9	ENBRIDGE INC MTN CDS- MTN	C	09/24/2008	RBC DOMINION SECURITIES		4,565,835	4,500,000	4,962,780	4,936,833		(6,683)		(6,683)		4,930,150		(364,315)	(364,315)	384,931	07/24/2030	1FE
210371-AF-7	CONSTELLATION ENERGY GROUP INC NT		09/03/2008	MERRILL LYNCH		4,874,650	5,000,000	5,099,700			(208)		(208)		5,099,492		(224,842)	(224,842)	355,722	04/01/2032	2FE
448814-CV-3	HYDRO-QUEBEC DEB GU	C	09/23/2008	RBC DOMINION SECURITIES		18,272,850	15,000,000	19,363,050	17,175,502		(311,895)		(311,895)		16,863,607		1,409,243	1,409,243	1,840,788	07/16/2012	1FE
210371-AH-3	CONSTELLATION ENERGY GROUP INC NT		09/18/2008	UBS SECURITIES INC.		4,350,000	5,000,000	4,978,300	4,988,898		1,673		1,673		4,990,571		(640,571)	(640,571)	342,222	04/01/2012	2FE
44991Z-AE-1	IPL ENERGY INC MED TERM NTS MTN	C	07/29/2008	MATURITY		6,500,000	6,500,000	6,411,736	6,491,482		8,518		8,518		6,500,000				377,000	07/29/2008	1FE
210371-AJ-9	CONSTELLATION ENERGY GRP 6.125% 9/1/2009		09/23/2008	CANTOR FITZGERALD & CO		5,985,000	6,000,000	6,095,040			(21,670)		(21,670)		6,073,370		(88,370)	(88,370)	209,271	09/01/2009	2FE
683078-DJ-5	ONTARIO HYDRO CDN$	C	09/23/2008	RBC DOMINION SECURITIES		23,430,780	18,000,000	23,724,000	21,519,313		(311,882)		(311,882)		21,207,431		2,223,349	2,223,349	1,698,904	10/17/2014	1FE
26816L-AW-2	DYNEGY HOLDINGS 7.75% 06/01/2019		07/23/2008	VARIOUS		4,536,750	4,900,000	4,900,000	4,900,000						4,900,000		(363,250)	(363,250)	247,935	06/01/2019	4FE
89353Z-BR-8	TRANS-CANADA PIPELINES 4.65% 10/3/16	C	09/25/2008	SCOTIA CAPITAL MARKETS		2,718,900	3,000,000	2,997,324	2,997,324		129		129		2,997,453		(278,553)	(278,553)	68,795	10/03/2016	1FE
271790-AD-9	EAST COAST POWER LLC 7.07% 03/31/12		09/30/2008	VARIOUS		1,166,802	1,166,802	1,145,095	1,164,518		2,284		2,284		1,166,802				84,623	03/31/2012	2FE
90664Z-AA-8	UNION GAS LTD MED TERM NT CDS- MTN	C	07/14/2008	MATURITY		10,000,000	10,000,000	9,934,900	9,995,513		4,487		4,487		10,000,000				570,000	07/14/2008	2FE
302569-AA-6	FPL ENERGY VA FDG CORP SR SEC BD144A 19		07/23/2008	VARIOUS		3	3	3	3						3					06/30/2019	2FE
302570-AV-8	FPL GROUP CAPITAL INC 5.625% 9/ 1/2011		09/30/2008	MERRILL LYNCH		5,015,250	5,000,000	4,995,750	4,996,693		627		627		4,997,320		17,930	17,930	306,250	09/01/2011	1FE
30257G-AA-9	FPL ENERGY NATIONAL WIND 5.608% 3/10/24		09/10/2008	SINKING FUND REDEMPTION		318,832	318,832	318,721	162,745		226		226		318,832				13,503	03/10/2024	2FE
337932-AC-1	FIRSTENERGY CORP NT-C		09/16/2008	BANK OF AMERICA		2,089,320	2,000,000	1,975,320	1,977,055		257		257		1,977,312		112,008	112,008	124,556	11/15/2031	2FE
341081-EV-5	FLORIDA POWER & LIGHT 5.65% 2/1/37		09/24/2008	MERRILL LYNCH		9,169,800	10,000,000	9,928,800	9,930,292		722		722		9,931,015		(761,215)	(761,215)	656,028	02/01/2037	1FE
455665-AK-5	INDIANTOWN COGENERATION L P 1ST MTG		07/08/2008	BARCLAYS BANK OF N Y		5,225,000	5,000,000	5,982,850	5,760,794		(43,239)		(43,239)		5,717,556		(492,556)	(492,556)	279,531	12/15/2020	3FE
481927-AE-1	JUNIPER GENERATION		07/01/2008	VARIOUS		2,044,790	2,044,790	2,037,739	2,044,730		60		60		2,044,790				148,137	12/31/2014	2FE
481927-AG-6	JUNIPER GENERATION 6.79% 12/31/2014		07/07/2008	VARIOUS		1,075,287	1,075,287	1,075,287	1,075,287						1,075,287				104,837	12/31/2014	3
485260-BH-5	KANSAS GAS & ELECTRIC 5.647% 3/29/21		09/29/2008	SINKING FUND REDEMPTION		1,276,244	1,276,244	1,274,613	1,274,712		1,531		1,531		1,276,244				72,069	03/29/2021	2FE
49228R-AC-7	KERN RIVER FUNDING CORP 6.676% 07/31/16		09/30/2008	VARIOUS		299,510	299,510	304,748	299,739		(229)		(229)		299,510				13,697	07/31/2016	1FE
49228R-AE-3	BRK 4.893 04/30/18		09/30/2008	VARIOUS		97,482	97,482	95,387			39		39		97,482				1,717	04/30/2018	1FE
49725V-AA-0	KIOWA POWER PARTNERS SERIES A		09/30/2008	SINKING FUND REDEMPTION		415,225	415,225	414,075	414,918		306		306		415,225				14,982	12/30/2013	2FE
554694-AA-7	MACKINAW POWER, LLC 6.296% 10/31/23		07/31/2008	SINKING FUND REDEMPTION		700,532	700,532	702,023	700,601		(69)		(69)		700,532				33,079	10/31/2023	2FE
59832W-AE-9	MIDWEST GEN ENERGY 2000 A		07/02/2008	SINKING FUND REDEMPTION		1,262,069	1,262,069	1,262,069	1,262,069						1,262,069				104,752	07/02/2009	3FE
694308-GC-5	PACIFIC GAS & ELECTRIC 4.2% 3/1/11		09/23/2008	MORGAN STANLEY & CO. INC		2,334,823	2,365,000	2,358,851	2,361,945		674		674		2,362,619		(27,796)	(27,796)	106,228	03/01/2011	1FE
698465-BG-5	PANHANDLE EASTERN PIPELN		08/15/2008	MATURITY		5,000,000	5,000,000	4,982,320	4,997,323		2,677		2,677		5,000,000				240,000	08/15/2008	2FE
743263-AD-7	PROGRESS ENERGY INC SR NT		09/19/2008	FIRST UNION SECURITIES INC		25,985,000	25,000,000	26,141,250	25,992,545		(213,252)		(213,252)		25,779,292		205,708	205,708	1,887,417	03/01/2011	2FE
744542-AA-9	PUBLIC SERVICE NEW MEX		09/15/2008	MATURITY		12,500,000	12,500,000	12,560,885	12,510,542		(10,542)		(10,542)		12,500,000				550,000	09/15/2008	3FE
744567-FQ-6	PUB SVC ELEC & GAS 3.875% 3/12/2010		09/22/2008	BANK OF AMERICA		24,813,800	25,000,000	25,000,000							25,000,000		(186,200)	(186,200)	508,520	03/12/2010	1FE
75952B-AN-5	RELIANT ENERGY INC		08/06/2008	VARIOUS		10,670,000	11,000,000	10,945,000	10,948,266		3,734		3,734		10,951,999		(281,999)	(281,999)	529,154	06/15/2014	4FE
78388Q-AA-8	SAPTS-BLS 1997-1 6.950% 07/15/17		07/15/2008	SINKING FUND REDEMPTION		818,845	818,845	834,665	819,588		(743)		(743)		818,845				56,910	07/15/2017	1FE
805901-AP-0	SCANA CORP MED TERM NTS BK ENT CALL		09/30/2008	MERRILL LYNCH		5,109,150	5,000,000	5,203,260	5,089,831		(18,539)		(18,539)		5,071,293		37,857	37,857	303,646	05/15/2011	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
829809-AF-9	SITHE/INDEPENDENCE FDG CORP GTD SECBD-A		07/07/2008	SINKING FUND REDEMPTION		(2,831)	(2,831)	14,654	881,498		(328)		(328)		881,169				39,653	12/30/2013	3FE
842400-FA-6	SOUTHERN CAL EDISON 5.35% 7/15/35		08/21/2008	FIRST BOSTON CORPORATION		1,838,035	2,060,000	1,886,960			787		787		1,887,747		(49,712)	(49,712)	67,657	07/15/2035	1FE
852060-AD-4	SPRINT CAP CORP NT		08/13/2008	FIRST BOSTON CORPORATION		3,395,000	4,000,000	3,695,435	3,719,746		3,631		3,631		3,723,378		(328,378)	(328,378)	208,542	11/15/2028	3FE
875127-AW-2	TAMPA ELECTRIC 6.15% 5/15/2037		09/24/2008	MERRILL LYNCH		1,772,940	2,000,000	1,930,060	1,930,691		619		619		1,931,310		(158,370)	(158,370)	108,650	05/15/2037	2FE
88031N-AA-5	TENASKA ALABAMA PARTNERS LP		09/30/2008	SINKING FUND REDEMPTION		639,866	639,867	651,528	660,101		(781)		(781)		659,320				30,022	06/30/2021	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 3/30/20		09/30/2008	SINKING FUND REDEMPTION		304,156	304,156	302,706	303,422		734		734		304,156				9,306	03/30/2024	2FE
88031T-AA-2	TENASKA OKLAHOMA I		09/30/2008	SINKING FUND REDEMPTION		512,367	512,367	511,795	512,135		232		232		512,367				16,724	12/30/2014	3FE
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD CSNB 6.052%		09/30/2008	SINKING FUND REDEMPTION		211,557	211,557	211,511	211,555		3		3		211,557				12,803	12/30/2023	2FE
927804-EV-2	VA ELEC & PWR CO NT		09/22/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		13,468,950	13,605,000	13,291,949	13,411,351		45,505		45,505		13,456,857		12,093	12,093	476,175	12/15/2010	1FE
ED1929-55-0	TENASKA ALABAMA II PARTNERS 6.125% 03/30		09/30/2008	SINKING FUND REDEMPTION		1,470	1,470	1,504	1,472		(2)		(2)		1,470				68	03/30/2023	2FE
268789-AB-0	E.ON INTL FINANCE BV 6.65% 4/30/2038	F	09/24/2008	MERRILL LYNCH		9,111,857	9,503,000	9,462,327			386		386		9,462,713		(350,857)	(350,857)	275,600	04/30/2038	1FE
29268B-AC-5	ENEL FINANCE INT 6.8% 09/15/37	F	09/24/2008	MERRILL LYNCH		7,420,310	7,779,000	7,792,786	7,792,680		(163)		(163)		7,792,517		(372,207)	(372,207)	542,196	09/15/2037	1FE
30217V-AA-5	EXPRESS PIPELINE LP		07/02/2008	SINKING FUND REDEMPTION																12/31/2013	1FE
49455W-AD-8	KINDER MORGAN FINANCE 5.7% 1/5/16	I	07/09/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		134,250	150,000	130,875	131,532		915		915		132,448		1,802	1,802	8,764	01/05/2016	3FE
81013T-AB-7	SCOTTISH POWER PLC 5.375% 3/15/15	F	09/10/2008	MORGAN J P SEC INC.		4,893,150	5,000,000	4,999,650	4,999,686		26		26		4,999,712		(106,562)	(106,562)	268,750	03/15/2015	1FE
864282-AA-6	SUBIC POWER CORP	F	07/11/2008	PRIOR YEAR INCOME															(8,845)	12/28/2008	5*
3899999. Bonds - Public Utilities						266,011,406	261,004,208	273,852,250	222,275,044		(869,277)		(869,277)		269,203,102		(2,288,243)	(2,288,243)	15,584,184	XXX	XXX
00081T-A*-9	ACCO BRANDS CORP TL B		08/16/2008	WSO CONVERT		3,393,294	3,382,500	3,400,950	3,394,977		(1,683)		(1,683)		3,393,294				120,013	08/17/2012	3FE
007863-AE-3	AEROPORTS DE MONTREAL 5.17% 9/17/35	C	09/25/2008	RBC DOMINION SECURITIES		11,147,630	13,000,000	13,097,273	13,095,269		(1,029)		(1,029)		13,094,240		(1,946,610)	(1,946,610)	553,863	09/17/2035	1FE
00103R-BJ-4	AESOP 2004-2A A3		07/08/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		4,750,000	5,000,000	5,000,000	5,000,000						5,000,000		(250,000)	(250,000)	97,860	04/20/2009	3FE
064149-FH-5	BANK NOVA SCOTIA HALIFAX DEB	C	07/22/2008	SECURITY CALLED BY ISSUER at 100.000		5,000,000	5,000,000	4,975,500	4,990,127		9,873		9,873		5,000,000				282,500	07/22/2013	1FE
00111@-AA-2	AES HAWAII INC 6.870% 06/30/22		09/30/2008	VARIOUS		215,600	215,600	215,600	215,600						215,600				14,728	06/30/2022	2
12741N-AA-6	CADILLAC FAIR/ERIN MILLS	C	09/29/2008	VARIOUS		12,302,334	11,991,264	12,333,050	12,333,050		(48,676)		(48,676)		12,302,334				497,950	08/26/2013	2
00171*-AA-1	AM GENERAL TL B		09/10/2008	VARIOUS		14,013,958	14,258,249	13,998,327	8,445,277		15,631		15,631		14,013,958				412,804	09/30/2013	4
13591Z-QC-7	CANADIAN IMPERIAL BANK 4.75% 12/22/14	C	09/24/2008	RBC DOMINION SECURITIES		6,946,128	7,200,000	7,149,600	7,161,675		3,512		3,512		7,165,187		(219,059)	(219,059)	263,762	12/22/2014	1FE
00171*-AB-9	AM GENERAL SYNTHETIC L/C		08/16/2008	WSO CONVERT		519,769	529,175	519,432	322,581		337		337		519,769				14,027	09/30/2012	4
39191Z-AB-5	GREATER TORONTO ARPTS AUTH MTN MTN-00	C	09/23/2008	SCOTIA CAPITAL MARKETS		15,595,650	15,000,000	15,127,191	15,046,250		(12,614)		(12,614)		15,033,636		562,014	562,014	1,194,986	07/19/2010	1FE
00206R-AF-9	AT&T INC 4.95% 1/15/2013		09/18/2008	FIRST BOSTON CORPORATION		9,911,400	10,000,000	10,127,000			(8,311)		(8,311)		10,118,689		(207,289)	(207,289)	394,625	01/15/2013	1FE
39191Z-AJ-8	GREATER TORONTO AIRPORT 6.47% 2/2/34	C	09/23/2008	SCOTIA CAPITAL MARKETS		13,995,427	14,060,000	15,766,340	15,743,946		(21,465)		(21,465)		15,724,165		(1,728,738)	(1,728,738)	834,541	02/02/2034	1FE
00339#-AA-6	ABILENE GAP ASSOCIATES LLC (WALGREEN) 7.		09/15/2008	SINKING FUND REDEMPTION		23,917	23,917	26,624	24,070		(152)		(152)		23,917				1,174	05/15/2019	1
39191Z-AL-3	GREATER TORONTO AIRPORT 5% 6/1/15	C	09/23/2008	SCOTIA CAPITAL MARKETS		2,471,500	2,500,000	2,565,775	2,551,838		(4,387)		(4,387)		2,547,451		(75,951)	(75,951)	102,568	06/01/2015	1FE
00401@-AB-9	ACADEMY LTD		08/12/2008	SINKING FUND REDEMPTION		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				199,920	08/12/2009	2
59022B-AN-5	MLFA 2001-CAN6 A1	C	09/01/2008	MBS PAYDOWN		1,312,601	1,312,601	1,370,158	1,318,672		(6,072)		(6,072)		1,312,601				53,168	08/01/2010	1FE
00430X-A*-8	ACCELLENT CORP. BL TL B		09/30/2008	VARIOUS		5,452,506	5,435,390	5,457,128	2,724,069		(1,340)		(1,340)		5,452,506				128,342	11/21/2012	4FE
59022B-CN-3	MLFA 2003-CAN9 A	C	07/01/2008	MBS PAYDOWN		44,930	44,930	44,946	44,930						44,930				877	07/01/2008	1FE
007634-AA-6	AEGON NV 5.75% 12/15/20		09/25/2008	Internal Asset Transfers At Book		35,971,523	36,000,000	35,967,600	35,970,362		1,161		1,161		35,971,523				1,610,000	12/15/2020	1FE
59022B-CS-2	MLFA 2003-CAN9 B	C	09/02/2008	MBS PAYDOWN		1,500,000	1,500,000	1,501,020	1,500,000						1,500,000				45,657	09/01/2008	1FE
00763M-A@-7	ADVANCED MEDICAL OPTICS TERM LOAN		09/30/2008	VARIOUS		11,966,667	11,966,667	11,966,667	11,850,000						11,966,667				393,023	04/02/2014	3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
891160-EV-1	TORONTO DOMINION BK ONT DEB	C	09/24/2008	RBC DOMINION SECURITIES		3,855,910	3,130,000	4,104,400	3,733,315		(56,297)		(56,297)		3,677,017		178,892	178,892	362,827	08/04/2014	1FE
00781@-AA-1	ADVANTAGE CAPITAL PARTNERS XI, LP		08/31/2008	SINKING FUND REDEMPTION		71,886	71,886	133,334	74,456		(2,570)		(2,570)		71,886					09/01/2017	1
94975Z-AT-3	WELLS FARGO FINANCIAL	C	09/24/2008	RBC DOMINION SECURITIES		4,898,790	4,875,000	4,955,096	4,901,633		(13,077)		(13,077)		4,888,557		10,233	10,233	174,148	06/29/2009	1FE
00781@-AB-9	ADVANTAGE CAPITAL PARNTERNS XI LP		09/01/2008	SINKING FUND REDEMPTION		58,580	58,580	100,050	60,618		(2,038)		(2,038)		58,580					09/01/2018	1
98424Z-AD-6	YPG HOLDINGS INC 5.25% 2/15/16	C	09/22/2008	TD SECURITIES INC.		1,697,320	2,000,000	1,991,420	1,992,692		540		540		1,993,232		(295,912)	(295,912)	116,795	02/15/2016	2FE
008190-A*-1	AFFILIATED COMPUTER SERVICES INC BL TL B		09/30/2008	VARIOUS		10,342,598	10,312,162	10,357,555	10,316,786		(4,315)		(4,315)		10,342,598				312,111	03/20/2013	3
C5341@-AA-0	MAPLE LEAF SPORTS	C	07/08/2008	PRIOR YEAR INCOME															7,244	06/30/2013	2FE
01527@-AD-2	ALEXANDRIA REAL ESTATE EQUITIES INC FRN		08/16/2008	WSO CONVERT		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				218,657	10/31/2011	3
999999-98-0	ADJUSTMENT DUE TO US$ DENOMINATED SECURITIES	U	09/30/2008	DIRECT		21,645											21,645	21,645		12/31/2008	
017363-B*-2	ALLEGHENY ENERGY SUPPLY COMPANY, LLC BL		08/16/2008	WSO CONVERT		5,872,678	5,968,837	5,845,356	5,850,509		22,168		22,168		5,872,678				223,868	05/02/2011	4Z
018606-B@-1	ALLIANCE IMAGING INC TERM LOAN C		08/16/2008	WSO CONVERT		25,839,310	25,928,862	25,869,567	25,822,710		16,600		16,600		25,839,310				1,386,366	12/29/2011	3FE
01881@-AA-8	ALLIANT TAX CREDIT FUND X		07/03/2008	SINKING FUND REDEMPTION		1,794,177	1,794,177	1,398,040	1,744,256		49,921		49,921		1,794,177					01/03/2012	2
01883@-AB-4	ALLIANT TAX CREDIT FUND XXV 4.44 - UPS		07/02/2008	SINKING FUND REDEMPTION		764,566	764,566	764,566	764,566						764,566				33,851	01/02/2015	1
01958X-F*-3	ALLIED WASTE FUNDED LC 2005		09/30/2008	VARIOUS		9,669,534	9,703,025	9,667,427	8,483,987		5,491		5,491		9,669,534				388,149	01/16/2012	3FE
01958X-F@-1	ALLIED WASTE TERM LOAN 2005		09/11/2008	VARIOUS		18,204,534	18,259,486	18,192,122	13,778,893		18,040		18,040		18,204,534				406,449	01/16/2012	3FE
01958X-H*-1	ALLIED WASTE NORTH AMERICA REVOLVER 2007		09/23/2008	SINKING FUND REDEMPTION		401,587	587,302	401,587							401,587				68,749	03/28/2012	3FE
020520-A*-3	ALON USA ENERGY INC. BL TERM LOAN		08/16/2008	WSO CONVERT		21,675,657	21,620,269	21,698,627	21,682,837		(7,179)		(7,179)		21,675,657				541,702	06/10/2013	4FE
020520-A@-1	ALON USA ENERGY INC. BL TERM LOAN (EDGIN		08/16/2008	WSO CONVERT		2,702,509	2,702,509	2,702,509	2,702,509						2,702,509				162,310	06/10/2013	4FE
02147M-AJ-0	CWALT 2006-20CB A9		09/01/2008	MBS PAYDOWN		2,747,787	2,747,787	2,754,549	2,747,541		246		246		2,747,787				108,475	08/01/2018	1FE
02148K-AQ-7	CWALT 2006-40T1 2A1		09/01/2008	MBS PAYDOWN		513,217	513,217	514,038	512,888		328		328		513,217				19,874	04/01/2014	1FE
02149M-CJ-6	CWALT 2007-J1 3A2		09/01/2008	MBS PAYDOWN		1,183,773	1,183,773	1,183,748	1,183,850		(77)		(77)		1,183,773				45,473	02/01/2017	1FE
02150E-AW-3	CWALT 2007-5CB 1A21		09/25/2008	MBS PAYDOWN		1,744,333	1,744,333	1,744,333	1,744,333						1,744,333				41,139	02/25/2023	1FE
02151E-AA-0	CWALT 2007-23CB A1		09/01/2008	MBS PAYDOWN		1,924,604	1,924,604	1,868,671	1,920,853		3,752		3,752		1,924,604				75,913	12/01/2022	1FE
02151E-AC-6	CWALT 2007-23CB A3		09/25/2008	MBS PAYDOWN		1,603,837	1,603,837	1,573,264	1,597,168		6,669		6,669		1,603,837				37,273	12/25/2022	1FE
02151H-AF-2	CWALT 2007-17CB 1A6		09/25/2008	MBS PAYDOWN		1,144,084	1,144,084	1,142,028	1,141,397		2,686		2,686		1,144,084				26,806	09/25/2026	1FE
02152A-AW-9	CWALT 2007-16CB 4A5		09/25/2008	MBS PAYDOWN		523,910	523,910	523,582	522,767		1,142		1,142		523,910				11,739	04/25/2024	1FE
024990-AZ-6	AMERICAN AIRLINES INC TERM LOAN		08/16/2008	VARIOUS		7,787,423	7,898,826	7,762,998	7,770,834		16,589		16,589		7,787,423				683,813	03/27/2013	4FE
02666Q-TZ-6	AMERICAN HONDA FINANCE		09/19/2008	MORGAN J P SEC INC.		17,755,000	17,755,000	17,258,215	17,598,026		135,143		135,143		17,733,169		21,831	21,831	603,818	11/06/2008	1FE
02666Q-UW-1	AMERICAN HONDA FINANCE 4.5% 5/26/09		09/19/2008	MORGAN J P SEC INC.		1,115,550	1,110,000	1,093,927	1,102,991		3,595		3,595		1,106,586		8,964	8,964	41,486	05/26/2009	1FE
02935#-AA-0	AMERICAN SAFETY RAZOR INC. BL 1ST LIEN D		08/16/2008	WSO CONVERT		7,790,204	7,790,204	7,790,204	7,790,204						7,790,204				358,022	07/31/2013	3FE
02935#-AB-8	AMERICAN SAFETY RAZOR INC. BL 2ND LIEN D		08/16/2008	WSO CONVERT		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				519,614	01/31/2014	4FE
029912-AS-1	AMERICAN TOWER CORP 7% 10/15/17		09/25/2008	Internal Asset Transfers At Book		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				206,500	10/15/2017	3FE
03061N-HP-7	AMCAR 2004-CA A4		09/06/2008	MBS PAYDOWN		657,765	657,765	643,376	653,292		4,473		4,473		657,765				15,752	10/06/2008	1FE
03072S-CH-6	AMSI 2002-2 M2		09/25/2008	MBS PAYDOWN		333,751	333,751	333,751	333,751						333,751				10,606	09/25/2008	1FE
03072S-GP-4	AMSI 2003-6 M1		09/25/2008	MBS PAYDOWN		1,922,683	1,922,683	1,935,902	1,934,865		(12,182)		(12,182)		1,922,683				49,593	10/25/2008	1FE
03072S-HG-3	AMSI 2003-AR3 M2		09/25/2008	MBS PAYDOWN		244,458	244,458	244,458	244,458						244,458				9,543	09/25/2008	1FE
03081#-AA-0	TD AMERITRADE HOLDING CORP BL TL B		08/16/2008	WSO CONVERT		12,425,287	12,412,727	12,432,474	12,427,054		(1,767)		(1,767)		12,425,287				250,664	01/23/2013	3
032511-AW-7	ANADARKO PETROLEUM CORP FLOAT 9/15/2009		09/18/2008	CANTOR FITZGERALD & CO		29,649,000	30,000,000	30,000,000	30,000,000						30,000,000		(351,000)	(351,000)	919,144	09/15/2009	2FE
032511-AX-5	ANADARKO PETROLEUM CORP 5.95 9/15/2016		09/10/2008	VARIOUS		19,631,260	20,000,000	19,915,400	19,932,089		4,704		4,704		19,936,793		(305,533)	(305,533)	1,159,424	09/15/2016	2FE
032511-AY-3	ANADARKO PETROLEUM CORP 6.45 9/15/2036		08/11/2008	VARIOUS		7,512,520	8,000,000	7,962,240	7,962,713		286		286		7,962,999		(450,479)	(450,479)	471,567	09/15/2036	2FE
03304B-A*-3	ANCHOR GLASS CONTAINER CORP TL B		08/21/2008	VARIOUS		25,006,036	25,442,857	24,980,086			25,950		25,950		25,006,036				79,790	06/20/2014	3Z
035229-DC-4	ANHEUSER-BUSCH COS INC 6.45% 9/1/2037		07/03/2008	CITICORP SECURITIES INC		947,050	1,000,000	996,560	996,587		(12)		(12)		996,575		(49,525)	(49,525)	56,437	09/01/2037	1FE
038521-A#-7	ARAMARK SERVICES, INC. US TERM LOAN		08/16/2008	WSO CONVERT		39,788,798	39,907,040	39,766,621	39,775,244		13,554		13,554		39,788,798				1,137,505	01/26/2014	3FE
038521-A*-1	ARAMARK - LC FACILITY		08/16/2008	WSO CONVERT		2,568,200	2,576,005	2,566,734	2,567,305		895		895		2,568,200				131,475	01/26/2014	3FE
038521-AD-2	ARAMARK 8.5% 2/01/2015		08/05/2008	MORGAN J P SEC INC.		2,007,500	2,000,000	2,000,000	2,000,000						2,000,000		7,500	7,500	173,306	02/01/2015	4FE
039483-AY-8	ARCHER DANIELS 5.45% 3/15/2018		09/22/2008	MORGAN J P SEC INC.		4,764,850	5,000,000	4,999,900							4,999,900		(235,050)	(235,050)	152,146	03/15/2018	1FE
03955R-AG-4	ARCHIMEDES 3A C2		08/29/2008	VARIOUS		972,014	1,037,021	972,014	972,014						972,014				(15,077)	02/28/2011	1FE
040104-FW-6	ARSI 2004-W3 A3		09/25/2008	MBS PAYDOWN		18,053	18,053	18,053	18,053						18,053				460	11/25/2009	1FE
040104-RV-5	ARSI 2006-W2 A2B		09/25/2008	MBS PAYDOWN		2,016,589	2,016,589	2,016,589	2,016,589						2,016,589				43,704	11/25/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04224#-AB-4	ARMISTEAD DEVELOPMENT COMPANY LLC (WALGR		09/15/2008	SINKING FUND REDEMPTION		23,195	23,195	26,939	23,321		(126)		(126)		23,195				1,157	06/15/2026	1
04316@-AA-7	ARTISAN PARTNERS LIMITED PARTNERSHIP FRN		08/16/2008	WSO CONVERT		54,907,211	55,000,000	54,853,611	54,887,024		20,187		20,187		54,907,211				2,115,703	06/30/2011	2
04338@-AA-1	ASA OPCO HOLDINGS, LLC TRANCHE A CONSTRU		09/30/2008	VARIOUS		9,850,000	9,850,000	9,848,951	8,498,829		1,049		1,049		9,850,000				335,951	06/30/2014	5
04338@-AB-9	ASA OPCO HOLDINGS, LLC TRANCH B CONSTRUC		09/30/2008	VARIOUS		14,775,000	14,775,000	14,773,426	12,748,244		1,574		1,574		14,775,000				689,308	06/30/2014	5
04516#-AA-3	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/01/2008	SINKING FUND REDEMPTION		3,607	3,607	3,607	3,607						3,607				159	11/01/2018	4
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIVE INC. 5.0		09/20/2008	SINKING FUND REDEMPTION		198,383	198,383	198,383	198,383						198,383				7,558	06/20/2030	1
04560*-AE-4	ASSOCIATED ELECTRIC COOPERATIVE INC. 4.9		09/20/2008	SINKING FUND REDEMPTION		88,454	88,454	88,454	88,454						88,454				3,310	06/20/2030	1
04626R-AA-4	ASTORIA DEPOSITOR CORP		09/01/2008	SINKING FUND REDEMPTION		569,679	569,679	569,349	569,687		(8)		(8)		569,679				21,878	05/01/2016	2FE
049392-A*-4	ATLAS PIPELINE PARTNERS TERM LOAN		08/16/2008	WSO CONVERT		17,038,465	17,135,573	17,026,736	13,355,835		8,220		8,220		17,038,465				519,026	07/27/2014	3FE
050990-AM-2	CHARTER COMMUNICATIONS OPERATING, LLC FI		09/30/2008	VARIOUS		64,712,500	64,712,500	64,712,500	64,675,000						64,712,500				2,018,323	03/05/2014	4FE
05348E-AC-3	AVALONBAY COMMUNITIES		07/15/2008	MATURITY		27,545,000	27,545,000	27,729,909	27,720,039		(175,039)		(175,039)		27,545,000				2,272,463	07/15/2008	2FE
05367D-AU-1	AFG-SERIES 8 CL A		09/11/2008	MBS PAYDOWN		772	772	772	772						772				34	07/11/2017	1FE
05367D-AV-9	AFG-SERIES 8 CL B		09/11/2008	MBS PAYDOWN		1,979	1,979	1,979	1,979						1,979				92	07/11/2017	1FE
05367D-AY-3	AFG-SERIES 9 A2		08/11/2008	MBS PAYDOWN		20,554	20,554	20,554	20,554						20,554				579	05/11/2016	1FE
05367D-AZ-0	AFG-SERIES 9 B		08/11/2008	MBS PAYDOWN		7,533	7,533	7,533	7,533						7,533				228	05/11/2016	1FE
05377#-AA-8	AVIS BUDGET CAR RENTAL LLC BL TL B		08/16/2008	VARIOUS		6,358,370	6,359,778	6,357,518	6,358,126		244		244		6,358,370				239,926	04/19/2012	3FE
05522R-AL-2	BACCT 2006-A12 A12		09/04/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		23,937,500	25,000,000	24,667,969	24,864,969		135,031		135,031		25,000,000		(1,062,500)	(1,062,500)	578,046	10/15/2011	1FE
05555#-AC-8	BOB EVANS FARMS 5.120% 07/30/14		07/28/2008	SINKING FUND REDEMPTION		1,428,526	1,428,526	1,428,526	1,428,526						1,428,526				54,855	07/30/2014	2
055990-GA-7	BIOFUELS ENERGY LLC FRN 09/15/14		09/29/2008	VARIOUS		42,718,367	43,190,476	42,715,325	9,904,762		2,348		2,348		42,718,367				601,736	09/15/2014	3Z
057741-A@-9	BALDOR ELECTRIC COMPANY INC TL B		09/26/2008	VARIOUS		7,929,701	7,976,990	7,919,967	7,392,531		6,877		6,877		7,929,701				310,610	01/31/2014	3
058931-BM-7	BAFC 2006-3 5A9		09/01/2008	MBS PAYDOWN		385,292	385,292	380,416	385,057		235		235		385,292				13,188	07/01/2019	1FE
05946X-E5-8	BAFC 2005-5 1A11		09/01/2008	MBS PAYDOWN		248,756	248,756	243,315	248,678		78		78		248,756				9,108	08/01/2031	1FE
05946X-E7-4	BAFC 2005-5 2A1		09/01/2008	MBS PAYDOWN		701,752	701,752	685,360	701,646		106		106		701,752				26,896	08/01/2031	1FE
05946X-GB-3	BAFC 2004-1 7A1		09/01/2008	MBS PAYDOWN		94,526	94,526	94,792	94,544		(18)		(18)		94,526				3,778	12/01/2026	1FE
05946X-TG-8	BAFC 2005-2 1A17		09/01/2008	MBS PAYDOWN		1,461,827	1,461,827	1,491,520	1,459,451		2,376		2,376		1,461,827				52,875	12/01/2017	1FE
05946X-VX-8	BAFC 2005-3 1A15		09/01/2008	MBS PAYDOWN		362,345	362,345	357,320	361,854		492		492		362,345				12,834	04/01/2014	1FE
05946X-X8-1	BAFC 2005-8 2A1		09/30/2008	MBS PAYDOWN		639,890	639,890	633,941	639,882		8		8		639,890				22,737	08/01/2014	1FE
05947U-HL-5	BACM 2002-2 A2		09/01/2008	MBS PAYDOWN		962,431	962,431	968,335	963,159		(728)		(728)		962,431				30,592	06/01/2011	1FE
05947U-LH-9	BACM 2003-1 A1		09/01/2008	MBS PAYDOWN		14,024	14,024	14,012	14,022		1		1		14,024				341	11/01/2011	1FE
05947U-LJ-5	BACM 2003-1 A2		09/19/2008	VARIOUS		93,884,766	100,000,000	96,101,563	96,991,474		393,217		393,217		97,384,691		(3,499,925)	(3,499,925)	3,782,955	03/01/2013	1FE
05947U-R4-2	BACM 2005-3 A2		09/22/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		22,053,617	22,450,000	22,320,211			31,157		31,157		22,351,368		(297,751)	(297,751)	741,015	08/10/2010	1FE
05948K-4E-6	BOAA 2006-3 2CB1		09/01/2008	MBS PAYDOWN		1,074,562	1,074,562	1,063,481	1,074,465		98		98		1,074,562				40,121	02/01/2022	1FE
05948K-AT-6	BOAA 2003-2 CB2		09/25/2008	MBS PAYDOWN		423,658	423,658	423,658	423,658						423,658				9,663	08/25/2014	1FE
05948L-AS-6	BOAMS 2003-A 4A1		09/01/2008	MBS PAYDOWN		1,153,461	1,153,461	1,146,072	1,147,905		5,556		5,556		1,153,461				38,220	01/01/2033	1FE
05948X-4F-5	BOAMS 2004-2 1A11		09/25/2008	MBS PAYDOWN		99,730	99,730	99,699	99,542		188		188		99,730				2,345	12/25/2017	1FE
05949A-3P-3	BOAMS 2005-3 2A2		09/01/2008	MBS PAYDOWN		203,497	203,497	206,231	203,388		109		109		203,497				7,477	05/01/2020	1FE
05949A-JR-2	BOAMS 2004-6 1A5		09/01/2008	MBS PAYDOWN		405,823	405,823	396,946	405,249		574		574		405,823				13,906	01/01/2018	1FE
05949A-ZW-3	BOAA 2004-12 2CB1		09/01/2008	MBS PAYDOWN		416,108	416,108	417,181	416,202		(93)		(93)		416,108				16,525	08/01/2020	1FE
05949C-FJ-0	BOAMS 2005-7 2A3		09/01/2008	MBS PAYDOWN		1,030,394	1,030,394	1,007,210	1,027,987		2,407		2,407		1,030,394				35,080	07/01/2020	1FE
05949C-LT-1	BOAMS 2005-10 1A13		09/01/2008	MBS PAYDOWN		540,758	540,758	542,215			(96)		(96)		540,758				18,452	04/01/2025	1FE
05949C-NL-6	BOAMS 2005-11 1A8		09/01/2008	MBS PAYDOWN		199,388	199,388	198,141	199,373		14		14		199,388				7,728	09/01/2021	1FE
05949Q-AA-3	BAFC 2006-2 1A1		07/01/2008	MBS PAYDOWN		116,430	116,430	109,080	116,253		177		177		116,430				3,396	07/01/2032	1FE
05949Q-AY-1	BAFC 2006-2 2A17		09/01/2008	MBS PAYDOWN		568,662	568,662	571,038	568,994		(332)		(332)		568,662				22,824	12/01/2017	1FE
05950F-AL-9	BAFC 2006-4 A11		09/01/2008	VARIOUS		445,799	445,799	445,067	445,759		40		40		445,799				17,604	04/01/2014	1FE
05950Q-BQ-3	BALL 2006-BIX1 KCP		09/15/2008	MBS PAYDOWN		114,827	114,827	114,827	114,827						114,827				2,972	08/15/2009	1FE
05950Q-BS-9	BALL 2006-BIX1 LCP		09/15/2008	MBS PAYDOWN		114,827	114,827	114,827	114,827						114,827				3,052	08/15/2009	2FE
05951G-AV-4	BAFC 2007-2 1A7		09/01/2008	MBS PAYDOWN		1,839,085	1,839,085	1,840,809	1,839,085						1,839,085				67,881	11/01/2011	1FE
05951G-BV-3	BAFC 2007-2 1A31		09/01/2008	MBS PAYDOWN		3,000	3,000	3,007	3,003		(3)		(3)		3,000				120	08/01/2012	1FE
05953L-AJ-8	BAFC 2007-8 4A1		09/01/2008	MBS PAYDOWN		3,301,975	3,301,975	3,255,025	3,300,267		1,709		1,709		3,301,975				128,994	02/01/2030	1FE
071813-AY-5	BAXTER INTL 5.375% 6/1/2018		09/19/2008	FIRST UNION SECURITIES INC		4,890,350	5,000,000	4,985,350			437		437		4,985,787		(95,437)	(95,437)	91,076	06/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
073252-AA-6	BAYVIEW RESOURCE CTR FINANCE TRUST 6.33%		07/22/2008	SINKING FUND REDEMPTION		3,177	3,177	3,317	3,180		(2)		(2)		3,177				201	01/15/2037	1FE
07383F-AB-4	BSCMS 1998-C1 A2		09/01/2008	MBS PAYDOWN		498,526	498,526	515,946	499,911		(1,386)		(1,386)		498,526				19,919	06/01/2009	1FE
07383F-BE-7	BSCMS 1999-WF2 A2		09/01/2008	MBS PAYDOWN		4,422,493	4,422,493	4,404,542	4,419,431		3,063		3,063		4,422,493				200,981	06/01/2009	1FE
07383F-CU-0	BSCMS 2000-WF1 A1		08/01/2008	MBS PAYDOWN		214,792	214,792	216,603	214,792						214,792				10,409	08/01/2008	1FE
07383F-CV-8	BSCMS 2000-WF1 A2		09/01/2008	MBS PAYDOWN		1,390,511	1,390,511	1,433,016	1,393,865		(3,354)		(3,354)		1,390,511				76,804	02/01/2010	1FE
07383F-E8-7	BSCMS 2004-PWR4 A1		09/01/2008	MBS PAYDOWN		157,531	157,531	157,680	157,659		(128)		(128)		157,531				4,562	09/01/2009	1FE
07383F-JB-5	BSCMS 2002-TOP6 A1		09/01/2008	MBS PAYDOWN		254,047	254,047	262,174	257,326		(3,279)		(3,279)		254,047				10,865	12/01/2010	1FE
07383F-QT-8	BSCMS 2003-T10 A1		09/01/2008	MBS PAYDOWN		44,794	44,794	43,326	44,514		281		281		44,794				1,211	06/01/2012	1FE
07384M-R2-0	BSARM 2004-3 4A		09/01/2008	MBS PAYDOWN		610,853	610,853	595,677	611,062		(209)		(209)		610,853				20,312	11/01/2018	1FE
073879-LP-1	BSABS 2004-AC6 A2		09/25/2008	MBS PAYDOWN		165,238	165,238	165,238	165,238						165,238				3,744	10/25/2015	1FE
07388Y-AE-2	BSCMS 2007-PW16 A4		09/25/2008	BANK OF AMERICA		13,991,172	15,500,000	15,521,615	15,519,893		(2,824)		(2,824)		15,517,069		(1,525,898)	(1,525,898)	749,992	05/01/2017	1FE
077990-AW-9	COMMUNITY HEALTH SYSTEMS TERM LOAN 2007		09/30/2008	WSO CONVERT		90,114,213	90,106,499	90,115,255	72,592,801		(671)		(671)		90,114,213				2,538,988	07/25/2014	3FE
078990-AR-9	CONVATEC TERM LOAN C1	0	08/16/2008	WSO CONVERT		13,156,454	11,933,062	13,156,454							13,156,454					08/01/2016	4Z
078990-AS-7	CONVATEC TERM LOAN C2	0	08/16/2008	WSO CONVERT		4,707,741	4,269,977	4,707,741							4,707,741					08/01/2016	4Z
078990-AT-5	CONVATEC MEZZANINE +450CASH/+500PIK	0	09/30/2008	VARIOUS		39,550,515	36,952,844	39,671,069							39,550,515					08/01/2017	4Z
08860#-AA-6	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/03/2008	SINKING FUND REDEMPTION		3,884	3,884	3,884	3,884						3,884				184	06/03/2019	4
08873#-AA-1	BICENT POWER LLC TERM LOAN FRN 6/30/2014		09/30/2008	VARIOUS		4,398,404	4,531,840	4,376,634	4,364,215		14,834		14,834		4,398,404				228,759	06/30/2014	3FE
09584#-AB-7	BLUE RIDGE CABLE TECHNOLOGIES INC 7.210%		08/01/2008	SINKING FUND REDEMPTION		20,000	20,000	21,023	20,160		(160)		(160)		20,000				719	06/29/2013	2
09584#-AC-5	BLUE RIDGE CABLE TECHNOLOGIES INC		08/28/2008	SINKING FUND REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				144,000	08/28/2014	2
09689R-AA-7	BOYD GAMING CORP 7.125% 2/1/2016		07/23/2008	VARIOUS		6,288,750	9,220,000	9,075,413	9,091,104		6,604		6,604		9,097,708		(2,808,958)	(2,808,958)	636,441	02/01/2016	4FE
097014-AD-6	BOEING CAP CORP SR NT		09/09/2008	JEFFERIES & CO INC		2,098,180	2,000,000	1,988,445	1,995,342		946		946		1,996,288		101,892	101,892	125,728	03/01/2011	1FE
097014-AJ-3	BOEING CAPITAL CORP		08/25/2008	MATURITY		12,500,000	12,500,000	12,479,125	12,497,005		2,995		2,995		12,500,000				593,750	08/25/2008	1FE
097023-AK-1	BOEING CO		09/23/2008	JEFFERIES & CO INC		1,139,240	1,000,000	1,194,835	1,190,206		(1,071)		(1,071)		1,189,135		(49,895)	(49,895)	74,594	04/15/2043	1FE
10075#-AA-3	BOSTON GENERATING, LLC TL B		09/30/2008	VARIOUS		19,012,832	19,767,064	19,598,962	14,116,859		15,112		15,112		19,616,491		(603,659)	(603,659)	433,263	12/21/2013	4FE
10075#-AB-1	BOSTON GENERATING, LLC REVOLVING CREDIT		09/19/2008	VARIOUS		1,191,071	1,238,508	1,227,979	888,062		925		925		1,229,051		(37,981)	(37,981)	36,069	12/21/2013	4FE
10075#-AC-9	BOSTON GENERATING, LLC SYNTHETIC L/C COM		09/19/2008	VARIOUS		4,253,823	4,423,243	4,385,638	3,171,651		3,303		3,303		4,389,469		(135,645)	(135,645)	35,371	12/21/2013	4FE
10112R-AB-0	BOSTON PPTYS LTD PARTNERSHIP NT		07/02/2008	FIRST UNION SECURITIES INC		2,008,540	2,000,000	1,994,862	1,996,206		252		252		1,996,457		12,083	12,083	91,319	01/15/2013	2FE
10465#-AA-1	BRADSHAW YOURWAL LLC (WALGREEN) 7.000% 1		09/15/2008	SINKING FUND REDEMPTION		38,612	38,612	42,150	38,802		(189)		(189)		38,612				1,803	11/15/2020	1
10801P-A*-5	BRICKMAN GROUP TERM LOAN B		09/30/2008	VARIOUS		9,900,000	9,900,000	9,900,000	9,875,000						9,900,000				295,823	01/26/2014	4
109195-A*-8	BRIGHT HORIZONS FAMILY SOLUTIONS INC TER		07/10/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		2,954,667	3,000,000	2,880,000			1,973		1,973		2,881,973		72,694	72,694	20,000	05/28/2015	3Z
118759-A*-0	BUCYRUS INTERNATIONAL TERM LOAN B		08/16/2008	VARIOUS		9,925,000	9,925,000	9,925,000	9,925,000						9,925,000				365,900	05/04/2014	3FE
12189N-AA-5	BURLINGTON NORTHERN RR CO 4.255% 2005-1		07/24/2008	VARIOUS		424,957	424,957	424,957	424,957						424,957				8,237	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN RR CO 4.255% 2005-2		07/02/2008	SINKING FUND REDEMPTION		2,627	2,627	2,627	2,627						2,627				111	02/02/2012	1
12327@-AA-7	BUSHNELL, INC. 2ND LIEN BL DUE 2/24/2014		08/16/2008	WSO CONVERT		9,914,055	10,000,000	9,900,000	9,904,344		9,711		9,711		9,914,055				518,858	02/24/2014	4
123281-AL-1	BLX 2002-1A A		09/25/2008	MBS PAYDOWN		125,786	125,786	125,786	125,786						125,786				3,042	02/25/2010	1FE
123281-AW-7	BLX 2003-2A A		09/25/2008	MBS PAYDOWN		83,451	83,451	83,451	83,451						83,451				2,155	01/25/2029	1FE
12328M-AA-9	BLX 2002-AA A		09/25/2008	MBS PAYDOWN		166,668	166,668	166,247	166,399		269		269		166,668				4,141	07/25/2012	1FE
12478*-AA-6	CAE NORTH EAST TRAINING INC. 7.580% 06/2		09/30/2008	SINKING FUND REDEMPTION		17,930	17,930	17,930	17,930						17,930				1,279	06/27/2014	2
12489W-GN-8	CBASS 2003-CB3 M2		09/01/2008	MBS PAYDOWN		108,906	108,906	108,906	108,927		(21)		(21)		108,906				3,367	12/01/2013	1FE
125044-AA-5	CDCMT 2002-FX1 A1		09/11/2008	MBS PAYDOWN		754,224	754,224	765,460	758,382		(4,158)		(4,158)		754,224				24,747	03/11/2010	1FE
125093-BQ-6	CRTS 2004-C 1		07/23/2008	MBS PAYDOWN		874,490	874,490	868,806	879,122		(4,633)		(4,633)		874,490				46,979	01/23/2009	1FE
12513E-AG-9	CD 2005-CD1 A4		09/25/2008	VARIOUS		34,505,781	36,000,000	35,794,414	33,850,670		7,082		7,082		35,800,876		(1,295,095)	(1,295,095)	1,482,976	09/01/2015	1FE
12513X-AE-2	CD 2006-CD2 A4		09/24/2008	DEUTSCHE BANK (U K)		14,086,523	15,000,000	14,558,203	14,579,670		29,395		29,395		14,609,065		(522,541)	(522,541)	679,338	01/01/2016	1FE
12513Y-AC-4	CD 2007-CD4 A2B		09/25/2008	DEUTSCHE BANK (U K)		23,785,547	25,385,000	25,122,226	25,148,447		34,437		34,437		25,182,885		(1,397,338)	(1,397,338)	1,097,404	03/01/2012	1FE
12543U-AA-0	CWHL 2006-15 A1		09/01/2008	MBS PAYDOWN		976,197	976,197	985,959			(1,939)		(1,939)		976,197				28,682	03/01/2010	1FE
12544D-AE-9	CWHL 2007-14 A5		09/01/2008	MBS PAYDOWN		1,012,903	1,012,903	1,009,421	1,012,211		693		693		1,012,903				39,842	06/01/2016	1FE
12544L-AA-9	CWHL 2007-11 A1		09/01/2008	MBS PAYDOWN		1,379,925	1,379,925	1,366,988	1,379,587		338		338		1,379,925				53,595	04/01/2019	1FE
12544M-AA-7	CWHL 2007-16 A1		09/01/2008	MBS PAYDOWN		3,153,105	3,153,105	3,152,558	3,152,853		252		252		3,153,105				132,101	08/01/2012	1FE
12544T-AB-0	CWHL 2007-7 A2		09/01/2008	MBS PAYDOWN		421,871	421,871	414,158	421,530		340		340		421,871				16,007	06/01/2022	1FE
12544T-AC-8	CWHL 2007-7 A3		09/01/2008	MBS PAYDOWN		943,611	943,611	934,838	943,371		240		240		943,611				35,802	06/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12544T-AG-9	CWHL 2007-7 A7		09/01/2008	MBS PAYDOWN		1,215,211	1,215,211	1,210,226	1,215,021		190		190		1,215,211				46,107	07/01/2025	1FE
12544T-AL-8	CWHL 2007-7 A11		09/01/2008	MBS PAYDOWN		690,796	690,796	673,175	690,264		532		532		690,796				25,070	06/01/2022	1FE
12544V-AD-1	CWHL 2007-5 A4		09/01/2008	MBS PAYDOWN		274,081	274,081	269,156	273,902		179		179		274,081				9,965	09/01/2021	1FE
12544V-BE-8	CWHL 2007-5 A29		09/01/2008	MBS PAYDOWN		1,554,672	1,554,672	1,518,113	1,553,975		697		697		1,554,672				57,336	09/01/2021	1FE
12566*-AA-9	CL POWER SALES EIGHT LLC 9.260% 09/30/16		09/30/2008	SINKING FUND REDEMPTION		176,274	176,274	176,274	176,274						176,274				12,242	09/30/2016	2
12566W-AA-8	CMALT 2007-A5 1A1		09/01/2008	MBS PAYDOWN		1,596,419	1,596,419	1,594,953	1,596,302		117		117		1,596,419				61,501	01/01/2024	1FE
12614M-AS-3	CNL 2003-1A A1		09/15/2008	MBS PAYDOWN		121,696	121,696	121,937	121,734		(38)		(38)		121,696				2,812	06/15/2009	1FE
12614M-AW-4	CNL 2003-2A A1		09/25/2008	MBS PAYDOWN		228,110	228,110	228,110	228,110						228,110				5,171	10/25/2030	1FE
12614M-AY-0	CNL 2003-2A A2		09/25/2008	MBS PAYDOWN		126,728	126,728	126,728	126,728						126,728				3,958	11/25/2028	1FE
12616F-AD-9	CPG PARTNERS LP 3.5% 3/15/09		09/22/2008	DEUTSCHE BANK (U K)		7,920,000	8,000,000	7,708,160	7,907,413		55,710		55,710		7,963,123		(43,123)	(43,123)	287,778	03/15/2009	1FE
12625#-AA-4	PUBLIC SERVICE CO OF NEW HAMPSHIRE 7.310		09/30/2008	SINKING FUND REDEMPTION		593,791	593,791	610,171	594,737		(946)		(946)		593,791				32,554	06/30/2015	1
126258-AD-4	CRF 17 B		09/01/2008	SINKING FUND REDEMPTION		9,250	9,250	9,250	9,250						9,250				397	12/01/2024	1FE
12625P-AB-0	COMMUNITY REINVESTMENT FUND 4.050% 05/01		09/01/2008	SINKING FUND REDEMPTION		26,676	26,676	26,655	26,655						26,655		20	20	713	05/01/2020	4
12626P-AG-8	CRH AMERICA INC 6 9/30/2016		07/16/2008	MORGAN J P SEC INC.		8,203,043	9,530,000	9,601,519	9,596,473		(3,336)		(3,336)		9,593,137		(1,390,094)	(1,390,094)	462,205	09/30/2016	2FE
126304-A*-5	CSC HOLDINGS INCREMENTAL TERM LOAN		09/15/2008	WSO CONVERT		113,635,749	113,390,000	113,701,197	56,834,936		(18,858)		(18,858)		113,635,749				2,220,154	04/01/2013	3FE
126304-AJ-3	CSC HOLDINGS INC		07/15/2008	MATURITY		22,769,920	22,769,920	22,873,410	22,786,105		(16,185)		(16,185)		22,769,920				1,650,819	07/15/2008	4FE
126378-BN-7	CSMC 2007-1 5A14		09/01/2008	MBS PAYDOWN		1,083,512	1,083,512	1,080,126	1,083,214		298		298		1,083,512				43,338	10/01/2018	1FE
12637H-AP-3	CSMC 2006-4 2A1		09/01/2008	MBS PAYDOWN		2,085,016	2,085,016	2,092,835	2,082,545		2,471		2,471		2,085,016				89,792	05/01/2019	1FE
12637H-AZ-1	CSMC 2006-4 10A1		09/01/2008	MBS PAYDOWN		716,109	716,109	711,745	715,824		284		284		716,109				31,058	05/01/2019	1FE
126384-BX-3	CSMC 2007-2 1A13		09/01/2008	MBS PAYDOWN		2,303,726	2,303,726	2,312,815	2,305,183		(1,456)		(1,456)		2,303,726				87,110	12/01/2021	1FE
126650-AF-7	CVS CORP CSNB 7.77% 1/10/2012		09/10/2008	SINKING FUND REDEMPTION		158,036	158,036	180,951	160,449		(2,413)		(2,413)		158,036				8,191	01/10/2012	2FE
126650-AL-4	CVS CORP		09/12/2008	SINKING FUND REDEMPTION		146,637	146,637	147,048	146,707		(69)		(69)		146,637				5,983	01/10/2013	2FE
126650-AW-0	CVS CORP 5.298% 1/11/27		09/10/2008	SINKING FUND REDEMPTION		511,325	511,325	515,823	511,541		(216)		(216)		511,325				18,067	01/11/2027	2FE
126650-BF-6	CVS LEASE PASS THROUGH TRUST 6.036% 12/1		09/10/2008	SINKING FUND REDEMPTION		135,532	135,532	130,979	44,299		247		247		135,532				3,622	12/10/2028	2FE
126670-QR-2	CWL 2005-17 1AF1		09/25/2008	MBS PAYDOWN		630,164	630,164	630,164	630,164						630,164				13,190	09/25/2008	1FE
126671-TK-2	CWL 2002-5 MV1		09/25/2008	MBS PAYDOWN		301,533	301,533	301,533	301,533						301,533				8,810	09/25/2008	1FE
126671-XU-5	CWL 2003-1 M2		09/25/2008	MBS PAYDOWN		75,059	75,059	75,059	75,059						75,059				2,612	09/25/2008	1FE
126671-YD-2	CWL 2003-BC2 M2		09/26/2008	VARIOUS		753,450	767,234	753,450	753,450						753,450				46,540	09/25/2008	4FE
12667F-DQ-5	CWALT 2004-3T1 A3		09/01/2008	MBS PAYDOWN		257,064	257,064	253,811	256,809		255		255		257,064				8,551	12/01/2016	1FE
12667F-WJ-0	CWALT 2004-25CB A1		09/01/2008	MBS PAYDOWN		511,206	511,206	513,443	511,407		(201)		(201)		511,206				20,296	09/01/2018	1FE
12668A-2P-9	CWALT 2005-70CB A5		09/01/2008	MBS PAYDOWN		3,900,914	3,900,914	3,903,961	3,900,914						3,900,914				143,029	07/01/2013	1FE
12668A-AG-0	CWALT 2005-47CB A7		09/01/2008	MBS PAYDOWN		230,654	230,654	227,879	230,523		131		131		230,654				8,143	05/01/2022	1FE
12668B-SQ-7	CWALT 2006-6CB 2A10		09/01/2008	MBS PAYDOWN		2,059,618	2,059,618	2,067,180	2,059,851		(233)		(233)		2,059,618				82,198	07/01/2020	1FE
126694-3U-0	CWHL 2006-HYB3 1A1A		09/01/2008	MBS PAYDOWN		109,631	109,631	109,909	109,630		1		1		109,631				3,654	05/01/2023	1FE
126694-AA-6	CWHL 2005-19 1A1		09/01/2008	MBS PAYDOWN		430,503	430,503	430,436			29		29		430,503				13,968	08/01/2022	1FE
126694-AF-5	CWHL 2005-19 1A6		09/01/2008	MBS PAYDOWN		1,187,088	1,187,088	1,186,902			80		80		1,187,088				36,106	08/01/2022	1FE
126694-CD-8	CWHL 2005-21 A1		09/01/2008	MBS PAYDOWN		346,348	346,348	340,396	346,133		215		215		346,348				12,951	03/01/2026	1FE
126694-CV-8	CWHL 2005-21 A17		09/30/2008	MBS PAYDOWN		1,384,804	1,384,804	1,386,103			(136)		(136)		1,384,804				45,435	08/01/2021	1FE
126694-D2-1	CWHL 2006-HYB2 2A1B		09/01/2008	MBS PAYDOWN		2,635,438	2,635,438	2,627,972	2,634,584		854		854		2,635,438				102,674	05/01/2022	1FE
126694-EH-7	CWHL 2005-18 A1		09/01/2008	MBS PAYDOWN		1,930,773	1,930,773	1,934,091			(272)		(272)		1,930,773				62,932	07/01/2023	1FE
126694-TD-0	CWHL 2005-29 A1		09/01/2008	MBS PAYDOWN		227,722	227,722	225,036	227,652		71		71		227,722				8,668	09/01/2024	1FE
126694-TU-2	CWHL 2005-30 A5		09/01/2008	MBS PAYDOWN		631,295	631,295	627,244	630,931		364		364		631,295				22,717	08/01/2014	1FE
12669D-4C-9	CWHL 2003-11 A1		09/25/2008	MBS PAYDOWN		354,117	354,117	354,560	354,117						354,117				8,373	02/25/2018	1FE
12669D-6H-6	CWHL 2003-J3 1A10		09/01/2008	MBS PAYDOWN		195,849	195,849	198,450	195,411		438		438		195,849				7,977	11/01/2014	1FE
12669D-6Y-9	CWALT 2003-3T1 A7		09/25/2008	MBS PAYDOWN		105,448	105,448	105,514	105,469		(21)		(21)		105,448				2,492	08/25/2013	1FE
12669D-BQ-0	CWHL 2002-19 2A2		07/17/2008	VARIOUS		20,450	20,450	20,450	20,450						20,450				562	06/01/2008	1FE
12669E-5B-8	CWHL 2003-50 A1		09/01/2008	MBS PAYDOWN		207,077	207,077	207,238	207,077						207,077				6,733	02/01/2015	1FE
12669E-EG-7	CWHL 2003-15 1A1		09/25/2008	MBS PAYDOWN		361,263	361,263	361,263	361,263						361,263				8,318	01/25/2014	1FE
12669E-FZ-4	CWHL 2003-J4 1A3		09/25/2008	MBS PAYDOWN		1,345,745	1,345,745	1,345,745	1,345,745						1,345,745				32,242	01/25/2018	1FE
12669E-GB-6	CWHL 2003-J4 1A5		09/25/2008	MBS PAYDOWN		234,928	234,928	235,222	235,134		(206)		(206)		234,928				5,628	01/25/2018	1FE
12669E-JA-5	CWALT 2003-9T1 A3		09/25/2008	MBS PAYDOWN		291,760	291,760	291,669	291,221		539		539		291,760				6,813	10/25/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12669F-C5-0	CWHL 2004-10 A5		09/01/2008	MBS PAYDOWN		406,884	406,884	405,366	406,852		32		32		406,884				13,119	12/01/2022	1FE
12669F-DJ-9	CWHL 2003-J10 1A1		09/01/2008	MBS PAYDOWN		549,345	549,345	542,092	549,140		206		206		549,345				19,142	10/01/2018	1FE
12669G-3M-1	CWHL 2005-16 A19		09/01/2008	MBS PAYDOWN		809,824	809,824	798,689			653		653		809,824				22,216	08/01/2022	1FE
12669G-C4-1	CWHL 2005-13 A4		09/01/2008	MBS PAYDOWN		482,441	482,441	475,807			318		318		482,441				14,052	04/01/2020	1FE
12669G-CB-5	CWHL 2004-HYB7 3A		09/01/2008	MBS PAYDOWN		581,868	581,868	576,141	581,443		426		426		581,868				20,807	02/01/2018	1FE
12669G-K5-9	CWHL 2005-14 A1		09/01/2008	MBS PAYDOWN		1,343,300	1,343,300	1,366,283	1,343,411		(111)		(111)		1,343,300				51,232	12/01/2022	1FE
12673G-AA-3	KROGER - CA FM LEASE TR		07/15/2008	SINKING FUND REDEMPTION		179,552	179,552	187,220	179,880		(329)		(329)		179,552				11,446	07/15/2017	2
130335-AY-8	SPPC 1999-1 A		09/25/2008	MBS PAYDOWN		466,627	466,627	479,746	469,254		(2,627)		(2,627)		466,627				22,398	03/25/2009	1FE
131347-C@-3	CALPINE CORP EXIT FINANCING TERM LOAN		09/30/2008	VARIOUS		56,078,317	56,445,142	56,445,142	51,272,300						56,445,142		(366,825)	(366,825)	1,737,107	03/29/2014	4FE
13874T-A*-3	CANWEST MEDIA, INC TL B		09/12/2008	VARIOUS		12,836,340	12,910,000	12,914,521	11,884,246		(418)		(418)		12,913,840		(77,500)	(77,500)	377,011	07/10/2014	3FE
139732-EU-1	CARAT 2004-2 A4		09/15/2008	MBS PAYDOWN		773,344	773,344	749,660	766,701		6,643		6,643		773,344				19,182	07/15/2008	1FE
13974D-AJ-5	CARAT 2007-3 A3B		09/04/2008	MORGAN J P SEC INC.		9,768,750	10,000,000	10,000,000	10,000,000						10,000,000		(231,250)	(231,250)	251,985	06/15/2010	1FE
14041N-AU-5	COMET 2003-B4 B4		09/15/2008	MBS PAYDOWN		8,725,000	8,725,000	8,778,481	8,778,481		(53,481)		(53,481)		8,725,000				256,963	09/15/2008	1FE
14041P-BE-5	COPAR 2005-1 A4		09/15/2008	MBS PAYDOWN		812,667	812,667	810,255	811,727		941		941		812,667				17,343	05/15/2009	1FE
14042H-AE-3	COAFT 2007-C A3B		07/01/2008	BARCLAYS BANK OF N Y		22,750,000	25,000,000	25,000,000	25,000,000						25,000,000		(2,250,000)	(2,250,000)	536,772	07/15/2010	2FE
14155#-AA-8	CARDINALS BALLPARK LLC 5.72% 10/01/26		09/30/2008	SINKING FUND REDEMPTION		403,855	403,855	403,855	403,855						403,855				23,101	09/30/2027	1
14168#-AA-3	CARE PLUS INSURANCE AGENCY 6.000% 09/30/		09/30/2008	VARIOUS		26,644	26,644	26,644	26,644						26,644				1,593	09/30/2009	5*
14727#-AA-7	CASCADE GRAIN PRODUCTS LLC		08/16/2008	VARIOUS		23,900,001	23,900,001	23,900,001	11,130,611						23,900,001				797,751	09/15/2014	5
14911T-AE-5	CFAT 2008-A A2B		09/04/2008	VARIOUS		16,954,375	17,000,000	17,000,000							17,000,000		(45,625)	(45,625)	221,741	12/27/2009	1FE
149162-A@-8	CATHOLIC HEALTHCARE WEST		07/01/2008	MATURITY		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				1,420,200	07/01/2008	1
15089#-AB-4	CELANESE CORPORATION US TERM LOAN		08/16/2008	VARIOUS		2,969,208	2,977,444	2,967,684	2,968,271		937		937		2,969,208				84,623	04/02/2014	3
15132J-AA-5	CDTIM 2004-1A A1		09/20/2008	MBS PAYDOWN		617,008	617,008	606,952	612,692		4,316		4,316		617,008				15,025	02/20/2013	1FE
152314-GE-4	CXHE 2002-D M2		09/27/2008	MBS PAYDOWN		29,165	29,165	29,243	29,165						29,165				999	09/27/2008	2FE
15673@-AA-0	CEBRIDGE III, LLC BL 1ST LIEN TERM LOAN		09/30/2008	VARIOUS		68,719,858	69,201,425	68,770,821	66,758,227		43,260		43,260		68,838,501		(118,643)	(118,643)	3,119,928	11/05/2013	4FE
158916-AL-0	CHANCELLOR MEDIA CORP LA SR NT		07/30/2008	Tender offer		15,193,646	15,214,000	14,683,328	15,147,947		45,699		45,699		15,193,646				909,459	11/01/2008	5FE
161505-CW-0	CCMSC 1998-2 A2		09/01/2008	MBS PAYDOWN		21,605,232	21,605,232	21,306,814	21,493,176		112,056		112,056		21,605,232				956,404	11/01/2008	1FE
161505-EA-6	CCMSC 2000-1 A2		09/01/2008	MBS PAYDOWN		123,261	123,261	123,876	123,261						123,261				6,366	02/01/2010	1FE
161542-AN-5	CFLAT 2001-C2 IA4		08/04/2008	VARIOUS		4,588,534	4,588,534	4,588,283	4,588,534						4,588,534				189,361	07/01/2008	1FE
161542-AR-6	CFLAT 2001-C2 IM2		08/07/2008	VARIOUS		351,631	351,631	351,628	351,631						351,631				15,058	07/01/2008	3FE
161542-CR-4	CFLAT 2003-C1 1M2		09/01/2008	MBS PAYDOWN		44,960	44,960	44,958	44,960						44,960				1,435	06/01/2010	1FE
161542-CS-2	CFLAT 2003-C1 1B		09/01/2008	MBS PAYDOWN		72,490	72,490	72,488	72,490						72,490				3,054	06/01/2010	2FE
161546-CJ-3	CFAB 2002-1 1M1		09/01/2008	MBS PAYDOWN		64,246	64,246	66,816	64,718		(472)		(472)		64,246				2,838	09/01/2009	1FE
161546-CY-0	CFAB 2002-3 1M1		09/01/2008	MBS PAYDOWN		28,370	28,370	28,369	28,370						28,370				928	10/01/2009	1FE
161546-CZ-7	CFAB 2002-3 1M2		09/01/2008	MBS PAYDOWN		22,291	22,291	22,290	22,291						22,291				796	10/01/2009	1FE
161546-DB-9	CFAB 2002-3 2A1		08/25/2008	MBS PAYDOWN		30,611	30,611	30,650	30,611						30,611				757	09/25/2008	1FE
161546-DT-0	CFAB 2002-4 2B		07/18/2008	PRIOR YEAR INCOME															321	06/25/2008	2FE
161546-EH-5	CFAB 2003-1 2M2		09/25/2008	MBS PAYDOWN		11,218	11,218	11,339	11,218						11,218				360	09/25/2008	2FE
161546-FG-6	CFAB 2003-3 1A6		09/01/2008	MBS PAYDOWN		38,639	38,639	37,776	38,568		71		71		38,639				964	07/01/2011	1FE
161546-GL-4	CFAB 2003-5 1A6		09/01/2008	MBS PAYDOWN		102,424	102,424	102,421	102,424						102,424				3,159	01/01/2013	1FE
161546-HB-5	CFAB 2003-6 1A6		09/01/2008	MBS PAYDOWN		46,230	46,230	46,229	46,230						46,230				1,414	11/01/2012	1FE
161546-HZ-2	CFAB 2004-1 2A2		09/25/2008	MBS PAYDOWN		20,843	20,843	20,851	20,816		27		27		20,843				477	10/25/2008	1FE
161546-JP-2	CFAB 2004-2 2M1		08/26/2008	VARIOUS		237,199	246,225	237,740	237,740						237,740		(541)	(541)	7,084	02/25/2009	1FE
161551-FD-3	CFAB 2001-4 1A5		09/01/2008	MBS PAYDOWN		46,344	46,344	48,951	46,574		(230)		(230)		46,344				2,205	02/01/2009	1FE
161551-FT-8	CFAB 2002-2 1A6		09/01/2008	MBS PAYDOWN		384,948	384,948	384,939	384,947		1		1		384,948				13,788	09/01/2009	1FE
161551-FV-3	CFAB 2002-2 1M2		09/01/2008	MBS PAYDOWN		49,242	49,242	49,241	49,242						49,242				2,053	09/01/2009	1FE
161571-AN-4	CHAIT 2005-A6 A6		09/04/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		14,306,250	15,000,000	14,296,875			6,535		6,535		14,303,410		2,840	2,840	26,426	07/15/2012	1FE
161571-AZ-7	CHAIT 2005-A13 A13		09/25/2008	VARIOUS		33,518,945	35,000,000	34,387,500			79,076		79,076		34,466,576		(947,631)	(947,631)	245,852	12/15/2010	1FE
16162T-2F-2	CHASE 2003-S1 1A1		09/01/2008	MBS PAYDOWN		156,324	156,324	157,179	156,324						156,324				5,443	08/01/2011	1FE
16162T-5M-4	CHASE 2003-S5 A6		09/01/2008	MBS PAYDOWN		374,583	374,583	370,705			326		326		374,583				9,585	05/01/2017	1FE
16162W-BK-4	CHASE 2003-S11 3A1		09/01/2008	MBS PAYDOWN		222,764	222,764	222,207	222,764						222,764				7,399	03/01/2024	1FE
16162W-EK-1	CHASE 2003-S14 3A8		09/01/2008	MBS PAYDOWN																12/01/2033	1FE
16162W-FQ-7	CHASE 2003-S15 2A10		09/25/2008	MBS PAYDOWN		169,356	169,356	169,329	169,072		284		284		169,356				3,947	12/25/2019	1FE
16162W-JD-2	CHASE 2004-S3 3A1		09/01/2008	MBS PAYDOWN		366,564	366,564	374,984	367,197		(633)		(633)		366,564				13,674	09/01/2022	1FE
16163B-AA-2	CHASE 2006-S2 1A		09/01/2008	MBS PAYDOWN		5,493,396	5,493,396	5,508,202	5,483,206		10,189		10,189		5,493,396				226,393	02/01/2010	1FE
16165V-AF-5	CFLX 2007-1 2A3		09/25/2008	MBS PAYDOWN		604,433	604,433	604,622	604,433						604,433				13,501	02/25/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
16344#-AB-3	AI CERTFICATE		07/15/2008	SINKING FUND REDEMPTION		117,444	117,444	119,763	117,299		145		145		117,444				18,828	01/15/2027	1
165167-BL-0	CHESAPEAKE ENERGY CORP		09/04/2008	VARIOUS		7,852,500	8,400,000	8,138,769	8,157,640		16,691		16,691		8,174,331		(321,831)	(321,831)	377,471	06/15/2015	3FE
165167-BN-6	CHESAPEAKE ENERGY CORP 6.625% 1/15/16		08/12/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		947,500	1,000,000	970,000	971,387		1,690		1,690		973,076		(25,576)	(25,576)	71,771	01/15/2016	3FE
16686#-AA-1	CHEYENNE PLAINS GAS PIPELINE COMPANY		09/30/2008	VARIOUS		12,344,947	12,406,105	12,313,498	12,162,390		6,654		6,654		12,344,947				319,676	03/31/2015	3
16870#-AA-7	CHILD CARE CAPITAL INVESTMENT 5.250% 12/		08/22/2008	VARIOUS		21,538	21,538	21,538	21,538						21,538				(140)	12/30/2012	4
17025L-AJ-7	CWHL 2007-12 A9		09/01/2008	MBS PAYDOWN		2,031,419	2,031,419	1,995,552	2,030,225		1,195		1,195		2,031,419				79,902	11/01/2027	1FE
17185#-AA-5	CINCAP IV LLC 7.810% 07/06/09		09/06/2008	SINKING FUND REDEMPTION		820,850	820,850	820,850	820,850						820,850				42,725	07/06/2009	2
17259@-AA-8	CINRAM INTERNATIONAL INC. TRANCHE D		09/30/2008	VARIOUS		13,623,952	13,629,512	13,596,026	13,588,064		1,309		1,309		13,623,952				557,523	05/05/2011	4FE
172921-CN-6	CMSI 1988-17 A1		09/01/2008	MBS PAYDOWN		13,797	13,797	13,806	13,797						13,797				580	09/01/2017	1FE
172973-2D-0	CMSI 2005-5 3A1		09/01/2008	MBS PAYDOWN		474,008	474,008	453,640	472,673		1,335		1,335		474,008				15,848	04/01/2025	1FE
172973-3P-2	CMSI 2005-7 3A1		09/01/2008	MBS PAYDOWN		1,084,330	1,084,330	1,038,415	1,085,022		(692)		(692)		1,084,330				33,991	12/01/2025	1FE
172973-4G-1	CMSI 2005-8 2A1		09/01/2008	MBS PAYDOWN		321,739	321,739	315,907	321,552		187		187		321,739				10,513	01/01/2020	1FE
172973-4Y-2	CMSI 2006-1 1A7		09/01/2008	MBS PAYDOWN		440,338	440,338	427,266	439,605		733		733		440,338				16,225	10/01/2023	1FE
172973-E4-7	CMSI 2004-7 1A1		09/01/2008	MBS PAYDOWN		787,249	787,249	775,440	787,172		77		77		787,249				28,619	12/01/2021	1FE
172973-NS-4	CMSI 2003-4 A4		09/01/2008	MBS PAYDOWN		655,448	655,448	650,409	653,799		1,649		1,649		655,448				21,571	08/01/2010	1FE
172973-RC-5	CMSI 2003-8 A1		09/01/2008	MBS PAYDOWN		147,645	147,645	147,206	147,598		47		47		147,645				5,653	04/01/2018	1FE
172973-W2-1	CMSI 2005-4 1A3		09/01/2008	MBS PAYDOWN		1,418,359	1,418,359	1,419,070			(87)		(87)		1,418,359				45,557	07/01/2021	1FE
172973-W8-8	CMSI 2005-4 2A1		09/01/2008	MBS PAYDOWN		763,449	763,449	739,710	761,734		1,715		1,715		763,449				27,069	07/01/2020	1FE
172973-WC-9	CMSI 2004-2 A2		09/25/2008	MBS PAYDOWN		149,321	149,321	149,507	149,450		(129)		(129)		149,321				3,515	02/25/2017	1FE
172973-XT-1	CMSI 2004-4 A3		09/01/2008	MBS PAYDOWN		860,708	860,708	868,374	859,401		1,307		1,307		860,708				30,798	07/01/2014	1FE
172973-ZK-8	CMSI 2004-5 1A19		09/01/2008	MBS PAYDOWN		830,128	830,128	830,518			(54)		(54)		830,128				25,346	04/01/2022	1FE
172981-AD-4	CMLTI 2006-4 2A1A		09/01/2008	MBS PAYDOWN		256,380	256,380	257,051	256,326		54		54		256,380				9,759	08/01/2023	1FE
172987-BA-6	CMLTI 2006-AR7 2A4A		09/01/2008	MBS PAYDOWN		1,326,826	1,326,826	1,334,497	1,327,736		(910)		(910)		1,326,826				51,663	01/01/2027	1FE
17305E-BV-6	CCCIT 2003-A8 A8		08/15/2008	MBS PAYDOWN		1,094,000	1,094,000	1,071,394	1,082,468		11,532		11,532		1,094,000				38,290	08/15/2008	1FE
17305E-CG-8	CCCIT 2004-A7 A7		08/20/2008	MORGAN J P SEC INC.		14,442,188	15,000,000	14,282,813			201,778		201,778		14,484,590		(42,403)	(42,403)	224,301	11/24/2011	1FE
17305E-CM-5	CCCIT 2005-A3 A3		09/22/2008	CITICORP SECURITIES INC		20,178,125	22,000,000	21,329,688			35,884		35,884		21,365,571		(1,187,446)	(1,187,446)	144,870	04/24/2012	1FE
17305E-CR-4	CCCIT 2005-B1 B1		09/15/2008	MBS PAYDOWN		8,580,000	8,580,000	8,468,058	8,475,447		104,553		104,553		8,580,000				377,520	09/15/2008	1FE
17305E-DK-8	CCCIT 2006-A7 A7		09/15/2008	CITICORP SECURITIES INC		13,012,500	15,000,000	13,143,750			205,818		205,818		13,349,568		(337,068)	(337,068)	217,182	12/15/2016	1FE
17305E-DX-0	CCCIT 2007-A7 A7		09/22/2008	CITICORP SECURITIES INC		22,050,000	24,000,000	23,540,703			111,236		111,236		23,651,939		(1,601,939)	(1,601,939)	420,351	08/20/2012	1FE
17307G-2L-1	CMLTI 2006-WFH1 A1C		09/25/2008	MBS PAYDOWN		3,215,662	3,215,662	3,215,662	3,215,662						3,215,662				69,115	10/25/2008	1FE
17307G-B8-0	CMLTI 2005-7 2A3A		09/01/2008	MBS PAYDOWN		1,180,115	1,180,115	1,171,080	1,179,759		356		356		1,180,115				37,323	05/01/2026	1FE
17307G-U2-2	CMLTI 2005-10 1A5A		09/01/2008	MBS PAYDOWN		889,427	889,427	895,984	890,628		(1,201)		(1,201)		889,427				32,845	08/01/2021	1FE
17309A-AA-7	CMALT 2006-A1 1A1		09/01/2008	MBS PAYDOWN		670,842	670,842	664,920	670,898		(56)		(56)		670,842				26,909	11/01/2022	1FE
17309X-AW-9	CGCMT 2006-FL2 CAN3		09/15/2008	MBS PAYDOWN		171,222	171,222	171,222	171,222						171,222				4,671	08/15/2009	2FE
173103-AN-2	CMSI 2007-6 1A13		09/01/2008	MBS PAYDOWN		3,492,652	3,492,652	3,493,880	3,491,571		1,081		1,081		3,492,652				137,884	03/01/2017	1FE
173107-AM-5	CMSI 2007-2 3A1		09/01/2008	MBS PAYDOWN		707,839	707,839	695,120	707,209		630		630		707,839				25,946	11/01/2021	1FE
17310B-AW-4	CMSI 2006-3 2A1		09/01/2008	MBS PAYDOWN		1,285,544	1,285,544	1,277,308	1,285,288		256		256		1,285,544				16,580	06/01/2021	1FE
17310D-AP-5	CMSI 2006-4 2A1		09/01/2008	MBS PAYDOWN		2,381,926	2,381,926	2,349,547	2,380,681		1,245		1,245		2,381,926				82,936	08/01/2016	1FE
17310F-AB-1	CMSI 2006-5 1A2		09/01/2008	MBS PAYDOWN		1,919,681	1,919,681	1,923,955	1,919,439		242		242		1,919,681				76,562	10/01/2011	1FE
17310F-AT-2	CMSI 2006-5 3A1		09/01/2008	MBS PAYDOWN		637,592	637,592	628,128	637,614		(22)		(22)		637,592				23,370	08/01/2014	1FE
17310M-AA-8	CGCMT 2006-C5 A1		09/01/2008	MBS PAYDOWN		850,435	850,435	852,552	850,991		(556)		(556)		850,435				29,760	07/01/2011	1FE
184502-AK-8	CLEAR CHANNEL COMMUNICATIONS SR NT		09/15/2008	Tender offer		12,492,324	12,500,000	12,404,485	12,490,023		2,301		2,301		12,492,324				956,250	09/15/2010	5FE
18551*-AA-3	CLECO EVANGELINE LLC		09/01/2008	SINKING FUND REDEMPTION		510,964	510,964	510,964	510,964						510,964				45,067	09/01/2019	3
190749-AA-9	CWCI 2006-C1 A1		09/01/2008	MBS PAYDOWN		1,525,912	1,525,912	1,525,882	1,525,909		4		4		1,525,912				51,023	07/01/2011	1FE
20030N-AC-5	COMCAST CORP		09/05/2008	BANK OF AMERICA		14,825,875	14,665,000	16,275,705	16,212,230		(18,480)		(18,480)		16,193,750		(1,367,875)	(1,367,875)	1,019,523	03/15/2033	2FE
20030N-AN-1	COMCAST CORP		09/24/2008	MORGAN STANLEY & CO. INC		5,880,000	6,000,000	5,982,240	5,986,545		2,162		2,162		5,988,708		(108,708)	(108,708)	240,277	07/14/2009	2FE
200466-AB-6	COMM 1999-1 A2		07/01/2008	MBS PAYDOWN		1,020,742	1,020,742	967,762	1,005,813		14,929		14,929		1,020,742				38,435	08/01/2008	1FE
200466-AC-4	COMM 1999-1 B		08/01/2008	MBS PAYDOWN		9,280,000	9,280,000	9,262,788	9,261,899		18,101		18,101		9,280,000				381,417	08/01/2008	1FE
200466-AE-0	COMM 1999-1 D		09/01/2008	MBS PAYDOWN		3,885,626	3,885,626	3,846,063	3,874,802		10,823		10,823		3,885,626				195,282	10/01/2008	1FE
20046G-BS-6	COMM 2006-FL12 CN3		09/15/2008	MBS PAYDOWN		114,827	114,827	114,827	114,827						114,827				3,052	08/15/2009	2FE
20046G-BU-1	COMM 2006-FL12 KR1		09/15/2008	MBS PAYDOWN		339,370	339,370	339,370	339,370						339,370				8,927	10/15/2008	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20046G-BW-7	COMM 2006-FL12 KR2		09/15/2008	MBS PAYDOWN		73,197	73,197	73,197	73,197						73,197				1,946	10/15/2008	2FE
20046G-BY-3	COMM 2006-FL12 KR3		09/15/2008	MBS PAYDOWN		299,444	299,444	299,444	299,444						299,444				8,046	10/15/2008	2FE
20047E-AE-2	COMM 2006-C8 A4		07/10/2008	PRIOR YEAR INCOME															110,542	12/01/2016	1FE
201728-CY-6	CMAC 1998-C1 D		09/01/2008	MBS PAYDOWN		1,598,547	1,598,547	1,599,546	1,598,547						1,598,547				70,420	09/01/2008	1FE
201728-DP-4	CMAC 1998-C2 C		08/01/2008	MBS PAYDOWN		23,017,126	23,017,126	22,330,820	22,897,934		119,192		119,192		23,017,126				964,498	08/01/2008	1FE
201728-DQ-2	CMAC 1998-C2 D		09/01/2008	MBS PAYDOWN		48,463,870	48,463,870	46,682,038	48,201,399		262,471		262,471		48,463,870				2,215,311	08/01/2008	1FE
20372@-AA-4	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/22/2008	VARIOUS		78,938	78,938	78,938	78,938						78,938				3,106	04/01/2009	4
20401@-AK-7	COLLATERAL TRUST NOTE, SERIES NEW JERSEY		09/15/2008	SINKING FUND REDEMPTION		1,198	1,198	1,198	1,198						1,198				47	06/01/2037	4
20401@-AU-5	COLLATERAL TRUST NOTE, SERIES NEW JERSEY		09/15/2008	SINKING FUND REDEMPTION		376	376	376							376				2	09/01/2038	3Z
21036P-B*-8	CONSTELLATION BRANDS INC TERM LOAN B-2		09/02/2008	VARIOUS		24,867,804	24,834,218	24,892,428	24,857,093		(6,284)		(6,284)		24,867,804				751,999	12/22/2011	3
21036P-C*-7	CONSTELLATION BRANDS, INC BL REVOLVER DU		09/10/2008	SINKING FUND REDEMPTION		921,200	1,281,034	921,200	79,027						921,200				93,096	05/30/2011	3FE
22160K-AC-9	COSTCO WHOLESALE CORP 5.5% 03/15/2017		09/23/2008	SUNTRUST ROBINSON-HUMPHREY		5,026,450	5,000,000	5,105,300			(3,259)		(3,259)		5,102,041		(75,591)	(75,591)	145,903	03/15/2017	1FE
224044-BT-3	COX COMMUNICATIONS INC 6.95% 6/1/2038		08/21/2008	MORGAN J P SEC INC.		1,957,200	2,000,000	1,987,200			58		58		1,987,258		(30,058)	(30,058)	31,275	06/01/2038	2FE
22540A-GW-2	WIFC 1998-WFC2 M3		09/01/2008	MBS PAYDOWN		460,923	460,923	414,001	452,326		8,597		8,597		460,923				18,593	09/01/2017	1FE
22540A-J7-4	CSFB 2001-CF2 A4		09/01/2008	MBS PAYDOWN		165,048	165,048	173,171	166,186		(1,138)		(1,138)		165,048				7,391	01/01/2011	1FE
22540A-XK-9	CSFB 2001-CK1 A3		09/01/2008	MBS PAYDOWN		243,615	243,615	256,060	244,743		(1,128)		(1,128)		243,615				10,350	12/01/2010	1FE
22541N-A2-5	CSFB 2003-CPN1 A1		09/18/2008	VARIOUS		3,761,516	3,973,269	3,827,841	3,826,649		42,951		42,951		3,869,600		(108,084)	(108,084)	116,562	07/01/2012	1FE
22541N-NL-9	CSFB 2002-CKS4 A1		09/01/2008	MBS PAYDOWN		1,538,398	1,538,398	1,518,464	1,534,128		4,271		4,271		1,538,398				45,821	07/01/2011	1FE
22541N-SW-0	CSFB 2002-AR31 6A1		09/01/2008	MBS PAYDOWN		151,088	151,088	150,451	150,835		254		254		151,088				6,015	07/01/2012	1FE
22541Q-DF-6	CSFB 2003-C3 A2		09/01/2008	MBS PAYDOWN		32,067	32,067	30,961	31,709		358		358		32,067				561	06/01/2008	1FE
22541Q-PW-6	CSFB 2003-21 3A1		09/01/2008	MBS PAYDOWN		142,751	142,751	144,067	142,780		(29)		(29)		142,751				5,198	09/01/2010	1FE
22541S-HS-0	CSFB 2004-C2 A1		09/01/2008	MBS PAYDOWN		30,359	30,359	29,150	30,230		129		129		30,359				770	12/01/2013	1FE
225458-DH-8	CSFB 2005-C1 A1		09/18/2008	VARIOUS		6,283,520	6,385,051	6,285,284	6,318,066		28,443		28,443		6,346,510		(62,990)	(62,990)	221,769	11/01/2009	1FE
225458-EY-0	CSFB 2005-2 1A7		09/01/2008	MBS PAYDOWN		309,389	309,389	302,621	308,768		621		621		309,389				11,174	03/01/2015	1FE
225458-UN-6	CSFB 2005-5 7A1		09/01/2008	MBS PAYDOWN		122,658	122,658	122,601	122,615		43		43		122,658				4,822	02/01/2023	1FE
22545R-AW-6	CSMC 2006-TF2A KERF		09/15/2008	MBS PAYDOWN		66,543	66,543	66,520	66,464		79		79		66,543				1,783	09/15/2008	2FE
225470-AK-9	CSFB 2005-C5 A1		09/19/2008	VARIOUS		5,861,706	5,913,808	5,928,593	5,915,949		(2,141)		(2,141)		5,913,808		(52,103)	(52,103)	238,907	06/01/2010	1FE
225470-DV-2	CSFB 2005-10 2A1		09/01/2008	MBS PAYDOWN		1,275,911	1,275,911	1,261,457	1,274,812		1,099		1,099		1,275,911				45,478	01/01/2017	1FE
225470-EA-7	CSFB 2005-10 4A1		09/01/2008	MBS PAYDOWN		660,310	660,310	667,635	660,191		119		119		660,310				28,641	08/01/2021	1FE
225470-EW-9	CSFB 2005-10 6A9		09/01/2008	MBS PAYDOWN		2,063,246	2,063,246	2,054,219	2,062,866		380		380		2,063,246				74,049	03/01/2015	1FE
225470-FR-9	CSFB 2005-10 12A1		09/01/2008	MBS PAYDOWN		1,034,569	1,034,569	1,022,526	1,033,401		1,168		1,168		1,034,569				37,619	01/01/2017	1FE
225470-RY-1	CSFB 2005-12 6A1		09/01/2008	MBS PAYDOWN		1,215,515	1,215,515	1,212,287	1,215,026		489		489		1,215,515				48,439	09/01/2016	1FE
225470-T7-8	TBW 2006-1 3A1		09/01/2008	MBS PAYDOWN		780,971	780,971	767,131	780,333		638		638		780,971				29,808	02/01/2024	1FE
225470-YL-1	CSMC 2006-2 4A1		09/01/2008	MBS PAYDOWN		831,610	831,610	830,668	831,559		51		51		831,610				31,893	10/01/2018	1FE
22819@-AA-1	CROWN AMERICAS TERM B EURO	0	08/16/2008	WSO CONVERT		15,650,899	18,239,409	15,651,590	18,986,573		(201)	(3,335,473)	(201)		15,650,899				612,504	11/15/2012	3FE
22819@-AB-9	CROWN AMERICAS REVOLVER		09/30/2008	VARIOUS		1,280,488	1,353,659	1,267,813			12,675		12,675		1,280,488				13,443	05/17/2011	3FE
228344-A*-8	CROWN AMERICAS BL ADD ON TERM LOAN B		08/16/2008	WSO CONVERT		9,800,000	9,800,000	9,800,000	9,800,000						9,800,000				394,568	08/05/2013	3FE
23322B-DA-3	DLJCM 1998-CF2 A2		07/01/2008	MBS PAYDOWN		3,748,333	3,748,333	3,804,558	3,751,357		(3,024)		(3,024)		3,748,333				141,687	07/01/2008	1FE
23322B-DB-1	DLJCM 1998-CF2 A3		09/01/2008	MBS PAYDOWN		6,000,000	6,000,000	6,090,938	6,005,471		(5,471)		(5,471)		6,000,000				283,195	09/01/2008	1FE
23322B-KE-7	DLJCM 2000-CF1 A1B		09/01/2008	MBS PAYDOWN		67,262	67,262	67,577	67,262						67,262				3,390	05/01/2010	1FE
23339@-AA-0	DVCC, INC.		08/31/2008	MATURITY		357,147	357,147	357,147	357,147						357,147				17,006	08/31/2008	1
233875-AB-9	DCAT 2006-C A3		09/08/2008	MBS PAYDOWN		3,297,911	3,297,911	3,285,287	3,292,237		5,674		5,674		3,297,911				109,780	07/08/2009	1FE
23389#-AA-7	CHRYSLER FINANCIAL FIRST LIEN TL		09/15/2008	VARIOUS		11,890,511	12,335,531	11,779,568	11,789,082		71,582		71,582		11,890,511				443,755	08/03/2012	5FE
23389#-AB-5	CHRYSLER FINANCIAL SECOND LIEN TL		08/16/2008	WSO CONVERT		5,751,303	6,000,000	5,700,000	5,720,027		31,276		31,276		5,751,303				449,648	08/03/2013	5FE
237990-AQ-9	DELPHI CORP DIP EXTENSION - RC		09/26/2008	SINKING FUND REDEMPTION		12,159,091	20,784,182	12,159,091							12,159,091					12/31/2008	3
237990-AR-7	DELUXE FILM PROCESSING INC. SECOND LIEN		08/16/2008	WSO CONVERT		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				71,340	11/30/2013	5FE
237990-AZ-9	DELPHI CORP DIP EXTENSION -TL B		09/01/2008	WSO CONVERT		24,775,655	24,775,655	24,775,655							24,775,655					09/30/2008	3
237990-AY-2	DELPHI CORP DIP EXTENSION -TL C		09/01/2008	WSO CONVERT		13,450,678	13,450,678	13,450,678							13,450,678					09/30/2008	3
237990-BA-3	DELPHI CORP DIP EXTENSION -TL C DELAYED		09/01/2008	WSO CONVERT		1,386,435	1,386,435	1,386,435							1,386,435					09/30/2008	3
23918K-C#-3	DAVITA, INC TRANCHE B-1		09/30/2008	VARIOUS		30,856,508	31,038,284	30,856,047	12,391,887		230		230		30,856,508				608,173	02/23/2014	3
24227#-AA-1	DEALER COMPUTER SERVICES (REYNOLDS & RE		09/30/2008	VARIOUS		20,774,862	21,512,445	20,688,735	11,659,029		69,165		69,165		20,774,862				309,515	10/26/2012	4
242370-AA-2	DEAN FOODS CO 7% 6/1/2016		09/04/2008	VARIOUS		10,137,500	11,000,000	10,956,440	10,961,181		2,143		2,143		10,963,324		(825,824)	(825,824)	539,000	06/01/2016	4FE
24803#-AC-9	DELUXE FILM PROCESSING INC. TRANCHE B		09/30/2008	VARIOUS		36,497,681	36,644,504	36,482,400	16,711,321		10,300		10,300		36,497,681				509,731	05/11/2013	4FE
24803#-AD-7	DELUXE FILM PROCESSING INC. TRANCHE A CR		08/16/2008	WSO CONVERT		823,605	826,772	822,933	823,188		418		418		823,605				15,311	05/11/2013	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
24803#-AE-5	DELUXE FILM PROCESSING TRANCHE C -1ST LN		09/30/2008	VARIOUS		1,566,335	1,572,272	1,564,984	1,542,816		876		876		1,566,335				47,399	05/11/2013	5FE
24805#-AA-1	DEMING CLARK BUILDING CO LLC (WALGREEN)		09/15/2008	SINKING FUND REDEMPTION		32,164	32,164	34,466	32,365		(202)		(202)		32,164				1,525	09/15/2017	1
25039#-AA-6	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/01/2008	SINKING FUND REDEMPTION		15,636	15,636	15,636	15,636						15,636				649	05/01/2018	4
250854-AD-8	DESF 2001-1 A4		09/01/2008	MBS PAYDOWN		1,293,709	1,293,709	1,475,266	1,306,720		(13,011)		(13,011)		1,293,709				80,081	03/01/2011	1FE
251510-CX-9	DBALT 2005-1 2A1		09/01/2008	MBS PAYDOWN		685,447	685,447	688,017	685,678		(231)		(231)		685,447				25,314	12/01/2019	1FE
251510-DF-7	DBALT 2005-1 1A3		09/25/2008	MBS PAYDOWN		3,393,984	3,393,984	3,395,575	3,394,058		(75)		(75)		3,393,984				79,992	04/25/2020	1FE
251510-GT-4	DBALT 2005-AR2 4A1		09/01/2008	MBS PAYDOWN		2,418,292	2,418,292	2,423,488	2,418,309		(17)		(17)		2,418,292				89,292	03/01/2023	1FE
25152C-A*-7	ALCOA INC 3.040% 07/18/09		09/10/2008	SINKING FUND REDEMPTION		1,107,669	1,107,669	1,107,669	1,107,669						1,107,669				22,454	06/30/2009	1
25166#-AA-1	DEVILS ARENA ENTERTAINMENT LLC FRN		08/18/2008	WSO CONVERT		15,000,000	15,000,000	15,000,000	10,000,000						15,000,000				456,442	06/06/2014	4Z
25179S-AC-4	DEVON FING CORP U L C NT		09/22/2008	DEUTSCHE BANK (U K)		10,470,700	10,000,000	10,395,600	10,351,548		(62,880)		(62,880)		10,288,668		182,032	182,032	677,951	09/30/2011	2FE
25179S-AD-2	DEVON FING CORP U L C SR DEB		09/10/2008	VARIOUS		5,634,475	5,000,000	6,182,550	6,141,238		(15,690)		(15,690)		6,125,548		(491,073)	(491,073)	377,344	09/30/2031	2FE
25461#-AD-7	DIRECTV HLDGS LLC TERM LN B		09/30/2008	VARIOUS		7,023,110	7,025,220	7,022,610	7,004,769		287		287		7,023,110				194,186	04/20/2013	2
25461#-AF-2	DIRECTV HLDGS LLC TL C		09/30/2008	VARIOUS		5,952,919	6,010,000	5,950,878			2,041		2,041		5,952,919				4,801	04/13/2013	2FE
25467L-A#-3	DISCOVERY COMMUNICATIONS INC FRN 6/15/20		08/16/2008	WSO CONVERT		64,864,205	65,000,000	64,767,153	64,825,793		38,413		38,413		64,864,205				811,799	10/31/2010	2
254687-CC-8	WALT DISNEY COMPANY 5.7% 7/15/11		09/25/2008	MERRILL LYNCH		16,290,400	16,000,000	16,018,720	16,017,209		(3,362)		(3,362)		16,013,848		276,552	276,552	1,102,000	07/15/2011	1FE
25470#-AA-2	DISCOVERY COMMUNICATIONS INC TERM LOAN		09/30/2008	VARIOUS		3,876,062	3,970,000	3,860,863	3,855,848		10,451		10,451		3,876,062				115,500	05/14/2014	3
25661#-AA-1	DOLEK ENTERPRISES LLC (WALGREEN) 7.000%		09/15/2008	SINKING FUND REDEMPTION		26,178	26,178	28,678	26,302		(125)		(125)		26,178				1,222	01/15/2021	1
257651-A#-6	DONALDSON CO INC 6.390% 08/15/10		08/15/2008	SINKING FUND REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				319,500	08/15/2010	1
257651-A@-8	DONALDSON CO INC 6.310% 07/15/08		07/15/2008	MATURITY		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				324,501	07/15/2008	1
26157V-B@-5	DRESSER INC TERM LOAN 2007		08/18/2008	VARIOUS		1,356,449	1,351,601	1,356,749	453,523		(185)		(185)		1,356,449				42,941	05/04/2014	4FE
26441Y-AE-7	DUKE REALTY LP SR NT		08/05/2008	GREENWICH CAPITAL MARKETS, INC		1,978,080	2,000,000	2,076,880	2,031,903		(9,143)		(9,143)		2,022,761		(44,681)	(44,681)	111,708	01/15/2010	2FE
26441Y-AL-1	DUKE REALTY LP 5.625 8/15/2011		08/05/2008	GREENWICH CAPITAL MARKETS, INC		1,534,401	1,580,000	1,575,497	1,577,161		472		472		1,577,633		(43,232)	(43,232)	87,147	08/15/2011	2FE
26816L-A#-9	DYNEGY HOLDINGS INC. LC		08/16/2008	WSO CONVERT		37,196,992	37,452,590	37,148,116	37,162,509		34,483		34,483		37,196,992				1,210,478	04/02/2013	3FE
26816L-B*-2	DYNEGY HOLDINGS INC. TRANCHE B		09/30/2008	VARIOUS		4,515,492	4,524,673	4,513,624	4,502,885		1,262		1,262		4,515,492				145,594	04/02/2013	3FE
28014@-AA-1	EDGEN MURRAY CORPORATION US TERM LOAN		09/15/2008	WSO CONVERT		4,962,500	4,962,500	4,962,500	4,950,000						4,962,500				230,349	05/11/2014	4FE
281025-AB-2	EDISON MISSION ENERGY FDG CO GTEE		09/15/2008	MATURITY		68,267	68,267	68,608	68,712		(445)		(445)		68,267				5,004	09/15/2008	3FE
28140#-AA-6	EDUCATION MANAGEMENT CORP BL TL C		09/30/2008	VARIOUS		45,919,001	46,581,039	46,587,560	38,510,683		(875)		(875)		46,576,026		(657,025)	(657,025)	1,083,949	05/30/2013	4FE
29084@-AA-4	EMDEON BUSINESS SERVICES FIRST LIEN TL		09/30/2008	VARIOUS		14,356,635	14,443,304	14,340,883	14,280,406		10,779		10,779		14,356,635				419,040	11/16/2013	4FE
29266R-G*-3	ENERGIZER HOLDINGS, INC 4.900% 09/29/08		09/29/2008	MATURITY		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				327,500	09/29/2008	2
29371*-AJ-9	ENTERPRISE FOUNDATION (THE) 5.000% 07/19		07/21/2008	VARIOUS		956,923	956,923	956,923	956,923						956,923				47,846	07/19/2011	4
29587#-AE-6	ERNST&YOUNG 7.520% 07/25/09		07/25/2008	SINKING FUND REDEMPTION		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				940,000	07/25/2009	1
29587#-AF-3	ERNST & YOUNG LLP SR NTS SER C		07/31/2008	SINKING FUND REDEMPTION		599,789	599,789	635,638			(1,517)		(1,517)		599,789				45,944	07/25/2017	1
301965-CG-2	FFCA 2000-1 A2		09/01/2008	MBS PAYDOWN		465,909	465,909	491,105	469,307		(3,398)		(3,398)		465,909				25,161	08/01/2018	1FE
30215*-AL-2	EXPLORER PIPELINE CO 6.760% 07/31/17		07/31/2008	SINKING FUND REDEMPTION		454,545	454,545	454,545	454,545						454,545				30,727	07/31/2017	1
30252#-AA-6	FBS LTD 7.440% 03/30/12		09/15/2008	SINKING FUND REDEMPTION		1,287,278	1,287,278	1,287,278	1,287,278						1,287,278				63,882	03/30/2012	2
305560-B*-4	FAIRPOINT COMMUNICATIONS INC TERM LOAN B		09/10/2008	WSO CONVERT		31,880,266	36,000,000	31,783,755			81,992		81,992		31,880,266				144,932	03/31/2015	3FE
31188@-AC-1	FASTENERS FOR RETAIL, INC. FIRST LIEN TL		09/30/2008	VARIOUS		8,771,801	8,771,801	8,771,801	8,726,850						8,771,801				499,558	11/22/2012	4
31331F-AZ-4	FEDERAL EXPRESS PASS 1998-1 1-C		07/15/2008	SINKING FUND REDEMPTION		65,142	65,142	60,001	64,627		515		515		65,142				4,573	01/15/2016	2FE
31359V-ME-0	FNW 1999-W5 A5		09/01/2008	MBS PAYDOWN		110,130	110,130	116,600	110,174		(44)		(44)		110,130				4,646	08/01/2013	1
31392G-SN-6	FNW 2002-W12 AF5		09/01/2008	MBS PAYDOWN		154,908	154,908	154,811	154,889		19		19		154,908				5,264	07/01/2009	1
31393C-7G-2	FNW 2003-W13 AV2		09/25/2008	MBS PAYDOWN		33,024	33,024	33,030	33,024						33,024				737	02/25/2008	1
31394A-XH-4	FNGT 2004-T4 A5		09/01/2008	MBS PAYDOWN		2,025,652	2,025,652	2,025,475	2,025,539		113		113		2,025,652				69,683	05/01/2011	1
31394A-XM-3	FNGT 2004-T4 A9		09/01/2008	MBS PAYDOWN		22,085	22,085	22,700	22,129		(44)		(44)		22,085				801	06/01/2028	1
31410H-AS-0	FEDERATED DEPT STORES		09/09/2008	RBC DOMINION SECURITIES		18,516,590	19,000,000	18,926,610	18,970,577		5,809		5,809		18,976,386		(459,796)	(459,796)	1,145,941	04/01/2011	2FE
314275-AB-4	FEDERATED RETAIL 5.35 03/15/12		09/04/2008	VARIOUS		1,861,530	2,000,000	1,998,680	1,998,859		161		161		1,999,021		(137,491)	(137,491)	101,650	03/15/2012	2FE
315405-A*-1	FERRO CORP BL TERM LOAN DUE 2012		08/16/2008	VARIOUS		16,282,809	16,334,611	16,256,285	16,275,147		7,663		7,663		16,282,809				496,020	12/06/2012	4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
32027N-HK-0	FFML 2004-FF2 M3		09/25/2008	MBS PAYDOWN		872,154	872,154	872,154	872,154						872,154				21,880	09/25/2008	1FE
32051D-6N-7	FHASI 2004-AR5 2A1		09/01/2008	MBS PAYDOWN		1,072,425	1,072,425	1,066,183	1,071,683		742		742		1,072,425				36,715	11/01/2016	1FE
32051D-6Y-3	FHAMS 2004-FA1 1A1		09/01/2008	MBS PAYDOWN		399,271	399,271	400,176	399,292		(21)		(21)		399,271				15,892	08/01/2016	1FE
32051D-X4-9	FHASI 2004-2 1A6		09/01/2008	MBS PAYDOWN		226,244	226,244	226,810			(52)		(52)		226,244				6,786	05/01/2018	1FE
32051D-YH-9	FHASI 2003-5 1A14		09/01/2008	MBS PAYDOWN		662,414	662,414	650,855	662,142		272		272		662,414				24,521	06/01/2019	1FE
32051G-C7-8	FHASI 2005-7 A9		09/01/2008	MBS PAYDOWN		584,419	584,419	574,557	583,696		722		722		584,419				20,441	12/01/2015	1FE
32051G-DF-9	FHAMS 2004-FA2 3A1		09/01/2008	MBS PAYDOWN		666,124	666,124	682,048	667,068		(944)		(944)		666,124				28,271	05/01/2019	1FE
32051G-HL-2	FHAMS 2005-AA2 2A1		09/01/2008	MBS PAYDOWN		2,557,934	2,557,934	2,578,017	2,557,742		191		191		2,557,934				89,899	10/01/2016	1FE
32051G-HV-0	FHASI 2005-AR1 1A1		09/01/2008	MBS PAYDOWN		1,420,110	1,420,110	1,417,004	1,417,760		2,350		2,350		1,420,110				52,365	06/01/2022	1FE
32051G-J7-1	FHASI 2005-AR6 3A1		09/01/2008	MBS PAYDOWN		1,444,524	1,444,524	1,444,637	1,444,524						1,444,524				52,045	07/01/2025	1FE
32051G-PM-1	FHAMS 2005-AA5 2A1		09/01/2008	MBS PAYDOWN		2,979,115	2,979,115	2,982,839	2,978,760		355		355		2,979,115				106,858	01/01/2019	1FE
32052K-AB-1	FHASI 2006-AR2 2A1		09/01/2008	MBS PAYDOWN		1,195,474	1,195,474	1,202,946	1,196,147		(672)		(672)		1,195,474				52,418	09/01/2024	1FE
32052L-AH-6	FHASI 2006-2 1A8		09/01/2008	MBS PAYDOWN		1,540,562	1,540,562	1,547,422	1,537,490		3,072		3,072		1,540,562				62,035	07/01/2012	1FE
32052U-AG-8	FHASI 2006-4 1A7		09/01/2008	MBS PAYDOWN		894,936	894,936	901,018	894,338		598		598		894,936				35,170	07/01/2012	1FE
32053G-AC-7	FHAMS 2007-FA3 A3		09/01/2008	MBS PAYDOWN		3,174,888	3,174,888	3,183,569	3,172,131		2,757		2,757		3,174,888				121,772	07/01/2021	1FE
32053N-AC-2	FHASI 2007-1 A3		09/01/2008	MBS PAYDOWN		1,090,763	1,090,763	1,091,659	1,090,466		297		297		1,090,763				44,330	11/01/2019	1FE
332990-AS-9	FORD MOTOR COMPANY TERM LOAN		09/19/2008	VARIOUS		21,677,348	22,674,810	22,674,810	17,642,722						22,674,810		(997,462)	(997,462)	858,790	12/15/2013	4FE
33632*-PH-4	TTX COMPANY 7.180% 01/01/11		08/12/2008	VARIOUS		21,563	21,563	21,880	21,633		(69)		(69)		21,563				1,548	01/01/2011	1
33632*-PJ-0	TTX COMPANY 7.180% 01/01/11		07/01/2008	SINKING FUND REDEMPTION		19,115	19,115	19,396	19,176		(61)		(61)		19,115				1,372	01/01/2011	1
33632*-PX-9	TTX COMPANY 7.180% 01/01/11		07/01/2008	SINKING FUND REDEMPTION		40,459	40,459	41,054	40,588		(129)		(129)		40,459				2,905	01/01/2011	1
33632*-PZ-4	TTX COMPANY 7.180% 01/01/11		07/01/2008	SINKING FUND REDEMPTION		5,384	5,384	5,463	5,401		(17)		(17)		5,384				387	01/01/2011	1
33632*-QM-2	CARGILL INC 7.200% 01/31/11		09/30/2008	VARIOUS		111,140	111,140	111,140	111,140						111,140				5,445	01/31/2011	1
337367-AC-0	FULBA 1998-C2 B		09/01/2008	MBS PAYDOWN		3,763,828	3,763,828	3,728,888	3,755,450		8,378		8,378		3,763,828				165,383	11/01/2008	1FE
337368-AB-0	FUBOA 2001-C1 A2		09/01/2008	MBS PAYDOWN		169,058	169,058	169,903	169,079		(21)		(21)		169,058				7,154	12/01/2010	1FE
33736X-BZ-1	FUNBC 2001-C2 A2		09/01/2008	MBS PAYDOWN		107,829	107,829	108,374	107,884		(55)		(55)		107,829				4,784	02/01/2011	1FE
33736X-CV-9	FUNBC 2001-C3 A3		09/01/2008	MBS PAYDOWN		672,963	672,963	680,455			(994)		(994)		672,963				19,499	06/01/2011	1FE
337435-DM-0	FUSAM 1998-6 B		08/18/2008	MBS PAYDOWN		27,289,000	27,289,000	27,169,611	27,234,577		54,423		54,423		27,289,000				647,257	08/18/2008	1FE
33743P-AH-0	FUSAM 1998-6 C		08/18/2008	MBS PAYDOWN		9,000,000	9,000,000	8,718,750	8,976,727		23,273		23,273		9,000,000				369,600	08/18/2008	2FE
34354P-A@-4	FLOWSERVE CORP BL TLB		09/30/2008	VARIOUS		16,284,992	16,285,032	16,305,227	16,243,229		(2)		(2)		16,284,992				429,906	08/13/2012	3FE
34528B-AC-1	FORDO 2008-A A2		09/15/2008	MBS PAYDOWN		2,436,176	2,436,176	2,436,176							2,436,176				54,002	08/15/2009	1FE
34528X-AG-4	FORDO 2008-C A4B		07/23/2008	VARIOUS		49,898,438	50,000,000	50,000,000							50,000,000		(101,563)	(101,563)	335,557	11/15/2011	1FE
345397-TY-9	FORD MOTOR CREDIT CO		07/23/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		3,210,000	4,000,000	3,837,500	3,869,044		17,252		17,252		3,886,296		(676,296)	(676,296)	219,917	10/25/2011	4FE
346091-AZ-4	FOREST OIL CORPORATION 7.25% 6/15/19		09/10/2008	VARIOUS		4,622,500	5,000,000	4,921,500	4,923,603		1,284		1,284		4,924,887		(302,387)	(302,387)	265,833	06/15/2019	4FE
347454-AA-8	FORT HOOD FAMILY HOUSING TRUST NO. 1 5.6		09/15/2008	SINKING FUND REDEMPTION		45,000	45,000	45,000	45,000						45,000				1,690	10/15/2036	1FE
347466-AA-2	FORT IRWIN LAND, LLC 4.510% 12/15/15		06/15/2008	SINKING FUND REDEMPTION		60,000	60,000	60,000	60,000						60,000				1,353	12/15/2015	1FE
355145-A#-0	FRANKLIN UNIV TR SR NT		08/29/2008	MATURITY		12,000,000	12,000,000	11,706,120	11,897,315		102,685		102,685		12,000,000				496,800	08/29/2008	1
356486-AA-8	MSDWC 2001-FRMA A1		09/12/2008	MBS PAYDOWN		55,174	55,174	54,799	55,136		38		38		55,174				1,343	07/12/2011	1FE
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TL B		09/02/2008	VARIOUS		14,800,000	14,800,000	14,800,000	14,762,626						14,800,000				529,178	12/01/2013	3
35907W-AF-6	FERT 2002-1 A		09/20/2008	MBS PAYDOWN		29,422	29,422	29,850	29,422						29,422				879	05/20/2010	1FE
36157R-D7-7	GECMS 1999-HE1 A6		09/01/2008	MBS PAYDOWN		10,826	10,826	10,826	10,826						10,826				405	09/01/2008	1FE
36157R-HU-2	GECMS 1998-HE2 A6		09/01/2008	MBS PAYDOWN		133,003	133,003	134,271	133,003						133,003				4,997	09/01/2008	1FE
36158Y-DC-0	GECMC 2001-3 A1		09/01/2008	MBS PAYDOWN		283,781	283,781	284,269			(101)		(101)		283,781				7,861	03/01/2011	1FE
36158Y-GZ-6	GECMC 2002-3A A1		09/01/2008	MBS PAYDOWN		114,982	114,982	115,265	115,012		(30)		(30)		114,982				3,234	09/01/2011	1FE
36159G-AE-7	GEBL 2003-2A A		09/15/2008	MBS PAYDOWN		257,892	257,892	257,892	257,892						257,892				5,662	04/15/2014	1FE
36159G-AF-4	GEBL 2003-2A B		09/15/2008	MBS PAYDOWN		71,350	71,350	71,357	71,351		(1)		(1)		71,350				1,840	05/15/2028	1FE
36159G-AN-7	GEBL 2004-1 B		09/15/2008	MBS PAYDOWN		134,470	134,470	134,470	134,470						134,470				3,507	04/15/2029	1FE
36159G-BV-8	GEBL 2005-2A B		09/15/2008	MBS PAYDOWN		208,783	208,783	208,783	208,783						208,783				5,166	11/15/2030	1FE
36159Q-AE-5	GECLT 2006-1 B		07/19/2008	MBS PAYDOWN		652,575	652,575	651,011	651,803		771		771		652,575				22,929	04/19/2012	1FE
36170U-BW-0	GFORC 2005-RR2 A1		07/01/2008	MBS PAYDOWN		77,959	77,959	78,153	77,959						77,959				4,994	07/01/2008	1FE
361849-DY-5	GMACC 1998-C2 A2		07/01/2008	MBS PAYDOWN		1,488,664	1,488,664	1,528,031	1,488,912		(247)		(247)		1,488,664				55,755	07/01/2008	1FE
361849-EA-6	GMACC 1998-C2 B		07/01/2008	MBS PAYDOWN		35,000,000	35,000,000	35,294,545	34,999,271		729		729		35,000,000				1,310,750	07/01/2008	1FE
361849-EB-4	GMACC 1998-C2 C		08/01/2008	MBS PAYDOWN		11,000,000	11,000,000	10,619,062	10,947,562		52,438		52,438		11,000,000				450,647	08/01/2008	1FE
361849-EC-2	GMACC 1998-C2 D		09/01/2008	MBS PAYDOWN		13,413,792	13,413,792	13,049,391	13,387,810		25,982		25,982		13,413,792				593,750	04/01/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
361849-NH-1	GMACC 2000-C3 A2		09/01/2008	VARIOUS		143,416	143,416	148,043	144,226		(810)		(810)		143,416				5,349	11/01/2010	1FE
361849-QE-5	GMACC 2001-C1 A2		09/01/2008	MBS PAYDOWN		56,152	56,152	58,857			(508)		(508)		56,152				2,102	03/01/2011	1FE
361849-VP-4	GMACC 2002-C2 A2		09/01/2008	MBS PAYDOWN		1,048,706	1,048,706	1,063,249			(906)		(906)		1,048,706				9,202	05/01/2011	1FE
361849-VU-3	GMACC 2002-C3 A1		09/01/2008	MBS PAYDOWN		2,456,399	2,456,399	2,405,544	2,445,402		10,997		10,997		2,456,399				67,702	11/01/2011	1FE
36185M-AK-8	GMACM 2005-AF1 A3		09/01/2008	MBS PAYDOWN		1,854,193	1,854,193	1,871,576	1,853,971		222		222		1,854,193				69,900	07/01/2012	1FE
36185M-CA-8	GMACM 2005-J1 A4		09/01/2008	MBS PAYDOWN		460,662	460,662	462,047			(120)		(120)		460,662				14,683	07/01/2024	1FE
36185N-C9-9	GMACM 2003-J7 A3		09/25/2008	MBS PAYDOWN		510,534	510,534	510,374	509,581		953		953		510,534				12,055	05/25/2016	1FE
36185N-D8-0	GMACM 2003-J7 A10		09/01/2008	MBS PAYDOWN		2,060,907	2,060,907	2,053,179	2,060,907						2,060,907				77,266	06/01/2024	1FE
36185N-WA-4	GMACM 2003-J1 A6		09/01/2008	MBS PAYDOWN		284,916	284,916	283,944	284,916						284,916				9,584	01/01/2011	1FE
36185N-XV-7	GMACM 2003-J3 A1		09/25/2008	MBS PAYDOWN		440,451	440,451	440,313	439,714		737		737		440,451				10,139	02/25/2013	1FE
36189@-AA-3	AT&T INC 5.743% 01/10/18		09/10/2008	SINKING FUND REDEMPTION		360,645	360,645	359,590			546		546		360,645				3,261	01/10/2018	1FE
36203#-AA-3	GNI OF MENASHA INC (WALGREEN) 7.350% 08/		08/15/2008	VARIOUS		1,326,657	1,249,042	1,344,342	1,337,095		(10,438)		(10,438)		1,326,657				61,146	08/15/2016	1
36203*-AA-7	GNI OF ONEIDA INC (WALGREEN) 7.350% 07/1		08/15/2008	VARIOUS		1,763,894	1,660,719	1,787,429	1,777,858		(13,964)		(13,964)		1,763,894				81,298	07/15/2016	1
36205*-AA-5	GNI OF JOY LLC (WALGREEN) 6.980% 07/15/1		09/15/2008	SINKING FUND REDEMPTION		33,081	33,081	35,546	33,259		(178)		(178)		33,081				1,540	07/15/2019	1
36228C-WS-8	GSMS 2005-GG4 A1P		09/01/2008	MBS PAYDOWN		1,604,930	1,604,930	1,609,758	1,605,240		(309)		(309)		1,604,930				56,430	01/01/2010	1FE
36228C-WX-7	GSMS 2006-GG6 A4		09/24/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		22,045,313	24,000,000	23,729,063	23,757,781		16,066		16,066		23,773,847		(1,728,535)	(1,728,535)	1,103,196	12/01/2015	1FE
362332-AE-8	GSMS 2006-GG8 A4		09/24/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		22,604,492	25,000,000	24,167,969	24,204,058		51,835		51,835		24,255,894		(1,651,401)	(1,651,401)	1,150,611	09/01/2016	1FE
362334-CM-4	GSR 2006-2F 1A1		09/01/2008	VARIOUS		561,445	561,445	531,530	561,852		(407)		(407)		561,445				18,676	05/01/2032	1FE
362341-7S-2	GSR 2006-1F 4A1		09/01/2008	VARIOUS		1,578,080	1,578,080	1,535,916	1,578,241		(160)		(160)		1,578,080				60,146	07/01/2031	1FE
362341-Q3-6	GSR 2005-9F 1A1		09/01/2008	MBS PAYDOWN		1,587,835	1,587,835	1,540,324	1,588,063		(228)		(228)		1,587,835				56,051	09/01/2032	1FE
362341-Q8-5	GSR 2005-9F 1A6		09/01/2008	MBS PAYDOWN		452,132	452,132	448,317	452,043		89		89		452,132				15,961	04/01/2023	1FE
362341-VN-6	GSR 2005-8F 1A1		09/01/2008	MBS PAYDOWN		983,373	983,373	939,736	983,463		(90)		(90)		983,373				33,230	09/01/2031	1FE
362341-VS-5	GSR 2005-8F 2A4		09/01/2008	MBS PAYDOWN		613,506	613,506	608,426	613,483		24		24		613,506				21,951	07/01/2022	1FE
36242D-5T-6	GSR 2005-5F 1A1		09/01/2008	MBS PAYDOWN		267,072	267,072	260,656	267,294		(222)		(222)		267,072				9,381	01/01/2024	1FE
36242D-6Z-1	GSR 2005-5F 4A3		09/01/2008	MBS PAYDOWN		1,222,575	1,222,575	1,243,206	1,224,018		(1,443)		(1,443)		1,222,575				47,362	01/01/2031	1FE
36242D-QX-4	GSR 2004-15F 2A1		09/01/2008	MBS PAYDOWN		644,578	644,578	644,679	644,578						644,578				23,660	10/01/2029	1FE
36242D-X9-9	GSR 2005-4F 5A1		09/01/2008	MBS PAYDOWN		4,146,945	4,146,945	4,215,953	4,150,670		(3,725)		(3,725)		4,146,945				154,068	05/01/2030	1FE
36292R-AW-1	GSALT 2005-1 B		09/15/2008	MBS PAYDOWN		344,867	344,867	344,845	344,867						344,867				10,550	11/15/2008	1FE
36298G-AA-7	GSPALO 6.422% 10/09/29		09/09/2008	SINKING FUND REDEMPTION		6,155	6,155	6,212	6,156		(1)		(1)		6,155				264	10/09/2029	1FE
36298N-AV-6	GSR 2006-7F 3A5		07/01/2008	VARIOUS		483,970	483,970	486,598	486,118		(2,148)		(2,148)		483,970				161,762	10/01/2014	1FE
367990-AD-0	GEORGIA PACIFIC TL B		09/30/2008	VARIOUS		51,541,987	51,811,369	51,507,802	43,401,335		45,601		45,601		51,541,987				1,360,088	12/20/2012	3FE
367990-AN-8	GETTY IMAGES INC TL B		08/12/2008	BARCLAYS BANK OF N Y		3,938,611	4,000,000	3,900,000			861		861		3,900,861		37,750	37,750		03/27/2015	3FE
36804P-AF-3	GATX CORP 5.697% 1/2/25		07/02/2008	SINKING FUND REDEMPTION		49,813	49,813	49,813	49,813						49,813				2,838	01/02/2025	1FE
36828Q-BP-0	GECMC 2003-C2 A2		09/01/2008	MBS PAYDOWN		329,826	329,826	331,471	329,755		71		71		329,826				9,757	01/01/2011	1FE
36828Q-LZ-7	GECMC 2005-C2 A2		09/01/2008	MBS PAYDOWN		231,495	231,495	227,724			687		687		231,495				4,514	05/01/2010	1FE
36829E-AA-0	GCOSL 2006-1A NOTE		07/24/2008	PRIOR YEAR INCOME															(2,406)	03/01/2013	1FE
368907-AC-5	GENERAL AMERICAN TRANS CO 96-1 1A		08/28/2008	SINKING FUND REDEMPTION		673,786	673,786	673,786	673,786						673,786				50,534	02/28/2015	1FE
37317#-AA-4	COX ENTERPRISES INC 8.570% 01/03/12		07/03/2008	SINKING FUND REDEMPTION		1,658,441	1,658,441	1,658,441	1,658,441						1,658,441				141,725	01/03/2012	2
37330#-AA-7	GEORGIA PACIFIC ADD-ON TL B		09/30/2008	VARIOUS		4,624,835	4,624,835	4,624,835	4,443,750						4,624,835				131,833	12/20/2012	3
377372-AD-9	GLAXOSMITHKLINE CAPITAL 5.65% 5/15/2018		09/25/2008	VARIOUS		36,675,619	37,000,000	36,977,430			735		735		36,978,165		(302,546)	(302,546)	763,378	05/15/2018	1FE
38012H-AA-6	GOALS 2005-A		09/15/2008	MBS PAYDOWN		7,474,155	7,474,155	7,165,429	7,243,451		230,704		230,704		7,474,155				68,272	01/15/2011	2FE
38114V-AA-2	GOLDEN OVAL EGGS		07/01/2008	SINKING FUND REDEMPTION		340,000	340,000	340,000	340,000						340,000				28,696	07/01/2014	5
38114V-AC-8	GOLDEN OVAL EGGS		07/01/2008	SECURITY CALLED BY ISSUER at 100.000		300,000	300,000	300,000	300,000						300,000				26,250	01/01/2011	5
38645#-AA-5	HOME DEPOT INC CREDIT TENANT LEASE, TROY		09/15/2008	VARIOUS		56,304	56,304	63,710	56,513		(209)		(209)		56,304				2,760	01/15/2026	1FE
387990-AS-3	GRAHAM PACKAGING COMPANY TERM LOAN		09/30/2008	VARIOUS		26,445,771	26,712,323	26,712,323	26,662,500						26,712,323		(266,552)	(266,552)	1,019,897	10/07/2011	4FE
38869P-B@-2	GRAPHIC PACKAGING INTERNATIONAL INC TL B		09/17/2008	VARIOUS		3,512,588	3,553,664	3,506,810	3,475,470		3,739		3,739		3,512,588				120,190	05/11/2014	3FE
39153V-AL-8	GALC 2006-1 B		09/15/2008	MBS PAYDOWN		207,371	207,371	207,356	207,071		299		299		207,371				7,592	04/15/2012	1FE
39153V-AM-6	GALC 2006-1 C		09/15/2008	MBS PAYDOWN		279,226	279,226	279,216	278,815		411		411		279,226				10,408	09/15/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
39278*-AA-1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/24		08/10/2008	SINKING FUND REDEMPTION		192,006	192,006	192,006	192,006						192,006				10,383	02/10/2024	2FE
396789-BE-8	GCCFC 2002-C1 A3		09/01/2008	MBS PAYDOWN		38,304	38,304	39,227	38,431		(127)		(127)		38,304				1,233	02/01/2012	1FE
396789-EQ-8	GCCFC 2003-C2 A2		09/01/2008	MBS PAYDOWN		2,917,029	2,917,029	2,894,051	1,165,434		6,083		6,083		2,917,029				57,975	07/01/2010	1FE
403990-AM-6	HACKBERRY WIND, LLC BL FRN 12/31/2008		09/25/2008	SINKING FUND REDEMPTION		2,999,184	18,206,572	2,999,184							2,999,184					12/31/2008	2
404119-A*-0	HCA FIRST LIEN		09/30/2008	VARIOUS		43,545,315	45,814,613	43,325,438	21,849,026		167,453		167,453		43,545,315				810,123	11/18/2013	3FE
40449@-AQ-6	HABITAT FOR HUMANITY INTERNATIONAL INC 4		07/10/2008	SINKING FUND REDEMPTION		40,337	40,337	40,337	40,337						40,337				1,286	04/10/2009	3
40449@-AT-0	HABITAT FOR HUMANITY INTERNATIONAL INC 4		07/10/2008	SINKING FUND REDEMPTION		34,429	34,429	34,429	34,429						34,429				1,097	04/10/2010	3
40449@-AX-1	HABITAT FOR HUMANITY INTERNATIONAL INC 2		07/10/2008	SINKING FUND REDEMPTION		34,267	34,267	34,267	34,267						34,267				1,028	04/10/2012	3
40449@-AZ-6	HABITAT FOR HUMANITY INTERNATIONAL INC 4		07/10/2008	SINKING FUND REDEMPTION		16,031	16,031	16,031	16,031						16,031				481	07/10/2013	3
40449@-BB-8	HABITAT FOR HUMANITY INTERNATIONAL INC 4		07/10/2008	SINKING FUND REDEMPTION		40,793	40,793	40,793	40,793						40,793				1,110	04/10/2015	3Z
404990-AL-7	HARRAH OPERATING COMPANY TLB2		07/31/2008	VARIOUS		7,389,415	7,980,000	7,327,035			29,137		29,137		7,356,172		33,243	33,243	282,451	01/28/2015	3FE
409990-AE-8	HD SUPPLY, INC. BL FRN 8/30/2012		09/30/2008	VARIOUS		41,807,460	41,895,000	41,790,304	41,688,674		14,008		14,008		41,807,460				1,072,596	08/30/2012	2FE
42012#-AA-2	HAWKER BEECHCRAFT ACQ CO FUNDED LC		08/16/2008	WSO CONVERT		1,701,253	1,705,877	1,701,039	1,596,098		254		254		1,701,253				36,589	03/26/2014	3FE
42012#-AB-0	HAWKER BEECHCRAFT ACQ CO TERM LOAN		09/30/2008	VARIOUS		29,193,700	29,272,847	29,189,832	27,319,875		4,551		4,551		29,193,700				813,762	03/26/2014	3FE
421915-EE-5	HEALTH CARE PROPERTIES FLOAT 9/15/2008		09/15/2008	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				757,780	09/15/2008	2FE
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES, INC TERM L		09/30/2008	VARIOUS		4,728,182	4,728,182	4,728,182	4,715,682						4,728,182				132,037	02/28/2014	4FE
42679#-AA-6	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/01/2008	SINKING FUND REDEMPTION		3,670	3,670	3,670	3,670						3,670				171	08/01/2019	4
42726#-AK-7	HERITAGE OPERATING LP 8.670% 08/15/12		08/15/2008	SINKING FUND REDEMPTION		6,439,655	6,439,655	6,439,655	6,439,655						6,439,655				418,739	08/15/2012	2
428040-J*-1	HERTZ CORP SYNTHETIC L/C		08/16/2008	WSO CONVERT		5,556,405	5,576,191	5,552,177	5,553,564		2,841		2,841		5,556,405				107,046	12/21/2012	3FE
428040-J@-9	HERTZ CORP TL B		08/21/2008	VARIOUS		39,013,947	39,234,923	38,970,486	37,077,205		30,767		30,767		39,013,947				1,226,621	12/21/2012	3FE
428236-AQ-6	HEWLETT-PACKARD CO 4.5% 3/1/2013		09/18/2008	DEUTSCHE BANK (U K)		4,888,000	5,000,000	4,996,050			385		385		4,996,435		(108,435)	(108,435)	125,000	03/01/2013	1FE
43163@-AB-7	HILLMAN GROUP TERM LOAN B		09/26/2008	VARIOUS		24,901,946	24,874,514	24,924,157	12,316,832		(3,518)		(3,518)		24,901,946				544,179	03/31/2011	3FE
43982#-AC-2	HOPKINS MANUFACTURING CORP BL TL-C		08/16/2008	WSO CONVERT		1,509,937	1,512,000	1,505,940	1,509,563		374		374		1,509,937				102,531	01/27/2012	4Z
44332L-A*-1	HUB INTERNATIONAL TERM LOAN		09/30/2008	VARIOUS		16,036,087	16,215,006	16,205,641	14,136,109		728		728		16,206,847		(170,760)	(170,760)	486,602	06/13/2014	4FE
44332L-A@-9	HUB INTERNATIONAL DELAYED DRAW TL		09/30/2008	VARIOUS		3,409,861	4,148,577	3,439,987	2,470,295						3,439,987		(30,126)	(30,126)	66,665	06/13/2014	4FE
44701Q-A@-1	HUNTSMAN INTERNATIONAL LLC BL TLB		08/16/2008	WSO CONVERT		8,387,965	8,394,491	8,386,954	8,386,946		1,019		1,019		8,387,965				261,538	08/16/2012	3FE
449836-A*-6	IPS CORPORATION SENIOR TERM LOAN B		09/22/2008	VARIOUS		9,833,537	9,833,537	9,833,537	4,925,000						9,833,537				274,547	07/15/2013	4FE
45030*-AA-7	ISP CHEMICALS TERM LOAN B		09/30/2008	VARIOUS		12,888,245	12,902,500	12,885,840	12,854,211		1,571		1,571		12,888,245				422,597	06/04/2014	3FE
45031U-AF-8	ISTAR FINL INC SR NT		08/08/2008	MORGAN STANLEY & CO. INC		980,000	1,000,000	1,016,230	1,004,469		(2,630)		(2,630)		1,001,838		(21,838)	(21,838)	52,542	01/15/2009	2FE
45031U-AS-0	ISTAR FINANCIAL INC 5.375% 4/15/10		08/13/2008	GREENWICH CAPITAL MARKETS, INC		2,156,250	2,500,000	2,493,025	2,497,392		901		901		2,498,292		(342,042)	(342,042)	113,099	04/15/2010	2FE
45031U-BB-6	ISTAR FINANCIAL INC FLOAT 9/15/2009		08/18/2008	GREENWICH CAPITAL MARKETS, INC		1,331,250	1,500,000	1,500,000	1,500,000						1,500,000		(168,750)	(168,750)	41,972	09/15/2009	2FE
45031U-BE-0	ISTAR FINANCIAL FLOAT 03/10		08/14/2008	MORGAN STANLEY & CO. INC		1,075,000	1,250,000	1,250,000	1,250,000						1,250,000		(175,000)	(175,000)	35,498	03/09/2010	2FE
451663-A*-9	IDEARC INC TL B		09/30/2008	VARIOUS		49,624,518	49,644,874	49,620,983	49,377,366		2,181		2,181		49,624,518				1,526,001	11/17/2014	3
45213#-AA-3	ILLINOIS RIVER ENERGY, LLC FRN 7/20/2015		09/26/2008	VARIOUS		11,111,078	11,760,908	11,110,609	4,266,812		469		469		11,111,078				309,541	07/20/2015	4Z
45660L-2T-5	RAST 2005-A16 A1		09/01/2008	MBS PAYDOWN		609,151	609,152	581,169	610,713		(1,561)		(1,561)		609,151				20,604	04/01/2024	1FE
45660L-5C-9	INDX 2005-AR33 4A1		09/01/2008	MBS PAYDOWN		1,377,668	1,377,668	1,393,705	1,379,535		(1,867)		(1,867)		1,377,668				59,250	03/01/2021	1FE
45660L-5P-0	INDX 2006-AR3 2A1C		09/01/2008	MBS PAYDOWN		695,547	695,547	698,264	695,426		121		121		695,547				27,128	10/01/2019	1FE
45660L-AN-9	RAST 2004-IP2 1A1		09/01/2008	MBS PAYDOWN		317,622	317,622	318,788	317,816		(194)		(194)		317,622				11,602	10/01/2013	1FE
45660L-K2-4	RAST 2005-A12 A1		09/01/2008	MBS PAYDOWN		1,593,519	1,593,519	1,577,619	1,593,469		50		50		1,593,519				56,817	03/01/2023	1FE
45660L-TN-9	RAST 2005-A9 A1		09/01/2008	MBS PAYDOWN		1,097,542	1,097,542	1,106,717	1,098,005		(463)		(463)		1,097,542				39,591	09/01/2020	1FE
45660N-QU-2	RAST 2003-A6 A4		09/25/2008	MBS PAYDOWN		215,079	215,079	215,214	215,122		(43)		(43)		215,079				4,933	02/25/2016	1FE
45660N-ZF-5	RAST 2004-A1 A2		09/25/2008	MBS PAYDOWN		257,674	257,674	257,674	257,674						257,674				5,712	06/25/2015	1FE
45661E-BP-8	RAST 2006-A2 A3		09/01/2008	MBS PAYDOWN		1,806,151	1,806,151	1,814,053	1,805,148		1,003		1,003		1,806,151				74,636	11/01/2019	1FE
45661K-AU-4	INDX 2006-AR11 5A1		09/01/2008	MBS PAYDOWN		910,052	910,052	914,958	909,833		220		220		910,052				37,194	09/01/2018	1FE
456669-AA-8	IMJA 2007-A3 A1		09/01/2008	MBS PAYDOWN		1,876,228	1,876,228	1,862,743	1,875,233		996		996		1,876,228				79,866	02/01/2018	1FE
45768*-AA-5	INSIGHT MIDWEST HLDGS LLC TERM LOAN B-1		08/16/2008	WSO CONVERT		15,783,773	15,790,612	15,760,036	15,783,015		757		757		15,783,773				787,916	04/06/2014	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45828@-AA-1	INTELSAT CORP TRANCHE B-2A		08/16/2008	VARIOUS		7,807,313	7,807,313	7,807,313							7,807,313				141,750	01/03/2014	4
45828@-AC-7	INTELSAT CORP TRANCHE B-2B		08/16/2008	VARIOUS		7,804,965	7,804,965	7,804,965							7,804,965				105,107	01/03/2014	4
45828@-AD-5	INTELSAT CORP TRANCHE B-2C		08/16/2008	VARIOUS		7,804,965	7,804,965	7,804,965							7,804,965				178,031	01/03/2014	4
				SINKING FUND REDEMPTION																	
45869@-AA-1	INTERIM INC. 6.250% 01/01/19		09/01/2008			9,203	9,203	9,203	9,203						9,203				390	01/01/2019	4
465741-A@-5	ITRON INC TERM LOAN		09/30/2008	VARIOUS		883,517	883,032	883,611	880,168		(62)		(62)		883,517				77,865	04/18/2014	4FE
				SINKING FUND REDEMPTION																	
46615@-AA-6	ROYAL AHOLD NV 7.630% 11/15/23		09/15/2008			65,361	65,361	68,231	65,405		(45)		(45)		65,361				3,538	11/15/2023	2
466247-HP-1	JPMMT 2004-S2 1A3		09/01/2008	MBS PAYDOWN		767,986	767,986	744,946	765,051		2,934		2,934		767,986				23,688	05/01/2019	1FE
466247-M7-5	JPMMT 2006-S1 1A2		09/01/2008	MBS PAYDOWN		1,044,342	1,044,342	1,051,032	1,044,677		(335)		(335)		1,044,342				46,794	10/01/2027	1FE
466247-NR-0	JPMMT 2005-A2 3A3		09/01/2008	MBS PAYDOWN		338,156	338,156	334,140	338,172		(17)		(17)		338,156				10,279	12/01/2025	1FE
466247-YV-9	JPMMT 2005-A8 3A1		09/01/2008	MBS PAYDOWN		979,760	979,760	971,570	980,090		(329)		(329)		979,760				32,410	07/01/2027	1FE
46625M-AC-3	JPMCC 2001-CIBC A3		09/01/2008	MBS PAYDOWN		106,640	106,640	110,376	107,293		(653)		(653)		106,640				4,433	01/01/2011	1FE
46625M-GQ-6	JPMCC 2001-CIB3 A3		09/18/2008	BARCLAYS BANK OF N Y		17,333,944	17,456,000	18,453,022			(187,012)		(187,012)		18,266,009		(932,065)	(932,065)	821,319	12/01/2011	1FE
46625M-KK-4	JPMCC 2002-CIB4 A2		09/01/2008	MBS PAYDOWN		683,875	683,875	690,207			(1,115)		(1,115)		683,875				19,723	07/01/2011	1FE
46625M-NN-5	JPMCC 2002-CIB5 A1		09/01/2008	MBS PAYDOWN		857,685	857,685	845,321	805,660		2,342		2,342		857,685				23,978	01/01/2012	1FE
46625M-PL-7	JPMCC 2002-C2 A1		09/01/2008	MBS PAYDOWN		2,433,103	2,433,103	2,392,234	2,424,491		8,612		8,612		2,433,103				69,847	11/01/2011	1FE
46625M-VQ-9	JPMCC 2003-ML1A A1		09/01/2008	MBS PAYDOWN		2,273,357	2,273,357	2,201,338	2,245,110		28,247		28,247		2,273,357				59,979	07/01/2012	1FE
				SINKING FUND REDEMPTION																	
46626A-AB-0	JP MORGAN H&Q BLDG SF CA		09/15/2008			518,026	518,026	504,604	516,196		1,830		1,830		518,026				23,668	09/15/2017	1
46627M-AU-1	JPALT 2005-S1 2A9		09/01/2008	MBS PAYDOWN		188,698	188,698	187,549	188,642		57		57		188,698				7,439	04/01/2025	1FE
46627M-BY-2	JPALT 2005-A2 4A1		09/01/2008	MBS PAYDOWN		869,649	869,649	880,384	869,114		535		535		869,649				36,910	07/01/2025	1FE
46630E-AA-8	JPMCC 2006-CB17 A1		09/01/2008	MBS PAYDOWN		604,217	604,217	605,715	604,564		(347)		(347)		604,217				21,191	10/01/2011	1FE
46630W-AL-4	JPMMT 2007-S2 1A11		09/01/2008	MBS PAYDOWN		670,493	670,493	670,152	670,477		16		16		670,493				26,925	12/01/2020	1FE
471109-A@-7	JARDEN CORP BL 0.00000% 1/24/12		09/30/2008	VARIOUS		3,697,880	3,692,150	3,702,215	3,655,636		(1,196)		(1,196)		3,697,880				101,701	01/24/2012	3FE
				SINKING FUND REDEMPTION																	
471109-B*-8	JARDEN CORP REVOLVER		09/12/2008				666,667													01/24/2010	3
473990-AE-9	JOHNSONDIVERSEY INC TL B DELAYED DRAW		08/16/2008	WSO CONVERT		2,979,262	2,981,972	2,978,123	2,978,536		725		725		2,979,262				126,464	12/16/2010	3FE
				SINKING FUND REDEMPTION																	
47758#-AA-9	FESTIVAL LONGPOINT LLC (WALGREEN) 7.350%		09/15/2008			32,566	32,566	35,050	32,812		(246)		(246)		32,566				1,597	09/15/2016	1
47908@-AA-0	JOHNSONDIVERSEY INC TERM LOAN B-1		08/16/2008	WSO CONVERT		28,569,343	28,625,775	28,560,586	28,558,771		10,572		10,572		28,569,343				1,214,003	12/16/2011	4
479269-A@-1	JOHNSONDIVERSEY INC EURO TRANCHE		08/16/2008	WSO CONVERT		120,272	120,272	120,272	120,272						120,272				5,101	12/16/2011	3FE
				FIRST BOSTON CORPORATION																	
482434-AF-4	KCS ENERGY INC 7.125% 4/1/2012		08/05/2008			89,775	95,000	95,401	95,378		(92)		(92)		95,286		(5,511)	(5,511)	5,980	04/01/2012	4FE
48267*-AB-3	KPMG PEAT MARWICK LLP		07/22/2008	MATURITY		4,200,000	4,200,000	4,200,000	4,200,000						4,200,000				153,890	07/22/2008	1
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY BL TL B		09/30/2008	VARIOUS		12,675,013	12,649,012	12,683,652	12,645,019		(2,176)		(2,176)		12,675,013				398,617	05/27/2013	3FE
487836-BA-5	KELLOGG CO 4.25% 3/6/2013		09/19/2008	DEUTSCHE BANK (U K)		9,705,600	10,000,000	9,981,300			1,870		1,870		9,983,170		(277,570)	(277,570)	233,750	03/06/2013	1FE
				SINKING FUND REDEMPTION																	
489990-AA-9	KLEEN ENERGY		09/30/2008				1,100,583													06/13/2018	2FE
				RBC DOMINION SECURITIES																	
494368-BB-8	KIMBERLY-CLARK 6.125% 8/1/2017		09/18/2008			5,148,550	5,000,000	5,037,325	5,036,169		(2,085)		(2,085)		5,034,084		114,466	114,466	351,337	08/01/2017	1FE
				SINKING FUND REDEMPTION																	
49626#-AA-5	ELI LILLY&CO 6.500% 06/21/11	0	09/21/2008			755,851	735,143	629,414	820,985					(191,571)	629,414	126,436		126,436	38,947	06/21/2011	2
49848#-AA-7	KLEEN ENERGY SYSTEMS LLC FRN TERM LOAN A		09/15/2008	VARIOUS		29,568,104	33,100,386	29,557,996			10,109		10,109		29,568,104				23,702	06/13/2018	2FE
50075N-AV-6	KRAFT FOODS INC 6.125% 8/23/2018		09/25/2008	VARIOUS		9,753,061	10,000,000	9,912,600			3,638		3,638		9,916,238		(163,176)	(163,176)	210,122	08/23/2018	2FE
				RBC DOMINION SECURITIES																	
501044-BZ-3	KROGER CO		09/24/2008			8,519,116	8,260,000	9,350,103	9,300,708		(14,949)		(14,949)		9,285,759		(766,643)	(766,643)	616,058	04/01/2031	2FE
501773-BD-6	LBCMT 1998-C1 C		07/01/2008	MBS PAYDOWN		139,642	139,642	139,569	139,642						139,642				13,387	07/01/2008	1FE
501773-BE-4	LBCMT 1998-C1 D		09/01/2008	MBS PAYDOWN		1,734,285	1,734,285	1,724,406	1,733,774		512		512		1,734,285				87,691	12/01/2011	1FE
501773-CA-1	LBCMT 1998-C4 A1B		09/01/2008	MBS PAYDOWN		26,264,692	26,264,692	26,464,784	26,264,692						26,264,692				1,155,368	09/01/2008	1FE
501773-CC-7	LBCMT 1998-C4 B		09/01/2008	MBS PAYDOWN		4,936,700	4,936,700	4,934,557	4,934,557		2,143		2,143		4,936,700				235,481	10/01/2008	1FE
501773-CS-2	LBCMT 1999-C1 A2		09/18/2008	VARIOUS		23,747,875	23,794,099	24,673,923	24,143,409		(252,772)		(252,772)		23,890,637		(142,763)	(142,763)	1,262,193	04/01/2009	1FE
501773-DG-7	LBCMT 1999-C2 A2		09/01/2008	MBS PAYDOWN		12,523,601	12,523,601	12,393,360	12,517,525		6,076		6,076		12,523,601				546,614	09/01/2009	1FE
				SINKING FUND REDEMPTION																	
50254#-AA-2	LA CLINICA DE LA RAZA 6.250% 02/01/19		09/01/2008			4,575	4,575	4,575	4,575						4,575				194	02/01/2019	4
505862-AD-4	LAFARGE NORTH AMERICA INC SR NT		07/15/2008	MATURITY		1,225,000	1,225,000	1,333,063	1,243,998		(18,998)		(18,998)		1,225,000				46,448	07/15/2008	2FE
				SINKING FUND REDEMPTION																	
509990-AI-8	LENDER PROCESSING SERVICES TERM LOAN B		09/30/2008			12,500	12,500	12,500							12,500				10	07/02/2014	2FE
51511*-AB-1	LANDSOURCE COMMUNITIES DEVELOPMENT SECON		08/16/2008	WSO CONVERT		1,360,000	8,000,000	1,360,000	1,360,000						1,360,000				126,489	08/27/2014	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)
51783#-AA-0	VENETIAN CASINO RESORT, LLC TERM LOAN		09/30/2008	VARIOUS		1,578,041	1,654,167	1,564,874	1,565,632		8,434		8,434		1,578,041				46,053	05/23/2014	3FE
51783#-AB-8	VENETIAN CASINO RESORT, LLC DELAYED DRAW		09/30/2008	VARIOUS		334,167	334,167	334,167							334,167				1,477	05/29/2014	3FE
52108H-2Q-6	LBUBS 2005-C1 A1		09/22/2008	VARIOUS		4,052,182	4,077,229	4,006,037	4,032,551		23,154		23,154		4,055,704		(3,523)	(3,523)	127,679	12/11/2009	1FE
52108H-AT-1	LBUBS 2000-C3 A2		09/11/2008	MBS PAYDOWN		137,185	137,185	141,158	137,474		(289)		(289)		137,185				7,222	01/11/2010	1FE
52108H-BK-9	LBUBS 2000-C4 A2		09/11/2008	MBS PAYDOWN		12,510	12,510	13,327	12,575		(65)		(65)		12,510				609	06/11/2010	1FE
52108H-FR-0	LBUBS 2001-C7 A2		09/11/2008	MBS PAYDOWN		1,041,525	1,041,525	1,047,859	1,044,943		(3,419)		(3,419)		1,041,525				36,332	09/11/2008	1FE
52108H-FS-8	LBUBS 2001-C7 A3		09/11/2008	MBS PAYDOWN		318,792	318,792	329,586	322,717		(3,925)		(3,925)		318,792				11,991	04/11/2011	1FE
52108H-LG-7	LBUBS 2002-C4 A3		09/11/2008	MBS PAYDOWN		79,843	79,843	80,246	79,949		(106)		(106)		79,843				2,156	05/11/2012	1FE
52108H-MY-7	LBUBS 2002-C7 A4		09/18/2008	BARCLAYS BANK OF N Y		9,296,484	10,000,000	9,874,219			12,857		12,857		9,887,076		(590,591)	(590,591)	305,867	12/11/2012	1FE
52108M-DH-3	LBUBS 2006-C1 A4		09/25/2008	CITICORP SECURITIES INC		25,240,469	28,000,000	27,383,125	27,473,713		40,329		40,329		27,514,042		(2,273,574)	(2,273,574)	1,158,954	01/11/2016	1FE
52108M-FS-7	LBUBS 2006-C3 A4		09/25/2008	BANK OF AMERICA		24,881,133	27,000,000	26,296,719	5,074,933		14,100		14,100		26,305,283		(1,424,150)	(1,424,150)	604,312	02/11/2016	1FE
521615-AA-2	LEA POWER PARTNERS, LLC 6.595% 06/15/33		09/23/2008	SINKING FUND REDEMPTION		111,900	111,900	111,900	111,900						111,900				5,535	06/15/2033	2FE
52467@-AG-0	SHAWS SUPERMARKETS PASS-THROUGH TRUST SE		09/05/2008	SINKING FUND REDEMPTION		58,185	58,185	66,912	58,474		(289)		(289)		58,185				3,007	05/05/2027	2
52467@-AS-4	KOHLS CORPORATION LEASE FINANCE SERIES 2		09/15/2008	SINKING FUND REDEMPTION		110,462	110,462	114,615	110,623		(161)		(161)		110,462				4,448	04/15/2024	2
52467@-AU-9	SHAWS SUPERMARKET LEGG MASON MTG CAP COR		09/01/2008	SINKING FUND REDEMPTION		83,148	83,148	83,148	83,148						83,148				3,538	03/01/2029	2
52467@-BZ-7	FMR CORP 5.029% 08/05/20 (PASS THROUGH C		09/05/2008	SINKING FUND REDEMPTION		225,827	225,827	225,827	225,827						225,827				7,574	08/05/2020	1
524908-CF-5	LEHMAN BROS HLDGS INC SR NT		09/29/2008	OTHER-CDS BOND SWAP			19,400,000	19,003,563	18,992,165		(32,889)		(32,889)		18,959,277		(18,959,277)	(18,959,277)	763,875	11/01/2009	1FE
52517P-4C-2	LEHMAN BROTHERS HOLDINGS		09/29/2008	OTHER-CDS BOND SWAP			2,050,000	2,045,987	2,045,987		571		571		2,046,558		(2,046,558)	(2,046,558)	123,000	07/19/2012	1FE
52517P-5X-5	LEHMAN BROTHERS HOLDINGS 6.2% 9/26/2014		09/29/2008	OTHER-CDS BOND SWAP			24,350,000	23,787,451	23,786,176		1,616		1,616		23,787,792		(23,787,792)	(23,787,792)	754,850	09/26/2014	1FE
52517P-5Y-3	LEHMAN BROTHERS HOLDINGS		09/29/2008	OTHER-CDS BOND SWAP			1,225,000	1,222,538	1,222,594		109		109		1,222,703		(1,222,703)	(1,222,703)	43,113	09/27/2027	1FE
52517P-F7-1	LEHMAN BROTHERS HOLDINGS FRN 4/4/16		09/29/2008	OTHER-CDS BOND SWAP			58,300,000	56,879,495	56,879,495						56,879,495		(56,879,495)	(56,879,495)	2,042,989	04/04/2016	1FE
52517P-G9-6	LEHMAN BROTHERS HOLDINGS 5.75% 4/25/11		09/29/2008	OTHER-CDS BOND SWAP			14,700,000	14,444,072	14,446,829		331		331		14,447,160		(14,447,160)	(14,447,160)	422,625	04/25/2011	1FE
52517P-R7-8	LEHMAN BROTHERS HOLDINGS FLOAT 1/12/2012		09/29/2008	OTHER-CDS BOND SWAP			33,800,000	32,808,021	32,808,021						32,808,021		(32,808,021)	(32,808,021)	1,128,216	01/12/2012	1FE
52517P-SC-6	LEHMAN BROS HOLDINGS INC		09/29/2008	OTHER-CDS BOND SWAP			7,175,000	7,195,045	7,204,413		(34,041)		(34,041)		7,170,372		(7,170,372)	(7,170,372)	381,766	01/18/2012	1FE
52520M-AY-9	LMT 2005-1 7A1		09/01/2008	MBS PAYDOWN		938,887	938,887	936,540	938,621		266		266		938,887				33,273	09/01/2020	1FE
52521V-AD-4	LBSBC 2007-2A 2A1		09/01/2008	MBS PAYDOWN		2,830,980	2,830,980	2,830,150	2,830,793		186		186		2,830,980				111,295	04/01/2017	1FE
527990-AH-8	LOCAL INITIATIVES SUPPORT CORPORATION BL		08/16/2008	WSO CONVERT		1,515,152	1,515,152	1,515,152							1,515,152					10/15/2017	3Z
53954#-AA-9	MGM STUDIOS INC BL TL B		09/30/2008	VARIOUS		38,929,906	38,912,325	38,947,516	38,833,953		(3,106)		(3,106)		38,929,906				1,340,535	04/09/2012	4
542391-BS-5	LBART 2004-B A4		07/15/2008	MBS PAYDOWN		16,114,365	16,114,365	15,892,163	16,110,435		3,929		3,929		16,114,365				380,701	02/15/2008	1FE
542391-BW-6	LBART 2004-C A4		09/15/2008	MBS PAYDOWN		1,269,379	1,269,379	1,243,248	1,261,065		8,314		8,314		1,269,379				31,905	08/15/2008	1FE
54323#-AA-1	LONGVIEW POWER, LLC FRN TERM LOAN 2/28/2		08/16/2008	WSO CONVERT		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				700,273	02/28/2014	3FE
54323#-AB-9	LONGVIEW POWER, LLC FRN SYN LC 2/28/2014		08/16/2008	WSO CONVERT		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				229,870	02/28/2014	3FE
54323#-AC-7	LONGVIEW POWER, LLC FRN DELAYED DRAW TER		09/26/2008	WSO CONVERT		52,500,000	52,500,000	52,500,000	17,175,000						52,500,000				721,643	02/28/2014	3FE
54750*-AC-3	LOW INCOME HOUSING FUND 5.250% 10/15/09		07/31/2008	Prepaid		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				84,583	10/15/2009	4
54865*-AA-9	LOWER WILGAT LLC TERM LOAN FRN		08/16/2008	WSO CONVERT		19,304,348	19,304,348	19,304,348	19,304,348						19,304,348				735,474	12/20/2011	4
54865*-AB-7	LOWER WILGAT LLC REVOLVER FRN		08/16/2008	WSO CONVERT		4,695,652	4,695,652	4,695,652	2,817,391						4,695,652				150,819	12/20/2011	4
55264T-DH-1	MBNAS 2005-A8 A8		07/29/2008	GREENWICH CAPITAL MARKETS, INC		7,942,500	8,000,000	7,928,750	7,930,616		38,704		38,704		7,969,320		(26,820)	(26,820)	163,451	09/15/2009	1FE
55265K-3M-9	MASTR 2003-12 3A1		09/01/2008	MBS PAYDOWN		116,695	116,695	114,981	116,690		5		5		116,695				4,089	09/01/2019	1FE
55265K-T4-1	MASTR 2003-10 3A1		09/01/2008	MBS PAYDOWN		317,363	317,363	312,949	317,238		125		125		317,363				11,504	02/01/2025	1FE
55265K-YH-6	MASTR 2003-6 3A2		09/25/2008	MBS PAYDOWN		208,433	208,433	207,782	208,069		365		365		208,433				4,739	06/25/2018	1FE
55265W-DJ-9	MSSTR 2005-2 3A1		09/01/2008	MBS PAYDOWN		4,739,572	4,739,572	4,814,368	4,743,223		(3,652)		(3,652)		4,739,572				191,970	11/01/2016	1FE
5526E0-AL-7	MBNA AMERICA BANK NA 4.625% 8/3/09		09/19/2008	BANK OF AMERICA		29,400,000	30,000,000	29,667,600	29,759,966		108,079		108,079		29,868,044		(468,044)	(468,044)	1,584,063	08/03/2009	1FE
552953-AD-3	MGM MIRAGE SR NT		08/05/2008	VARIOUS		21,030,500	21,825,000	22,863,155	22,233,040		(81,430)		(81,430)		22,151,610		(1,121,110)	(1,121,110)	1,636,126	09/15/2010	3FE
552953-AG-6	MGM MIRAGE INC 5.875% 2/27/14		08/05/2008	MORGAN J P SEC INC.		1,360,000	1,700,000	1,636,250	1,652,565		3,867		3,867		1,656,432		(296,432)	(296,432)	94,604	02/27/2014	3FE
552953-AR-2	MGM MIRAGE INC		08/05/2008	MORGAN J P SEC INC.		1,600,000	2,000,000	2,000,000	2,000,000						2,000,000		(400,000)	(400,000)	140,965	07/15/2015	3FE
553206-AA-1	MPC 1998-1 1		09/15/2008	MBS PAYDOWN		640,713	640,713	640,516	639,370		1,343		1,343		640,713				39,724	03/15/2012	1FE
55345@-AA-4	MRA-MAYFIELD LLC (WALGREEN) 6.980% 12/15		09/15/2008	SINKING FUND REDEMPTION		26,871	26,871	28,928	27,013		(142)		(142)		26,871				1,251	12/15/2019	1
55352R-AA-6	MSHLC 2007-1 A		09/25/2008	MBS PAYDOWN		53,477	53,477	53,477	53,477						53,477				1,111	09/25/2020	1FE
55402@-AA-4	MW INDUSTRIES, INC. TL		09/30/2008	VARIOUS		11,203,260	11,203,260	11,203,260	11,174,825						11,203,260				385,473	10/31/2013	4Z
564990-AH-2	MEDIACOM BROADBAND LLC TL D-1		09/30/2008	VARIOUS		16,443,356	16,443,356	16,443,356	16,401,728						16,443,356				505,849	11/05/2014	3FE
564990-AN-9	MEDIACOM BROADBAND LLC TL D-2		09/30/2008	VARIOUS		10,874,969	10,890,000	10,870,061	10,845,918		1,589		1,589		10,874,969				342,816	11/05/2014	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
56773#-AA-1	MARIETTA CORPORATION BL TL B		09/30/2008	VARIOUS		4,664,378	4,664,378	4,717,844	4,717,844						4,610,911		53,467	53,467	129,922	12/17/2010	5
57118N-AD-0	MLR 2005-1A A4		09/15/2008	MBS PAYDOWN		4,705,169	4,705,169	4,704,436	4,700,906		4,262		4,262		4,705,169				148,486	04/15/2009	1FE
57118T-AE-5	MLR 2007-1A B		09/15/2008	MBS PAYDOWN		355,083	355,083	355,011	354,277		806		806		355,083				14,638	03/15/2010	1FE
57164N-AA-9	MVCOT 2007-2A A		09/01/2008	MBS PAYDOWN		1,481,392	1,481,392	1,481,382	1,481,392						1,481,392				56,923	05/01/2013	1FE
57164Q-AA-2	MVCOT 2006-1A A		09/01/2008	MBS PAYDOWN		62,489	62,489	62,488	62,489						62,489				2,387	02/01/2012	1FE
57164R-AS-1	MVCOT 2005-1 A		09/01/2008	MBS PAYDOWN		1,506,565	1,506,565	1,466,900	1,500,771		5,794		5,794		1,506,565				45,188	10/01/2011	1FE
57164T-AC-2	MVCOT 2002-1A C		09/01/2008	MBS PAYDOWN		82,085	82,085	82,074	82,082		3		3		82,085				2,748	05/01/2009	1FE
57164U-AA-3	MVCOT 2006-2A A		09/01/2008	MBS PAYDOWN		558,403	558,403	558,395	558,411		(8)		(8)		558,403				19,918	02/01/2012	1FE
576203-AD-5	MASSEY ENERGY		08/19/2008	Tender offer		11,829,890	11,800,000	11,944,000	11,848,506		(18,616)		(18,616)		11,829,890				594,999	11/15/2010	4FE
576433-VN-3	MARM 2004-15 4A1		09/01/2008	MBS PAYDOWN		586,958	586,958	583,863	586,886		72		72		586,958				19,129	05/01/2018	1FE
576433-VU-7	MARM 2004-15 9A1		09/01/2008	MBS PAYDOWN		1,697,343	1,697,343	1,685,343	1,695,441		1,903		1,903		1,697,343				51,590	05/01/2018	1FE
576434-K2-9	MALT 2005-2 6A1		09/01/2008	MBS PAYDOWN		665,330	665,330	644,954	663,850		1,480		1,480		665,330				20,784	02/01/2019	1FE
576434-KV-5	MALT 2003-9 2A1		09/01/2008	MBS PAYDOWN		58,117	58,117	59,152	58,094		23		23		58,117				2,342	10/01/2018	1FE
576434-N4-2	MALT 2005-3 6A3		09/01/2008	MBS PAYDOWN		1,588,849	1,588,849	1,599,276	1,589,758		(909)		(909)		1,588,849				56,053	10/01/2021	1FE
576434-NZ-3	MALT 2004-3 6A1		09/01/2008	MBS PAYDOWN		983,296	983,296	994,204	985,162		(1,866)		(1,866)		983,296				42,685	03/01/2018	1FE
576434-T5-3	MALT 2005-5 5A1		09/01/2008	MBS PAYDOWN		73,772	73,772	73,107	73,747		24		24		73,772				2,822	01/01/2023	1FE
576434-UV-4	MALT 2004-8 5A1		09/01/2008	MBS PAYDOWN		329,164	329,164	329,832	329,231		(68)		(68)		329,164				11,843	06/01/2021	1FE
576435-AT-8	MARS 2004-3 NOTE		08/01/2008	VARIOUS		177,796	177,796	171,263	176,745		1,052		1,052		177,796				5,921	10/01/2021	2FE
576435-AV-3	MARS 2005-1 NOTE		09/01/2008	MBS PAYDOWN		60,994	60,994	60,418	60,808		185		185		60,994				2,034	10/01/2021	2FE
576435-AX-9	MARS 2005-2 NOTE		08/28/2008	VARIOUS		251,445	251,445	251,416	254,621		(3,176)		(3,176)		(4,305,916)				23,816	10/01/2021	2FE
57643L-AL-0	MABS 2003-OPT1 M2		09/25/2008	MBS PAYDOWN		239,849	239,849	239,849	239,849						239,849				8,781	09/25/2008	1FE
58515#-AB-8	MEGA BLOKS TL B		08/16/2008	VARIOUS		12,191,691	12,163,893	12,211,972	12,196,160		(4,469)		(4,469)		12,191,691				783,199	07/31/2012	4FE
589433-D*-9	MEREDITH CORPORATION 4.500% 07/02/08		07/02/2008	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,125,000	07/02/2008	2
58988P-B*-8	MERIT INDUSTRIES TL A 2007		08/16/2008	VARIOUS		545,655	550,995	542,730	544,302		1,353		1,353		545,655				24,704	03/29/2011	4Z
58988P-B@-6	MERIT INDUSTRIES TL B 2007		08/16/2008	WSO CONVERT		300,613	303,589	299,036	299,902		711		711		300,613				17,511	03/29/2011	4Z
589929-SY-5	MLMI 1998-C3 A3		09/01/2008	MBS PAYDOWN		10,771,122	10,771,122	10,821,612	10,771,122						10,771,122				444,914	11/01/2008	1FE
59018Y-RN-3	MERRILL LYNCH&CO		07/15/2008	MATURITY		200,000	200,000	190,730	198,879		1,121		1,121		200,000				6,250	07/15/2008	1FE
590218-AF-0	MLMI 2006-F1 1A6		09/01/2008	MBS PAYDOWN		980,590	980,590	978,867	980,416		175		175		980,590				37,917	11/01/2014	1FE
59022H-DS-8	MLMT 2004-KEY2 A2		09/01/2008	MBS PAYDOWN		233,916	233,916	235,191	234,073		(157)		(157)		233,916				5,997	08/01/2010	1FE
59022H-EX-6	MLMT 2004-BPC1 A5		09/19/2008	FIRST UNION SECURITIES INC		37,598,169	41,493,000	38,891,583			194,838		194,838		39,086,422		(1,488,253)	(1,488,253)	1,303,819	10/01/2014	1FE
59023N-AQ-1	MLMI 2006-AF2 AF2		09/01/2008	MBS PAYDOWN		708,757	708,757	713,242	708,670		87		87		708,757				27,966	04/01/2018	1FE
59268#-AE-9	METS II LLC BL TL C		08/16/2008	VARIOUS		16,811,884	16,765,714	16,880,356	16,826,910		(15,026)		(15,026)		16,811,884				539,530	07/26/2010	4
59560#-AB-0	DAIRY FARMERS OF AMERICA INC 7.830% 08/2		08/27/2008	SINKING FUND REDEMPTION		1,668,919	1,668,919	1,836,178	1,679,439		(10,520)		(10,520)		1,668,919				98,007	08/27/2009	2
59561*-AA-5	SPIRIT AEROSYSTEMS (MID-WESTERN AIRCRAFT		08/16/2008	VARIOUS		20,697,775	20,607,055	20,767,312	20,715,045		(17,270)		(17,270)		20,697,775				871,813	12/16/2011	3FE
60400#-AB-2	MINNESOTA CORN PROCESSORS 7.720% 09/01/0		09/01/2008	SINKING FUND REDEMPTION		1,000,000	1,000,000	1,148,210	1,021,807		(21,807)		(21,807)		1,000,000				77,200	09/01/2009	1
607059-BP-6	EXXON MOBIL CORP		07/31/2008	SINKING FUND REDEMPTION		428,569	428,572	429,415	427,649		924		924		428,572		(3)	(3)	29,871	07/02/2017	1FE
617059-DH-0	JPMC 1997-C5 D		09/01/2008	MBS PAYDOWN		528,859	528,859	528,529	528,859						528,859				26,769	06/01/2009	1FE
617059-FB-1	JPMC 1999-C7 A2		07/01/2008	MBS PAYDOWN		67,314	67,314	63,569	65,976		1,338		1,338		67,314				2,570	07/01/2008	1FE
617059-FD-7	JPMC 1999-C7 B		08/01/2008	MBS PAYDOWN		13,000,000	13,000,000	13,130,520	13,000,000						13,000,000				545,793	08/01/2008	1FE
617059-FE-5	JPMCC 1999-C7 C		09/01/2008	MBS PAYDOWN		14,766,365	14,766,365	14,914,767	14,766,365						14,766,365				714,073	10/01/2008	1FE
617059-GY-0	JPMC 2000-C9 A2		09/01/2008	MBS PAYDOWN		397,409	397,409	400,263	397,540		(130)		(130)		397,409				20,793	10/01/2009	1FE
61745M-3F-8	MSC 2005-HQ5 A4		09/22/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		15,686,602	16,500,000	16,216,406			20,241		20,241		16,236,647		(550,045)	(550,045)	554,268	01/01/2015	1FE
61745M-5G-4	MSC 2005-T19 A4A		09/25/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		13,366,908	14,520,000	14,379,905			9,307		9,307		14,389,212		(1,022,304)	(1,022,304)	530,549	07/01/2015	1FE
61745M-6G-3	MSC 2005-HQ6 A4A		09/25/2008	FIRST BOSTON CORPORATION		9,221,094	10,000,000	9,942,969	9,950,841		2,825		2,825		9,953,667		(732,573)	(732,573)	414,364	06/01/2015	1FE
61745M-A4-5	MSM 2004-3 3A		09/01/2008	MBS PAYDOWN		673,622	673,622	684,674	674,533		(911)		(911)		673,622				25,526	12/01/2028	1FE
61745M-HB-2	MSC 1998-WF2 D		09/01/2008	MBS PAYDOWN		2,538,536	2,538,536	2,612,313	2,549,639		(11,103)		(11,103)		2,538,536				108,523	01/01/2011	1FE
61745M-JF-1	MSC 1998-XL2 A2		09/01/2008	MBS PAYDOWN		26,159,904	26,159,904	24,089,281	25,553,140		214,499		214,499		26,159,904				1,105,655	10/01/2008	1FE
61745M-KY-8	MSC 1999-RM1 A2		09/01/2008	MBS PAYDOWN		15,603,061	15,603,061	15,106,578	15,488,690		114,371		114,371		15,603,061				691,049	09/01/2008	1FE
61745M-KZ-5	MSC 1999-RM1 B		09/01/2008	MBS PAYDOWN		15,000,000	15,000,000	15,219,855	15,002,372		(2,372)		(2,372)		15,000,000				766,125	09/01/2008	1FE
61745M-LA-9	MSC 1999-RM1 C		09/01/2008	MBS PAYDOWN		4,187,272	4,187,272	4,249,294	4,188,134		(862)		(862)		4,187,272				218,262	10/01/2008	1FE
61745M-ME-0	MSC 1999-1251 A1		09/01/2008	MBS PAYDOWN		322,968	322,968	314,423	319,533		3,436		3,436		322,968				13,206	04/01/2009	1FE
61745M-NP-4	MSC 1999-CAM1 X		09/25/2008	VARIOUS		4,643		6,025	6,025						6,025		(1,383)	(1,383)	(18)	09/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61745M-NR-0	MSC 1999-LIFE A2		09/01/2008	MBS PAYDOWN		45,042	45,042	44,574	45,010		32		32		45,042				2,122	07/01/2009	1FE
61745M-QM-8	MSC 2003-IQ4 A2		09/19/2008	FIRST BOSTON CORPORATION		26,381,003	28,785,000	26,964,574			194,798		194,798		27,159,372		(778,369)	(778,369)	758,253	05/01/2013	1FE
61746W-BF-6	MSDWC 2000-LIFE A2		09/01/2008	MBS PAYDOWN		2,046,402	2,046,402	2,032,333	2,045,016		1,386		1,386		2,046,402				100,693	12/01/2009	1FE
61746W-DZ-0	MSDWC 2000-LIF2 A2		09/18/2008	VARIOUS		21,505,564	21,265,147	22,345,438	63,146		(381,409)		(381,409)		22,106,709		(601,145)	(601,145)	1,112,685	08/01/2010	1FE
61746W-ET-3	MSDWC 2001-PPM A3		09/01/2008	MBS PAYDOWN		106,496	106,496	107,056	106,536		(40)		(40)		106,496				4,727	10/01/2011	1FE
61748H-AQ-4	MSM 2004-5AR 2A		09/01/2008	MBS PAYDOWN		115,493	115,493	114,772	115,338		156		156		115,493				4,443	04/01/2028	1FE
61748H-NW-7	MSM 2005-7 3A1		09/01/2008	MBS PAYDOWN		1,722,823	1,722,823	1,690,251	1,721,977		846		846		1,722,823				64,290	05/01/2032	1FE
61749W-AT-4	MSM 2006-11 3A1		09/01/2008	MBS PAYDOWN		1,011,578	1,011,578	1,007,073	1,011,434		144		144		1,011,578				41,167	11/01/2018	1FE
61754K-AC-9	MSC 2007-IQ14 A2		09/25/2008	BARCLAYS BANK OF N Y		47,181,641	50,000,000	49,609,375	49,630,193		40,502		40,502		49,670,695		(2,489,054)	(2,489,054)	2,329,708	05/01/2012	1FE
61911C-AA-1	MECA 2007-FF2 A		07/25/2008	MBS PAYDOWN																02/25/2022	1FE
61913J-AL-0	MLNHE 2000-1 A3		09/30/2008	MBS PAYDOWN		171,557	171,557	170,806	171,557						171,557				9,427	09/01/2008	1FE
62474K-AA-0	MSC 2005-RR6 A1		09/01/2008	VARIOUS		1,268,364	1,268,364	1,274,699	1,268,364						1,268,364				26,720	06/01/2009	1FE
62827G-AA-3	MFFT XIX SERIES 2002-1		09/01/2008	MBS PAYDOWN		383,463	383,463	383,463	383,463						383,463				16,246	07/01/2009	1FE
62827K-AA-4	MFFT XX SERIES 2002-2		09/30/2008	MBS PAYDOWN		565,545	565,545	566,619	566,072		(527)		(527)		565,545				23,653	08/30/2009	1FE
62881#-AD-2	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/01/2008	SINKING FUND REDEMPTION		6,216	6,216	6,216	6,216						6,216				274	09/01/2020	4
62906#-AA-9	NE ENERGY INC. 1ST LIEN TERM LOAN		08/16/2008	VARIOUS		10,980,958	10,980,958	10,980,958	10,980,958						10,980,958				351,948	11/01/2013	4FE
629337-D@-8	NRG ENERGY INC OPCO CREDIT LINKED DEPOSI		08/16/2008	WSO CONVERT		900,963	947,590	896,920			4,043		4,043		900,963				17,900	06/08/2014	3FE
629377-D*-0	NRG ENERGY INC OPCO TL		09/30/2008	VARIOUS		1,845,023	1,940,211	1,836,488			8,535		8,535		1,845,023				33,492	06/08/2014	3
62967#-AA-5	NACCO MATERIALS HANDLING GROUP, INC. BL		09/30/2008	VARIOUS		29,455,780	29,589,798	29,432,984	29,362,091		18,635		18,635		29,455,780				1,131,798	03/22/2013	4
629855-A*-8	NALCO COMPANY TERM LOAN B		08/16/2008	WSO CONVERT		11,452,508	11,449,138	11,450,408	11,453,457		(949)		(949)		11,452,508				487,162	11/04/2010	3
63722@-AA-1	NATIONAL PROCESSING INC TERM LOAN		08/28/2008	VARIOUS		11,332,825	12,635,818	12,618,438	8,316,956		1,121		1,121		12,620,280		(1,287,456)	(1,287,456)	523,461	10/30/2013	4FE
63937E-AE-5	NAVOT 2004-B B		09/15/2008	MBS PAYDOWN		149,351	149,351	149,329	149,216		135		135		149,351				3,327	12/15/2008	1FE
63937E-AF-2	NAVOT 2004-B C		09/15/2008	MBS PAYDOWN		119,497	119,497	119,476	119,372		125		125		119,497				3,086	12/15/2008	2FE
64109Y-AB-7	NLFLP 2005-1A A2		09/27/2008	MBS PAYDOWN		160,972	160,972	160,972	160,972						160,972				5,311	02/27/2012	1FE
64244*-AA-0	NEW BOSTON GARDEN CORP&GARDEN CORP 8.450		09/22/2008	SINKING FUND REDEMPTION		212,783	212,783	212,783	212,783						212,783				13,485	09/22/2015	3
64352V-GW-5	NCHET 2004-A AII9		09/01/2008	MBS PAYDOWN		167,595	167,595	167,575	167,595						167,595				6,124	01/01/2012	2FE
64577@-AA-5	NEW JERSEY DEVILS LLC		08/16/2008	WSO CONVERT		2,995,539	3,000,000	2,992,500	2,994,623		916		916		2,995,539				110,212	09/01/2011	4Z
651290-AJ-7	NEWFIELD EXPLORATION CO 6.625% 4/15/2016		08/27/2008	BANK OF AMERICA		1,860,000	2,000,000	2,000,000	2,000,000						2,000,000		(140,000)	(140,000)	116,674	04/15/2016	3FE
651290-AK-4	NEWFIELD EXPLORATION CO 7.125% 5/15/2018		08/15/2008	VARIOUS		7,075,000	7,500,000	7,500,000							7,500,000		(425,000)	(425,000)	146,458	05/15/2018	3FE
652482-BL-3	NEWS AMERICA INC 6.4% 12/15/35		08/21/2008	FIRST BOSTON CORPORATION		1,848,360	2,000,000	2,019,100	2,019,036		(168)		(168)		2,018,867		(170,507)	(170,507)	89,244	12/15/2035	2FE
654740-AB-5	NISSAN MOTOR ACCEPTANCE 5.625% 3/14/11		09/23/2008	MERRILL LYNCH		14,675,000	15,000,000	14,964,920	14,975,365		5,264		5,264		14,980,629		(305,629)	(305,629)	871,875	03/14/2011	2FE
655844-AQ-1	NORFOLK SOUTHERN CORP		07/02/2008	MORGAN STANLEY & CO. INC		4,135,383	3,866,000	4,393,652	4,351,963		(5,033)		(5,033)		4,346,930		(211,547)	(211,547)	251,478	02/15/2031	2FE
65656#-AA-4	NORTEX GAS STORAGE COMPANY, LLC FRN TERM		08/16/2008	WSO CONVERT		49,617,584	50,000,000	49,500,000	49,568,573		49,011		49,011		49,617,584				1,465,403	06/30/2013	3Z
65656#-AB-2	NORTEX GAS STORAGE COMPANY, LLC FRN REVO		09/24/2008	VARIOUS		4,829,204	5,328,923	4,822,728	1,979,806		3,266		3,266		4,829,204				84,942	06/30/2013	3Z
66485#-AA-9	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/01/2008	SINKING FUND REDEMPTION		10,500	10,500	10,500	10,500						10,500				479	06/02/2014	4
67000#-AB-1	NOVELIS INC CANADIAN TERM LOAN 2007		09/30/2008	VARIOUS		1,550,781	1,550,781	1,550,781	1,546,875						1,550,781				45,132	07/06/2014	3FE
67000X-A@-5	NOVELIS INC US TERM LOAN 2007		09/30/2008	VARIOUS		3,411,719	3,411,719	3,411,719	3,403,125						3,411,719				99,291	07/06/2014	3FE
67019@-AA-4	NSG HOLDINGS LLC TERM LOAN B		09/15/2008	VARIOUS		13,414,570	13,715,030	13,390,676	10,452,145		22,708		22,708		13,414,570				320,835	06/15/2014	3FE
67019@-AB-2	NSG HOLDINGS LLC FUNDED LC		08/16/2008	WSO CONVERT		1,822,184	1,863,334	1,819,215	1,421,368		2,816		2,816		1,822,184				43,601	06/15/2014	3FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORPORATION		08/15/2008	SINKING FUND REDEMPTION		1,596,970	1,596,970	1,596,970	1,596,970						1,596,970				92,624	02/15/2026	2
67773#-AE-0	OHIO VALLEY ELECTRIC CORPORATION SERIES		06/15/2008	SINKING FUND REDEMPTION		201,371	201,371	201,371	201,371						201,371				5,940	02/15/2026	2
68148#-AA-4	OLYMPIA OF TAMPA BAY INC (WALGREEN) 6.55		09/15/2008	SINKING FUND REDEMPTION		26,515	26,515	27,729	26,614		(99)		(99)		26,515				1,158	06/15/2018	1
68148#-AB-2	OLYMPIA OF TAMPA BAY INC (WALGREEN) 6.55		09/15/2008	SINKING FUND REDEMPTION		37,184	37,184	38,897	37,322		(138)		(138)		37,184				1,624	07/15/2018	1
68148#-AC-0	OLYMPIA OF TAMPA BAY INC (WALGREEN) 6.55		09/15/2008	SINKING FUND REDEMPTION		28,148	28,148	29,453	28,252		(104)		(104)		28,148				1,230	08/15/2018	1
68210*-AA-1	OMEGA LEASING LLC SR NT		09/12/2008	SINKING FUND REDEMPTION		23,059	23,059	23,059	23,059						23,059				1,354	05/12/2010	1
68242A-AA-0	F1211 2000-1211 A		09/11/2008	MBS PAYDOWN		135,192	135,192	143,738	135,912		(720)		(720)		135,192				6,984	04/11/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68347#-AA-3	NATIONAL COOPERATIVE BANK -OPARC		09/01/2008	SINKING FUND REDEMPTION		5,290	5,290	5,290	5,290						5,290				224	09/01/2018	4
68389F-BW-3	OOMLT 2001-4 A		09/25/2008	MBS PAYDOWN		2,331	2,331	2,331	2,331						2,331				58	09/25/2008	1FE
68389X-AC-9	ORACLE CORP 5.75% 4/15/2018		09/25/2008	HSBC SEC INC		4,747,500	5,000,000	4,997,650			145		145		4,997,795		(250,295)	(250,295)	136,563	04/15/2018	1FE
683990-AP-0	O'REILLY AUTOMOTIVE INC FRN 7/11/2013 TR		09/30/2008	VARIOUS		69,152,298	72,246,667	69,139,151			13,138		13,138		69,152,298				98,047	07/11/2013	2Z
683990-AQ-8	O'REILLY AUTOMOTIVE INC FRN 7/11/2013 FI		08/16/2008	WSO CONVERT		10,789,441	10,807,292	10,789,401			40		40		10,789,441					07/11/2013	3Z
68402C-AC-8	OOMLT 2006-2 2A2		09/25/2008	MBS PAYDOWN		608,098	608,098	598,216	602,627		5,471		5,471		608,098				14,014	04/25/2009	1FE
686091-A#-6	O'REILLY AUTOMOTIVE 5.390% 05/15/16		07/11/2008	Prepaid		36,000,000	36,000,000	36,000,000	36,000,000						36,000,000				1,266,650	05/16/2016	1
688239-B@-0	OSHKOSH TRUCK CORP TL B		09/30/2008	VARIOUS		20,538,903	20,725,428	20,510,716	9,784,968		21,336		21,336		20,538,903				405,340	12/06/2013	3
692990-AH-7	PACIFIC ETHANOL HOLDING CO., LLC FRN TER		09/30/2008	VARIOUS		17,869,203	19,131,492	17,875,205	387,417		(6,001)		(6,001)		17,869,203				187,854	10/27/2015	3Z
69335V-AB-8	PHHMC 2006-3 A2		09/01/2008	MBS PAYDOWN		900,089	900,089	898,261	899,848		241		241		900,089				34,177	08/01/2011	1FE
69336R-DD-9	PHHMC 2006-1 A1		09/01/2008	MBS PAYDOWN		895,632	895,632	890,839	894,916		716		716		895,632				32,780	01/01/2024	1FE
69373#-AA-8	PACE-159 ASSOCIATES LLC (WALGREEN) 6.980		09/15/2008	SINKING FUND REDEMPTION		34,604	34,604	37,129	34,791		(187)		(187)		34,604				1,611	04/15/2019	1
69423#-AA-8	PACIFIC ETHANOL HOLDING CO., LLC FRN REV		08/16/2008	WSO CONVERT		2,096,640	2,096,640	2,096,640	1,004,640						2,096,640				60,282	02/28/2014	5
698604-B@-3	PANOLAM INDS INTL TL B 9/22/05		08/16/2008	WSO CONVERT		16,851,057	16,825,926	16,885,944	16,854,809		(3,752)		(3,752)		16,851,057				566,031	09/24/2012	3FE
70069F-BM-8	PPSI 2004-WHQ1 A2		08/25/2008	VARIOUS		77,248	77,248	77,248	77,248						77,248				1,703	05/25/2021	1FE
70069F-FX-0	PPSI 2005-WHQ1 A3B		09/25/2008	MBS PAYDOWN		384,822	384,822	380,733	385,407		(585)		(585)		384,822				8,580	09/25/2030	1FE
70557R-AC-4	PALS 2001-1A A3		09/10/2008	MBS PAYDOWN		808,714	808,714	806,661	808,210		504		504		808,714				21,680	11/10/2011	4FE
707569-AL-3	PENN NATIONAL GAMING		07/08/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		3,213,000	3,600,000	3,536,942	3,549,092		2,931		2,931		3,552,023		(339,023)	(339,023)	209,250	03/01/2015	4FE
707569-B#-5	PENN NATIONAL GAMING INC REVOLVER		09/29/2008	VARIOUS		6,325,581	6,837,209	6,325,581	4,456,803						6,325,581				233,823	10/04/2010	3FE
707569-B*-9	PENN NATIONAL GAMING INC TL B		09/29/2008	VARIOUS		20,753,980	20,848,131	20,815,256	20,779,599		3,355		3,355		20,823,534		(69,554)	(69,554)	918,179	10/03/2012	3FE
70788#-AA-5	PENN VIRGINIA RESOURCE PARTNERS LP 5.340		07/17/2008	Prepaid		12,977,777	12,977,777	12,977,777	12,977,777						12,977,777				629,350	03/27/2013	2
716747-AA-8	PETROPOWER I FDG TR BD 144A		08/15/2008	SINKING FUND REDEMPTION		125,225	125,225	113,210	123,855		1,370		1,370		125,225				9,217	02/15/2014	2FE
U75760-AA-3	REED ELSEVIER CAPITAL	0	07/31/2008	MATURITY		54,451,826	49,162,827	47,169,389	51,562,825		(469,120)		(469,120)	(7,470,742)	43,622,962	10,828,864		10,828,864	3,130,980	07/31/2008	1FE
71839#-AA-2	PHILLIES FUNDING LP 6.210% 07/10/2030		07/10/2008	SINKING FUND REDEMPTION		135,410	135,410	135,410	135,410						135,410				6,307	07/10/2030	2
72371#-AA-4	CONOCO INC		08/01/2008	SINKING FUND REDEMPTION		1,173,938	1,173,938	1,173,938	1,173,938						1,173,938				67,619	08/01/2012	1
73316P-HM-5	POPLR 2005-D A3		09/01/2008	MBS PAYDOWN		3,229,821	3,229,821	3,229,821	3,229,821						3,229,821				114,363	01/01/2010	1FE
73664#-AA-8	PORTLAND NATURAL GAS TRANSMISSION SYSTEM		09/30/2008	SINKING FUND REDEMPTION		498,502	498,502	498,502	498,502						498,502				22,059	12/31/2018	2
73932#-AB-2	POWERMINN 9090 LLC 7.770% 07/15/27		07/15/2008	SINKING FUND REDEMPTION		49,377	49,377	49,377	49,377						49,377				2,877	07/15/2027	2
73932#-AC-0	POWERMINN 9090 LLC 8.060% 07/17/17		07/15/2008	SINKING FUND REDEMPTION		120,154	120,154	120,154	120,154						120,154				7,263	07/17/2017	3
74114#-AA-2	PRESTOLITE ELECTRIC HOLDING, INC.		09/30/2008	VARIOUS		7,370,733	7,370,733	7,370,733	7,058,233						7,370,733				371,020	05/05/2010	5*
74160M-BF-8	PRIME 2003-2 1A2		09/01/2008	MBS PAYDOWN		407,058	407,058	399,362	406,702		356		356		407,058				13,026	04/01/2018	1FE
74160M-HJ-4	PRIME 2005-2 1A1		09/01/2008	MBS PAYDOWN		519,193	519,193	502,482	519,088		106		106		519,193				16,439	04/01/2017	1FE
742718-DB-2	PROCTER & GAMBLE CO 5.8% 8/15/2034		07/08/2008	JEFFERIES & CO INC		2,093,427	2,100,000	2,038,470	2,041,296		485		485		2,041,781		51,646	51,646	110,297	08/15/2034	1FE
742741-AA-9	PROC&GAMBL PFT SHR TR&ESOP ESOP DB		09/15/2008	SINKING FUND REDEMPTION		1,013,700	1,013,700	1,080,414	1,016,012		(2,312)		(2,312)		1,013,700				94,882	01/01/2021	1FE
74317@-AA-9	PROFESSIONAL SERVICE INDUSTRIES TL B		08/16/2008	WSO CONVERT		10,184,255	10,153,425	10,198,459	10,188,829		(4,573)		(4,573)		10,184,255				334,105	10/31/2012	4
743844-CA-8	PBHET 1998-4 A6		09/01/2008	MBS PAYDOWN		90,675	90,675	90,661	90,661		15		15		90,675				2,412	09/01/2008	1FE
74432G-AA-5	PCMT 2003-PWR1 A1		09/01/2008	MBS PAYDOWN		440,772	440,772	426,447	436,722		4,050		4,050		440,772				10,739	06/01/2012	1FE
74466@-AA-8	PUCK HOLDINGS LLC		08/16/2008	VARIOUS		1,970,000	1,970,000	1,970,000	1,970,000						1,970,000				107,125	03/31/2011	4Z
74490B-AD-9	PWNT 2005-C1A C		07/15/2008	MBS PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				111,839	07/15/2008	2FE
747262-A#-0	QVC INC BL FRN 10/4/2011		08/16/2008	WSO CONVERT		45,006,204	45,142,857	44,945,881	44,978,969		27,235		27,235		45,006,204				1,720,064	10/04/2011	2FE
747262-A@-2	QVC INC BL 5.96% 3/3/2011		08/16/2008	WSO CONVERT		54,721,683	54,857,143	54,636,470	54,688,438		33,245		33,245		54,721,683				631,107	03/03/2011	2FE
747990-AK-5	QUICKSILVER RESOURCES INC SECOND LIEN TE		08/11/2008	FIRST BOSTON CORPORATION		1,962,500	2,000,000	1,962,500							1,962,500					08/08/2013	
74820@-AA-9	QUEBECOR WORLD INC. DIP TERM LOAN		08/16/2008	WSO CONVERT		27,781,679	27,908,177	27,711,109			70,570		70,570		27,781,679				589,303	07/21/2009	2Z
74834L-AE-0	QUEST DIAGNOSTICS INC SR NT		08/01/2008	MORGAN STANLEY & CO. INC		5,267,500	5,000,000	5,373,400	5,171,034		(26,350)		(26,350)		5,144,684		122,816	122,816	400,000	07/12/2011	2FE
74834L-AM-2	QUEST DIAGNOSTIC INC 6.4% 7/1/2017		09/25/2008	GREENWICH CAPITAL MARKETS, INC		6,787,550	7,000,000	6,985,020	6,985,765		523		523		6,986,289		(198,739)	(198,739)	569,956	07/01/2017	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74841#-AA-2	QUIKRETE COMPANIES INC (THE) 7.020% 09/1		09/12/2008	SINKING FUND REDEMPTION		5,714,286	5,714,286	5,714,286	5,714,286						5,714,286				368,550	09/12/2012	2
74913G-AN-5	QWEST CORPORATION FLOAT 6/15/2013		09/09/2008	FIRST BOSTON CORPORATION		16,200,000	17,500,000	18,636,888	18,595,479		(193,936)		(193,936)		18,401,543		(2,201,543)	(2,201,543)	863,180	06/15/2013	2FE
74913G-AT-2	QWEST CORP 6.5% 06/01/17		08/12/2008	DEUTSCHE BANK (U K)		3,350,000	4,000,000	3,812,500	3,813,675		8,876		8,876		3,822,551		(472,551)	(472,551)	183,444	06/01/2017	2FE
74922R-AH-3	RALI 2006-QS18 2A1		09/25/2008	MBS PAYDOWN		1,028,960	1,028,960	1,012,882	1,025,126		3,833		3,833		1,028,960				23,640	09/25/2017	1FE
749248-AF-7	RASC 2002-KS6 AI5		09/01/2008	MBS PAYDOWN		1,248,821	1,248,821	1,246,480	1,248,472		350		350		1,248,821				45,619	06/01/2009	1FE
74956E-B@-6	RH DONNELLEY INC TERM LOAN D		08/16/2008	VARIOUS		20,454,885	20,448,199	20,463,425	20,456,340		(1,455)		(1,455)		20,454,885				342,826	06/30/2011	3FE
74956E-D*-6	RH DONNELLEY INC TERM LN D		08/16/2008	WSO CONVERT		1,211,730	1,232,869	1,204,554	1,207,502		4,228		4,228		1,211,730				223,882	09/30/2011	3FE
74957E-AP-2	RFMSI 2006-S5 A14		09/01/2008	MBS PAYDOWN		965,350	965,350	964,144			82		82		965,350				28,019	10/01/2012	1FE
74957V-AJ-8	RFMSI 2006-S6 A9		09/01/2008	MBS PAYDOWN		472,313	472,313	472,313	472,313						472,313				18,449	02/01/2011	1FE
74957V-AM-1	RFMSI 2006-S6 A12		09/01/2008	MBS PAYDOWN		1,607,647	1,607,647	1,610,536	1,606,078		1,569		1,569		1,607,647				62,137	05/01/2011	1FE
749580-AB-2	RFMSI 2007-S5 A2		09/01/2008	MBS PAYDOWN		2,464,307	2,464,307	2,472,682	2,462,430		1,877		1,877		2,464,307				98,207	04/01/2019	1FE
74958D-AA-6	RFMSI 2006-S10 1A1		09/01/2008	MBS PAYDOWN		4,759,826	4,759,826	4,758,338	4,759,248		578		578		4,759,826				179,711	08/01/2013	1FE
74958D-AH-1	RFMSI 2006-S10 2A1		09/01/2008	MBS PAYDOWN		3,856,354	3,856,354	3,850,931	3,855,294		1,060		1,060		3,856,354				140,942	07/01/2017	1FE
74958E-AC-0	RFMSI 2006-S12 2A2		09/01/2008	MBS PAYDOWN		515,962	515,962	514,390	515,775		188		188		515,962				19,448	02/01/2011	1FE
74958F-AA-1	RFMSI 2006-S11 A1		09/01/2008	MBS PAYDOWN		2,276,019	2,276,019	2,274,241	2,275,881		139		139		2,276,019				89,622	05/01/2015	1FE
74989@-AB-4	RENTAL SERVICE CORP 2ND LIEN TL		08/16/2008	WSO CONVERT		19,972,084	19,896,018	19,992,016	19,981,065		(8,981)		(8,981)		19,972,084				1,177,778	11/29/2013	4FE
750754-AB-9	RAILL 1 A2		07/15/2008	MBS PAYDOWN		1,051,247	1,051,247	1,044,381	1,048,264		2,983		2,983		1,051,247				56,176	01/15/2013	1FE
76074#-AA-5	WAL-MART STORES INC		09/01/2008	VARIOUS		176,068	176,068	176,068	176,068						176,068				9,555	01/01/2010	1
760985-L6-6	RAMP 2003-RS11 AI6B		09/01/2008	MBS PAYDOWN		176,813	176,813	179,189	177,186		(373)		(373)		176,813				6,642	07/01/2011	1FE
760985-M8-1	RAMP 2004-RS1 AI6B		09/01/2008	MBS PAYDOWN		239,966	239,966	239,962	239,964		2		2		239,966				9,111	08/01/2011	1FE
760985-ST-9	RAMP 2003-RS2 AI6		09/01/2008	MBS PAYDOWN		588,393	588,393	587,840	588,346		47		47		588,393				17,245	05/01/2009	1FE
760985-VL-2	RFSC 2003-RM2 AIII		09/01/2008	MBS PAYDOWN		27,826	27,826	27,809	27,825		1		1		27,826				1,166	07/01/2015	1FE
760985-XJ-5	RAMP 2003-RS6 AI4		09/01/2008	MBS PAYDOWN		200,528	200,528	202,157	200,528						200,528				5,777	05/01/2009	1FE
76110G-7Z-8	RALI 2003-QS6 A14		09/25/2008	MBS PAYDOWN		77,735	77,735	77,711	77,571		164		164		77,735				1,966	11/25/2014	1FE
76110H-2Z-1	RALI 2005-QS5 A3		09/01/2008	MBS PAYDOWN		61,226	61,226	61,011	61,202		25		25		61,226				2,240	08/01/2020	1FE
76110H-4F-3	RALI 2005-QA4 A12		09/01/2008	MBS PAYDOWN		89,240	89,240	88,961	89,171		69		69		89,240				3,370	02/01/2017	1FE
76110H-EM-7	RALI 2003-QS11 A5		09/25/2008	MBS PAYDOWN		128,593	128,593	128,593	128,593						128,593				2,963	10/25/2016	1FE
76110H-FX-2	RALI 2003-QS13 A5		09/25/2008	MBS PAYDOWN		278,281	278,281	277,510	277,720		561		561		278,281				6,642	07/25/2020	1FE
76110H-KJ-7	RALI 2003-QS19 A1		09/01/2008	MBS PAYDOWN		237,707	237,707	236,408	237,589		118		118		237,707				8,712	05/01/2017	1FE
76110H-NA-3	RALI 2003-QS22 A6		09/25/2008	MBS PAYDOWN		236,020	236,020	235,946	235,580		440		440		236,020				5,550	06/25/2018	1FE
76110H-QH-5	RALI 2004-QS2 AI2		09/25/2008	MBS PAYDOWN		47,449	47,449	47,501	47,483		(34)		(34)		47,449				1,186	09/25/2017	1FE
76110H-SA-8	RALI 2004-QS4 A6		09/25/2008	MBS PAYDOWN		275,306	275,306	275,306	275,306						275,306				6,433	06/25/2018	1FE
76110H-T4-1	RALI 2005-QR1 A		09/01/2008	MBS PAYDOWN		1,393,812	1,393,812	1,421,382	1,395,761		(1,949)		(1,949)		1,393,812				55,738	10/01/2018	1FE
76110W-E5-1	RASC 2004-KS9 AI4		09/01/2008	MBS PAYDOWN		789,745	789,745	789,579	789,739		6		6		789,745				24,759	04/01/2010	2FE
76110W-E9-3	RASC 2004-KS9 AII2		09/25/2008	MBS PAYDOWN		395,540	395,540	395,540	395,540						395,540				8,694	12/25/2008	3FE
76110W-MZ-6	RASC 2002-KS1 AIIB		09/25/2008	MBS PAYDOWN		35,501	35,501	35,563	35,501						35,501				808	09/25/2008	1FE
76110W-PC-4	RASC 2002-KS4 AI5		09/01/2008	MBS PAYDOWN		538,180	538,180	540,626	538,358		(178)		(178)		538,180				22,005	05/01/2009	1FE
76110W-PD-2	RASC 2002-KS4 AI6		09/01/2008	MBS PAYDOWN		109,027	109,027	108,998	109,024		2		2		109,027				4,059	05/01/2009	1FE
76110W-RV-0	RASC 2003-KS4 MI1		09/01/2008	MBS PAYDOWN		91,685	91,685	91,652	91,746		(61)		(61)		91,685				2,829	11/01/2010	1FE
76110W-TC-0	RASC 2003-KS7 MI2		09/01/2008	MBS PAYDOWN		53,755	53,755	53,319	53,726		29		29		53,755				2,119	08/01/2011	1FE
76110W-VN-3	RASC 2003-KS11 AI4		09/01/2008	MBS PAYDOWN		220,073	220,073	216,858	219,527		546		546		220,073				6,556	09/01/2009	1FE
76110W-WP-7	RASC 2004-KS2 M22		07/25/2008	MBS PAYDOWN		21,891	21,891	21,891	21,891						21,891				593	09/25/2008	1FE
761118-JJ-8	RALI 2005-QS14 3A1		09/01/2008	MBS PAYDOWN		1,718,079	1,718,079	1,721,703	1,718,141		(62)		(62)		1,718,079				69,078	05/01/2021	1FE
761118-VA-3	RALI 2006-QS2 2A1		09/01/2008	MBS PAYDOWN		1,994,345	1,994,345	1,986,087	1,993,221		1,124		1,124		1,994,345				72,105	01/01/2017	1FE
76111J-3J-1	RFMSI 2003-S7 A16		09/25/2008	MBS PAYDOWN		255,672	255,672	255,832	255,718		(46)		(46)		255,672				5,708	12/25/2018	1FE
76111X-CG-6	RFMSI 2003-S19 A2		09/25/2008	MBS PAYDOWN		1,721,079	1,721,079	1,725,113	1,724,339		(3,260)		(3,260)		1,721,079				39,404	11/25/2015	1FE
76111X-E3-3	RFMSI 2005-S9 A3		09/01/2008	MBS PAYDOWN		1,493,689	1,493,689	1,501,158	1,494,436		(747)		(747)		1,493,689				57,349	07/01/2014	1FE
76111X-KW-2	RFMSI 2004-SR1 A1		09/01/2008	MBS PAYDOWN		1,595,365	1,595,365	1,589,133	1,593,703		1,661		1,661		1,595,365				59,237	07/01/2010	1FE
76111X-P5-6	RFMSI 2006-S3 A7		09/01/2008	MBS PAYDOWN		1,145,139	1,145,139	1,144,065			73		73		1,145,139				29,878	04/01/2016	1FE
76111X-TB-9	RFMSI 2005-SA1 1A1		09/01/2008	MBS PAYDOWN		1,962,625	1,962,625	1,960,478	1,960,130		2,494		2,494		1,962,625				81,884	09/01/2016	1FE
76111X-XR-9	RFMSI 2005-S6 A8		09/01/2008	MBS PAYDOWN		331,674	331,674	320,040	331,770		(96)		(96)		331,674				11,569	04/01/2026	1FE
76112B-NN-6	GMACM 2005-AA1 2A1		09/01/2008	MBS PAYDOWN		721,222	721,222	723,053	721,271		(49)		(49)		721,222				25,483	04/01/2017	1FE
762009-AR-9	RFMSI 2007-S6 1A16		09/01/2008	MBS PAYDOWN		580,461	580,461	580,461							580,461				16,966	04/01/2015	1FE
774477-B*-3	ROCKWOOD - TR E		08/16/2008	VARIOUS		19,034,761	19,034,761	18,962,155	16,975,000		72,607		72,607		19,034,761				682,971	07/30/2012	3FE
783766-QB-7	RYMS 1994-1 B		09/01/2008	VARIOUS		17,898	17,898	16,656	17,863		35		35		17,898				577	04/01/2030	1FE
784420-AB-7	SLCLT 2005-1 A2		07/29/2008	MERRILL LYNCH		1,926,250	2,000,000	1,922,500							1,922,500		3,750	3,750	11,941	11/15/2021	1FE
78442F-CU-0	SLM CORP 5.58688% 7/25/2008		07/25/2008	MATURITY		23,600,000	23,600,000	23,668,912	23,636,227		(36,227)		(36,227)		23,600,000				717,249	07/25/2008	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78442G-GM-2	SLMA 2003-4 B		09/15/2008	MBS PAYDOWN		235,154	235,154	240,224	235,236		(82)		(82)		235,154				7,440	03/15/2021	1FE
78442G-HK-5	SLMA 2003-7 B		09/15/2008	MBS PAYDOWN		265,899	265,899	270,968	267,376		(1,477)		(1,477)		265,899				8,252	03/15/2021	1FE
78442G-HP-4	SLMA 2003-8 A4		09/15/2008	MBS PAYDOWN		342,010	342,010	333,940			132		132		342,010				2,573	09/15/2010	1FE
78442G-RM-0	SLMA 2006-1 A3		07/25/2008	MBS PAYDOWN		60,978	60,978	61,039	60,978						60,978				1,774	10/25/2010	1FE
78442G-SG-2	SLMA 2006-4 A2		07/25/2008	MBS PAYDOWN		21,111	21,111	21,114	21,179		(68)		(68)		21,111				608	04/25/2013	1FE
78443C-AA-2	SLMA 2002-A A1		09/15/2008	MBS PAYDOWN		1,086,495	1,086,495	1,075,630			2,716		2,716		1,086,495				8,037	03/15/2009	1FE
78443C-AG-9	SLMA 2003-A B		09/15/2008	MBS PAYDOWN		153,399	153,399	155,138	153,529		(130)		(130)		153,399				4,185	06/15/2017	1FE
78443C-AY-0	SLMA 2003-C A1		09/15/2008	MBS PAYDOWN		1,111,677	1,111,677	1,074,576			10,999		10,999		1,111,677				16,232	03/15/2010	1FE
78443C-BF-0	SLMA 2004-A A1		09/15/2008	MBS PAYDOWN		4,217,482	4,217,482	4,189,857	4,191,989		25,492		25,492		4,217,482				114,571	06/15/2010	1FE
78443C-BS-2	SLMA 2005-A A1		09/15/2008	MBS PAYDOWN		14,733,574	14,733,574	14,508,758			61,356		61,356		14,733,574				157,072	09/15/2011	1FE
78444L-AA-1	SLCLT 2008-1 A1		09/15/2008	MBS PAYDOWN		523,495	523,495	521,696			795		795		523,495				4,468	03/15/2010	1FE
78458@-9K-9	SMS INDUSTRIES		07/03/2008	NOT AVAILABLE		20,148,932	22,207,941	7,966,632							7,966,632		12,182,299	12,182,299		12/31/2009	4Z
78466C-A*-7	SS&C TECHNOLOGIES INC. BL (USD$ CAD TRAN		09/30/2008	VARIOUS		14,506,647	14,502,027	14,509,007	14,142,581		(794)		(794)		14,506,647				417,540	11/23/2012	3FE
78487@-AC-2	SWB 1998-1 AV		09/15/2008	MBS PAYDOWN		83,190	83,190	83,190	83,190						83,190				2,036	03/15/2018	1FE
78487Q-AA-8	SVOVM 2003-AA A		09/01/2008	MBS PAYDOWN		199,208	199,208	199,182	199,203		4		4		199,208				5,137	08/01/2013	1FE
78487Q-AC-4	SVOVM 2003-AA C		09/01/2008	MBS PAYDOWN		79,683	79,683	79,672	79,682		2		2		79,683				2,585	08/01/2013	1FE
79548K-WA-2	SBM7 1997-LB4 M3		08/25/2008	MBS PAYDOWN		60,525	60,525	59,097	60,859		(334)		(334)		60,525				1,641	08/25/2008	1FE
79970#-AA-4	NATIONAL COOPERATIVE BANK DEVELOPMENT CO		09/01/2008	SINKING FUND REDEMPTION		1,396	1,396	1,396	1,396						1,396				65	07/01/2019	4
80466#-AA-3	SAVAGE PROPERTIES LLC (WALGREEN) 6.980%		09/15/2008	SINKING FUND REDEMPTION		22,142	22,142	24,116	22,250		(108)		(108)		22,142				1,031	05/15/2019	1
805564-DU-2	SAST 1999-2 MF2		09/01/2008	MBS PAYDOWN		146,934	146,934	146,908	146,934						146,934				6,075	09/01/2008	1FE
805564-EL-1	SAST 1999-3 BF1		09/01/2008	MBS PAYDOWN		844,785	844,785	841,567	844,785						844,785				53,664	09/01/2008	2FE
805564-FJ-5	SAST 2000-1 MF1		08/21/2008	PRIOR YEAR INCOME															6,924	06/01/2008	1FE
805564-FZ-9	SAST 2000-2 MF1		09/01/2008	MBS PAYDOWN		424,533	424,533	424,532	424,533						424,533				23,440	09/01/2008	1FE
805564-GS-4	SAST 2000-3 MF1		09/01/2008	MBS PAYDOWN		128,917	128,917	128,917	128,917						128,917				6,899	09/01/2008	1FE
805564-HY-0	SAST 2001-1 MF1		09/01/2008	MBS PAYDOWN		419,121	419,121	419,107	419,121						419,121				18,913	09/01/2008	1FE
805564-KR-1	SAST 2002-1 AF6		09/01/2008	MBS PAYDOWN		244,279	244,279	244,279	244,279						244,279				9,105	09/01/2008	1FE
805564-LU-3	SAST 2002-2 AF5		09/01/2008	MBS PAYDOWN		43,238	43,238	43,221	43,238						43,238				1,714	09/01/2008	1FE
805564-ML-2	SAST 2002-3 M2		09/25/2008	MBS PAYDOWN		57,919	57,919	57,919	57,919						57,919				2,282	09/25/2008	3FE
805564-NB-3	SAST 2003-1 M1		09/25/2008	MBS PAYDOWN		819,205	819,205	823,973	820,705		(1,500)		(1,500)		819,205				19,692	11/25/2008	1FE
805564-NR-8	SAST 2003-2 M1		09/25/2008	MBS PAYDOWN		1,026,768	1,026,768	1,031,822	1,029,015		(2,247)		(2,247)		1,026,768				26,914	10/25/2008	1FE
805564-PZ-8	SAST 2004-2 AF5		09/01/2008	MBS PAYDOWN		45,740	45,740	45,025	45,645		95		95		45,740				1,572	03/01/2013	1FE
80852#-AF-4	SCHWAN FOOD CO 4.900% 05/13/15		08/11/2008	Prepaid		37,500,000	37,500,000	37,500,000	37,500,000						37,500,000				1,367,917	05/13/2015	3
80909@-AB-8	SCITOR CORPORATION TERM LOAN B L+425 DUE		09/30/2008	VARIOUS		9,876,459	9,962,500	9,863,037	9,842,552		9,120		9,120		9,876,459				441,677	09/26/2014	5
816196-A*-0	SELECT MEDICAL CORP BL TL		09/30/2008	VARIOUS		4,605,634	5,011,543	4,564,492	801,460		37,809		37,809		4,605,634				44,395	02/24/2012	3FE
81683R-A#-1	SEMINOLE TRIBE OF FLORIDA B-3 TERM LOAN		09/30/2008	VARIOUS		11,102,549	11,169,696	11,090,094	9,908,120		10,999		10,999		11,102,549				417,092	03/05/2014	2FE
81683R-A@-3	SEMINOLE TRIBE OF FLORIDA B-2 TERM LOAN		09/30/2008	VARIOUS		10,956,827	11,027,440	10,948,667	10,089,849		6,679		6,679		10,956,827				120,452	03/05/2014	2FE
81683R-B*-4	SEMINOLE TRIBE OF FLORIDA B-1 TERM LOAN		09/30/2008	VARIOUS		5,402,507	5,434,718	5,400,199	2,805,357		1,992		1,992		5,402,507				103,331	03/05/2014	2FE
81725@-AA-0	SENSATA TECHNOLOGIES BL USD TERM LOAN		09/30/2008	VARIOUS		20,611,607	20,632,500	20,608,168	20,556,333		2,829		2,829		20,611,607				1,251,856	04/29/2013	4FE
81741#-AA-8	NATIONAL COOPERATIVE BANK DEVELOPMENT		09/01/2008	SINKING FUND REDEMPTION		5,254	5,254	5,254	5,254						5,254				227	11/01/2018	4
817492-A*-2	SERENA SOFTWARE INC BL TL B		08/16/2008	WSO CONVERT		16,074,037	16,000,000	16,112,000	16,084,158		(10,120)		(10,120)		16,074,037				775,851	03/11/2013	4FE
81760N-AE-9	SERVICEMASTER CO 10 3/4 07/15		09/23/2008	VARIOUS		7,955,000	11,000,000	11,000,000							11,000,000		(3,045,000)	(3,045,000)	140,049	07/15/2015	4FE
81775#-AA-7	SES GLOBAL AMERICAS HOLDINGS 5.290% 10/0		09/30/2008	SINKING FUND REDEMPTION		5,714,286	5,714,286	5,714,286	5,714,286						5,714,286				302,286	09/30/2013	2
81883@-AA-8	SHADY HILLS POWER COMPANY, LLC BL FRN 4/		09/30/2008	VARIOUS		97,307,733	97,307,733	97,307,733	96,257,822						97,307,733				2,127,750	04/30/2024	2Z
82650Y-AC-0	SRFC 2003-2A C		07/15/2008	MBS PAYDOWN		378,008	378,008	377,946	378,325		(318)		(318)		378,008				8,533	05/15/2012	1FE
82650Y-AD-8	SRFC 2003-2A D		07/15/2008	MBS PAYDOWN		298,626	298,626	298,527	298,934		(307)		(307)		298,626				8,449	05/15/2012	1FE
828806-AC-3	SIMON PROPERTY GROUP LP		09/22/2008	DEUTSCHE BANK (U K)		9,912,500	10,000,000	9,619,700	9,857,959		95,693		95,693		9,953,651		(41,151)	(41,151)	432,292	01/30/2009	1FE
828807-BT-3	SIMON PROPERTY GROUP LP 6.1% 5/1/2016		09/25/2008	Internal Asset Transfers At Book		19,991,663	20,000,000	19,990,400	19,991,043		620		620		19,991,663				1,098,000	05/01/2016	1FE
832248-AF-5	SMITHFIELD FOODS INC		09/02/2008	MORGAN J P SEC INC.		5,025,000	5,000,000	5,330,000	5,144,087		(52,819)		(52,819)		5,091,268		(66,268)	(66,268)	355,556	10/15/2009	3FE
832248-AM-0	SMITHFIELD FOODS INC		09/08/2008	VARIOUS		3,764,375	4,000,000	4,042,625	4,029,868		(5,239)		(5,239)		4,024,628		(260,253)	(260,253)	309,361	08/01/2011	3FE
83611P-BP-5	SVHE 2005-CTX1 A2		08/01/2008	MBS PAYDOWN		972,744	972,744	972,744	972,744						972,744				33,579	08/01/2008	1FE
83611P-BQ-3	SVHE 2005-CTX1 A3		09/01/2008	MBS PAYDOWN		3,532,326	3,532,326	3,532,326	3,532,326						3,532,326				138,214	05/01/2009	1FE
841281-AA-6	SCL 1999-CTL1 A		09/02/2008	MBS PAYDOWN		174,637	174,637	175,507	174,692		(55)		(55)		174,637				8,414	09/02/2014	1FE
84474Y-AA-4	SOUTHWEST AIRLINES CO 6.15% 8/1/2022		09/30/2008	VARIOUS		4,671,701	4,913,386	4,913,386	4,913,386						4,913,386		(241,685)	(241,685)	283,163	02/21/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
84474Y-AB-2	SOUTHWEST AIRLINES CO 6.65% 8/1/2022		08/01/2008	SINKING FUND REDEMPTION		79,677	79,677	79,677	79,677						79,677				4,386	08/01/2022	2FE
84522#-AA-7	SOUTHWEST SPORTS GROUP LLC BL TL B		08/16/2008	WSO CONVERT		17,029,974	17,000,000	17,062,632	17,037,939		(7,965)		(7,965)		17,029,974				338,322	12/22/2010	4
84522U-AB-2	SOUTHWEST SPORTS GROUP LLC BL TL B (ADD		08/16/2008	WSO CONVERT		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				410,181	12/22/2010	4
84901#-AA-8	PORTLAND GENERAL ELECTRIC - SPOKANE ENER		09/30/2008	VARIOUS		33,047	33,047	37,036	33,449		(402)		(402)		33,047				1,615	01/30/2015	2
849990-AF-3	SUNGARD DATA SYSTEMS REVOLVER		09/29/2008	VARIOUS		10,838,750	18,232,500	10,660,644	2,246		178,106		178,106		10,838,750				96,173	08/11/2011	3FE
85746*-CL-2	BP AMOCO CORPORATION 7.430% 03/29/20		09/29/2008	SINKING FUND REDEMPTION		211,611	211,611	211,611	211,611						211,611				15,722	03/29/2020	1
85746*-CM-0	BP AMOCO CORPORATION 7.430% 09/29/11		09/29/2008	SINKING FUND REDEMPTION		1,458,935	1,458,935	1,458,935	1,458,935						1,458,935				108,399	09/29/2011	1
85746*-CN-8	BP AMOCO CORPORATION 7.430% 09/29/11		09/29/2008	SINKING FUND REDEMPTION		132,365	132,365	132,365	132,365						132,365				9,835	09/29/2011	1
85746*-CX-6	BP AMOCO CORPORATION 7.700% 03/29/20		09/29/2008	SINKING FUND REDEMPTION		37,531	37,531	37,531	37,531						37,531				2,890	03/29/2020	1
857689-AT-0	STATION CASINOS		09/05/2008	VARIOUS		3,918,603	7,900,000	4,484,103	4,489,627		(5,524)		(5,524)		4,484,103		(565,500)	(565,500)	490,122	03/01/2016	5FE
857689-AV-5	STATION CASINOS		07/11/2008	MERRILL LYNCH		5,372,500	7,000,000	6,972,436	6,983,873		1,836		1,836		6,985,708		(1,613,208)	(1,613,208)	332,500	04/01/2012	4FE
863572-PW-7	LLL 1997-LLI D		09/10/2008	MBS PAYDOWN		1,137,762	1,137,762	1,141,351	1,136,339		1,423		1,423		1,137,762				54,219	04/10/2012	1FE
86358H-SU-4	SAMI 2003-CL1 1F2		09/25/2008	MBS PAYDOWN		62,557	62,557	62,577	62,557						62,557				1,392	11/25/2013	1FE
86358R-P2-7	ARC 2002-BC3 M2		08/25/2008	MBS PAYDOWN		9,341	9,341	9,341	9,341						9,341				260	06/25/2032	4FE
86359A-3X-9	SASC 2003-30 1A1		09/01/2008	MBS PAYDOWN		418,185	418,185	412,305	417,991		195		195		418,185				14,764	04/01/2023	1FE
86359B-ND-9	WFHET 2004-1 M1		09/25/2008	MBS PAYDOWN		590,635	590,635	590,635	590,635						590,635				13,941	02/25/2009	1FE
86359B-T4-3	SASC 2004-23XS 1A2A		09/01/2008	MBS PAYDOWN		2,692,173	2,692,173	2,691,752	2,693,099		(926)		(926)		2,692,173				78,144	09/01/2008	1FE
86359D-LJ-4	SASC 2005-WF3 A2		09/25/2008	MBS PAYDOWN		3,111,751	3,111,751	3,116,735	3,111,751						3,111,751				67,028	02/25/2013	1FE
86359D-SK-4	SASC 2005-17 4A1		09/01/2008	MBS PAYDOWN		491,097	491,097	485,553	491,003		94		94		491,097				18,746	06/01/2020	1FE
867363-A*-4	SUNGARD DATA SYSTEMS INC BL TL B		09/30/2008	VARIOUS		75,004,812	74,749,060	75,148,753	74,851,087		(36,953)		(36,953)		75,004,812				3,101,914	02/11/2013	3
87264M-AB-5	TRW AUTO 7.25% 3/15/2017		09/08/2008	MORGAN STANLEY & CO. INC		1,760,000	2,000,000	1,962,820	1,964,738		1,901		1,901		1,966,639		(206,639)	(206,639)	143,389	03/15/2017	3FE
87266@-AA-2	TPC FUNDING LLC 7.730% 07/31/15		07/31/2008	SINKING FUND REDEMPTION		125,239	125,239	142,046	126,928		(1,689)		(1,689)		125,239				9,681	07/31/2015	2
87277#-AA-7	TPC UNIVERSITY L.C. (FBI MANASSAS) 5.860		09/01/2008	SINKING FUND REDEMPTION		222,414	222,414	222,414	221,549						222,414				8,368	12/01/2022	1
87277*-AA-1	TM 1505, LLC (DNI/CIA) 5.350% 04/05/23		09/05/2008	SINKING FUND REDEMPTION		197,475	197,475	197,475	177,869						197,475				6,763	04/05/2023	1
87278#-AA-6	TPF II LC, LLC FRN 10/15/2014 TERM LOAN		09/30/2008	VARIOUS		19,529,973	19,650,937	19,504,777	18,115,576		21,546		21,546		19,529,973				600,886	10/15/2014	3FE
87305N-AV-0	TTX CO TRUST 2004 A1 CB 5.453% 1/22/22		07/01/2008	SINKING FUND REDEMPTION		10,709	10,709	10,709	10,709						10,709				584	01/02/2022	1
87305N-AW-8	TTX CO TRUST 2004 A2 5.503% 01/03/22		07/01/2008	SINKING FUND REDEMPTION		31,009	31,009	31,009	31,009						31,009				1,706	01/02/2022	1
87531@-AA-1	TAMPICO BEVERAGES, INC. SENIOR SUBORDINA		07/24/2008	Prepaid		7,962,121	7,962,121	7,962,121	7,962,121						7,962,121				654,221	06/30/2011	5
87531@-AB-9	TAMPICO BEVERAGES SERIES C SENIOR SUBORD		07/24/2008	Prepaid		4,537,879	4,537,879	4,537,879	4,537,879						4,537,879				372,862	10/06/2014	5
87612E-AC-0	TARGET CORP NT		09/19/2008	BANK OF AMERICA		5,147,050	5,000,000	5,555,150	5,282,647		(64,706)		(64,706)		5,217,941		(70,891)	(70,891)	378,354	01/15/2011	1FE
87612E-AU-0	TARGET CORP 7% 1/15/2038		09/24/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		1,973,480	2,000,000	2,025,280			(37)		(37)		2,025,243		(51,763)	(51,763)	28,778	01/15/2038	1FE
878048-AE-7	TBW 2006-2 1A5		09/01/2008	MBS PAYDOWN		53,810	53,810	53,448	53,791		19		19		53,810				2,159	11/01/2018	1FE
87952V-AA-4	TELESAT CANADA/TELESAT L 11% 11/1/2015		09/22/2008	MORGAN STANLEY & CO. INC		4,500,000	5,000,000	5,000,000							5,000,000		(500,000)	(500,000)	129,861	11/01/2015	5FE
88031@-AA-4	TENASKA FRONTIER PARTNERS		08/16/2008	WSO CONVERT		33,541,437	33,658,730	33,473,606	33,533,746		7,691		7,691		33,541,437				938,133	02/22/2018	2
88033*-AA-4	TENASKA MARKETING VENTURES FRN 04/20/11		09/30/2008	VARIOUS		106,023,773	152,547,700	106,023,670	3,088,361		41		41		106,023,773				449,835	04/20/2011	2Z
880779-AU-7	TEREX CORP 8% 11/15/2017		09/10/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		1,965,000	2,000,000	2,000,000	2,000,000						2,000,000		(35,000)	(35,000)	134,222	11/15/2017	4FE
88233#-AA-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2008	VARIOUS		26,061,846	27,042,902	26,017,772	9,925,676		43,523		43,523		26,061,846				776,563	10/10/2014	3
88355@-AL-8	THERMO COGENERATION PARTNERSHIP LP BL FR		09/30/2008	VARIOUS		24,690,182	24,860,627	24,686,745			3,436		3,436		24,690,182				12,293	06/30/2019	2Z
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B		09/30/2008	VARIOUS		14,812,500	14,812,500	14,812,500	14,775,000						14,812,500				446,481	10/06/2013	4
88731E-AF-7	TIME WARNER ENTMT CO LP SR DEB		07/10/2008	MORGAN J P SEC INC.		1,083,300	1,000,000	1,081,137	1,066,743		(1,295)		(1,295)		1,065,447		17,853	17,853	69,792	03/15/2023	2FE
88732J-A*-9	TIME WARNER CABLE INC BL FRN 2/24/2011		08/16/2008	WSO CONVERT		52,137,884	52,175,000	52,117,272	52,128,705		9,179		9,179		52,137,884				1,181,671	02/24/2011	4FE
888990-AE-8	TPF GENERATION HOLDINGS LLC TERM LOAN FR		09/30/2008	VARIOUS		19,233,092	19,233,092	19,233,092	18,574,733						19,233,092				890,304	01/17/2014	3FE
891160-BB-8	TORONTO DOMINION BK ONT SUB NT		08/15/2008	MATURITY		5,000,000	5,000,000	5,683,650	5,086,615		(86,615)		(86,615)		5,000,000				325,000	08/15/2008	1FE
89233P-SK-3	TOYOTA MOTOR CR CORP SR NT		09/30/2008	SINKING FUND REDEMPTION		7,500,005	7,500,005	7,500,005	7,500,005						7,500,005				421,809	03/30/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
893647-A#-4	TRANSDIGM INC BL TERM LOAN		08/16/2008	WSO CONVERT		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				516,836	06/24/2013	3FE
89655V-AA-0	TRL 2003-1A A		09/12/2008	MBS PAYDOWN		217,475	217,475	217,345	217,345						217,345		130	130	8,172	10/12/2022	1FE
90357#-AA-4	DETROIT EDISON COMPANYUS BANK TRUST		07/02/2008	SINKING FUND REDEMPTION		3,883,491	3,883,491	3,883,491	3,883,491						3,883,491				189,891	01/02/2015	2
90360*-AA-3	ENERGY INVESTOR FUND (EIF) TERM LOAN		09/30/2008	VARIOUS		1,400,858	1,476,017	1,387,346	1,388,873		8,488		8,488		1,400,858				74,446	04/11/2014	3FE
907833-AJ-6	UNION PACIFIC RR CO 2000-1 2000-1		07/14/2008	SINKING FUND REDEMPTION		580,180	580,180	581,766	580,203		(22)		(22)		580,180				46,414	01/10/2021	1FE
908584-DK-8	UNION TANK CAR CO NT		07/08/2008	BANK OF AMERICA		20,500,000	20,000,000	20,000,000	20,000,000						20,000,000		500,000	500,000	910,556	06/01/2009	1FE
91137*-AD-7	UNITED RENTALS (NORTH AMERICA), INC. TER		06/30/2008	SINKING FUND REDEMPTION		(37,164)	(37,164)	(16,591)	8,404,566		(10,650)		(10,650)		8,393,917				239,670	02/14/2011	3FE
911990-AD-1	US AIRWAYS GROUP INC BL TL B		09/10/2008	VARIOUS		4,861,560	5,800,000	5,784,631	2,892,124		1,139		1,139		5,786,903		(925,342)	(925,342)	121,171	03/23/2014	4FE
91274#-AF-1	UNION PACIFIC RAILROAD SERIES II EQUIPME		07/01/2008	SINKING FUND REDEMPTION		5,880	5,880	5,880	5,880						5,880				227	07/01/2011	1
91274#-AG-9	UNION PACIFIC RAILROAD SERIES II EQUIPME		07/01/2008	SINKING FUND REDEMPTION		11,760	11,760	11,760	11,760						11,760				454	07/01/2011	1
91324P-BH-4	UNITEDHEALTH GROUP INC 4.875% 2/15/2013		09/18/2008	MERRILL LYNCH		2,925,570	3,000,000	2,990,850			1,195		1,195		2,992,045		(66,475)	(66,475)	91,812	02/15/2013	2FE
914906-A#-9	UNIVISION COMMUNICATIONS INC FIRST LIEN		08/16/2008	VARIOUS		16,144,710	22,157,269	21,857,269	40,121,627		26,018		26,018		16,122,031		(2,355,245)	(2,355,245)	1,600,112	09/29/2014	4FE
914906-A@-1	UNIVISION COMMUNICATIONS INC DELAYED DRA		09/30/2008	VARIOUS		3,314,834	3,684,563	3,684,563	1,154,362						3,684,563		(369,729)	(369,729)	41,532	09/29/2014	4
91830#-AA-9	VENETIAN MACAO US FINANCE COMPANY FUNDED		08/16/2008	VARIOUS		14,974,954	15,025,451	14,987,080	14,989,205		4,189		4,189		14,993,393		(18,439)	(18,439)	475,013	05/27/2013	4FE
91830#-AB-7	VENETIAN MACAO US FINANCE COMPANY DELAYE		08/16/2008	VARIOUS		8,416,108	8,503,720	8,407,010	8,413,802		12,742		12,742		8,426,543		(10,436)	(10,436)	266,940	05/28/2012	4FE
918866-A@-3	VALASSIS COMMUNICATIONS INC TL B		09/30/2008	VARIOUS		4,420,049	4,461,062	4,410,681	3,290,790		8,009		8,009		4,420,049				105,782	03/02/2014	3
918990-AN-2	VENETIAN MACAO US FINANCE COMPANY NEW PR		08/16/2008	WSO CONVERT		455,684	470,829	452,732	453,704		1,980		1,980		455,684				14,318	05/26/2013	4FE
921796-FJ-2	VMF 1998-C 2B2		09/07/2008	MBS PAYDOWN		91,901	91,901	86,617	90,986		916		916		91,901				2,655	09/07/2008	2FE
921796-KY-3	VMF 2001-A M1		09/01/2008	MBS PAYDOWN		70,284	70,284	70,265	70,283		2		2		70,284				3,624	02/01/2014	1FE
921796-LG-1	VMF 2001-B M1		09/01/2008	MBS PAYDOWN		62,894	62,894	62,894	62,894						62,894				2,952	10/01/2013	1FE
92217@-AA-2	VARIABLE FUNDING TRUST 2008-1 FRN 05/09/		09/24/2008	Prepaid		143,481,226	143,481,226	143,481,226							143,481,226				1,105,691	05/09/2013	1FE
92343V-AJ-3	VERIZON COMMUNICATIONS 4.35% 2/15/2013		09/18/2008	FIRST BOSTON CORPORATION		16,868,250	17,500,000	17,451,700			5,316		5,316		17,457,016		(588,766)	(588,766)	467,323	02/15/2013	1FE
92826#-AB-1	VISA LAND DEVELOPMENT II LP 7.830% 09/15		09/15/2008	SINKING FUND REDEMPTION		562,756	562,756	562,756	562,756						562,756				29,392	09/15/2015	1
92869#-AA-1	COMPAGNIE GENERALE DE GEOPHYSIQUE TERM L		09/30/2008	VARIOUS		35,500,000	35,500,000	35,500,000	35,400,000						35,500,000				853,667	01/12/2014	3FE
92873@-AA-7	VOLUME SERVICES AMERICA INC (CENTERPLATE		08/16/2008	VARIOUS		3,590,090	3,581,090	3,581,090	3,581,090						3,581,090		9,000	9,000	156,139	10/01/2010	4FE
92873@-AB-5	VOLUME SERVICES AMERICA (CENTERPLATE) IN		09/22/2008	VARIOUS		4,127,377	4,632,558	4,125,122	525,403		2,255		2,255		4,127,377				265,052	04/01/2010	4FE
928990-AK-6	WAVE DIVISION HOLDINGS DELAYED DRAW TL		08/16/2008	WSO CONVERT		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				36,417	07/04/2014	4Z
92907T-B*-7	VOUGHT AIRCRAFT INDUSTRIES, INC. TERM LO		08/16/2008	WSO CONVERT		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				181,684	12/22/2010	4FE
929227-4S-2	WAMU 2003-S4 1A3		09/25/2008	MBS PAYDOWN		420,100	420,100	420,100	420,100						420,100				10,073	05/25/2018	1FE
929227-UT-1	WAMU 2002-S6 A4		09/01/2008	MBS PAYDOWN		542,251	542,251	550,046	542,447		(196)		(196)		542,251				22,502	03/01/2009	1FE
929227-WQ-5	WAMU 2002-AR16 A		09/01/2008	MBS PAYDOWN		143,580	143,580	142,582	142,864		716		716		143,580				6,279	11/01/2032	1FE
92922F-JX-7	WAMU 2003-S13 12A2		09/01/2008	MBS PAYDOWN		320,962	320,962	320,862	320,940		22		22		320,962				11,763	02/01/2013	1FE
929257-AF-0	WESTO 2004-3 C		09/17/2008	MBS PAYDOWN		323,351	323,351	323,303	323,556		(206)		(206)		323,351				7,720	09/17/2008	1FE
92927F-AA-1	WINM 2006-A A		09/15/2008	MBS PAYDOWN		1,744,524	1,744,524	1,744,395	1,742,119		2,405		2,405		1,744,524				58,634	01/15/2011	1
92966*-AA-7	WABASH VALLEY POWER ASSOCIATION, INC. 5.		07/30/2008	SINKING FUND REDEMPTION		267,266	267,266	267,266	267,266						267,266				10,183	04/30/2024	1
929755-AA-4	WACHN 2006-N1 N1		09/12/2008	MBS PAYDOWN		1,190,467	1,190,467	1,190,467	1,190,467						1,190,467				44,375	03/12/2012	1FE
929766-EA-7	WBCMT 2003-C4 A2		09/19/2008	VARIOUS		20,861,623	22,197,864	21,643,965	96,133		72,223		72,223		21,676,089		(814,466)	(814,466)	570,696	03/01/2013	1FE
929766-GR-8	WBCMT 2003-C5 A1		09/01/2008	MBS PAYDOWN		102,122	102,122	97,216	101,532		589		589		102,122				2,025	12/01/2011	1FE
929766-KH-5	WBCMT 2003-C7 A1		09/01/2008	MBS PAYDOWN		519,383	519,383	504,023	517,212		2,171		2,171		519,383				15,714	11/01/2011	1FE
929766-R2-1	WBCMT 2005-C18 A1		09/01/2008	MBS PAYDOWN		750,122	750,122	738,665	746,323		3,799		3,799		750,122				21,730	09/01/2009	1FE
92977Q-AD-0	WBCMT 2006-C27 A3		09/25/2008	FIRST UNION SECURITIES INC		9,114,844	10,000,000	10,402,734	10,366,145		(27,845)		(27,845)		10,338,300		(1,223,456)	(1,223,456)	478,815	07/01/2016	1FE
92977R-AA-4	WBCMT 2006-C26 A1		09/22/2008	VARIOUS		18,013,915	17,993,814	17,993,760	17,993,754		10		10		17,993,764		20,151	20,151	829,107	03/01/2011	1FE
92977Y-BQ-3	WMLT 2005-B 3A1		09/01/2008	MBS PAYDOWN		153,162	153,162	151,044	153,290		(128)		(128)		153,162				5,172	09/01/2026	1FE
92978Y-AB-6	WBCMT 2007-C32 A2		09/12/2008	RAYMOND, JAMES & ASSOCIATES, INC.		1,463,906	1,500,000	1,508,730	1,508,613		(1,752)		(1,752)		1,506,861		(42,955)	(42,955)	69,653	06/01/2012	1FE
92978Y-AD-2	WBCMT 2007-C32 A3		09/25/2008	FIRST UNION SECURITIES INC		8,897,656	10,000,000	9,858,020	9,862,768		6,907		6,907		9,869,675		(972,019)	(972,019)	486,164	05/01/2017	1FE
930990-AE-6	WHITE ENERGY HOLDING COMPANY LLC REVOLVE		09/19/2008	VARIOUS		4,556,836	4,948,141	4,556,836							4,556,836				50,668	07/27/2015	3Z
931142-CJ-0	WAL-MART STORES INC 5.8% 2/15/2018		09/23/2008	SUNTRUST ROBINSON-HUMPHREY		2,279,894	2,240,000	2,343,152			(5,188)		(5,188)		2,337,964		(58,069)	(58,069)	141,468	02/15/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
93114K-AC-7	WAL-MART STORES 1994-A A-1		07/02/2008	SINKING FUND REDEMPTION		193,243	193,243	207,787	195,281		(2,038)		(2,038)		193,243				16,561	01/02/2010	1FE
93142@-AB-8	WALGREEN CO LEASE		09/15/2008	SINKING FUND REDEMPTION		220,034	220,034	220,034	220,034						220,034				10,303	03/15/2027	1
939322-AT-0	WA MUT INC SR NT		07/24/2008	MERRILL LYNCH		2,415,000	3,500,000	3,313,695	3,356,549		17,529		17,529		3,374,078		(959,078)	(959,078)	149,236	03/22/2012	2FE
939322-AU-7	WASHINGTON MUTUAL INC		07/24/2008	CANTOR FITZGERALD & CO.		10,125,000	15,000,000	15,000,000	15,000,000						15,000,000		(4,875,000)	(4,875,000)	383,302	09/17/2012	2FE
939336-3K-7	WMALT 2005-2 1A3		09/25/2008	MBS PAYDOWN		1,076,562	1,076,562	1,076,899	1,076,562						1,076,562				24,510	07/25/2021	1FE
93934F-CU-4	WMALT 2005-8 4A		09/01/2008	MBS PAYDOWN		633,641	633,641	621,166	632,687		955		955		633,641				22,278	09/01/2020	1FE
93934F-GE-6	WMALT 2005-10 2A6		09/01/2008	MBS PAYDOWN		510,113	510,113	506,527	509,771		342		342		510,113				19,583	04/01/2013	1FE
93934F-GF-3	WMALT 2005-10 2A7		09/01/2008	MBS PAYDOWN		107,907	107,907	107,638	107,884		23		23		107,907				4,331	08/01/2022	1FE
93934F-HT-2	WMALT 2005-10 5A		09/01/2008	MBS PAYDOWN		370,916	370,916	369,757	370,785		131		131		370,916				13,584	10/01/2020	1FE
93934F-KH-4	WMALT 2006-1 1A1		09/01/2008	MBS PAYDOWN		668,498	668,498	669,647	668,331		167		167		668,498				22,608	12/01/2020	1FE
93936H-AD-8	WMALT 2007-2 1A4		09/01/2008	MBS PAYDOWN		5,925,000	5,925,000	5,971,752	5,930,347		(5,347)		(5,347)		5,925,000				237,000	12/01/2014	1FE
94353@-AA-2	WAVE DIVISION HOLDINGS, LLC TL B		09/30/2008	VARIOUS		7,700,000	7,700,000	7,700,000	7,676,000						7,700,000				329,422	07/04/2014	4FE
947074-AJ-9	WEATHERFORD INTL INC 6.35% 6/15/2017		09/25/2008	UBS SECURITIES INC.		4,720,750	5,000,000	4,996,000	4,996,119		132		132		4,996,251		(275,501)	(275,501)	251,354	06/15/2017	2FE
94874R-BD-7	WEINGARTEN RLTY INV INC NT		08/12/2008	PUT BY HOLDER		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				146,247	08/11/2028	2FE
949757-AE-8	WFMBS 2004-6 A5		09/01/2008	MBS PAYDOWN		1,329,620	1,329,620	1,339,793	1,327,713		1,907		1,907		1,329,620				48,798	09/01/2020	1FE
94978#-AN-7	COMMONWEALTH EDISON COMPANY EXELON CORP		09/15/2008	SINKING FUND REDEMPTION		116,274	116,274	116,274	116,274						116,274				5,188	05/15/2017	2
94978#-AQ-0	BURLINGTON NORTHERN SANTA FE CORP		09/01/2008	SINKING FUND REDEMPTION		451,458	451,458	451,458	451,458						451,458				24,814	08/01/2022	2
94978#-CQ-8	CVS CORPORATION 5.610% 08/10/27		09/10/2008	SINKING FUND REDEMPTION		43,855	43,855	42,398	43,734		121		121		43,855				1,641	08/10/2027	2
94978#-DA-2	FIRST UNION RAIL CORPORATION 5.480% 01/0		07/02/2008	SINKING FUND REDEMPTION		3,435	3,435	3,435	3,435						3,435				188	01/02/2025	1
94978#-DB-0	FIRST UNION RAIL CORPORATION 5.480% 01/0		07/02/2008	SINKING FUND REDEMPTION		131	131	131	131						131				7	01/02/2025	1
94978#-DC-8	FIRST UNION RAIL CORPORATION 5.480% 01/0		07/02/2008	SINKING FUND REDEMPTION		703	703	703	703						703				39	01/02/2025	1
94979F-AA-4	WFMBS 2003-12 A1		09/01/2008	MBS PAYDOWN		411,484	411,484	401,004	411,323		161		161		411,484				12,966	09/01/2015	1FE
9497ER-AP-9	WFHET 2005-1 AII1		09/25/2008	MBS PAYDOWN		3,744,923	3,744,923	3,753,261	3,748,061		(3,139)		(3,139)		3,744,923				82,477	06/25/2011	1FE
94980E-AF-3	WFMBS 2003-C A6		09/01/2008	MBS PAYDOWN		171,751	171,751	169,228	170,454		1,298		1,298		171,751				7,078	01/01/2033	1FE
94980K-AE-2	WFMBS 2004-4 A5		09/25/2008	MBS PAYDOWN		364,785	364,785	364,785	364,785						364,785				8,721	04/25/2019	1FE
94980S-BE-4	WFMBS 2006-9 1A29		09/01/2008	MBS PAYDOWN		1,174,299	1,174,299	1,181,638	1,173,723		576		576		1,174,299				46,969	07/01/2011	1FE
94980W-AA-4	WFMBS 2003-15 1A1		09/01/2008	MBS PAYDOWN		127,371	127,371	127,669	127,371						127,371				4,073	10/01/2015	1FE
949812-AA-9	WFMBS 2004-I 1A1		09/01/2008	MBS PAYDOWN		588,915	588,915	591,215	589,959		(1,044)		(1,044)		588,915				26,644	11/01/2033	1FE
949812-AB-7	WFMBS 2004-I 2A1		09/01/2008	MBS PAYDOWN		2,391,500	2,391,500	2,354,133	2,365,493		26,007		26,007		2,391,500				88,979	09/01/2009	1FE
94982E-AE-4	WFMBS 2005-1 3A1		09/01/2008	MBS PAYDOWN		201,969	201,969	204,257	202,003		(34)		(34)		201,969				7,243	12/01/2016	1FE
94982F-AA-9	WFMBS 2005-2 1A1		09/01/2008	MBS PAYDOWN		262,448	262,448	264,735	262,203		245		245		262,448				9,696	09/01/2021	1FE
94982F-AQ-4	WFMBS 2005-2 2A1		09/01/2008	MBS PAYDOWN		261,382	261,382	250,477	260,870		512		512		261,382				8,352	03/01/2020	1FE
94982L-AA-6	WFMBS 2005-7 A1		09/01/2008	MBS PAYDOWN		80,138	80,138	79,074	80,153		(15)		(15)		80,138				2,709	05/01/2026	1FE
94982S-AD-5	WFMBS 2005-17 1A1		09/01/2008	MBS PAYDOWN		2,672,717	2,672,717	2,606,150	2,672,895		(178)		(178)		2,672,717				94,434	08/01/2025	1FE
999999-99-8	SUMMARY ADJUSTMENT		09/01/2008	VARIOUS		1,013,077	1,013,077	1,013,077									1,013,077	1,013,077		09/30/2008	2Z
999999-99-8	SUMMARY ADJUSTMENT		09/01/2008	VARIOUS		(2,226,041)	(2,226,041)	(2,226,041)								(2,234,606)		(2,234,606)		09/30/2008	2Z
999999-99-8	SUMMARY ADJUSTMENT-REVERSAL OF Q1 2008		09/01/2008	VARIOUS		2,394,016	2,394,016	2,394,016							2,394,016					09/30/2008	2Z
999999-99-8	SUMMARY ADJUSTMENT-REVERSAL OF Q1 2008		09/01/2008	VARIOUS		5,142,541	5,142,541	5,142,541							5,142,541					09/30/2008	2Z
999999-99-8	SUMMARY ADJUSTMENT-REVERSAL OF Q1 2008		09/01/2008	VARIOUS		4,243,081	4,243,081	4,243,081							4,243,081					09/30/2008	2Z
94982W-AH-7	WFMBS 2005-9 1A8		09/01/2008	MBS PAYDOWN		55,179	55,179	54,895	55,171		9		9		55,179				2,004	08/01/2022	1FE
94982W-AJ-3	WFMBS 2005-9 1A9		09/01/2008	MBS PAYDOWN		379,678	379,678	374,725	379,777		(99)		(99)		379,678				13,791	07/01/2026	1FE
94982W-AY-0	WFMBS 2005-9 2A5		09/01/2008	MBS PAYDOWN		608,280	608,280	597,421	608,646		(367)		(367)		608,280				21,171	06/01/2022	1FE
949832-AP-4	WFMBS 2005-14 2A1		09/01/2008	MBS PAYDOWN		381,711	381,711	372,049	381,758		(46)		(46)		381,711				13,671	02/01/2026	1FE
949834-CM-5	WFMBS 2007-14 2A1		09/01/2008	MBS PAYDOWN		5,234,279	5,234,279	5,171,304	5,228,194		6,085		6,085		5,234,279				186,000	09/01/2016	1FE
949835-AB-8	WFMBS 2005-AR15 1A2		09/01/2008	MBS PAYDOWN		318,662	318,662	315,189	318,443		219		219		318,662				10,859	05/01/2026	1FE
94983B-AA-7	WFMBS 2006-4 1A1		09/01/2008	MBS PAYDOWN		529,351	529,351	528,855	529,320		31		31		529,351				21,165	03/01/2020	1FE
94983M-AG-0	WFMBS 2005-13 A1		09/01/2008	MBS PAYDOWN		1,732,877	1,732,877	1,694,698	1,731,606		1,272		1,272		1,732,877				58,353	10/01/2017	1FE
94983N-AA-1	WFMBS 2005-12 1A1		09/01/2008	MBS PAYDOWN		281,089	281,089	274,273	281,098		(9)		(9)		281,089				10,284	09/01/2025	1FE
94983N-AC-7	WFMBS 2005-12 1A3		09/01/2008	MBS PAYDOWN		393,060	393,060	390,050	393,036		23		23		393,060				14,634	06/01/2018	1FE
94983N-AH-6	WFMBS 2005-12 1A8		09/01/2008	MBS PAYDOWN		730,139	730,139	730,368	730,139						730,139				27,184	05/01/2010	1FE
94983S-AN-2	WFMBS 2006-8 A11		09/01/2008	MBS PAYDOWN		143,925	143,925	144,712	143,674		251		251		143,925				5,665	04/01/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94983X-AH-4	WFMBS 2006-5 2A1		09/01/2008	MBS PAYDOWN		281,595	281,595	274,423	281,175		420		420		281,595				10,310	06/01/2018	1FE
94984A-AM-2	WFMBS 2006-6 1A12		09/01/2008	MBS PAYDOWN		900,712	900,712	896,701	900,478		234		234		900,712				33,945	05/01/2024	1FE
94984F-AF-6	WFMBS 2006-11 A6		09/01/2008	MBS PAYDOWN		2,870,397	2,870,397	2,870,397	2,870,397						2,870,397				113,174	11/01/2010	1FE
94984K-AA-6	WFMBS 2006-14 A1		09/01/2008	MBS PAYDOWN		6,431,322	6,431,322	6,428,307	6,430,587		735		735		6,431,322				253,461	03/01/2013	1FE
94984L-AA-4	WFMBS 2006-AR17 A1		09/01/2008	MBS PAYDOWN		905,363	905,363	897,017	904,379		984		984		905,363				30,748	07/01/2021	1FE
94984M-AP-9	WFMBS 2006-AR14 2A3		09/01/2008	MBS PAYDOWN		3,436,746	3,436,746	3,460,373	3,437,359		(613)		(613)		3,436,746				136,782	04/01/2022	1FE
94984R-AA-1	WFMBS 2006-15 A1		09/01/2008	MBS PAYDOWN		5,065,851	5,065,851	5,053,091	5,064,359		1,492		1,492		5,065,851				196,699	02/01/2013	1FE
94984T-AH-2	WFALT 2007-PA1 A8		09/25/2008	MBS PAYDOWN		258,890	258,890	258,890	258,890						258,890				6,155	09/25/2023	1FE
94984W-AD-4	WFMBS 2007-1 A4		09/01/2008	MBS PAYDOWN		832,379	832,379	833,550	831,883		496		496		832,379				29,817	03/01/2014	1FE
94986A-BJ-6	WFMBS 2007-8 2A9		09/01/2008	MBS PAYDOWN		838,596	838,596	835,287	838,434		162		162		838,596				33,591	07/01/2015	1FE
94986B-AP-1	WFMBS 2007-9 2A3		09/01/2008	MBS PAYDOWN		3,777,874	3,777,874	3,730,061	3,773,885		3,989		3,989		3,777,874				139,009	11/01/2020	1FE
949912-AE-9	WFALT 2003-1 2A1		09/01/2008	MBS PAYDOWN		148,056	148,056	150,520	148,362		(306)		(306)		148,056				5,774	04/01/2017	1FE
952355-A*-6	WEST CORPORATION TERM LOAN B		09/30/2008	VARIOUS		50,121,568	50,130,264	50,120,864	18,324,437		424		424		50,121,568				724,327	10/24/2013	4FE
96032#-AA-4	WESTGATE OF NORFOLK LLC (WALGREEN) 6.260		09/15/2008	SINKING FUND REDEMPTION		25,733	25,733	26,543	25,796		(63)		(63)		25,733				1,074	12/15/2018	1
96328U-AC-0	WHLS 2005-B B		09/10/2008	MBS PAYDOWN		761,875	761,875	761,875	761,875						761,875				18,763	05/10/2010	1FE
96333#-AA-0	WHIRLPOOL REALTY CORP 8.070% 03/31/10		09/30/2008	SINKING FUND REDEMPTION		935,673	935,673	935,673	935,673						935,673				75,509	03/31/2010	2
96333#-AB-8	WHIRLPOOL REALTY CORP 6.600% 03/31/10		09/30/2008	SINKING FUND REDEMPTION		85,628	85,628	85,628	85,628						85,628				5,651	03/31/2010	2
96380#-AA-2	WHITE ENERGY HOLDING COMPANY LLC		09/30/2008	VARIOUS		36,692,901	37,000,000	36,601,731	30,682,495		28,443		28,443		36,692,901				1,773,540	07/27/2015	3Z
96683N-AA-9	WALS 2005-1		09/01/2008	MBS PAYDOWN		7,370,309	7,370,309	7,347,980	7,357,448		12,861		12,861		7,370,309				265,154	11/01/2010	2FE
96758@-AC-4	WIDE OPEN WEST FIRST LIEN TL 2007		08/16/2008	WSO CONVERT		2,987,345	3,000,000	2,985,000	2,985,998		1,347		1,347		2,987,345				130,163	06/28/2014	4FE
96926#-AC-9	WILLIAM CARTER COMPANY BL TL B		09/30/2008	VARIOUS		14,307,777	14,277,248	14,337,409	14,275,942		(4,953)		(4,953)		14,307,777				520,091	07/16/2012	3
97180*-VW-5	GATX FINANCIAL 7.150% 03/23/10		09/23/2008	SINKING FUND REDEMPTION		12,065	12,065	11,885	11,843		222		222		12,065				863	03/23/2010	2
97180*-WC-8	GATX FINANCIAL 7.150% 03/23/09		09/23/2008	SINKING FUND REDEMPTION		338	338	317	326		11		11		338				24	03/23/2009	2
97180*-XH-6	AIRBUS INDUSTRIE G.I.E./DELTA		07/02/2008	MATURITY		2,665,007	2,665,007	2,665,007	2,665,007						2,665,007				180,687	07/02/2008	2
973582-AA-7	WINDSOR FINANCING, LLC		07/15/2008	SINKING FUND REDEMPTION		467,820	467,820	466,748	467,352		469		469		467,820				20,634	07/15/2017	2FE
97381W-A@-3	WINDSTREAM CORPORATION TERM LOAN		09/30/2008	VARIOUS		21,278,760	21,402,500	21,257,995	19,269,748		15,442		15,442		21,278,760				851,628	07/17/2013	2
97752#-AA-0	WARNER MUSIC GROUP TERM LOAN		09/01/2008	VARIOUS		8,103,902	8,096,335	8,112,080	8,081,062		(1,811)		(1,811)		8,103,902				349,344	04/08/2011	3
981468-AA-9	MERRILL LYNCH - WORLD FIN PROPS TOWER 96		09/01/2008	SINKING FUND REDEMPTION		474,332	474,332	484,712	475,981		(1,649)		(1,649)		474,332				21,861	09/01/2013	1FE
981469-AA-7	MERRILL LYNCH - WORLD FIN PROPS TOWER 96		09/04/2008	SINKING FUND REDEMPTION		369,750	369,750	377,385	370,564		(814)		(814)		369,750				17,140	09/01/2013	1FE
98156D-AE-7	WOART 2007-B A3B		09/04/2008	FIRST BOSTON CORPORATION		19,750,000	20,000,000	19,693,750			108,367		108,367		19,802,117		(52,117)	(52,117)	238,216	07/15/2010	1FE
98385X-AJ-5	XTO ENERGY INC 6.1% 4/1/36		09/08/2008	FIRST BOSTON CORPORATION		2,649,240	3,000,000	2,980,380	2,980,799		182		182		2,980,981		(331,741)	(331,741)	172,833	04/01/2036	2FE
98385X-AM-8	XTO ENERGY INC 6.75% 01/01/37		09/08/2008	GREENWICH CAPITAL MARKETS, INC		2,853,210	3,000,000	3,053,490	3,053,441		(594)		(594)		3,052,846		(199,636)	(199,636)	231,750	08/01/2037	2FE
98385X-AP-1	XTO ENERGY INC 5.5% 6/15/2018		09/11/2008	MORGAN J P SEC INC.		931,110	1,000,000	995,390			63		63		995,453		(64,343)	(64,343)	22,611	06/15/2018	2FE
98385X-AQ-9	XTO ENERGY INC 6.375% 6/15/2038		09/09/2008	DEUTSCHE BANK (U K)		5,486,700	6,000,000	5,700,040			496		496		5,700,536		(213,836)	(213,836)	112,625	06/15/2038	2FE
98385X-AS-5	XTO ENERGY INC 5.75% 12/15/2013		09/19/2008	RBC DOMINION SECURITIES		5,902,020	6,000,000	5,995,860							5,995,860		(93,840)	(93,840)	45,042	12/15/2013	2FE
984121-BL-6	XEROX CORP SR NT		09/24/2008	VARIOUS		2,843,513	2,785,000	2,872,750	2,839,591		(15,600)		(15,600)		2,823,991		19,522	19,522	155,452	06/15/2010	2FE
984121-BN-2	XEROX CORPORATION		09/19/2008	BANK OF AMERICA		1,814,778	1,800,000	1,831,500	1,819,743		(3,622)		(3,622)		1,816,121		(1,343)	(1,343)	137,156	08/15/2011	2FE
C1121*-AC-3	BRAGG COMMUNICATIONS TERM LOAN		09/18/2008	VARIOUS		19,573,296	19,805,000	19,805,000	12,902,500						19,805,000		(231,704)	(231,704)	572,977	09/30/2014	3
C3322#-AB-4	ENERPLUS/ENERMARK		07/31/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270		8,653,050	9,000,000	9,000,000	9,000,000						9,000,000		(346,950)	(346,950)	409,500	10/01/2015	2
C4956#-AA-7	KOSA CANADA COMPANY		09/30/2008	VARIOUS		12,764,506	12,785,020	12,750,556	8,804,883		14,431		14,431		12,764,506				275,014	04/30/2011	3FE
C8125#-AA-4	SS&C TECHNOLOGIES INC. BL TL (CAD$ CAD T	C	09/30/2008	VARIOUS		6,795,686	7,349,252	6,689,825	6,689,424		1,163		1,163	(1,031,590)	6,692,633	103,053		103,053	299,814	11/23/2012	3FE
C8775@-AA-9	TELESAT TERM LOAN 1		09/30/2008	VARIOUS		6,308,905	6,432,697	6,293,086	6,280,333		12,761		12,761		6,308,905				311,076	10/31/2014	4FE
C8775@-AB-7	TELESAT TERM LOAN 2 (DELAYED DRAW)		09/30/2008	VARIOUS		443,223	553,459	443,223	36,683						443,223				8,182	10/31/2014	4FE
D3001#-AA-3	FRESENIUS MEDICAL CARE AG BL TL B		09/30/2008	VARIOUS		66,872,081	67,187,505	66,836,828	30,213,983		22,639		22,639		66,872,081				1,063,609	04/01/2013	3
G2938@-AA-2	EDGEN MURRAY CORPORATION CAYMAN TERM LOA		09/15/2008	WSO CONVERT		9,883,537	9,925,000	9,875,397	9,854,134		4,505		4,505		9,883,537				459,934	05/11/2014	4FE
L0279#-AA-5	ARTEVA SPECIALTIES SARL		08/16/2008	VARIOUS		13,931,160	13,920,431	13,941,042	13,933,672		(2,512)		(2,512)		13,931,160				370,395	04/30/2011	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)
L5577#-AA-3	KOSA INVISTA TERM LN B 1		08/16/2008	VARIOUS		3,025,768	3,079,338	3,006,833	3,013,224		12,544		12,544		3,025,768				81,935	04/30/2011	3FE
N7891#-AB-4	BRINK'S COMPANY FRN 11/18/09		08/18/2008	Prepaid		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,017,222	11/18/2009	2
P7883#-AE-6	PHOENIX PARK GAS LTD SER E		07/01/2008	SINKING FUND REDEMPTION		493,204	493,204	493,204	493,204						493,204				21,306	04/01/2020	1
R6961#-AA-9	PETROLEUM GEO-SERVICES TERM LOAN B		08/16/2008	WSO CONVERT		11,231,879	11,440,000	11,203,483	11,211,330		20,549		20,549		11,231,879				326,669	06/29/2015	3FE
026990-BK-6	CASEMA (2016) MEZZANINE	D	09/12/2008	VARIOUS		15,022,062	14,034,626	15,343,144			31,308		31,308		15,022,062				501,682	09/13/2016	4Z
G26236-AF-9	DAILY MAIL&GENERAL TRUST 7.50% 03/29/13	D	09/23/2008	GREENWICH CAPITAL MARKET- LONDON		16,848,770	16,755,196	14,747,374	18,768,549		568		568	(3,952,208)	14,816,910	2,958,310	(926,451)	2,031,859	1,942,554	03/29/2013	2FE
039549-AA-8	ARCH4 4A A1	F	08/25/2008	MBS PAYDOWN		1,318,345	1,318,345	1,317,933	1,316,433		1,911		1,911		1,318,345				40,789	02/25/2012	1FE
040990-AP-8	CENTRO PROPERTIES GROUP BL FRN 9/30/2008	D	09/29/2008	SINKING FUND REDEMPTION		4,349,166	5,491,205	4,558,133							4,558,133	(208,967)		(208,967)	29,441	11/17/2008	5
04963J-AG-0	ATRM 1W A	F	07/31/2008	MBS PAYDOWN		66,558	66,562	65,963	66,260		298		298		66,558				2,052	01/27/2014	1FE
051524-A*-7	AUR RESOURCES INC 6.750% 03/11/10		09/16/2008	Prepaid		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				239,531	03/11/2010	2
051990-AA-7	CHICAGO BETA NEW TERM LOAN	D	08/16/2008	VARIOUS		4,984,138	8,331,549	4,533,371			456,276		456,276		4,989,647	(5,509)		(5,509)	155,584	07/07/2011	5Z
055451-AF-5	BHP BILLITON FIN 5.3 03/26/17	F	09/23/2008	MORGAN STANLEY & CO. INC		7,129,200	7,500,000	7,476,525	7,477,896		1,384		1,384		7,479,280		(350,080)	(350,080)	401,625	03/29/2017	1FE
05553*-AA-8	SERCO / BLC LEASING CORP 6.260% 12/21/13	D	09/19/2008	SINKING FUND REDEMPTION		504,910	473,624	344,431	492,637					(148,546)	344,091	160,819		160,819	21,399	12/19/2012	2
060340-A*-7	BANCO DEL ISTMO 5.930% 12/15/11	F	09/15/2008	SINKING FUND REDEMPTION		537,518	537,518	537,518	537,518						537,518				21,000	12/15/2011	1
064159-AB-2	BANK OF NOVA SCOTIA SUB DEB		09/15/2008	MATURITY		5,000,000	5,000,000	5,598,900	5,085,227		(85,227)		(85,227)		5,000,000				312,500	09/15/2008	1FE
084374-AA-5	BERK 1A A1	F	09/23/2008	MBS PAYDOWN		37,817	37,817	36,742	37,265		552		552		37,817				1,621	09/23/2012	1FE
124670-AA-8	CBCL 15A A		08/20/2008	MBS PAYDOWN		236,868	320,198	154,604	154,604						154,604		82,264	82,264	15,887	08/16/2012	3FE
12498C-AA-5	CBCL 12A A		09/15/2008	MBS PAYDOWN		593,293	651,439	647,722	647,722						647,722		(54,429)	(54,429)	190,129	06/15/2025	1FE
12638V-AA-4	CSN ISLANDS VI CORP	F	08/05/2008	VARIOUS		230,000	230,000	237,360	231,249		(1,249)		(1,249)		230,000				12,714	08/04/2010	2
136385-AK-7	CAN NATURAL RES 5.7% 05/17		09/18/2008	MORGAN J P SEC INC.		4,690,400	5,000,000	4,867,950	4,872,427		7,557		7,557		4,879,984		(189,584)	(189,584)	243,833	05/15/2017	2FE
136385-AL-5	CAN NATURAL RES 6.25% 03/38		09/10/2008	VARIOUS		8,217,480	9,000,000	8,874,100	8,876,455		957		957		8,877,413		(659,933)	(659,933)	557,292	03/15/2038	2FE
136385-AM-3	CANADIAN NATL RESOURCES 5.15% 2/1/2013		09/22/2008	JEFFERIES & CO INC		3,869,560	4,000,000	3,998,840			236		236		3,999,076		(129,516)	(129,516)	141,911	02/01/2013	2FE
15234N-AA-3	CENTRAGAS TRANS DE GAS	F	09/01/2008	SINKING FUND REDEMPTION		489,221	489,221	476,566	487,866		1,354		1,354		489,221				39,077	12/01/2010	3FE
20440E-AC-9	COMPANHIA PETROLIFERA MARLIM FR	F	09/26/2008	MATURITY		850,000	850,000	858,334	864,756		(14,756)		(14,756)		850,000				104,125	09/26/2008	2FE
228821-AA-2	CRGT 2001-2 A	F	09/20/2008	MBS PAYDOWN		2,443,083	2,443,083	2,443,083	2,443,083						2,443,083				67,460	12/20/2029	1FE
250990-AI-9	DOMETIC HOLDING AB 2014 TERM LOAN B	D	07/03/2008	DEUTSCHE BANK (U K)		7,857,311	7,023,261	6,556,775	7,310,262					(753,487)	6,556,775	1,300,536		1,300,536	266,280	10/31/2014	4Z
250990-AV-0	DOMETIC HOLDING AB 2014 TERM LOAN B4	D	08/16/2008	WSO CONVERT		7,053,188	6,290,922	7,053,188							7,053,188				43,869	10/31/2014	4Z
250990-AW-8	DOMETIC HOLDING AB 2014 TERM LOAN B5	D	08/16/2008	WSO CONVERT		821,076	732,339	821,076							821,076				5,107	10/31/2014	4Z
25156P-AC-7	DEUTSCHE TELEKOM INT FIN	F	08/21/2008	DEUTSCHE BANK (U K)		5,564,900	5,000,000	6,668,600	6,583,886		(21,618)		(21,618)		6,562,268		(997,368)	(997,368)	292,535	06/15/2030	2FE
2515A0-NY-5	DEUTSCHE BANK AG LONDON 4.875% 5/20/2013	F	09/18/2008	DEUTSCHE BANK (U K)		24,403,750	25,000,000	24,966,000			2,078		2,078		24,968,078		(564,328)	(564,328)	416,406	05/20/2013	1FE
31527M-AC-4	EURO 11A C	D	07/25/2008	MBS PAYDOWN		99,750	89,461	78,517	99,907					(21,391)	78,517	21,234		21,234	3,233	07/25/2009	1FE
319990-AM-9	FIRTH RIXSON (2015) TL B USD	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				132,216	12/11/2015	3Z
319990-AN-7	FIRTH RIXSON (2016) TL C USD	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				141,938	12/11/2016	3Z
332990-AT-7	FOODVEST (2014) GBP ADDITIONAL FACILITY	D	09/23/2008	VARIOUS		2,663,301	2,537,136	2,601,346	1,368,580					(60,659)	2,601,346	61,955		61,955	85,319	03/17/2014	5
332990-BB-5	FOODVEST (2015) GBP ADDITIONAL FACILITY	D	09/23/2008	VARIOUS		8,504,739	8,234,014	8,211,691			8,132		8,132		8,219,824	284,915		284,915	145,296	03/17/2015	4Z
35177P-AK-3	FRANCE TELECOM	F	09/19/2008	MORGAN STANLEY & CO. INC		8,842,474	8,365,000	9,025,417			(77,148)		(77,148)		8,948,269		(105,795)	(105,795)	365,562	03/01/2011	1FE
35951L-A*-9	ISS HOLDING (2013) TRANCHE B10	D	09/17/2008	WSO CONVERT		717,291	690,005	715,435			1,856		1,856		717,291				13,478	12/31/2013	4FE
35951L-A@-7	ISS HOLDING (2013) ACQUISITION FACILITY	D	08/16/2008	WSO CONVERT		3,242,031	3,092,021	3,230,949			11,081		11,081		3,242,031				66,581	12/31/2013	4FE
36170V-AA-7	FORCE 2006-1 A1		09/01/2008	MBS PAYDOWN		105,854	105,854	105,579	105,928		(74)		(74)		105,854				4,436	05/01/2011	1FE
367990-AM-0	GET MEZZANINE	D	08/16/2008	WSO CONVERT		15,172,363	13,537,741	15,172,363							15,172,363				442,396	11/19/2017	5Z
37931#-AA-0	GLOBAL CLOSURES SYSTEMS (2013) TRANCHE B	F	08/16/2008	WSO CONVERT		12,178,030	12,178,030	12,178,030	12,178,030						12,178,030				459,749	10/11/2013	4
37931#-AB-8	GLOBAL CLOSURES SYSTEMS (2014) TRANCHE C	F	08/16/2008	WSO CONVERT		12,178,030	12,178,030	12,178,030	12,178,030						12,178,030				490,533	10/13/2014	4
411349-AA-1	HANSON PLC 6.125% 8/15/16	F	08/14/2008	VARIOUS		13,008,540	14,000,000	13,967,280	13,975,484		(5,474)		(5,474)		13,970,011		(961,471)	(961,471)	861,924	08/15/2016	2FE
P22817-AA-1	CENTRAGAS	F	09/01/2008	SINKING FUND REDEMPTION		198,353	198,353	212,806	199,902		(1,549)		(1,549)		198,353				13,397	12/01/2010	3FE
43638X-AE-7	HFP 10A 2C	F	07/15/2008	MBS PAYDOWN		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				471,541	07/15/2008	2FE
448055-AC-7	HUSKY ENERGY INC 6.2% 9/15/2017		09/18/2008	MORGAN J P SEC INC.		1,926,520	2,000,000	1,997,180	1,997,307		219		219		1,997,526		(71,006)	(71,006)	128,133	09/15/2017	2FE
47015P-AA-6	NCBJAM		09/15/2008	MBS PAYDOWN		250,000	250,000	250,000	250,000						250,000				10,090	03/15/2013	2FE
48600P-AA-5	KATO 4A A	F	09/22/2008	MBS PAYDOWN		1,000,246	1,000,246	994,619	998,198		2,047		2,047		1,000,246				30,173	06/22/2014	1FE
48600R-AA-1	KATO 5A A1	F	09/20/2008	MBS PAYDOWN		43,652	43,652	43,761	43,654		(2)		(2)		43,652				1,338	06/20/2013	1FE
500472-AA-3	PHILIPS ELECTRONICS NV 4.625% 3/11/2013	F	09/19/2008	BROADPOINT CAPITAL		7,089,020	7,149,000	7,093,953			5,301		5,301		7,099,254		(10,234)	(10,234)	177,260	03/11/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
500769-CH-5	KFW 0% 6/29/2037	F	09/24/2008	BARCLAYS BANK OF N Y		19,669,850	85,000,000	17,273,093	4,649,840		608,092		608,092		18,013,332		1,656,518	1,656,518		06/29/2037	1FE
53056Q-AA-2	LIBTY 2005-1A B		07/21/2008	RETURN OF CAPITAL		31,604		31,604	31,604						31,604					01/13/2040	5FE
54948#-AA-6	LUCITE INTERNATIONAL (2013) TRANCHE B-2	F	08/16/2008	VARIOUS		5,087,569	5,148,086	5,079,158	5,079,824		7,745		7,745		5,087,569				169,342	08/12/2013	4FE
54948#-AB-4	LUCITE INTERNATIONAL (2013) TRANCHE B	F	08/16/2008	VARIOUS		14,368,245	14,539,152	14,344,660	14,346,539		21,706		21,706		14,368,245				554,751	08/12/2013	4FE
55308K-AC-2	ML CBO XXVI SER 1999-PUTNAM-1 A3	F	08/10/2008	MBS PAYDOWN		769,181	769,181	769,181	769,181						769,181				58,958	08/10/2008	1FE
564990-AG-4	MEG ENERGY CORP. DELAYED DRAW TERM LOAN		09/30/2008	VARIOUS		10,986,250	10,986,250	10,986,250	1,265,544						10,986,250				191,937	04/03/2013	3FE
59807#-AA-5	YELL FINANCE BV (2012) FACILITY B1	F	08/16/2008	WSO CONVERT		3,644,110	3,669,637	3,639,421	3,640,319		3,792		3,792		3,644,110				124,577	10/29/2012	3
59807#-AB-3	YELL FINANCE BV (2012) FACILITY B2	D	08/16/2008	VARIOUS		25,562,321	27,039,555	25,444,906	16,367,567		32,673		32,673	(1,713,503)	25,482,682	(18,729)	98,368	79,639	671,901	10/29/2012	3
59807#-AC-1	YELL FINANCE BV (2011) TRANCHE A3	F	09/30/2008	VARIOUS		26,177,104	26,797,807	26,017,461	18,311,579		134,501		134,501		26,177,104				589,447	07/27/2011	3
606866-AA-9	MIZUHO FINANCE 5.79% 4/15/14	F	09/25/2008	MORGAN STANLEY & CO. INC		1,930,940	2,000,000	2,104,600	2,075,832		(7,800)		(7,800)		2,068,032		(137,092)	(137,092)	110,975	04/15/2014	1FE
65618W-AC-0	NORMANDY FINANCE LTD 7.625% 7/15/08		07/15/2008	MATURITY		4,100,000	4,100,000	4,235,874	4,145,828		(45,828)		(45,828)		4,100,000				312,625	07/15/2008	2FE
66977T-AE-6	NOVA CHEMICALS LTD NT		08/15/2008	PUT BY HOLDER		5,600,000	5,600,000	5,547,615	5,554,662		607		607		5,555,269		44,731	44,731	406,000	08/15/2028	3FE
69273#-AA-9	SERCO GROUP PLC (OZRAIL) 7.570% 06/28/13	F	09/28/2008	SINKING FUND REDEMPTION		437,314	437,314	437,314	437,314						437,314				24,841	06/28/2013	2
69273#-AB-7	SERCO GROUP PLC (OZRAIL) 4.740% 06/28/13	F	09/28/2008	SINKING FUND REDEMPTION		284,019	284,019	284,019	284,019						284,019				9,065	06/28/2013	2
69335U-AE-4	PF EXPORT RECEIVABLES MASTER TRUST	F	09/04/2008	SINKING FUND REDEMPTION		463,973	463,973	463,973	463,973						463,973				22,396	06/01/2015	2FE
69367C-AA-3	PTT EXPLORATION	F	09/22/2008	DEUTSCHE BANK (U K)		15,239,445	15,500,000	15,450,560	15,464,214		3,350		3,350		15,467,564		(228,119)	(228,119)	1,024,938	08/01/2014	2FE
70522M-AF-0	PETROBRAS ENERGIA SA	F	07/22/2008	VARIOUS		7,290,710	7,077,333	6,920,215	7,014,844		12,278		12,278		7,027,122		263,587	263,587	586,154	07/15/2010	3FE
706448-AR-8	PEMEX FINANCE LTD	F	08/15/2008	SINKING FUND REDEMPTION		466,667	466,667	471,217	467,037		(370)		(370)		466,667				31,063	11/15/2010	1FE
706448-BK-2	PEMEX FINANCE LTD	F	08/15/2008	SINKING FUND REDEMPTION		500,000	500,000	516,458	501,432		(1,432)		(1,432)		500,000				33,863	02/15/2011	1FE
71644E-AJ-1	PETRO-CANADA LTD 6.8% 5/15/2038		09/11/2008	MORGAN J P SEC INC.		4,700,000	5,000,000	4,790,050			601		601		4,790,651		(90,651)	(90,651)	114,278	05/15/2038	2FE
71912E-AA-5	PHOENIX QUAKE/WIND LTD.	F	07/03/2008	MATURITY		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				608,203	07/03/2008	2
71912N-AA-5	PHOENIX PARK FUNDING LTD	F	07/01/2008	SINKING FUND REDEMPTION		346,875	346,875	346,875	346,875						346,875				18,906	04/01/2013	1FE
74819R-AG-1	QUEBECOR MEDIA		08/12/2008	BANK OF AMERICA		2,773,500	3,000,000	3,000,000	3,000,000						3,000,000		(226,500)	(226,500)	150,608	03/15/2016	4FE
74819R-AK-2	QUEBECOR MEDIA 7.75% 3/15/16		08/12/2008	BANK OF AMERICA		6,017,500	6,500,000	6,093,750	6,102,966		13,887		13,887		6,116,853		(99,353)	(99,353)	332,712	03/15/2016	4FE
74951P-CC-0	RESIF 2003-D B3	F	09/10/2008	MBS PAYDOWN		61,256	61,256	62,270	61,295		(39)		(39)		61,256				1,905	05/10/2015	1FE
74951P-CW-6	RESIF 2004-B B3	F	09/10/2008	MBS PAYDOWN		72,305	72,305	72,305	72,305						72,305				2,049	10/10/2015	1FE
74951P-CX-4	RESIF 2004-B B4	F	09/10/2008	MBS PAYDOWN		26,512	26,512	26,512	26,512						26,512				787	10/10/2015	1FE
74951P-CY-2	RESIF 2004-B B5	F	09/10/2008	MBS PAYDOWN		19,281	19,281	19,281	19,281						19,281				631	10/10/2015	2FE
74951P-DF-2	RESIF 2004-C B3		09/10/2008	MBS PAYDOWN		216,123	216,123	216,123	216,123						216,123				5,909	02/10/2016	1FE
74951P-DH-8	RESIF 2004-C B5		09/10/2008	MBS PAYDOWN		25,597	25,597	25,597	25,597						25,597				804	02/10/2016	2FE
754052-AG-3	RAS LAFFAN GAS SEC	F	09/15/2008	SINKING FUND REDEMPTION		559,776	559,776	541,953	550,846		8,930		8,930		559,776				19,235	09/15/2009	1FE
824990-AJ-4	SMURFIT KAPPA GROUP (2013) TRANCHE B1 (A	D	08/16/2008	WSO CONVERT		6,288,221	5,618,609	6,288,221							6,288,221				2,552	12/02/2013	3FE
824990-AK-1	SMURFIT KAPPA GROUP (2014) TRANCHE C1 (A	D	08/16/2008	WSO CONVERT		6,288,221	5,618,609	6,288,221							6,288,221				3,628	12/01/2014	3FE
826200-AC-1	SIEMENS FINANCIERINGSMAATCHAPPIJ NV 5.75	F	09/23/2008	RBC DOMINION SECURITIES		9,760,700	10,000,000	9,974,600	9,976,426		1,550		1,550		9,977,976		(217,276)	(217,276)	541,458	10/17/2016	1FE
835725-AA-0	SOO LINE RAILROAD CO. 2005-2 4.940% 05/3		07/29/2008	SINKING FUND REDEMPTION		91,687	91,687	91,687	91,687						91,687				4,529	05/31/2027	2
835725-AB-8	SOO LINE RAILROAD CO. 2005-1 4.940% 05/3		07/29/2008	SINKING FUND REDEMPTION		169,547	169,547	169,547	169,547						169,547				8,376	05/31/2027	2
83575#-AA-5	SOO LINE RAILROAD COMPANY 5.130% 10/30/2		07/29/2008	SINKING FUND REDEMPTION		380,277	380,277	380,277	380,277						380,277				19,508	10/29/2023	2
83575#-AB-3	SOO LINE RAILROAD COMPANY 5.200% 10/29/2		07/29/2008	SINKING FUND REDEMPTION		110,227	110,227	110,227	110,227						110,227				5,732	10/29/2026	2
83575#-AC-1	SOO LINE RAILROAD COMPANY 4.990% 12/17/2		07/29/2008	SINKING FUND REDEMPTION		506,477	506,477	506,477	506,477						506,477				25,273	12/17/2023	2
83575#-AD-9	SOO LINE RAILROAD COMPANY 5.290% 12/17/2		07/29/2008	SINKING FUND REDEMPTION		46,333	46,333	46,333	46,333						46,333				2,451	12/17/2026	2
85039#-AA-0	SPRINGER / WING GLOBAL PUBLISHERS FRN 3.	F	08/16/2008	WSO CONVERT		7,000,000	7,000,000	6,982,500	7,000,000						7,000,000				251,031	09/19/2011	4
85039#-AB-8	SPRINGER / WING GLOBAL PUBLISHERS FRN 4.	F	08/16/2008	WSO CONVERT		7,665,668	7,663,846	7,649,668	7,665,946		(278)		(278)		7,665,668				289,367	09/19/2012	4
85039#-AC-6	SPRINGER 2ND LIEN LOAN BL	F	08/16/2008	WSO CONVERT		15,458,750	15,458,750	15,458,750	15,458,750						15,458,750				779,064	09/13/2013	5
85039@-AA-2	SPRINGER SCIENCE AND BUSINESS MEDIA (201	F	08/16/2008	WSO CONVERT		7,406,667	7,406,667	7,406,667	7,406,667						7,406,667				265,615	09/30/2011	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
85040#-AA-7	SPRINGER SCIENCE AND BUSINESS MEDIA (201	F	08/16/2008	WSO CONVERT		3,171,667	3,171,667	3,171,667	3,171,667						3,171,667				119,754	10/01/2012	4
85040*-AA-1	SPRINGER SCIENCE AND BUSINESS MEDIA (201	F	08/16/2008	WSO CONVERT		3,171,667	3,171,667	3,171,667	3,171,667						3,171,667				119,754	10/01/2012	4
85233V-AA-9	STACK 2004-1A A	F	08/10/2008	MBS PAYDOWN		106,947	106,947	106,947	106,947						106,947				3,247	05/10/2010	1FE
854309-AE-1	STAN 2A B2	F	04/15/2008	NOT AVAILABLE			2,993,381												2,024,356	01/15/2009	1FE
87203R-AC-6	SYSTEMS 2001 AT LLC 7.156% 12/15/11	F	09/15/2008	SINKING FUND REDEMPTION		221,370	221,370	228,180	222,089		(719)		(719)		221,370				11,877	12/15/2011	2FE
879378-AJ-6	TELEFONICA DE ARGENTINA	F	07/23/2008	MERRILL LYNCH		12,331,800	12,240,000	11,015,498	11,709,829		94,604		94,604		11,804,432		527,368	527,368	809,753	11/07/2010	4FE
890990-BB-9	TRAVELEX HOLDINGS LTD. (2014) USD TRANCH	F	08/16/2008	WSO CONVERT		4,912,132	5,000,000	4,900,000	4,903,295		8,837		8,837		4,912,132				124,651	10/31/2014	5
890990-BD-5	TRAVELEX HOLDINGS LTD. (2013) USD TRANCH	F	08/16/2008	WSO CONVERT		4,912,132	5,000,000	4,900,000	4,903,295		8,837		8,837		4,912,132				496,662	10/31/2014	5
89439*-AA-2	TRAVELEX HOLDINGS LTD. (2013) GBP TRANCH	D	08/16/2008	WSO CONVERT		1,887,362	1,782,468	1,887,362	1,990,604					(103,242)	1,887,362					10/31/2013	5
89439*-AB-0	TRAVELEX HOLDINGS LTD. (2014) GBP TRANCH	D	08/16/2008	WSO CONVERT		1,887,362	1,782,468	1,887,362	1,990,604					(103,242)	1,887,362					10/31/2014	5
910990-AD-2	UPC (2014) TRANCHE M	D	08/16/2008	WSO CONVERT		68,292,773	70,977,650	68,281,339			11,434		11,434		68,292,773				851,724	12/31/2014	4FE
91833E-AC-5	VTB CAPITAL SA 6.875% 5/29/2018	F	09/25/2008	Internal Asset Transfers At Book		6,000,000	6,000,000	6,000,000							6,000,000				134,063	05/29/2018	2FE
92857T-AG-2	VODAFONE GROUP PLC	F	07/08/2008	CANTOR FITZGERALD & CO		1,687,183	1,610,000	1,710,508	1,710,508		(22,635)		(22,635)		1,687,873		(689)	(689)	112,991	02/15/2010	1FE
92857W-AB-6	VODAFONE GROUP PLC	F	07/18/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		3,329,460	3,600,000	3,956,760	3,941,045		(3,661)		(3,661)		3,937,384		(607,924)	(607,924)	145,625	11/30/2032	1FE
92909M-AD-2	VTB CAPITAL SA FLOAT 8/1/2008	F	08/01/2008	MATURITY		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				611,754	08/01/2008	2FE
933990-AL-7	WOOD MACKENZIE MEZZANINE	D	09/30/2008	VARIOUS		9,874,115	8,891,946	9,987,608							9,874,115					03/31/2018	5Z
947075-AD-9	WEATHERFORD INTL LTD 6% 3/15/2018	F	09/17/2008	MORGAN J P SEC INC.		9,695,300	10,000,000	9,946,200			1,748		1,748		9,947,948		(252,648)	(252,648)	295,000	03/15/2018	2FE
97181#-HF-3	CPR LOCOMOTIVE FINANCE TRUST 7.490% 01/1		07/15/2008	SINKING FUND REDEMPTION		214,065	214,065	214,065	214,065						214,065				16,033	01/15/2021	2
98753#-AA-7	FOODVEST (2015) GBP TRANCHE C	D	09/23/2008	VARIOUS		8,107,775	7,702,828	8,253,636	4,285,411		17,768		17,768	(163,738)	8,269,384	(161,609)		(161,609)	309,748	03/17/2015	5
G2577T-AB-4	CSAMF 1X A2	F	07/29/2008	MBS PAYDOWN		127,622	127,622	126,976	127,015		607		607		127,622				4,069	10/29/2011	1FE
B6961#-AA-6	PURATOS GROUP NV 5.190% 08/28/13	F	08/28/2008	SINKING FUND REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				155,700	08/28/2013	2
BCC04D-M9-4	CSAMF 1X A1		07/29/2008	MBS PAYDOWN		6,381	6,381	6,664	6,435		(54)		(54)		6,381				301	07/29/2013	1FE
C2520@-AA-0	L'ARENA DES CANADIENS INC. (MONTREAL CAN	C	08/16/2008	VARIOUS		11,135,207	11,785,177	11,128,380	12,695,679					(1,567,298)	11,128,380	6,826		6,826	580,118	06/30/2011	4
C3950#-AA-5	CLUB DE HOCKEY CANADIENS, INC. (MONTREAL	C	08/16/2008	VARIOUS		5,720,816	4,172,545	3,940,006	4,494,909					(554,902)	3,940,006	1,780,810		1,780,810	205,413	06/30/2011	4
C5341@-AA-0	MAPLE LEAF SPORTS	C	07/02/2008	PRIOR YEAR INCOME															64,722	06/30/2013	2FE
C5429#-AA-3	MEG ENERGY CORP. INITIAL TERM LOAN		09/30/2008	VARIOUS		10,802,014	10,780,000	10,812,965	10,777,482		(3,024)		(3,024)		10,802,014				313,385	04/03/2013	3FE
D0424#-AD-2	ASTER SA BL TRANCHE B (2014)	D	08/16/2008	WSO CONVERT		9,356,915	10,172,851	9,364,338	10,611,878		(1,707)		(1,707)	(1,253,255)	9,356,915				410,210	12/31/2014	5*
D0424#-AG-5	ASTER SA BL TRANCHE C (2015)	D	08/16/2008	WSO CONVERT		7,830,840	8,200,475	7,833,389	8,544,817		(592)		(592)	(713,385)	7,830,840				330,630	12/31/2015	5*
D0424#-AH-3	ASTER SA (2014) TRANCHE B1	F	08/16/2008	WSO CONVERT		6,642,099	6,642,099	6,642,099	6,642,099						6,642,099				252,328	12/24/2014	5*
D0424#-AJ-9	ASTER SA (2015) TRANCHE C1	F	08/16/2008	WSO CONVERT		6,701,655	6,701,655	6,701,655	6,701,655						6,701,655				254,591	12/24/2015	5*
D0425*-AA-1	ASTER SA BL MEZZ 5.0 CASH 5.0 PIK (2016)	D	08/16/2008	WSO CONVERT		15,778,952	16,261,240	15,790,690	16,962,189		(2,356)		(2,356)	(1,180,881)	15,778,952				808,413	12/26/2016	5*
D1401#-AA-3	BRENNTAG (2014) ACQ TRANCHE	D	09/29/2008	VARIOUS		4,358,509	4,750,162	4,336,281	2,924,105					(359,575)	4,336,281	22,227		22,227	208,092	01/20/2014	4FE
D2238#-AB-8	DOMETIC HOLDING AB 2015 TERM LOAN C	D	08/16/2008	WSO CONVERT		6,613,319	7,023,261	6,613,319	7,310,262					(696,943)	6,613,319				353,012	12/31/2015	5
D2291#-AA-4	ORION CABLE MEZZ (2016) CASH 500 / PIK 6	D	08/29/2008	VARIOUS		4,094,544	4,428,936	4,239,759	4,754,131					(514,372)	4,094,544				437,430	10/31/2016	5*
D2487#-AA-8	ELSTER GROUP GMBH TRANCHE B	F	08/16/2008	WSO CONVERT		3,696,420	3,696,420	3,696,420	3,696,420						3,696,420				126,374	09/30/2013	4
D2487#-AB-6	ELSTER GROUP GMBH TRANCHE C	F	08/16/2008	WSO CONVERT		3,696,420	3,696,420	3,696,420	3,696,420						3,696,420				137,669	09/30/2014	4
D2487#-AD-2	ELSTER GROUP GMBH (2013) EURTRANCHE B1	D	08/16/2008	WSO CONVERT		3,541,134	3,894,342	3,541,134	4,053,482					(512,348)	3,541,134				243,377	09/30/2013	4
D2487#-AF-7	ELSTER GROUP GMBH (2014) EUR TRANCHE C1	D	08/16/2008	WSO CONVERT		3,541,134	3,894,342	3,541,134	4,053,482					(512,348)	3,541,134				318,215	09/30/2014	4
D5679#-AA-9	KION GROUP (12/28/2014) NEGGIO HOLDING 3	F	06/27/2008	PRIOR YEAR INCOME															165,366	12/28/2014	4Z
D6063@-AA-3	MAUSER - PERTUS (2015) TL B2 USD	F	08/16/2008	WSO CONVERT		12,591,607	12,612,387	12,588,832	12,589,741		1,866		1,866		12,591,607				308,956	07/30/2015	4Z
D6063@-AB-1	MAUSER - PERTUS (2016) TL C2 USD	F	08/16/2008	WSO CONVERT		12,591,294	12,612,387	12,588,832	12,589,638		1,656		1,656		12,591,294				379,219	07/30/2016	4Z
D6423#-AB-4	KABEL DEUTSCHLAND GMBH (2012) TRANCHE A	D	08/16/2008	WSO CONVERT		12,645,582	14,046,522	12,645,582	14,620,524					(1,974,942)	12,645,582				497,022	04/02/2012	3
D9696*-AB-2	SPRINGER / WING GLOBAL PUBLISHERS C TRAN	D	08/16/2008	WSO CONVERT		2,103,198	2,498,351	2,108,197	2,608,288		(837)		(837)	(504,252)	2,103,198				74,395	09/19/2012	4
E6892#-AA-7	LEVANTINA (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		9,569,140	10,507,478	9,569,140	10,936,859					(1,367,719)	9,569,140				469,122	05/05/2014	5*
E6892#-AB-5	LEVANTINA (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		9,603,168	10,507,478	9,603,168	10,936,859					(1,333,691)	9,603,168				503,534	05/06/2015	5*
E7000#-AA-4	LA SEDA DE BARCELONE (2014) TRANCHE B	D	08/16/2008	VARIOUS		9,111,421	9,832,565	9,061,254	10,234,367					(1,173,113)	9,061,254	50,167		50,167	571,684	06/30/2014	4
E7122#-AA-7	LEVANTINA (2015) TRANCHE E1	D	08/16/2008	WSO CONVERT		1,475,899	1,529,827	1,475,899	1,592,343					(116,444)	1,475,899				88,005	05/05/2014	4Z
E7122#-AB-5	LEVANTINA (2016) TRANCHE E2	D	08/16/2008	WSO CONVERT		1,475,899	1,529,827	1,475,899	1,592,343					(116,444)	1,475,899				94,397	05/06/2015	4Z
F0262#-AA-1	NUMERICABLE (2015) NUMERICABLE TL C (ACQ	D	08/16/2008	WSO CONVERT		6,948,844	7,320,435	6,948,844	7,619,580					(670,735)	6,948,844				318,050	12/31/2015	4Z
F1333#-AA-4	CAMERON FRANCE INVESTISSEMENTS S.A.S. (2	D	08/16/2008	WSO CONVERT		7,545,050	8,861,099	7,550,164	9,236,686		(1,168)		(1,168)	(1,690,468)	7,545,050				307,079	09/30/2013	5
F1333#-AB-2	CAMERON FRANCE INVESTISSEMENTS S.A.S. (2	D	08/16/2008	WSO CONVERT		7,426,107	8,861,099	7,430,247	9,236,016		(946)		(946)	(1,808,963)	7,426,107				281,449	09/30/2014	5
F1333#-AC-0	CAMERON FRANCE INVESTISSEMENTS S.A.S. (2	D	08/16/2008	WSO CONVERT		2,347,914	2,809,304	2,347,914	2,924,105					(576,191)	2,347,914				147,688	03/31/2015	5
F1875#-AA-8	CONSOLIS (2016) CONSOLIS S.A.S. TL C1	D	08/16/2008	WSO CONVERT		6,432,760	6,787,957	6,432,760	7,065,342					(632,582)	6,432,760				353,977	03/07/2016	4Z
F2252@-AA-1	CONSOLIS (2015) CONSOLIS HOLDING S.A.S.	D	08/16/2008	WSO CONVERT		6,928,971	7,311,567	6,928,971	7,610,350					(681,379)	6,928,971				300,984	03/06/2015	4Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
F2252@-AB-9	CONSOLIS (2016) CONSOLIS HOLDING S.A.S.	D	08/16/2008	WSO CONVERT		496,211	523,611	496,211	545,008					(48,796)	496,211				27,318	03/07/2016	4Z
F2252@-AC-7	CONSOLIS (2017) CONSOLIS HOLDING S.A.S.	D	09/29/2008	VARIOUS		5,562,320	5,852,974	5,588,391	6,136,415		(453)		(453)	(549,486)	5,562,320				298,962	03/06/2017	4Z
F2974@-AA-8	ELIOR S.C.A. (JUNE 2014) FACILITY B1	D	08/16/2008	WSO CONVERT		5,342,562	5,914,325	5,342,562	6,156,010					(813,449)	5,342,562				287,683	06/30/2014	4
F2974@-AB-6	ELIOR S.C.A. (JUNE 2015) FACILITY C1	D	08/16/2008	WSO CONVERT		5,342,562	5,914,325	5,342,562	6,156,010					(813,449)	5,342,562				310,710	06/30/2015	4
F2974@-AC-4	ELIOR S.C.A. (JUNE 2014) FACILITY B2	D	08/16/2008	WSO CONVERT		4,737,420	4,723,246	4,737,420	4,916,258					(178,839)	4,737,420				229,746	06/30/2014	4
F2974@-AD-2	ELIOR S.C.A. (JUNE 2015) FACILITY C2	D	08/16/2008	WSO CONVERT		4,531,445	4,517,887	4,531,445	4,702,508					(171,063)	4,531,445				237,337	06/30/2015	4
F2991#-AA-5	NUMERICABLE (2014) TRANCHE B	D	08/16/2008	VARIOUS		30,348,218	33,009,327	30,225,858	34,358,232					(4,132,374)	30,225,858	599,723	(477,362)	122,361	1,385,655	06/16/2014	5*
F3597*-AA-5	FINANCIERE TRUCK (INVESTISSEMENT) EUR TE	D	08/16/2008	WSO CONVERT		13,594,764	14,076,172	13,594,764	14,651,386					(1,056,622)	13,594,764				746,495	02/14/2014	5*
F3597*-AB-3	FINANCIERE TRUCK (INVESTISSEMENT) GBP TE	D	08/16/2008	WSO CONVERT		2,648,630	2,360,124	2,648,630	2,635,712					12,917	2,648,630				147,311	02/14/2014	5*
F6099@-AA-9	MEDIANNUAIRE HOLDING (2014) TERM LOAN B-	D	08/16/2008	VARIOUS		19,352,406	19,313,968	19,265,931	20,001,931		11,923		11,923	(733,057)	19,280,798	71,608		71,608	1,515,131	10/10/2014	4Z
F6099@-AB-7	MEDIANNUAIRE HOLDING (2015) TERM LOAN C	D	08/16/2008	VARIOUS		19,429,306	19,313,968	19,346,778	20,001,554		10,870		10,870	(652,193)	19,360,231	69,075		69,075	1,615,178	10/09/2015	4Z
F6558@-AA-3	ELIS (2015) TERM LOAN B	D	08/16/2008	WSO CONVERT		10,992,393	10,534,892	10,992,393	10,965,393					27,000	10,992,393				215,790	10/04/2015	3Z
F6558@-AB-1	ELIS (2016) TERM LOAN C	D	08/16/2008	WSO CONVERT		10,992,393	10,534,892	10,992,393	10,965,393					27,000	10,992,393				230,728	04/04/2016	3Z
F6954#-AA-1	PAGESJAUNES GROUPE S.A. (2013) TERM LOAN	D	08/16/2008	WSO CONVERT		17,929,719	18,962,805	17,936,140	19,769,931		(3,155)		(3,155)	(1,837,057)	17,929,719				748,029	11/22/2013	3Z
F9181#-AF-9	THOMSON SA 6.200% 05/17/11	F	07/21/2008	DEUTSCHE MORGAN GRENFELL		8,600,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,400,000)	(1,400,000)	420,222	05/17/2011	3
F9188@-AA-5	ALAIN AFFLELOU SA (2016) MEZZANINE	D	09/15/2008	VARIOUS		13,328,949	13,888,411	13,618,715	14,818,160		(3,036)		(3,036)	(1,205,608)	13,328,949				749,133	03/15/2016	5*
F9188@-AB-3	ALAIN AFFLELOU SA (2014) TRANCHE B	D	09/15/2008	VARIOUS		9,686,986	10,645,352	9,671,566	10,965,393					(1,394,183)	9,671,566	15,421		15,421	470,520	03/17/2014	5*
F9188@-AC-1	ALAIN AFFLELOU SA (2015) TRANCHE C	D	08/29/2008	VARIOUS		9,686,986	10,645,352	9,671,566	10,965,393					(1,394,183)	9,671,566	15,421		15,421	505,259	03/17/2015	5*
F9188@-AD-9	ALAIN AFFLELOU SA (2015) 2ND LIEN	D	08/16/2008	WSO CONVERT		11,112,759	11,939,544	11,112,759	12,427,446					(1,314,686)	11,112,759				765,449	09/15/2015	5*
F9550#-AA-3	TELEDIFFUSION DE FRANCE - TYROL ACQUISIT	D	08/16/2008	WSO CONVERT		11,810,249	12,641,870	11,810,249	13,158,472					(1,348,223)	11,810,249				881,944	02/02/2015	5*
F9550#-AB-1	TELEDIFFUSION DE FRANCE - TYROL ACQUISIT	D	08/16/2008	WSO CONVERT		7,873,499	8,427,913	7,873,499	8,772,315					(898,815)	7,873,499				703,598	06/30/2016	5*
F9550#-AC-9	TELEDIFFUSION DE FRANCE - TYRO ACQUISITI	D	08/16/2008	WSO CONVERT		11,810,249	12,641,870	11,810,249	13,158,472					(1,348,223)	11,810,249				920,840	02/01/2016	5*
F9839#-AA-6	WHEELABRATOR ALLEVARD (2013) TRANCHE B	D	08/16/2008	VARIOUS		8,431,290	9,981,734	8,389,217	10,417,488		(2,417)		(2,417)	(2,036,415)	8,378,655	52,635		52,635	726,771	10/06/2013	5*
F9839#-AB-4	WHEELABRATOR ALLEVARD (2014) TRANCHE C	D	08/16/2008	VARIOUS		8,883,876	10,286,225	8,644,419	10,735,921		(3,124)		(3,124)	(2,098,773)	8,634,025	249,852		249,852	778,415	10/06/2014	5*
F9867#-AA-1	NUMERICABLE (2015) NUMERICABLE TL C (REC	D	08/16/2008	WSO CONVERT		13,051,422	13,749,348	13,051,422	14,311,207					(1,259,785)	13,051,422				597,367	12/31/2015	5*
G0753@-AF-7	B.L. MARKETING	D	08/16/2008	WSO CONVERT		6,128,739	6,238,637	6,128,739	6,967,115					(838,377)	6,128,739				322,307	12/31/2014	5
G0753@-AG-5	B.L. MARKETING LIMITED	D	08/16/2008	WSO CONVERT		6,128,739	6,238,637	6,128,739	6,967,115					(838,377)	6,128,739				304,995	12/31/2013	5
G0753@-AH-3	WEETABIX LIMITED (2013) TRANCH B	D	08/16/2008	WSO CONVERT		2,830,295	2,673,701	2,830,295	2,985,907					(155,611)	2,830,295				239,743	12/31/2013	5
G0753@-AJ-9	WEETABIX (2013) TRANCH B3 (ADD ON)	D	08/16/2008	WSO CONVERT		9,922,304	8,912,338	9,897,226	9,770,026		19,582		19,582	132,697	9,922,304				552,823	12/31/2013	5
G1324@-AA-6	BRENNTAG (2014) B4 TRANCHE	D	08/16/2008	WSO CONVERT		3,693,512	3,564,935	3,693,512	3,981,209					(287,696)	3,693,512				159,222	01/20/2014	4FE
G1807@-AA-2	BURTON'S FOODS (2017) MEZZANINE (+400CAS	D	09/30/2008	VARIOUS		10,651,572	9,407,854	10,772,818	10,640,720					132,098	10,651,572				625,308	04/18/2017	5*
G1807@-AB-0	BURTON'S FOODS (2016) 2ND LIEN	D	08/16/2008	WSO CONVERT		4,974,069	4,456,169	4,960,521	4,802,937		12,924		12,924	158,208	4,974,069				299,221	08/29/2016	5*
G2098#-AA-6	CHICAGO BETA TRANCHE B	D	07/07/2008	Direct Placement		(4,543,393)	1,316,730	(4,640,801)	2,567,932					(398,654)	(4,640,801)	97,407		97,407	398,433	12/25/2014	4
G2098#-AB-4	CHICAGO BETA TRANCHE C	D	07/07/2008	Direct Placement		(4,543,393)	1,316,730	(4,640,801)	2,567,932					(398,654)	(4,640,801)	97,407		97,407	422,720	12/25/2015	4
G3270#-AA-4	EXPRESS DAIRIES PLC	F	07/15/2008	Prepaid		4,867,279	4,622,000	5,315,300	5,086,270		(218,991)		(218,991)		4,867,279				346,554	03/20/2010	3
G3706#-AA-8	GALA CORAL (2015) MEZZANINE	D	08/16/2008	WSO CONVERT		20,800,860	20,813,607	20,831,223	23,374,209		(9,270)		(9,270)	(2,564,079)	20,800,860				1,130,266	10/16/2015	5
G3706#-AB-6	GALA CORAL (2013) TRANCHE B	D	08/16/2008	WSO CONVERT		17,766,817	17,897,292	17,766,817	19,987,139					(2,220,322)	17,766,817				1,447,583	10/07/2013	4
G3706#-AC-4	GALA CORAL (2014) TRANCHE C	D	08/16/2008	WSO CONVERT		18,666,152	18,803,231	18,666,152	20,998,863					(2,332,712)	18,666,152				1,591,354	10/07/2014	4
G3706#-AD-2	GALA CORAL (2015) 2ND LIEN	D	08/16/2008	WSO CONVERT		2,236,705	2,249,463	2,236,705	2,512,130					(275,425)	2,236,705				227,141	04/07/2015	5
G4768#-AA-1	INEOS PLC (2013) TRANCHE B	D	08/16/2008	WSO CONVERT		17,623,286	20,648,387	17,639,922	21,541,968		(4,315)		(4,315)	(3,914,367)	17,623,286				856,463	12/16/2013	3FE
G4768#-AB-9	INEOS PLC (2014) TRANCHE C	D	08/16/2008	WSO CONVERT		17,625,189	20,648,388	17,639,922	21,543,672		(3,822)		(3,822)	(3,914,662)	17,625,189				915,636	12/16/2014	3FE
G4988#-AA-5	SMURFIT KAPPA GROUP (2013) TRANCHE B	D	08/16/2008	VARIOUS		15,241,975	15,166,833	14,022,473	12,835,742		13,148		13,148	(1,639,264)	14,037,150	1,204,824		1,204,824	724,827	12/02/2013	3
G4988#-AB-3	SMURFIT KAPPA GROUP (2013) TRANCHE B2	D	08/16/2008	WSO CONVERT		262,061	274,017	261,893	284,126		106		106	(22,171)	262,061				13,140	12/02/2013	3
G4988#-AC-1	SMURFIT KAPPA GROUP (2014) TRANCHE C	D	08/16/2008	VARIOUS		14,958,193	15,185,983	14,059,601	12,855,370		80,445		80,445	(1,640,796)	14,141,370	816,823		816,823	734,355	12/01/2014	3
G4988#-AD-9	SMURFIT KAPPA GROUP (2014) TRANCHE C2	D	08/16/2008	WSO CONVERT		263,470	275,515	263,324	285,670		92		92	(22,292)	263,470				15,292	12/01/2014	3
G5478#-AA-9	LIBERATOR MIDCO LTD (2016) EUR MEZZANINE	D	08/16/2008	WSO CONVERT		2,756,715	2,909,784	2,756,715	3,028,691					(271,976)	2,756,715				333,338	11/03/2016	4
G5478#-AB-7	LIBERATOR MIDCO LTD (2014) EUR TERM LOAN	D	08/16/2008	WSO CONVERT		13,014,722	13,519,778	13,003,445	13,979,240		8,223		8,223	(972,741)	13,014,722				994,999	11/03/2014	4
G5478#-AC-5	LIBERATOR MIDCO LTD (2015) EUR TERM LOAN	D	08/16/2008	VARIOUS		13,262,821	13,717,962	13,191,204	14,185,134		9,084		9,084	(991,253)	13,202,965	59,856		59,856	1,956,807	11/03/2015	4
G5478#-AD-3	LIBERATOR MIDCO LTD (2016) GBP MEZZANINE	D	09/30/2008	VARIOUS		8,645,968	7,814,648	8,699,230	8,785,987					(86,757)	8,645,968				1,271,448	11/03/2016	4
G5924#-AA-9	LIFEGUARD SYNDICATED FINANCE LTD (PRICEW	F	08/16/2008	WSO CONVERT		55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				1,198,112	07/31/2012	1
G6360#-AB-6	NTL INCORPORATED (2012) GBP TRANCHE B1	D	08/16/2008	WSO CONVERT		16,924,057	16,059,483	16,924,057	17,934,730					(1,010,673)	16,924,057				1,470,583	03/09/2012	3FE
G6360#-AD-2	NTL INCORPORATED (2012) GBP TRANCHE B2	D	08/16/2008	WSO CONVERT		19,781,539	18,770,989	19,781,539	20,962,855					(1,181,317)	19,781,539				1,719,632	03/09/2012	3FE
G6360@-AB-8	NTL INCORPORATED (2011) TRANCHE A	D	08/16/2008	WSO CONVERT		6,091,375	5,773,186	6,058,166	6,391,069		10,546		10,546	(310,239)	6,091,375				340,665	03/03/2011	3FE
G7735*-AA-8	SR TECHNICS UK LIMITED (2014) TERM LOAN	D	08/16/2008	WSO CONVERT		400,481	445,931	400,481	441,638					(41,157)	400,481				23,896	11/28/2014	4
G7735*-AB-6	SR TECHNICS UK LIMITED (2015) TERM LOAN	D	08/16/2008	WSO CONVERT		400,481	445,931	400,481	441,638					(41,157)	400,481				26,189	11/30/2015	4
G8653#-AB-8	TRAVELEX HOLDINGS LTD. (2013) USD TRANCH	F	08/16/2008	WSO CONVERT		10,507,972	10,500,000	10,512,500	10,508,928		(956)		(956)		10,507,972					10/31/2013	5
G8653#-AC-6	TRAVELEX HOLDINGS LTD. (2014) USD TRANCH	F	08/16/2008	WSO CONVERT		10,508,471	10,500,000	10,512,500	10,509,323		(852)		(852)		10,508,471				415,709	10/31/2014	5
G9310#-AA-3	NTL INCORPORATED (2011) TRANCHE B6	D	08/16/2008	WSO CONVERT		797,974	718,592	797,974	802,501					(4,527)	797,974				65,827	03/03/2011	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)
G9368@-AC-2	NTL INCORPORATED (2011) TRANCHE B5	D	08/16/2008	WSO CONVERT		1,569,349	1,413,231	1,569,349	1,578,252					(8,903)	1,569,349				129,510	03/03/2011	3FE
G9463@-AA-0	BIFFA MEZZANINE +425CASH/+550PIK	D	08/16/2008	WSO CONVERT		7,872,621	7,129,871	7,872,621							7,872,621				94,711	04/15/2018	4Z
G9892#-AA-9	ZOOM GAS PIPELINES - TERM A	D	08/16/2008	WSO CONVERT		46,383,910	44,561,691	46,383,910	49,765,109					(3,381,198)	46,383,910				1,774,950	11/30/2011	3
G9892@-AA-1	ZOOM INFRASTRUCTURE - JUNIOR	D	08/16/2008	WSO CONVERT		12,987,495	12,477,274	12,987,495	13,934,230					(946,736)	12,987,495				610,837	11/30/2011	4
H3888#-AA-7	JET AVIATION (2015) MEZZ (5.0 CASH+5.0 P	F	08/16/2008	WSO CONVERT		16,999,465	16,999,465	16,999,465	16,999,465						16,999,465				694,744	09/30/2015	5
H3888#-AB-5	JET AVIATION (2013) TRANCHE B (USD)	F	08/16/2008	WSO CONVERT		3,635,856	3,626,750	3,639,336	3,636,966		(1,110)		(1,110)		3,635,856				98,547	09/30/2013	4
H3888#-AC-3	JET AVIATION (2013) TRANCHE B (EUR)	D	08/16/2008	WSO CONVERT		4,282,687	5,107,979	4,282,687	5,316,713					(1,034,026)	4,282,687				150,184	09/30/2013	4
H3888#-AD-1	JET AVIATION (2014) TRANCHE C (USD)	F	08/16/2008	WSO CONVERT		3,091,381	3,083,274	3,093,974	3,092,208		(827)		(827)		3,091,381				95,599	09/30/2014	4
H3888#-AE-9	JET AVIATION (2014) TRANCHE C (EUR)	D	08/16/2008	WSO CONVERT		1,894,288	2,225,959	1,894,288	2,316,921					(422,633)	1,894,288				75,020	09/30/2014	4
H4777#-AA-9	SR TECHNICS SWITZERLAND (2014) TERM LOAN	D	08/16/2008	WSO CONVERT		8,810,573	9,810,479	8,810,573	9,716,027					(905,454)	8,810,573				525,718	11/28/2014	4
H4777#-AB-7	SR TECHNICS SWITZERLAND (2015) TERM LOAN	D	08/16/2008	WSO CONVERT		8,810,573	9,810,479	8,810,573	9,716,027					(905,454)	8,810,573				576,151	11/30/2015	4
J0460#-AA-7	BRISTOL MYERS I YEN DENOM NOTE	D	09/17/2008	MATURITY		33,377,837	32,967,551	30,076,480	31,288,291					(1,253,243)	30,035,049	3,342,788		3,342,788	488,389	09/17/2008	1
K3021#-AB-9	EUROPEAN DIRECTORIES (2013 SEK) TRANCHE	D	07/04/2008	MORGAN STANLEY & CO. INC		2,870,927	2,636,258	2,368,307	2,841,835		174		174	(472,879)	2,369,130	692,293	(190,496)	501,797	177,391	07/01/2013	4
K3021#-AC-7	EUROPEAN DIRECTORIES TRANCHE C2	D	08/01/2008	GOLDMAN, SACHS & CO. (DOMESTIC)		3,469,255	3,300,933	3,175,250	3,533,961		1,196		1,196	(360,713)	3,174,444	469,312	(174,500)	294,812	106,099	06/30/2014	4
K3021#-AD-5	EUROPEAN DIRECTORIES (2014 SEK) TRANCHE	D	07/04/2008	MORGAN STANLEY & CO. INC		2,870,927	2,636,258	2,368,307	2,841,742		153		153	(472,863)	2,369,032	692,265	(190,370)	501,895	189,964	07/01/2014	4
K7260#-AA-2	ISS HOLDING (2012) SEK TRANCHE A1	D	08/16/2008	WSO CONVERT		703,330	779,228	704,849	843,915		(376)		(376)	(140,209)	703,330				31,171	07/02/2012	4
K7260#-AB-0	ISS HOLDING (2012) NOK TRANCHE A2	D	08/16/2008	WSO CONVERT		808,277	916,361	810,022	1,001,644		(432)		(432)	(192,934)	808,277				43,263	07/02/2012	4
K7260#-AC-8	ISS HOLDING (2012) CHF TRANCHE A3	D	08/16/2008	WSO CONVERT		264,744	306,059	265,316	304,286		(142)		(142)	(39,400)	264,744				11,764	07/02/2012	4
K7260#-AD-6	ISS HOLDING (2013) GBP TRANCHE B	D	08/16/2008	WSO CONVERT		13,215,787	13,370,166	13,219,956	14,942,732		(1,033)		(1,033)	(1,725,912)	13,215,787				602,347	12/31/2013	4
K7260@-AA-4	ISS GLOBAL A/S BL 4.88% 12/31/2013 TRANC	D	08/16/2008	WSO CONVERT		9,814,581	10,906,382	9,803,500	8,787,060		11,082		11,082	(1,533,146)	9,814,581				425,153	12/31/2013	4FE
L1241@-AA-0	BRENNTAG (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		13,412,467	15,451,174	13,450,446	16,191,115		(9,291)		(9,291)	(2,769,357)	13,412,467				1,101,417	01/20/2014	4
L1241@-AB-8	BRENNTAG (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		6,103,529	7,023,261	6,120,475	7,366,665		(4,146)		(4,146)	(1,258,990)	6,103,529				520,065	01/19/2015	4FE
L7910#-AB-3	EUROPEAN DIRECTORIES TRANCHE C	D	08/16/2008	VARIOUS		5,095,251	4,601,311	5,073,653	5,086,263		2,248		2,248	(12,626)	5,075,884	37,621	(18,254)	19,367	64,968	07/01/2014	4
L7910#-AC-1	EUROPEAN DIRECTORIES 2ND LIEN	D	07/04/2008	MORGAN STANLEY & CO. INC		2,716,675	2,809,304	2,493,299	2,924,105					(430,806)	2,493,299	657,647	(434,272)	223,375	205,440	01/01/2015	4
L9628*-AE-0	VANDEMOORTELE NV FRN 07/12/17	D	07/24/2008	Prepaid		15,671,525	14,046,522	12,079,629	14,620,524					(2,540,895)	12,079,629	3,591,896		3,591,896	826,910	07/13/2017	2
L9628*-AF-7	VANDEMOORTELE NV FRN 07/13/20	D	07/24/2008	Prepaid		15,671,525	14,046,522	12,079,629	14,620,524					(2,540,895)	12,079,629	3,591,896		3,591,896	826,910	07/13/2020	2
M5314#-AB-8	HURRIYET (2013) TERM LOAN	F	08/16/2008	WSO CONVERT		9,029,053	9,029,053	9,029,053	9,029,053						9,029,053				295,934	01/04/2013	3
N0053*-AA-9	AUTOBAR BV (2013) TRANCHE B	D	09/30/2008	VARIOUS		8,211,578	9,591,870	8,203,614	9,936,019					(1,771,650)	8,203,614	7,964		7,964	486,021	12/05/2013	4Z
N0053*-AB-7	AUTOBAR BV (2014) TRANCHE C	D	09/30/2008	VARIOUS		8,202,075	9,591,870	8,194,111	9,936,019					(1,781,153)	8,194,111	7,964		7,964	456,500	12/05/2014	4Z
N1400#-AA-3	AVR BL B3A 3/31/2014	D	08/16/2008	WSO CONVERT		8,715,361	8,986,645	8,715,361	9,353,879					(638,517)	8,715,361				527,884	03/31/2014	5*
N3070#-AA-8	CASEMA - KABELCOM (2014) TRANCHE B	D	08/16/2008	WSO CONVERT		5,785,115	6,253,420	5,785,115	6,508,962					(723,848)	5,785,115				278,696	09/12/2014	5*
N3070#-AB-6	CASEMA - KABELCOM (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		5,768,175	6,253,420	5,768,175	6,508,962					(740,788)	5,768,175				299,050	09/14/2015	5*
N3070#-AC-4	CASEMA - KABELCOM (2016) TRANCHE D	D	08/16/2008	WSO CONVERT		1,295,656	1,404,652	1,295,656	1,462,052					(166,397)	1,295,656				78,603	03/14/2016	5*
N7887@-AA-4	CASEMA (2014) TRANCHE B1	D	08/16/2008	WSO CONVERT		2,321,620	2,542,231	2,321,620	2,646,118					(324,498)	2,321,620				113,300	09/12/2014	5*
N7887@-AB-2	CASEMA (2014) TRANCHE B2	D	08/16/2008	WSO CONVERT		1,204,467	1,320,562	1,204,467	1,374,526					(170,059)	1,204,467				58,854	09/12/2014	5*
N7887@-AC-0	CASEMA (2015) TRANCHE C	D	08/16/2008	WSO CONVERT		3,527,586	3,862,794	3,527,586	4,020,644					(493,058)	3,527,586				184,726	09/14/2015	5*
N7887@-AD-8	CASEMA (2016) 2ND LIEN TRANCHE	D	08/16/2008	WSO CONVERT		1,921,746	2,106,978	1,921,746	2,193,079					(271,332)	1,921,746				117,905	03/14/2016	5*
N7891@-AA-8	AVR TL B (2014)	D	08/16/2008	WSO CONVERT		10,577,469	12,290,707	10,577,469	12,792,959					(2,215,489)	10,577,469				787,286	03/31/2014	5*
N7891@-AC-4	AVR TL C (2015)	D	08/16/2008	WSO CONVERT		10,577,469	12,290,707	10,577,469	12,792,959					(2,215,489)	10,577,469				815,513	03/31/2015	5*
N9145#-AA-6	AVR BL B3B 3/31/2014	D	08/16/2008	WSO CONVERT		956,632	986,409	956,632	1,026,718					(70,086)	956,632				63,148	03/31/2014	5*
N9145@-AA-8	AVR BL TLB3C1 3/31/2014	D	08/16/2008	WSO CONVERT		1,642,798	1,689,711	1,642,798	1,758,760					(115,962)	1,642,798				108,172	03/31/2014	5*
N9146*-AA-9	AVR BL TLB3C2 3/31/2014	D	08/16/2008	WSO CONVERT		951,921	979,105	951,921	1,019,116					(67,194)	951,921				62,680	03/31/2014	5*
P0764#-AA-3	TERMOELECTRICA DEL GOLFO BL FRN 9/21/202		08/16/2008	WSO CONVERT		39,059,040	39,059,040	39,059,040	39,059,040						39,059,040				1,164,939	09/21/2022	2Z
P3722#-AA-8	ENERGIA AZTECA VIII (BAJIO) TERM LOAN	F	08/16/2008	WSO CONVERT		13,897,039	13,927,187	13,876,919	13,892,015		5,025		5,025		13,897,039				421,578	05/15/2012	3
Q3309@-AA-0	DONCASTERS PLC (2016) TRANCHE D1(2ND LIE	D	08/16/2008	WSO CONVERT		3,163,390	2,904,193	3,146,254	3,064,430		13,111		13,111	85,849	3,163,390				189,528	10/03/2016	4
Q3309@-AB-8	DONCASTERS PLC (2016) TRANCHE D2(2ND LIE	D	08/16/2008	WSO CONVERT		1,232,488	1,279,880	1,225,868	1,259,294		5,065		5,065	(31,871)	1,232,488				79,449	10/03/2016	4
Q8204#-AA-3	SEVEN MEDIA GROUP TERM LOAN	D	08/16/2008	WSO CONVERT		34,376,182	34,651,089	34,343,807	38,414,817		17,553		17,553	(4,056,187)	34,376,182				2,110,069	12/29/2012	4Z
Q9194#-AC-9	TRANSURBAN FINANCE COMPANY PTY LIMITED 5	F	12/07/2007	SINKING FUND REDEMPTION		128,545	128,545	121,503	128,267		278		278		128,545				3,422	12/17/2019	1FE
Q9768*-AB-1	JOHN FAIRFAX PUBLICATIONS PTY LIMITED 6.	F	07/30/2008	BARCLAYS BANK OF N Y		19,507,800	20,000,000	20,000,000	20,000,000						20,000,000		(492,202)	(492,202)	1,340,556	07/10/2014	2
R2279@-AA-7	FOODVEST (2015) TRANCHE E FUNDED IN NOK	D	09/23/2008	VARIOUS		9,954,621	9,754,318	9,533,141	5,310,502					(533,412)	9,533,141	421,480		421,480	408,686	03/17/2015	5
T9819#-AA-5	WIND TELECOMMUNICAZONI SPA TL B (EUR)	D	08/16/2008	WSO CONVERT		10,735,757	12,641,870	10,735,757	13,158,472					(2,422,715)	10,735,757				508,646	05/27/2013	3FE
T9819#-AB-3	WIND TELECOMMUNICAZONI SPA TL C (EUR)	D	09/22/2008	WSO CONVERT		21,471,489	25,283,740	21,471,514	13,158,472					(2,422,715)	21,471,514				1,096,104	05/26/2014	3FE
T9819#-AC-1	WIND TELECOMMUNICAZONI SPA TL B (USD)	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				153,911	05/27/2013	3FE
T9819#-AD-9	WIND TELECOMMUNICAZONI SPA TL C (USD)	F	08/16/2008	WSO CONVERT		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				169,161	05/26/2014	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
W0300#-AA-6	AHLSELL INVESTCO TRANCHE B	D	09/30/2008	VARIOUS		12,026,193	14,137,178	12,010,047	14,620,524					(2,687,492)	12,010,047	16,145		16,145	665,098	09/30/2013	4Z
W0300#-AB-4	AHLSELL INVESTCO TRANCHE C	D	08/16/2008	WSO CONVERT		12,028,628	14,046,522	12,028,628	14,620,524					(2,591,896)	12,028,628				699,835	09/30/2014	4Z
W2222@-AA-9	NORDIC CABLE ACQUISITION FACILITY THOR B	D	08/16/2008	WSO CONVERT		2,569,880	2,509,770	2,551,286	2,578,631		13,125		13,125	(21,876)	2,569,880				152,367	01/31/2014	4Z
W2222@-AB-7	NORDIC CABLE ACQUISITION FACILITY THOR C	D	08/16/2008	WSO CONVERT		2,567,356	2,509,770	2,551,286	2,577,882		11,343		11,343	(21,870)	2,567,356				107,058	01/30/2015	4Z
W3139#-AA-7	FOODVEST (2014) EUR TRANCHE B	D	09/23/2008	VARIOUS		6,710,415	6,858,225	6,276,472	3,581,850		(11,034)		(11,034)	(443,491)	6,262,606	447,808		447,808	216,918	03/17/2014	5
W3139#-AB-5	FOODVEST (2015) EUR TRANCHE C	D	09/23/2008	VARIOUS		6,710,861	6,858,225	6,276,920	3,582,220		(11,358)		(11,358)	(443,539)	6,263,052	447,809		447,809	232,297	03/17/2015	5
W3139@-AA-9	FOODVEST (2014) NOK ADDITIONAL FACILITY	D	09/23/2008	VARIOUS		5,854,965	5,679,467	5,637,555	3,087,247		4,357		4,357	(247,359)	5,642,184	212,781		212,781	224,814	02/07/2014	5
W3760#-AA-3	FOODVEST (2014) SEK TRANCHE B	D	09/23/2008	VARIOUS		9,850,845	9,752,250	9,288,529	5,281,620		(18,520)		(18,520)	(638,728)	9,265,407	585,438		585,438	327,950	03/24/2014	5
W3760*-AA-7	FOODVEST (2015) SEK TRANCHE C	D	09/23/2008	VARIOUS		9,857,262	9,752,250	9,299,305	5,282,216		(19,048)		(19,048)	(628,768)	9,276,171	581,091		581,091	350,484	03/24/2015	5
W3761*-AA-6	FOODVEST (2014) GBP TRANCHE B	D	09/23/2008	VARIOUS		9,628,851	8,946,590	9,859,664	7,060,216		91,189		91,189	(78,159)	9,951,014	(322,163)		(322,163)	430,862	03/17/2014	5
W6360#-AA-0	NORDIC CABLE ACQUISITION FACILITY RECAP	D	08/16/2008	WSO CONVERT		9,049,552	8,640,967	9,015,657	6,947,667		26,708		26,708	(163,085)	9,049,552				440,093	01/31/2014	4Z
W6360#-AB-8	NORDIC CABLE ACQUISITION FACILITY RECAP	D	08/16/2008	WSO CONVERT		7,006,052	6,668,208	6,988,215	5,024,270		14,865		14,865	(150,994)	7,006,052				377,187	01/30/2015	4Z
W6360#-AC-6	NORDIC CABLE ACQUISITION FACILITY RECAP	D	08/16/2008	WSO CONVERT		1,477,646	1,434,154	1,473,347	1,510,062		3,035		3,035	(35,451)	1,477,646				109,858	07/31/2015	4Z
X0251#-AA-4	ASTER CITY (2014) TRANCHE B	D	09/29/2008	WSO CONVERT		15,559,817	19,397,350	15,534,858	9,407,014		10,148		10,148	(1,645,421)	15,559,817				616,486	08/21/2014	4
X0251#-AB-2	ASTER CITY (2014) TRANCHE B2	D	09/29/2008	WSO CONVERT		26,267,047	29,651,999	26,238,141	14,321,854		23,665		23,665	(1,232,758)	26,267,047				942,399	08/24/2014	4
X0251#-AC-0	ASTER CITY MEZZANINE (FKA MAGENS INVESTM	D	09/17/2008	VARIOUS		10,641,999	12,442,736	10,763,642	13,076,528					(2,312,875)	10,641,999				854,686	03/08/2016	5
X7568#-AA-7	SANITEC EUROPE OY (2014) SECOND LIEN	D	09/22/2008	VARIOUS		17,448,960	20,968,559	17,452,568	21,575,513		64,455		64,455	(4,003,340)	17,448,960				1,279,302	10/07/2014	5
4599999. Bonds - Industrial and Miscellaneous						9,042,522,945	9,552,919,941	9,238,646,202	7,313,821,012		5,045,700		5,045,700	(152,575,182)	9,243,727,728	33,908,819	(233,626,360)	(199,717,541)	337,603,807	XXX	XXX
6099997. Total - Bonds - Part 4						25,684,891,642	26,679,857,086	25,407,927,021	13,883,743,179		33,389,707		33,389,707	(158,102,913)	25,768,548,307	34,272,531	(117,929,200)	(83,656,669)	753,941,712	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						25,684,891,642	26,679,857,086	25,407,927,021	13,883,743,179		33,389,707		33,389,707	(158,102,913)	25,768,548,307	34,272,531	(117,929,200)	(83,656,669)	753,941,712	XXX	XXX
026874-BE-6	AMER INTL GROUP 6.25% 03/15/37		09/01/2008	VARIOUS	0.000		0.00					20,366,794	(20,366,794)		20,366,794		(20,366,794)	(20,366,794)			RP2UFE
054536-AB-3	AXA SA 6.463% 12/14/2018		09/01/2008	VARIOUS	0.000		0.00					7,290,960	(7,290,960)		7,290,960		(7,290,960)	(7,290,960)			RP3UFE
05518U-AA-5	BAC CAPITAL TRUST XIII FLOAT 12\15\2049		09/01/2008	VARIOUS	0.000		0.00					9,549,858	(9,549,858)		9,549,858		(9,549,858)	(9,549,858)			RP2UFE
05568A-AA-8	BOI CAPITAL FUNDING NO 3 6.107% 8/4/49		09/01/2008	VARIOUS	0.000		0.00					12,682,917	(12,682,917)		12,682,917		(12,682,917)	(12,682,917)			P1UFE
06738C-82-8	BARCLAYS BANK PLC 6.278% 6/15/49		09/01/2008	VARIOUS	0.000		0.00					4,018,800	(4,018,800)		4,018,800		(4,018,800)	(4,018,800)			P2UFE
06738C-AG-4	BARCLAYS BK PLC NT FLT RT 49		09/01/2008	VARIOUS	0.000		0.00					6,344,345	(6,344,345)		6,344,345		(6,344,345)	(6,344,345)			P2UFE
381427-AA-1	GOLDMAN SACHS CAPITAL II 5.793% 12/15/49		09/01/2008	VARIOUS	0.000		0.00					12,338,773	(12,338,773)		12,338,773		(12,338,773)	(12,338,773)			RP2UFE
42205M-AA-4	HBOS PLC		09/01/2008	VARIOUS	0.000		0.00					7,265,081	(7,265,081)		7,265,081		(7,265,081)	(7,265,081)			P2UFE
42205M-AB-2	HBOS PLC		09/01/2008	VARIOUS	0.000		0.00					4,145,222	(4,145,222)		4,145,222		(4,145,222)	(4,145,222)			P2UFE
42205M-AC-0	HBOS PLC 6.657% 05/49		09/01/2008	VARIOUS	0.000		0.00					7,819,380	(7,819,380)		7,819,380		(7,819,380)	(7,819,380)			P2UFE
524908-XA-3	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST V		09/01/2008	VARIOUS	0.000		0.00					6,781,816	(6,781,816)		6,781,816		(6,781,816)	(6,781,816)			P2UFE
66644P-AA-5	NORTHGROUP PFD CAP CORP 6.378%		09/01/2008	VARIOUS	0.000		0.00					4,723,560	(4,723,560)		4,723,560		(4,723,560)	(4,723,560)			P2UFE
00371G-10-5	ABN AMRO N AMER CAP FDG TR I PFD SECSFX/		09/26/2008	MORGAN STANLEY & CO. INC	5,000.000	5,000,000	1,000.00	5,000,000	5,000,000						5,000,000				262,493		RP1UFE
74925Y-AC-6	RBC CAPITAL TRUST 4.87% 12/31/49	C	09/24/2008	RBC DOMINION SECURITIES	10,000,000.000	8,890,900	0.00	10,000,000	10,000,000						10,000,000		(1,109,100)	(1,109,100)	364,916		RP1UFE
023139-AF-5	AMBAC FINANCIAL GRP INC 6.15% 02/15/2037		08/18/2008	RETURN OF CAPITAL	0.000	406,406	0.00	406,406	406,406						406,406						RP3UFE
05535A-AA-8	BCI US FUNDING TRUST I		07/15/2008	Called	41,600,000.000	41,600,000	0.00	38,223,976	38,469,428		3,130,572		3,130,572		41,600,000				3,332,160		RP1UFE
74251V-30-0	PRINCIPAL FINL GROUP		09/26/2008	LEHMAN BROTHERS KUHN LOEB INC. 1270	520,000.000	13,000,000	50.00	13,000,000	13,000,000						13,000,000				635,505		P1LFE
93934W-AA-3	WASH MUTUAL PFD FDG DEL 6.534% 3/29/49		09/17/2008	VARIOUS	3,000,000.000	1,267,612	0.00	2,248,360	2,248,360			22,836,388	(22,836,388)		25,084,748		(23,817,136)	(23,817,136)	176,834		P6UFE
93935J-AA-1	WASHINGTON MUTUAL		09/17/2008	RETURN OF CAPITAL	0.000	86,897	0.00	86,897	86,897			4,943,196	(4,943,196)		5,030,093		(4,943,196)	(4,943,196)			P6L
151327-20-2	CENTAUR FUNDING	F	09/26/2008	VARIOUS	6,000.000	6,077,814	3,000.00	6,077,814	6,077,814						6,077,814				408,600		RP2UFE
999999-99-8	SUMMARY ADJUSTMENT		09/01/2008	VARIOUS	0.000	(1,220,404)	0.00	(1,220,404)							(2,296,007)	1,075,604		1,075,604			P2AZ
G07980-AH-1	BARCLAYS BANK PLC 5.125% 8/5/49		09/01/2008	VARIOUS	0.000		0.00					4,996,446	(4,996,446)		4,996,446		(4,996,446)	(4,996,446)			P2UFE
G55356-AA-0	LLOYDS TSB BANK PLC		09/01/2008	VARIOUS	0.000		0.00					8,692,059	(8,692,059)		8,692,059		(8,692,059)	(8,692,059)			P1UFE
F07875-AE-1	BNP PARIBAS		09/01/2008	VARIOUS	0.000		0.00					4,053,923	(4,053,923)		4,053,923		(4,053,923)	(4,053,923)			P1UFE
F70267-AB-9	PARIBAS FLOAT 09/49		09/01/2008	VARIOUS	0.000		0.00					5,273,010	(5,273,010)		5,273,010		(5,273,010)	(5,273,010)			P1UFE
539370-WT-9	LLOYDS TSB BANK PERP (1)		09/01/2008	VARIOUS	0.000		0.00					6,353,305	(6,353,305)		6,353,305		(6,353,305)	(6,353,305)			P1UFE
66567E-AW-5	NORTHERN ROCK PLC 5.6% 4/30/49	F	08/05/2008	UBS SECURITIES INC.	18,100,000.000	11,602,100	0.00	10,689,944	10,682,653		7,291		7,291		10,689,944		912,156	912,156	612,669		RP3UFE
6399999. Preferred Stocks - Industrial and Miscellaneous						86,711,325	XXX	84,512,993	85,971,558		3,137,863	160,475,834	(157,337,971)		247,289,248	1,075,604	(161,653,526)	(160,577,922)	5,793,177	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						86,711,325	XXX	84,512,993	85,971,558		3,137,863	160,475,834	(157,337,971)		247,289,248	1,075,604	(161,653,526)	(160,577,922)	5,793,177	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						86,711,325	XXX	84,512,993	85,971,558		3,137,863	160,475,834	(157,337,971)		247,289,248	1,075,604	(161,653,526)	(160,577,922)	5,793,177	XXX	XXX
00130H-10-5	AES CORP		09/22/2008	VARIOUS	50,379.000	716,365		688,720	1,015,939	(385,005)			(385,005)		688,720		27,645	27,645			L
017361-10-6	ALLEGHENY ENERGY INC		09/22/2008	VARIOUS	12,601.000	523,844		351,847	749,962	(443,914)			(443,914)		351,847		171,997	171,997	4,494		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
023608-10-2	AMEREN CORPORATION		09/22/2008	VARIOUS	15,708.000	639,526		709,641	799,923	(135,707)			(135,707)		709,641		(70,116)	(70,116)	25,547		L
025537-10-1	AMERICAN ELECTRIC POWER		09/22/2008	VARIOUS	30,115.000	1,136,743		1,045,747	1,321,512	(353,124)			(353,124)		1,045,747		90,996	90,996	33,878		L
03836W-10-3	AQUA AMERICA INC		09/22/2008	VARIOUS	55,443.980	991,957		1,066,477	958,432	65,778			65,778		1,066,477		(74,519)	(74,519)	19,454		L
092113-10-9	BLACK HILLS CORP		09/22/2008	VARIOUS	15,935.000	556,743		587,937	663,352	(106,945)			(106,945)		587,937		(31,194)	(31,194)	15,506		L
15189T-10-7	CENTERPOINT ENERGY INC		09/22/2008	VARIOUS	24,616.000	371,415		299,179	389,656	(119,578)			(119,578)		299,179		72,236	72,236	12,240		L
209115-10-4	CONSOLIDATED EDISON INC		09/22/2008	VARIOUS	20,445.000	859,821		861,184	940,998	(133,087)			(133,087)		861,184		(1,363)	(1,363)	32,825		L
210371-10-0	CONSTELLATION ENERGY GROUP		09/22/2008	VARIOUS	13,377.000	709,185		688,730	1,316,895	(680,812)			(680,812)		688,730		20,456	20,456	18,258		L
233331-10-7	DTE ENERGY COMPANY		09/22/2008	VARIOUS	12,235.000	510,817		498,274	513,057	(39,339)			(39,339)		498,274		12,543	12,543	19,127		L
25746U-10-9	DOMINION RESOURCES INC/VA		09/22/2008	VARIOUS	43,344.000	1,860,809		1,337,761	1,973,256	(717,379)			(717,379)		1,337,761		523,048	523,048	45,997		L
26441C-10-5	DUKE ENERGY CORP		09/22/2008	VARIOUS	94,833.000	1,688,957		1,369,639	1,804,711	(538,377)			(538,377)		1,369,639		319,318	319,318	58,022		L
281020-10-7	EDISON INTERNATIONAL		09/22/2008	VARIOUS	24,433.000	1,067,753		851,916	1,234,021	(451,604)			(451,604)		851,916		215,837	215,837	21,937		L
29364G-10-3	ENTERGY CORP		09/22/2008	VARIOUS	14,361.000	1,418,825		979,609	1,651,886	(736,564)			(736,564)		979,609		439,217	439,217	29,669		L
30161N-10-1	EXELON CORP		09/22/2008	VARIOUS	49,194.000	3,510,830		2,303,513	3,801,322	(1,710,423)			(1,710,423)		2,303,513		1,207,317	1,207,317	67,732		L
337932-10-7	FIRSTENERGY CORP		09/22/2008	VARIOUS	22,860.000	1,612,379		1,002,684	1,564,931	(653,601)			(653,601)		1,002,684		609,696	609,696	34,584		U
391164-10-0	GREAT PLAINS ENERGY INC		09/22/2008	VARIOUS	49,188.000	1,149,475		1,381,527	1,006,486	3,476			3,476		1,381,527		(232,052)	(232,052)	46,588		L
419870-10-0	HAWAIIAN ELECTRIC INDS		09/22/2008	VARIOUS	34,885.000	945,733		914,141	753,277	114,067			114,067		914,141		31,592	31,592	30,210		L
451107-10-6	IDACORP INC		09/22/2008	VARIOUS	18,769.000	574,938		574,734	630,191	(83,205)			(83,205)		574,734		204	204	16,417		L
552690-10-9	MDU RESOURCES GROUP INC		09/22/2008	VARIOUS	75,875.000	2,272,945		1,727,953	1,999,516	(382,541)			(382,541)		1,727,953		544,992	544,992	31,792		L
664397-10-6	NORTHEAST UTILITIES		09/30/2008	VARIOUS	64,494.000	1,710,476		1,440,917	1,926,223	(561,885)			(561,885)		1,440,917		269,559	269,559	35,234		L
67019E-10-7	NSTAR		09/22/2008	VARIOUS	44,316.000	1,534,551		1,299,225	1,532,504	(299,798)			(299,798)		1,299,225		235,325	235,325	45,242		L
69331C-10-8	P G&E CORP		09/22/2008	VARIOUS	26,791.000	1,065,400		908,881	1,082,076	(242,583)			(242,583)		908,881		156,518	156,518	29,866		L
69349H-10-7	PNM RESOURCES INC		09/22/2008	VARIOUS	35,820.000	414,169		440,020	212,237	149,902			149,902		440,020		(25,851)	(25,851)	18,049		L
723484-10-1	PINNACLE WEST CAPITAL		09/22/2008	VARIOUS	7,546.000	258,369		304,524	311,798	(15,145)			(15,145)		304,524		(46,154)	(46,154)	11,156		L
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		09/22/2008	VARIOUS	38,133.000	1,451,670		995,000	1,773,085	(875,962)			(875,962)		995,000		456,670	456,670	31,633		L
80589M-10-2	SCANA CORP		09/22/2008	VARIOUS	48,406.000	1,942,075		1,930,104	1,959,006	(104,867)			(104,867)		1,930,104		11,971	11,971	62,925		L
872375-10-0	TECO ENERGY INC		09/22/2008	VARIOUS	15,804.000	276,485		223,884	257,272	(47,920)			(47,920)		223,884		52,601	52,601	8,617		L
95709T-10-0	WESTAR ENERGY INC		09/22/2008	VARIOUS	43,497.000	1,010,003		1,024,383	954,307	(88,994)			(88,994)		1,024,383		(14,380)	(14,380)	32,438		L
98389B-10-0	XCEL ENERGY INC		09/22/2008	VARIOUS	32,310.000	668,777		577,509	670,893	(147,822)			(147,822)		577,509		91,268	91,268	21,893		L
6699999. Common Stocks - Public Utilities						33,451,035	XXX	28,385,660	35,768,724	(9,722,958)			(9,722,958)		28,385,660		5,065,377	5,065,377	861,330	XXX	XXX
008252-10-8	AFFILIATED MANAGERS GROUP		09/22/2008	VARIOUS	16,985.000	1,551,549		1,677,648							1,677,648		(126,098)	(126,098)			L
025816-10-9	AMERICAN EXPRESS CO		09/22/2008	VARIOUS	113,604.000	4,403,470		5,399,175	4,322,914	(401,329)			(401,329)		5,399,175		(995,705)	(995,705)	53,801		L
03060R-10-1	AMERICREDIT CORP		09/22/2008	VARIOUS	47,802.000	515,093		681,241	204,539	448,212			448,212		681,241		(166,148)	(166,148)			L
03076C-10-6	AMERIPRISE FINANCIAL INC - AMP-W		09/22/2008	VARIOUS	16,659.000	699,453		622,530	891,735	(295,083)			(295,083)		622,530		76,923	76,923	7,144		L
045487-10-5	ASSOCIATED BANC-CORP		09/22/2008	VARIOUS	52,853.000	1,131,782		1,627,870	1,371,350	198,515			198,515		1,627,870		(496,089)	(496,089)	48,962		L
046265-10-4	ASTORIA FINANCIAL CORP		09/22/2008	VARIOUS	33,883.000	756,720		867,108	756,740	77,906			77,906		867,108		(110,389)	(110,389)	24,759		L
054937-10-7	BB&T CORPORATION		09/22/2008	VARIOUS	41,008.000	1,388,591		1,576,831	1,253,023	320,029			320,029		1,576,831		(188,240)	(188,240)	56,860		L
060505-10-4	BANK OF AMERICA CORP		09/22/2008	VARIOUS	341,885.330	10,739,337		14,554,623	13,295,911	497,252			497,252		14,554,623		(3,815,286)	(3,815,286)	551,427		L
062540-10-9	BANK OF HAWAII CORP		09/22/2008	VARIOUS	19,888.000	1,145,856		983,494	978,308	(34,992)			(34,992)		983,494		162,362	162,362	23,551		L
064058-10-0	BANK OF NEW YORK CO INC		09/22/2008	VARIOUS	85,775.000	2,952,880		2,915,336	3,939,174	(1,259,502)			(1,259,502)		2,915,336		37,544	37,544	57,283		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/22/2008	VARIOUS	58,115.000	1,047,202		1,131,898	1,239,392	(168,713)			(168,713)		1,131,898		(84,695)	(84,695)	10,057		L
125581-10-8	CIT GROUP INC.		09/22/2008	VARIOUS	21,193.000	197,260		228,036	(49,277)	203,895			203,895		228,036		(30,776)	(30,776)	7,638		L
12572Q-10-5	CME GROUP INC		09/22/2008	VARIOUS	4,804.000	1,678,808		2,436,712	2,675,400	(591,636)			(591,636)		2,436,712		(757,905)	(757,905)	12,555		U
14040H-10-5	CAPITAL ONE FINANCIAL CORP		09/22/2008	VARIOUS	28,136.000	1,343,217		1,293,879	614,906	668,410			668,410		1,293,879		49,337	49,337	28,974		L
149150-10-4	CATHAY GENERAL BANCORP		09/22/2008	VARIOUS	20,503.000	497,979		377,994	171,523	196,438			196,438		377,994		119,984	119,984	6,316		L
172967-10-1	CITIGROUP INC		09/22/2008	VARIOUS	408,259.000	7,547,714		8,922,938	3,611,774	4,947,591			4,947,591		8,922,938		(1,375,225)	(1,375,225)	348,915		L
178566-10-5	CITY NATIONAL CORP		09/22/2008	VARIOUS	16,703.000	946,594		1,133,608	944,666	159,904			159,904		1,133,608		(187,015)	(187,015)	23,527		L
195493-30-9	COLONIAL BANCGROUP INC		09/22/2008	VARIOUS	83,742.000	704,755		569,997	(86,870)	493,387			493,387		569,997		134,758	134,758	27,349		L
200340-10-7	COMERICA INC		09/22/2008	VARIOUS	11,285.000	368,631		408,918	261,877	126,652			126,652		408,918		(40,288)	(40,288)	21,696		L
200525-10-3	COMMERCE BANCSHARES INC		09/22/2008	VARIOUS	25,984.000	1,230,158		1,137,233							1,137,233		92,925	92,925	3,506		L
222372-10-4	COUNTRYWIDE CR IND DEL COM		07/01/2008	Merger	43,745.000	275,551		275,551	(582,223)	844,321			844,321		275,551				13,032		L
229899-10-9	CULLEN/FROST BANKERS INC		09/22/2008	VARIOUS	24,390.000	1,416,367		1,219,911	1,175,363	(19,420)			(19,420)		1,219,911		196,456	196,456	26,999		L
254709-10-8	DISCOVER FINANCIAL SERVICES		09/22/2008	VARIOUS	35,944.000	552,794		626,862	537,616	87,704			87,704		626,862		(74,068)	(74,068)	6,457		L
269246-10-4	E*TRADE FINANCIAL CORP		09/22/2008	VARIOUS	39,037.000	128,174		161,717	(201,287)	332,474			332,474		161,717		(33,544)	(33,544)			L
278265-10-3	EATON VANCE CORP		09/22/2008	VARIOUS	48,038.000	1,719,520		1,408,055	2,098,805	(765,356)			(765,356)		1,408,055		311,465	311,465	21,071		U
313400-30-1	FEDERAL HOME LN MTG CP COM		09/10/2008	VARIOUS	48,497.000	175,375		1,232,171	(63,619)	1,292,015			1,292,015		1,232,171		(1,056,796)	(1,056,796)	24,162		L
313586-10-9	FEDERAL NATL MTG ASSN COM		09/10/2008	VARIOUS	79,813.000	387,494		2,159,681	1,065,122	912,012			912,012		2,159,681		(1,772,187)	(1,772,187)	54,266		L
314211-10-3	FEDERATED INVS INC PA CL B		09/22/2008	VARIOUS	45,042.000	1,400,240		1,554,746	1,326,093	(249,108)			(249,108)		1,554,746		(154,506)	(154,506)	26,307		L
316773-10-0	FIFTH THIRD BANCORP		09/22/2008	VARIOUS	43,102.000	665,832		778,090	150,793	594,439			594,439		778,090		(112,258)	(112,258)	41,535		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
320517-10-5	FIRST HORIZON NATIONAL		09/22/2008	VARIOUS	14,180.000	160,765		203,973	(29,298)	174,954			174,954		203,973		(43,208)	(43,208)	8,766		L
33582V-10-8	FIRST NIAGARA FINANCIAL GRP		09/22/2008	VARIOUS	45,515.000	725,993		645,324	504,608	89,751			89,751		645,324		80,668	80,668	18,107		L
337915-10-2	FIRSTMERIT CORP		09/22/2008	VARIOUS	33,546.000	764,411		644,888	640,980	(25,538)			(25,538)		644,888		119,523	119,523	26,118		L
354613-10-1	FRANKLIN RESOURCES INC		09/22/2008	VARIOUS	11,699.000	1,129,705		835,856	1,310,109	(501,370)			(501,370)		835,856		293,850	293,850	6,969		L
38141G-10-4	GOLDMAN SACHS GROUP INC		09/22/2008	VARIOUS	35,593.000	5,157,057		4,673,712	7,370,624	(2,962,230)			(2,962,230)		4,673,712		483,345	483,345	35,313		L
443683-10-7	HUDSON CITY BANCORP, INC		09/22/2008	VARIOUS	38,929.000	734,371		545,694	554,974	(40,734)			(40,734)		545,694		188,677	188,677	11,309		L
446150-10-4	HUNTINGTON BANCSHARES		09/22/2008	VARIOUS	27,462.000	236,528		335,208	138,505	181,537			181,537		335,208		(98,680)	(98,680)	17,788		L
45865V-10-0	INTERCONTINENTALEXCHANGE		09/22/2008	VARIOUS	13,991.000	1,328,061		2,127,530	987,718	(207,385)			(207,385)		2,127,530		(799,470)	(799,470)			L
46625H-10-0	JP MORGAN CHASE&CO		09/22/2008	VARIOUS	258,946.995	10,466,635		10,199,042	10,382,560	(1,777,954)			(1,777,954)		10,199,042		267,592	267,592	285,245		L
47102X-10-5	JANUS CAPITAL GROUP INC		09/22/2008	VARIOUS	10,987.000	281,493		160,862	357,145	(199,681)			(199,681)		160,862		120,631	120,631	439		L
472319-10-2	JEFFERIES GROUP INC (NEW)		09/22/2008	VARIOUS	49,319.000	1,006,366		1,071,607	980,145	4,899			4,899		1,071,607		(65,241)	(65,241)	11,186		L
493267-10-8	KEYCORP		09/22/2008	VARIOUS	36,409.000	448,933		868,584	569,498	221,915			221,915		868,584		(419,651)	(419,651)	27,166		L
524901-10-5	LEGG MASON INC		09/22/2008	VARIOUS	10,583.000	412,544		794,784	737,645	31,865			31,865		794,784		(382,240)	(382,240)	4,840		L
524908-10-0	LEHMAN BROTHERS HOLDINGS INC		09/17/2008	VARIOUS	52,241.000	539,779		2,131,517	2,461,264	(814,598)			(814,598)		2,131,517		(1,591,738)	(1,591,738)	20,214		L
52602E-10-2	LENDER PROCESSING SERVICES		09/22/2008	VARIOUS	42,059.000	1,371,129		1,416,808							1,416,808		(45,679)	(45,679)	1,923		U
55261F-10-4	M&T BANK CORP		09/22/2008	VARIOUS	5,780.000	453,274		547,075	458,147	87,462			87,462		547,075		(93,801)	(93,801)	8,507		L
571837-10-3	MARSHALL&ILSLEY CORP		09/22/2008	VARIOUS	19,436.000	351,768		542,816	449,593	93,222			93,222		542,816		(191,048)	(191,048)	16,615		L
590188-10-8	MERRILL LYNCH&CO INC		09/22/2008	VARIOUS	106,757.000	2,756,235		4,496,397	3,250,538	109,184			109,184		4,496,397		(1,740,162)	(1,740,162)	77,491		L
617446-44-8	MORGAN STANLEY		09/22/2008	VARIOUS	83,026.000	2,722,486		3,754,502	3,980,913	(617,576)			(617,576)		3,754,502		(1,032,016)	(1,032,016)	65,435		L
61945A-10-7	MOSAIC CO/THE		08/05/2008	ATLANTA LIFE INVESTMENT ADVISORS	6,866.000	753,712		977,867							977,867		(224,154)	(224,154)	343		L
629491-10-1	NYSE GROUP INC		09/22/2008	VARIOUS	19,872.000	827,050		1,786,378	1,739,777	43,708			43,708		1,786,378		(959,328)	(959,328)	10,902		L
635405-10-3	NATIONAL CITY CORP		09/22/2008	VARIOUS	57,016.000	270,526		350,583	(447,976)	721,802			721,802		350,583		(80,057)	(80,057)	10,783		L
649445-10-3	NEW YORK COMMUNITY BANCORP		09/22/2008	VARIOUS	141,426.000	2,456,178		2,522,254	2,266,378	8,505			8,505		2,522,254		(66,076)	(66,076)	100,186		L
665859-10-4	NORTHERN TRUST CORP		09/22/2008	VARIOUS	14,362.000	1,090,894		691,696	1,039,574	(405,218)			(405,218)		691,696		399,199	399,199	11,777		L
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/22/2008	VARIOUS	25,935.000	1,899,568		1,487,137	1,633,372	(210,782)			(210,782)		1,487,137		412,431	412,431	49,976		L
695263-10-3	PACWEST BANCORP		09/22/2008	VARIOUS	10,145.000	290,052		266,863	115,225	144,930			144,930		266,863		23,189	23,189	9,145		L
74144T-10-8	T ROWE PRICE GROUP INC		09/22/2008	VARIOUS	19,475.000	1,131,729		654,356	1,125,549	(523,334)			(523,334)		654,356		477,373	477,373	15,653		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/22/2008	VARIOUS	39,192.000	1,211,889		965,759	1,205,579	(302,030)			(302,030)		965,759		246,130	246,130	12,516		L
7591EP-10-0	REGIONS FINANCIAL CORP		09/22/2008	VARIOUS	52,103.000	621,301		1,102,479	696,164	374,097			374,097		1,102,479		(481,178)	(481,178)	58,516		L
759351-40-6	REINSURANCE GRP OF AMERICA		09/12/2008	OTHER - ISSUING COMPANY	29,243,539.000	1,464,166,388		1,464,166,388							1,464,166,388						U
78442P-10-6	SLM CORP		09/22/2008	VARIOUS	35,008.000	540,595		786,459	(43,283)	827,230			827,230		786,459		(245,865)	(245,865)			L
78486Q-10-1	SILICON VALLEY BANCSHARES		09/22/2008	VARIOUS	13,281.000	784,116		632,860	643,709	(36,749)			(36,749)		632,860		151,256	151,256			L
808513-10-5	SCHWAB (CHARLES) CORP		09/22/2008	VARIOUS	69,638.000	1,631,014		807,407	1,682,902	(960,668)			(960,668)		807,407		823,607	823,607	10,117		L
845905-10-8	SOVEREIGN BANCORP INC		09/22/2008	VARIOUS	35,927.000	305,569		374,659	97,312	194,244			194,244		374,659		(69,091)	(69,091)			L
857477-10-3	STATE STREET CORP		09/22/2008	VARIOUS	31,993.000	2,018,699		1,724,963	2,224,718	(843,464)			(843,464)		1,724,963		293,736	293,736	20,645		L
867914-10-3	SUNTRUST BANKS INC		09/22/2008	VARIOUS	26,401.000	1,217,679		1,755,350	1,594,653	116,807			116,807		1,755,350		(537,672)	(537,672)	54,695		L
87161C-10-5	SYNOVUS FINANCIAL CORP		09/22/2008	VARIOUS	136,958.000	1,460,161		1,401,228							1,401,228		58,933	58,933	45,577		L
872275-10-2	TCF FINANCIAL CORP		09/22/2008	VARIOUS	45,133.000	842,864		962,910	528,156	407,358			407,358		962,910		(120,046)	(120,046)	33,036		L
902973-30-4	US BANCORP		09/22/2008	VARIOUS	130,525.000	4,310,676		3,648,674	3,888,499	(494,643)			(494,643)		3,648,674		662,003	662,003	162,527		L
929903-10-2	WACHOVIA CORP		09/22/2008	VARIOUS	160,311.000	2,462,557		6,457,960	4,980,963	1,353,607			1,353,607		6,457,960		(3,995,403)	(3,995,403)	167,176		L
930059-10-0	WADDELL&REED FINANCIAL-A		09/22/2008	VARIOUS	35,964.000	993,956		846,989	1,199,559	(447,171)			(447,171)		846,989		146,966	146,966	19,059		L
938824-10-9	WASHINGTON FEDERAL INC		09/22/2008	VARIOUS	36,424.000	733,576		833,640	735,304	63,204			63,204		833,640		(100,064)	(100,064)	22,336		L
939322-10-3	WASHINGTON MUT INC COM		09/22/2008	VARIOUS	111,180.000	436,216		952,536	(920,856)	1,551,042			1,551,042		952,536		(516,321)	(516,321)	12,242		L
947890-10-9	WEBSTER FINANCIAL CORP		09/22/2008	VARIOUS	21,778.000	514,484		561,810	244,579	302,531			302,531		561,810		(47,326)	(47,326)	19,174		L
949746-10-1	WELLS FARGO&COMPANY		09/22/2008	VARIOUS	247,665.000	8,168,670		7,236,243	7,248,830	(222,725)			(222,725)		7,236,243		932,427	932,427	217,141		L
957090-10-3	WESTAMERICA BANCORPORATION		09/22/2008	VARIOUS	12,040.000	685,124		618,811	515,711	78,201			78,201		618,811		66,314	66,314	12,201		L
971807-10-2	WILMINGTON TRUST CORP		09/22/2008	VARIOUS	27,920.000	779,848		1,029,948	956,701	50,199			50,199		1,029,948		(250,100)	(250,100)	28,114		L
989701-10-7	ZIONS BANCORPORATION		09/22/2008	VARIOUS	8,280.000	298,357		425,760	271,510	144,554			144,554		425,760		(127,403)	(127,403)	9,538		L
G491BT-10-8	INVESCO LTD		09/22/2008	VARIOUS	22,055.000	537,087		556,778							556,778		(19,691)	(19,691)			U
6799999. Common Stocks - Banks, Trust and Insurance Companies						1,582,056,464	XXX	1,600,546,777	112,232,025	4,398,975			4,398,975		1,600,546,777		(18,490,323)	(18,490,323)	3,284,955	XXX	XXX
000886-30-9	ADC TELECOMMUNICATIONS INC		09/22/2008	VARIOUS	48,840.000	483,834		887,565	723,101	130,222			130,222		887,565		(403,731)	(403,731)			L
001055-10-2	AFLAC INC		09/22/2008	VARIOUS	35,646.000	2,097,302		1,363,225	2,174,889	(870,272)			(870,272)		1,363,225		734,077	734,077	23,573		L
001084-10-2	AGCO CORP		09/22/2008	VARIOUS	38,060.000	2,054,252		1,060,428	2,469,645	(1,504,443)			(1,504,443)		1,060,428		993,824	993,824			L
001204-10-6	AGL RESOURCES INC		09/22/2008	VARIOUS	31,754.000	1,047,838		1,125,885	1,143,277	(66,583)			(66,583)		1,125,885		(78,047)	(78,047)	37,372		L
001547-10-8	AK STEEL HOLDING CORP		09/22/2008	VARIOUS	8,371.000	338,376		577,599							577,599		(239,223)	(239,223)	320		L
00163T-10-9	AMB PROPERTY CORP		09/22/2008	VARIOUS	40,652.000	1,901,901		1,924,523	2,251,287	(413,396)			(413,396)		1,924,523		(22,622)	(22,622)	60,849		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00206R-10-2	AT&T INC		09/22/2008	VARIOUS	445,517.000	13,627,339		11,690,537	17,650,324	(6,788,944)			(6,788,944)		11,690,537		1,936,802	1,936,802	530,284		L
002824-10-0	ABBOTT LABORATORIES		09/22/2008	VARIOUS	115,732.000	6,680,824		4,959,577	6,157,409	(1,544,763)			(1,544,763)		4,959,577		1,721,247	1,721,247	119,752		L
002896-20-7	ABERCROMBIE&FITCH CO-CL A		09/22/2008	VARIOUS	20,749.000	1,161,899		1,651,952	1,629,309	(6,014)			(6,014)		1,651,952		(490,053)	(490,053)	8,030		L
004498-10-1	ACI WORLDWIDE INC		09/22/2008	VARIOUS	14,257.000	275,920		252,014	158,791	89,721			89,721		252,014		23,906	23,906			U
00507V-10-9	ACTIVISION BLIZZARD INC		07/09/2008	DEUTSCHE BANK (U K)	123,124.970	3,702,347		2,063,753	3,446,744	(1,610,250)			(1,610,250)		2,063,753		1,638,594	1,638,594			U
005125-10-9	ACXIOM CORP		09/22/2008	VARIOUS	28,268.000	378,818		361,247	57,721	287,744			287,744		361,247		17,571	17,571	4,763		L
00724F-10-1	ADOBE SYSTEMS INC		09/22/2008	VARIOUS	39,881.000	1,623,644		1,187,848	1,699,757	(516,045)			(516,045)		1,187,848		435,797	435,797			L
00738A-10-6	ADTRAN INC		09/22/2008	VARIOUS	23,439.000	516,037		498,263	482,119	(5,277)			(5,277)		498,263		17,775	17,775	6,169		L
00751Y-10-6	ADVANCE AUTO PARTS		09/22/2008	VARIOUS	39,535.000	1,605,830		1,381,007	1,441,417	(124,580)			(124,580)		1,381,007		224,823	224,823	6,919		L
00763M-10-8	ADVANCED MEDICAL OPTICS		09/22/2008	VARIOUS	25,235.000	524,043		576,996	278,048	273,566			273,566		576,996		(52,954)	(52,954)			L
007865-10-8	AEROPOSTALE INC		09/22/2008	VARIOUS	27,769.000	929,767		526,551	702,568	(215,189)			(215,189)		526,551		403,216	403,216			L
007903-10-7	ADVANCED MICRO DEVICES		09/22/2008	VARIOUS	45,488.000	242,833		312,979	62,547	249,075			249,075		312,979		(70,146)	(70,146)			L
007974-10-8	ADVENT SOFTWARE INC		09/22/2008	VARIOUS	7,529.000	325,373		218,393	385,571	(184,300)			(184,300)		218,393		106,980	106,980			L
00817Y-10-8	AETNA INC		09/22/2008	VARIOUS	36,355.000	1,414,733		1,105,774	2,006,348	(989,303)			(989,303)		1,105,774		308,959	308,959			L
008190-10-0	AFFILIATED COMPUTER SVCS-A		09/22/2008	VARIOUS	7,228.000	367,902		383,624	323,773	57,136			57,136		383,624		(15,721)	(15,721)			L
00826T-10-8	AFFYMETRIX, INC		09/22/2008	VARIOUS	28,801.000	237,303		615,346	599,394	(1,020)			(1,020)		615,346		(378,043)	(378,043)			U
00846U-10-1	AGILENT TECHNOLOGIES INC		09/22/2008	VARIOUS	27,004.000	892,636		611,205	992,127	(380,922)			(380,922)		611,205		281,431	281,431			L
009158-10-6	AIR PRODUCTS&CHEMICALS INC		09/22/2008	VARIOUS	15,798.000	1,369,772		942,000	1,484,480	(612,798)			(612,798)		942,000		427,772	427,772	19,622		L
009363-10-2	AIRGAS INC		09/22/2008	VARIOUS	34,355.000	1,952,502		1,218,772	1,704,779	(579,647)			(579,647)		1,218,772		733,730	733,730	9,812		L
00949P-10-8	AIRTRAN HOLDINGS INC		09/22/2008	VARIOUS	47,555.000	126,230		345,675	261,569	47,766			47,766		345,675		(219,444)	(219,444)			L
00971T-10-1	AKAMAI TECHNOLOGIES		09/22/2008	VARIOUS	12,616.000	280,743		442,544	260,232	178,195			178,195		442,544		(161,801)	(161,801)			L
011659-10-9	ALASKA AIR GROUP INC		09/22/2008	VARIOUS	15,102.000	320,311		379,027	377,701	1,326			1,326		379,027		(58,716)	(58,716)			L
012653-10-1	ALBEMARLE CORP		09/22/2008	VARIOUS	31,498.000	1,155,918		810,100	1,250,081	(492,885)			(492,885)		810,100		345,819	345,819	10,617		L
013078-10-0	ALBERTO-CULVER COMPANY		09/22/2008	VARIOUS	35,925.000	969,056		780,531	818,973	(106,927)			(106,927)		780,531		188,525	188,525	6,720		L
013817-10-1	ALCOA INC		09/22/2008	VARIOUS	61,123.000	1,794,337		1,786,873	2,210,105	(445,810)			(445,810)		1,786,873		7,464	7,464	28,639		L
014482-10-3	ALEXANDER&BALDWIN INC		09/22/2008	VARIOUS	17,137.000	777,738		819,413	851,718	(63,750)			(63,750)		819,413		(41,674)	(41,674)	15,373		L
015271-10-9	ALEXANDRIA REAL ESTATE EQUIT		09/22/2008	VARIOUS	13,311.000	1,454,871		1,322,677	1,291,209	(30,062)			(30,062)		1,322,677		132,194	132,194	30,545		L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		09/22/2008	VARIOUS	22,763.000	1,174,299		1,318,417	625,638	(326,578)			(326,578)		1,318,417		(144,118)	(144,118)	3,760		L
018490-10-2	ALLERGAN INC		09/22/2008	VARIOUS	23,060.000	1,281,792		998,362	1,400,047	(481,311)			(481,311)		998,362		283,430	283,430	3,164		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/22/2008	VARIOUS	32,900.000	2,031,329		1,873,873	2,344,037	(563,057)			(563,057)		1,873,873		157,456	157,456			L
018802-10-8	ALLIANT ENERGY CORP		09/22/2008	VARIOUS	45,821.000	1,560,633		1,454,024	1,724,035	(393,893)			(393,893)		1,454,024		106,609	106,609	46,279		L
018804-10-4	ALLIANT TECHSYSTEMS INC		09/22/2008	VARIOUS	13,659.000	1,416,545		1,082,338	1,479,563	(464,504)			(464,504)		1,082,338		334,207	334,207			L
019589-30-8	ALLIED WASTE INDUSTRIES		09/22/2008	VARIOUS	25,295.000	307,909		253,317	222,119	(22,892)			(22,892)		253,317		54,592	54,592			L
020002-10-1	ALLSTATE CORP		09/22/2008	VARIOUS	41,302.000	1,862,210		1,931,212	2,087,633	(223,814)			(223,814)		1,931,212		(69,002)	(69,002)	49,309		U
021441-10-0	ALTERA CORPORATION		09/22/2008	VARIOUS	22,481.000	481,546		479,488	434,333	45,155			45,155		479,488		2,058	2,058	2,881		L
02209S-10-3	ALTRIA GROUP INC		09/22/2008	VARIOUS	157,054.000	3,245,274		2,133,944	6,351,354	(4,407,017)			(4,407,017)		2,133,944		1,111,330	1,111,330	273,413		L
023135-10-6	AMAZON.COM, INC		09/22/2008	VARIOUS	23,178.000	1,781,926		951,836	2,018,996	(1,177,861)			(1,177,861)		951,836		830,090	830,090			L
02503Y-10-3	AMERICAN CAPITAL LTD		09/22/2008	VARIOUS	15,215.000	344,299		502,255	299,592	185,749			185,749		502,255		(157,956)	(157,956)	44,360		U
02553E-10-6	AMERICAN EAGLE OUTFITTERS		09/22/2008	VARIOUS	173,945.000	2,618,805		3,054,543	2,217,883	(84,003)			(84,003)		3,054,543		(435,738)	(435,738)	38,816		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/22/2008	VARIOUS	29,386.000	826,812		730,232	816,149	(119,230)			(119,230)		730,232		96,580	96,580	10,738		L
026375-10-5	AMERICAN GREETINGS CORP-CL A		09/22/2008	VARIOUS	20,236.000	343,478		447,180	341,668	93,086			93,086		447,180		(103,702)	(103,702)	6,735		L
026874-10-7	AMERICAN INTERNATIONAL GROUP		09/22/2008	VARIOUS	201,632.000	3,054,533		11,512,893	10,755,884	15,885			15,885		11,512,893		(8,458,360)	(8,458,360)	93,318		L
029912-20-1	AMERICAN TOWER CORP-CL A		09/22/2008	VARIOUS	29,739.000	1,163,749		1,338,106	1,266,881	71,225			71,225		1,338,106		(174,357)	(174,357)			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/22/2008	VARIOUS	12,074.000	477,960		338,735	532,831	(202,929)			(202,929)		338,735		139,225	139,225	2,502		L
031100-10-0	AMETEK INC		09/22/2008	VARIOUS	44,268.000	1,994,296		1,366,876	1,971,636	(711,821)			(711,821)		1,366,876		627,419	627,419	6,615		L
031162-10-0	AMGEN INC		09/22/2008	VARIOUS	81,642.000	4,859,994		4,214,876	3,549,961	651,816			651,816		4,214,876		645,119	645,119			L
032095-10-1	AMPHENOL CORP NEW CL A		09/22/2008	VARIOUS	72,761.000	3,287,057		1,813,634	3,242,051	(1,562,484)			(1,562,484)		1,813,634		1,473,424	1,473,424	3,181		L
032511-10-7	ANADARKO PETROLEUM CORP		09/22/2008	VARIOUS	35,105.000	2,033,477		1,274,639	2,173,157	(1,023,885)			(1,023,885)		1,274,639		758,838	758,838	8,113		L
032654-10-5	ANALOG DEVICES		09/22/2008	VARIOUS	21,756.000	613,554		789,452	689,665	99,787			99,787		789,452		(175,898)	(175,898)	11,324		L
035229-10-3	ANHEUSER-BUSCH COS INC.		09/22/2008	VARIOUS	86,316.000	5,680,305		3,996,432	3,474,120	(433,256)			(433,256)		3,996,432		1,683,873	1,683,873	72,066		L
036115-10-3	ANNTAYLOR STORES CORP		09/22/2008	VARIOUS	24,494.000	583,933		638,167	593,428	20,677			20,677		638,167		(54,234)	(54,234)			L
036620-10-5	ANSYS INC		09/22/2008	VARIOUS	36,721.000	1,549,757		1,684,392							1,684,392		(134,636)	(134,636)			U
037389-10-3	AON CORP		09/22/2008	VARIOUS	22,402.000	1,051,624		560,445	967,535	(497,878)			(497,878)		560,445		491,179	491,179	9,244		L
037411-10-5	APACHE CORP		09/22/2008	VARIOUS	25,016.000	2,816,928		1,408,049	2,525,792	(1,279,704)			(1,279,704)		1,408,049		1,408,880	1,408,880	13,551		L
03748R-10-1	APARTMENT INVT&MGMT CO -A		09/22/2008	VARIOUS	7,086.130	248,666		223,216	215,174	8,042			8,042		223,216		25,449	25,449	13,122		L
037604-10-5	APOLLO GROUP INC-CL A		09/22/2008	VARIOUS	10,347.000	639,199		560,798	680,525	(164,921)			(164,921)		560,798		78,401	78,401			L
03761U-10-6	APOLLO INVT CORP		09/22/2008	VARIOUS	59,009.000	996,818		988,753							988,753		8,065	8,065	47,246		L
037833-10-0	APPLE INC		09/22/2008	VARIOUS	66,114.000	10,076,587		3,858,169	12,302,155	(9,059,124)			(9,059,124)		3,858,169		6,218,418	6,218,418			L
037933-10-8	APRIA HEALTHCARE GROUP INC		09/22/2008	VARIOUS	18,200.000	347,375		363,005	338,722	10,995			10,995		363,005		(15,630)	(15,630)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
038149-10-0	APPLIED BIOSYSTEMS GROUP-APP		09/22/2008	VARIOUS	12,648.000	436,531		265,488	405,073	(162,821)			(162,821)		265,488		171,043	171,043	1,571		U
038222-10-5	APPLIED MATERIALS INC		09/22/2008	VARIOUS	101,645.000	1,730,847		1,702,975	1,740,498	(101,966)			(101,966)		1,702,975		27,871	27,871	16,803		L
038336-10-3	APTARGROUP INC		09/22/2008	VARIOUS	28,219.000	1,144,775		1,105,381							1,105,381		39,394	39,394	7,762		L
03840P-10-2	AQUILA INC		07/15/2008	Merger	156,009.000	613,803		600,241	558,594	18,353			18,353		600,241		13,562	13,562			L
039380-10-0	ARCH COAL INC		09/22/2008	VARIOUS	59,802.000	2,637,896		1,731,344	2,549,957	(1,015,157)			(1,015,157)		1,731,344		906,551	906,551	13,282		L
039483-10-2	ARCHER-DANIELS-MIDLAND CO		09/22/2008	VARIOUS	48,288.000	1,182,087		1,127,149	2,118,044	(1,109,105)			(1,109,105)		1,127,149		54,939	54,939	17,253		L
042735-10-0	ARROW ELECTRONICS INC		09/22/2008	VARIOUS	50,915.000	1,590,039		1,561,604	1,905,708	(421,884)			(421,884)		1,561,604		28,435	28,435			L
043353-10-1	ARVINMERITOR INC		09/22/2008	VARIOUS	30,572.000	471,447		470,288	254,776	191,582			191,582		470,288		1,159	1,159	8,516		L
044209-10-4	ASHLAND INC		09/22/2008	VARIOUS	4,200.000	149,555		194,255	188,534	(4,751)			(4,751)		194,255		(44,700)	(44,700)	3,177		L
04621X-10-8	ASSURANT INC		09/22/2008	VARIOUS	7,181.000	403,249		404,553	453,381	(75,022)			(75,022)		404,553		(1,304)	(1,304)	2,620		L
049513-10-4	ATMEL CORP		09/22/2008	VARIOUS	184,861.000	725,785		694,646	761,847	(96,843)			(96,843)		694,646		31,139	31,139			L
052769-10-6	AUTODESK INC		09/22/2008	VARIOUS	16,794.000	573,841		533,792	791,682	(295,568)			(295,568)		533,792		40,049	40,049			L
053015-10-3	AUTOMATIC DATA PROCESSING		09/22/2008	VARIOUS	38,876.000	1,683,867		1,495,821	1,654,067	(229,132)			(229,132)		1,495,821		188,046	188,046	33,385		L
05329W-10-2	AUTONATION INC		09/22/2008	VARIOUS	10,041.000	117,722		167,225	151,394	15,831			15,831		167,225		(49,502)	(49,502)			L
053332-10-2	AUTOZONE INC		09/22/2008	VARIOUS	3,224.000	424,049		267,854	376,877	(118,167)			(118,167)		267,854		156,195	156,195			L
053484-10-1	AVALONBAY COMMUNITIES INC.		09/22/2008	VARIOUS	5,773.000	571,033		606,127	408,774	195,036			195,036		606,127		(35,094)	(35,094)	15,168		L
053611-10-9	AVERY DENNISON CORP		09/22/2008	VARIOUS	7,985.000	374,426		428,252	413,517	4,562			4,562		428,252		(53,826)	(53,826)	8,444		L
053774-10-5	CENDANT CORP		09/22/2008	VARIOUS	41,945.000	300,130		583,438	110,079	465,522			465,522		583,438		(283,308)	(283,308)			L
053807-10-3	AVNET INC		09/22/2008	VARIOUS	62,401.000	1,709,176		1,758,495	2,079,001	(411,484)			(411,484)		1,758,495		(49,320)	(49,320)			L
053893-10-3	AVOCENT CORPORATION		09/22/2008	VARIOUS	18,561.000	408,942		398,581	286,238	105,080			105,080		398,581		10,361	10,361			L
054303-10-2	AVON PRODUCTS INC		09/22/2008	VARIOUS	32,003.000	1,300,477		981,223	1,204,400	(280,177)			(280,177)		981,223		319,254	319,254	17,644		L
055482-10-3	BJ SERVICES CO		09/22/2008	VARIOUS	22,037.000	541,009		494,961	504,123	(38,936)			(38,936)		494,961		46,048	46,048	3,211		L
05548J-10-6	BJ'S WHOLESALE CLUB INC		09/22/2008	VARIOUS	24,917.000	968,593		739,274	810,127	(108,788)			(108,788)		739,274		229,319	229,319			L
05564E-10-6	BRE PROPERTIES INC.		09/22/2008	VARIOUS	21,164.000	1,036,177		999,190	815,747	132,871			132,871		999,190		36,986	36,986	23,677		L
055921-10-0	BMC SOFTWARE INC		09/22/2008	VARIOUS	14,323.000	467,655		273,903	494,612	(235,890)			(235,890)		273,903		193,751	193,751			L
057224-10-7	BAKER HUGHES INC		09/22/2008	VARIOUS	23,099.000	1,691,612		1,091,998	1,833,671	(780,003)			(780,003)		1,091,998		599,613	599,613	8,649		L
058498-10-6	BALL CORP		09/22/2008	VARIOUS	7,332.000	325,691		298,066	322,020	(31,843)			(31,843)		298,066		27,624	27,624	1,974		L
067383-10-9	BARD (C.R.) INC		09/22/2008	VARIOUS	7,445.000	706,055		451,904	681,138	(254,225)			(254,225)		451,904		254,151	254,151	3,411		L
067774-10-9	BARNES&NOBLE INC		09/22/2008	VARIOUS	18,813.000	514,114		660,692	626,694	16,816			16,816		660,692		(146,579)	(146,579)	10,187		L
068306-10-9	BARR PHARMACEUTICALS INC		09/22/2008	VARIOUS	8,104.000	533,773		413,691	409,720	(15,901)			(15,901)		413,691		120,081	120,081			L
06846N-10-4	BILL BARRETT CORP		09/22/2008	VARIOUS	14,002.000	512,453		534,870	561,770	(58,898)			(58,898)		534,870		(22,417)	(22,417)			L
071813-10-9	BAXTER INTERNATIONAL INC		09/22/2008	VARIOUS	47,047.000	3,156,511		1,664,992	2,588,391	(1,071,708)			(1,071,708)		1,664,992		1,491,519	1,491,519	30,171		L
073302-10-1	BE AEROSPACE INC		09/22/2008	VARIOUS	41,108.000	853,248		2,004,530	1,951,005	(62,417)			(62,417)		2,004,530		(1,151,282)	(1,151,282)			L
075811-10-9	BECKMAN COULTER INC		09/22/2008	VARIOUS	26,087.000	1,861,482		1,659,512	1,814,249	(235,240)			(235,240)		1,659,512		201,971	201,971	12,939		L
075887-10-9	BECTON DICKINSON&CO		09/22/2008	VARIOUS	18,303.000	1,522,321		1,044,488	1,446,519	(489,942)			(489,942)		1,044,488		477,833	477,833	18,304		L
075896-10-0	BED BATH&BEYOND		09/22/2008	VARIOUS	19,416.000	599,487		728,859	562,734	166,124			166,124		728,859		(129,372)	(129,372)			L
080555-10-5	BELO CORPORATION-A		09/22/2008	VARIOUS	36,470.000	258,285		472,439							472,439		(214,154)	(214,154)	5,064		U
081437-10-5	BEMIS COMPANY		09/22/2008	VARIOUS	7,472.000	205,038		193,884	195,255	(10,106)			(10,106)		193,884		11,154	11,154	4,533		L
084423-10-2	WR BERKLEY CORP		09/22/2008	VARIOUS	61,514.000	1,516,559		1,564,719	1,760,728	(261,115)			(261,115)		1,564,719		(48,159)	(48,159)	9,803		U
086516-10-1	BEST BUY CO INC		09/22/2008	VARIOUS	25,940.000	1,092,121		989,898	1,288,661	(367,082)			(367,082)		989,898		102,223	102,223	9,926		L
089302-10-3	BIG LOTS INC		09/22/2008	VARIOUS	6,121.000	188,863		69,183	97,315	(29,289)			(29,289)		69,183		119,680	119,680			L
09062X-10-3	BIOGEN IDEC INC		09/22/2008	VARIOUS	21,974.000	1,158,537		1,014,555	1,161,540	(236,312)			(236,312)		1,014,555		143,982	143,982			L
091797-10-0	BLACK&DECKER CORP		09/22/2008	VARIOUS	4,584.000	287,223		348,871	315,766	31,526			31,526		348,871		(61,649)	(61,649)	4,609		L
093671-10-5	H&R BLOCK INC		09/22/2008	VARIOUS	24,399.000	587,397		531,846	448,131	78,106			78,106		531,846		55,551	55,551	10,345		L
09643P-10-8	BLYTH INC		09/22/2008	VARIOUS	9,772.000	137,467		216,273	210,953	2,475			2,475		216,273		(78,807)	(78,807)	2,616		L
096761-10-1	BOB EVANS FARMS		09/22/2008	VARIOUS	12,860.000	366,205		338,193	324,550	(2,392)			(2,392)		338,193		28,012	28,012	4,642		L
097023-10-5	BOEING CO		09/22/2008	VARIOUS	56,352.000	3,480,222		3,402,388	4,743,218	(1,516,138)			(1,516,138)		3,402,388		77,834	77,834	62,281		L
099709-10-7	BORDERS GROUP INC		09/22/2008	VARIOUS	25,105.000	168,648		303,498	249,263	42,809			42,809		303,498		(134,851)	(134,851)	2,575		L
099724-10-6	BORGWARNER INC		09/22/2008	VARIOUS	48,174.000	1,885,445		1,552,521	2,218,049	(776,636)			(776,636)		1,552,521		332,924	332,924	15,437		L
101121-10-1	BOSTON PROPERTIES INC.		09/22/2008	VARIOUS	8,977.000	865,172		873,794	794,891	48,540			48,540		873,794		(8,622)	(8,622)	69,844		L
101137-10-7	BOSTON SCIENTIFIC CO		09/22/2008	VARIOUS	100,984.000	1,294,993		1,552,488	1,165,791	380,053			380,053		1,552,488		(257,496)	(257,496)			L
103304-10-1	BOYD GAMING CORP		09/22/2008	VARIOUS	23,310.000	276,654		700,680	506,857	178,363			178,363		700,680		(424,025)	(424,025)	6,738		L
109641-10-0	BRINKER INTERNATIONAL INC		09/22/2008	VARIOUS	42,010.000	802,888		1,010,788	771,342	211,495			211,495		1,010,788		(207,900)	(207,900)	11,583		L
109696-10-4	BRINK'S CO/THE		09/22/2008	VARIOUS	19,666.000	1,304,008		920,010	1,129,683	(261,909)			(261,909)		920,010		383,998	383,998	5,749		L
110122-10-8	BRISTOL MYERS SQUIBB COM		09/22/2008	VARIOUS	148,450.000	3,172,810		3,398,966	3,723,461	(519,697)			(519,697)		3,398,966		(226,156)	(226,156)	135,441		L
111320-10-7	BROADCOM CORP-CL A		09/22/2008	VARIOUS	33,540.000	768,978		755,059	826,561	(108,090)			(108,090)		755,059		13,919	13,919			L
115236-10-1	BROWN&BROWN INC		09/22/2008	VARIOUS	47,294.000	1,020,102		1,148,052	1,060,993	50,653			50,653		1,148,052		(127,950)	(127,950)	9,674		L
115637-20-9	BROWN-FORMAN CORP -CL B		09/22/2008	VARIOUS	6,325.000	457,432		325,992	455,628	(142,668)			(142,668)		325,992		131,440	131,440	6,370		L
12189T-10-4	BURLINGTON NORTHERN SANTA FE		09/22/2008	VARIOUS	21,987.000	2,192,578		963,557	1,749,162	(866,698)			(866,698)		963,557		1,229,022	1,229,022	20,845		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
124857-20-2	CBS CORP-CLASS B		09/22/2008	VARIOUS	51,069.000	835,050		1,656,165	1,387,461	265,644			265,644		1,656,165		(821,116)	(821,116)	39,205		L
12489V-10-6	CBRL GROUP INC		08/05/2008	VARIOUS	9,190.000	232,689		362,661	279,858	74,222			74,222		362,661		(129,971)	(129,971)	4,853		L
12497T-10-1	CB RICHARD ELLIS GROUP		09/22/2008	VARIOUS	98,865.000	1,350,568		1,958,145	1,812,956	144,344			144,344		1,958,145		(607,577)	(607,577)			L
125269-10-0	CF INDUSTRIES HOLDINGS INC		09/22/2008	VARIOUS	23,077.000	3,330,829		2,206,666	2,099,395	(475,620)			(475,620)		2,206,666		1,124,163	1,124,163	5,620		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/22/2008	VARIOUS	12,799.000	681,880		654,507	650,306	(38,040)			(38,040)		654,507		27,373	27,373	8,230		L
125509-10-9	CIGNA CORP		09/22/2008	VARIOUS	21,058.000	789,847		604,837	1,064,069	(520,155)			(520,155)		604,837		185,010	185,010	1,027		U
125896-10-0	CMS ENERGY CORP		09/22/2008	VARIOUS	16,894.000	220,771		192,289	277,611	(100,181)			(100,181)		192,289		28,483	28,483	4,180		L
126408-10-3	CSX CORP		09/22/2008	VARIOUS	30,363.000	1,802,553		686,632	1,318,344	(652,068)			(652,068)		686,632		1,115,921	1,115,921	14,650		L
126650-10-0	CVS/CAREMARK CORP		09/22/2008	VARIOUS	107,189.000	3,910,995		2,526,277	4,180,945	(1,731,661)			(1,731,661)		2,526,277		1,384,718	1,384,718	20,248		L
12673P-10-5	CA INC.		09/22/2008	VARIOUS	29,278.000	653,921		780,965	712,073	49,740			49,740		780,965		(127,044)	(127,044)	2,810		L
127055-10-1	CABOT CORP		09/22/2008	VARIOUS	26,741.000	807,168		736,780	613,655	91,018			91,018		736,780		70,388	70,388	12,953		L
127097-10-3	CABOT OIL&GAS CORP		09/22/2008	VARIOUS	7,650.000	323,298		493,126							493,126		(169,828)	(169,828)	168		L
127387-10-8	CADENCE DESIGN SYS INC		09/22/2008	VARIOUS	106,987.000	804,213		1,579,287	1,560,731	(21,181)			(21,181)		1,579,287		(775,074)	(775,074)			L
131193-10-4	CALLAWAY GOLF COMPANY		09/22/2008	VARIOUS	27,497.000	392,282		397,410	457,625	(76,416)			(76,416)		397,410		(5,128)	(5,128)	3,773		L
133131-10-2	CAMDEN PROPERTY TRUST		09/22/2008	VARIOUS	22,053.000	1,098,367		1,144,777	1,018,517	82,497			82,497		1,144,777		(46,410)	(46,410)	44,840		L
13342B-10-5	CAMERON INTERNATIONAL CORP.		09/22/2008	VARIOUS	16,248.000	733,528		723,523							723,523		10,005	10,005			L
134429-10-9	CAMPBELL SOUP CO		09/22/2008	VARIOUS	16,159.000	599,803		465,039	553,815	(111,079)			(111,079)		465,039		134,764	134,764	10,520		L
14149Y-10-8	CARDINAL HEALTH INC		09/22/2008	VARIOUS	26,761.000	1,409,071		1,314,412	1,484,117	(230,126)			(230,126)		1,314,412		94,659	94,659	10,031		L
141665-10-9	CAREER EDUCATION CORP		09/22/2008	VARIOUS	37,162.000	703,897		977,118	912,104	49,310			49,310		977,118		(273,221)	(273,221)			L
142339-10-0	CARLISLE COS INC		09/22/2008	VARIOUS	25,317.000	855,860		889,060	887,274	(35,466)			(35,466)		889,060		(33,199)	(33,199)	10,464		L
143130-10-2	CARMAX INC		09/22/2008	VARIOUS	90,708.000	1,402,546		1,613,840	1,692,276	(159,414)			(159,414)		1,613,840		(211,294)	(211,294)			L
143658-30-0	CARNIVAL CORP		09/22/2008	VARIOUS	32,753.000	1,244,064		1,491,290	1,452,687	35,020			35,020		1,491,290		(247,225)	(247,225)	36,118		L
144285-10-3	CARPENTER TECHNOLOGY		09/22/2008	VARIOUS	19,832.000	660,506		1,266,078	1,471,829	(219,826)			(219,826)		1,266,078		(605,572)	(605,572)	9,234		L
149123-10-1	CATERPILLAR INC		09/22/2008	VARIOUS	46,102.000	3,097,041		2,230,644	3,240,457	(1,110,197)			(1,110,197)		2,230,644		866,396	866,396	52,414		U
151020-10-4	CELGENE CORP		09/22/2008	VARIOUS	32,686.000	2,202,957		1,770,776	1,275,997	202,589			202,589		1,770,776		432,181	432,181			L
152312-10-4	CENTEX CORP		09/22/2008	VARIOUS	9,260.000	145,307		195,289	217,716	(37,133)			(37,133)		195,289		(49,982)	(49,982)	1,032		L
156700-10-6	CENTURYTEL INC		09/22/2008	VARIOUS	7,907.000	296,382		259,660	323,139	(68,178)			(68,178)		259,660		36,722	36,722	9,303		L
156708-10-9	CEPHALON INC		09/22/2008	VARIOUS	28,108.000	2,135,605		1,622,952	1,908,529	(387,874)			(387,874)		1,622,952		512,653	512,653			L
156782-10-4	CERNER CORP		09/22/2008	VARIOUS	27,746.000	1,317,798		1,422,226	1,491,103	(128,491)			(128,491)		1,422,226		(104,428)	(104,428)			L
159864-10-7	CHARLES RIVER LABORATORIES		09/22/2008	VARIOUS	28,268.000	1,793,426		1,342,261	1,769,165	(513,326)			(513,326)		1,342,261		451,165	451,165			L
161133-10-3	CHARMING SHOPPES		09/22/2008	VARIOUS	47,070.000	255,935		260,073	251,500	5,579			5,579		260,073		(4,138)	(4,138)			L
163072-10-1	CHEESECAKE FACTORY (THE)		09/22/2008	VARIOUS	27,826.000	437,656		647,813	658,616	(11,667)			(11,667)		647,813		(210,157)	(210,157)			L
163893-10-0	CHEMTURA CORP		09/22/2008	VARIOUS	100,480.000	585,982		898,155	731,331	130,333			130,333		898,155		(312,174)	(312,174)	14,077		L
165167-10-7	CHESAPEAKE ENERGY CORP COM		09/22/2008	VARIOUS	37,574.000	1,697,493		1,314,010	1,262,514	(200,737)			(200,737)		1,314,010		383,483	383,483	7,189		L
166764-10-0	CHEVRONTEXACO CORP		09/22/2008	VARIOUS	155,109.000	13,011,924		8,559,791	13,990,820	(5,894,082)			(5,894,082)		8,559,791		4,452,133	4,452,133	267,715		L
168615-10-2	CHICOS FAS INC COM		09/22/2008	VARIOUS	73,208.000	480,337		674,740	(285,331)	938,660			938,660		674,740		(194,403)	(194,403)			L
169656-10-5	CHIPOTLE MEXICAN GRILL		09/22/2008	VARIOUS	13,684.000	884,322		1,814,307	1,928,088	(168,991)			(168,991)		1,814,307		(929,984)	(929,984)			L
170388-10-2	CHOICEPOINT INC		09/19/2008	VARIOUS	28,420.000	1,407,400		1,229,805	992,117	180,223			180,223		1,229,805		177,595	177,595			L
171232-10-1	CHUBB CORP		09/22/2008	VARIOUS	27,408.000	1,397,349		1,022,581	1,477,044	(473,118)			(473,118)		1,022,581		374,768	374,768	25,937		L
171340-10-2	CHURCH & DWIGHT INC COM		09/22/2008	VARIOUS	27,583.000	1,706,987		1,106,071	1,415,499	(385,830)			(385,830)		1,106,071		600,916	600,916	6,411		L
171779-30-9	CIENA CORP		09/22/2008	VARIOUS	6,760.000	100,297		142,036	205,125	(81,324)			(81,324)		142,036		(41,740)	(41,740)			L
171798-10-1	CIMAREX ENERGY CO		09/22/2008	VARIOUS	34,376.000	1,775,240		1,316,188	1,390,986	(183,534)			(183,534)		1,316,188		459,052	459,052	5,769		L
171871-10-6	CINCINNATI BELL INC		09/22/2008	VARIOUS	100,806.000	357,522		441,115	456,195	(35,406)			(35,406)		441,115		(83,593)	(83,593)			L
172062-10-1	CINCINNATI FINANCIAL CORP		09/22/2008	VARIOUS	12,235.000	352,815		467,265	460,404	(15,923)			(15,923)		467,265		(114,449)	(114,449)	13,714		L
17275R-10-2	CISCO SYSTEMS INC		09/22/2008	VARIOUS	442,978.000	10,144,880		8,931,728	11,600,470	(3,041,146)			(3,041,146)		8,931,728		1,213,152	1,213,152			L
172908-10-5	CINTAS CORP		09/22/2008	VARIOUS	9,796.000	294,332		390,975	327,462	62,827			62,827		390,975		(96,643)	(96,643)	4,494		L
177376-10-0	CITRIX SYSTEMS INC		09/22/2008	VARIOUS	13,763.000	384,977		360,066	509,448	(162,396)			(162,396)		360,066		24,912	24,912			L
184502-10-2	CLEAR CHANNEL COMMUNICATIONS		07/30/2008	VARIOUS	37,336.000	1,337,644		1,172,830	1,219,799	(114,371)			(114,371)		1,172,830		164,814	164,814	6,626		U
185896-10-7	CLEVELAND-CLIFFS INC		09/22/2008	VARIOUS	43,648.000	3,583,326		2,256,000	1,672,978	(440,033)			(440,033)		2,256,000		1,327,326	1,327,326	9,440		L
189054-10-9	CLOROX COMPANY		09/22/2008	VARIOUS	10,337.000	618,866		549,674	637,232	(122,243)			(122,243)		549,674		69,192	69,192	12,054		L
189754-10-4	COACH INC		09/22/2008	VARIOUS	25,594.000	725,071		666,881	717,305	(52,236)			(52,236)		666,881		58,190	58,190			L
191216-10-0	COCA-COLA CO/THE		09/22/2008	VARIOUS	169,476.000	8,878,224		6,947,993	9,857,556	(3,449,593)			(3,449,593)		6,947,993		1,930,231	1,930,231	127,806		L
191219-10-4	COCA-COLA ENTERPRISES		09/22/2008	VARIOUS	21,572.000	369,593		428,804	528,357	(130,763)			(130,763)		428,804		(59,211)	(59,211)	3,605		L
192446-10-2	COGNIZANT TECH SOLUTNS CL A		09/22/2008	VARIOUS	21,663.000	583,683		873,115	730,157	139,600			139,600		873,115		(289,432)	(289,432)			L
193068-10-3	COLDWATER CREEK INC		09/22/2008	VARIOUS	24,895.000	171,373		203,123	159,570	37,209			37,209		203,123		(31,751)	(31,751)			L
194162-10-3	COLGATE-PALMOLIVE CO		09/22/2008	VARIOUS	38,081.000	2,857,927		1,878,196	2,816,227	(1,090,183)			(1,090,183)		1,878,196		979,731	979,731	41,085		L
19421W-10-0	COLLECTIVE BRANDS INC.		09/22/2008	VARIOUS	26,523.000	448,690		348,657	286,556	47,232			47,232		348,657		100,033	100,033			U
20030N-10-1	COMCAST CORP-CL A		09/22/2008	VARIOUS	222,041.000	4,541,932		4,354,690	4,026,056	299,622			299,622		4,354,690		187,242	187,242	27,755		L
201723-10-3	COMMERCIAL METALS CO		09/22/2008	VARIOUS	47,348.000	1,083,891		1,269,522	1,340,417	(138,321)			(138,321)		1,269,522		(185,631)	(185,631)	16,605		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
203372-10-7	COMMSCOPE INC		09/22/2008	VARIOUS	28,979.000	1,243,683		937,310	1,278,322	(466,014)			(466,014)		937,310		306,373	306,373			L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		09/22/2008	VARIOUS	39,928.000	1,304,505		1,405,535	1,389,880	(60,039)			(60,039)		1,405,535		(101,030)	(101,030)			L
205363-10-4	COMPUTER SCIENCES CORP		09/22/2008	VARIOUS	11,334.000	505,873		532,277	559,407	(28,372)			(28,372)		532,277		(26,403)	(26,403)			L
205638-10-9	COMPUWARE CORP		09/22/2008	VARIOUS	19,621.000	204,179		117,023	173,338	(57,170)			(57,170)		117,023		87,155	87,155			L
205887-10-2	CONAGRA FOODS INC		09/22/2008	VARIOUS	36,567.000	742,619		843,274	848,566	(26,078)			(26,078)		843,274		(100,655)	(100,655)	19,198		L
205944-10-1	CON-WAY INC		09/22/2008	VARIOUS	18,918.000	931,590		932,325	747,180	140,237			140,237		932,325		(735)	(735)	5,291		L
20825C-10-4	CONOCOPHILLIPS		09/22/2008	VARIOUS	115,669.000	8,988,868		5,504,244	9,951,410	(4,696,384)			(4,696,384)		5,504,244		3,484,624	3,484,624	153,506		L
20854P-10-9	CONSOL ENERGY INC		09/22/2008	VARIOUS	25,084.000	1,817,077		1,468,125	920,319	(347,466)			(347,466)		1,468,125		348,952	348,952	4,895		L
21036P-10-8	CONSTELLATION BRANDS INC-A		09/22/2008	VARIOUS	14,652.000	315,501		315,003	223,547	81,577			81,577		315,003		498	498			L
212485-10-6	CONVERGYS CORP		09/22/2008	VARIOUS	9,266.000	138,133		126,009	136,292	(13,315)			(13,315)		126,009		12,124	12,124			L
217204-10-6	COPART INC		09/22/2008	VARIOUS	28,208.000	1,239,817		740,698	1,153,616	(464,446)			(464,446)		740,698		499,119	499,119			L
218868-10-7	CORINTHIAN COLLEGES INC		09/22/2008	VARIOUS	35,328.000	552,223		450,361	520,366	(88,702)			(88,702)		450,361		101,862	101,862			L
219023-10-8	CORN PRODUCTS INTL INC		09/22/2008	VARIOUS	30,754.000	1,194,455		1,437,245	1,087,506	296,351			296,351		1,437,245		(242,790)	(242,790)	11,112		L
219350-10-5	CORNING INC		09/22/2008	VARIOUS	118,102.000	2,129,817		1,720,126	2,683,138	(1,110,886)			(1,110,886)		1,720,126		409,691	409,691	14,420		L
21988R-10-2	CORPORATE EXEC BRD CO COM		09/22/2008	VARIOUS	14,147.000	501,864		686,464	446,471	231,247			231,247		686,464		(184,600)	(184,600)	13,913		L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		09/22/2008	VARIOUS	51,875.000	1,349,984		1,358,639							1,358,639		(8,655)	(8,655)			L
22160K-10-5	COSTCO WHOLESALE CORP		09/22/2008	VARIOUS	32,490.000	2,218,759		1,533,997	2,146,585	(726,703)			(726,703)		1,533,997		684,762	684,762	13,834		L
222795-10-6	COUSINS PPTYS INC		09/22/2008	VARIOUS	15,327.000	389,893		404,096	213,923	175,049			175,049		404,096		(14,203)	(14,203)	15,923		L
222816-10-0	COVANCE INC		09/22/2008	VARIOUS	26,083.000	2,458,226		1,391,230	2,144,884	(860,763)			(860,763)		1,391,230		1,066,996	1,066,996			L
222862-10-4	COVENTRY HEALTH CARE COM		09/22/2008	VARIOUS	11,373.000	372,572		608,324	643,633	(65,019)			(65,019)		608,324		(235,752)	(235,752)			L
224399-10-5	CRANE CO		09/22/2008	VARIOUS	21,037.000	711,804		715,475	856,713	(186,216)			(186,216)		715,475		(3,671)	(3,671)	10,465		L
225447-10-1	CREE INC		09/22/2008	VARIOUS	37,205.000	915,188		791,997	933,238	(226,575)			(226,575)		791,997		123,192	123,192			L
231021-10-6	CUMMINS INC		09/22/2008	VARIOUS	15,232.000	930,788		401,863	924,260	(562,260)			(562,260)		401,863		528,924	528,924	5,815		L
232806-10-9	CYPRESS SEMICONDUCTOR CORP		09/22/2008	VARIOUS	62,470.000	1,713,881		1,062,924	2,164,250	(1,169,050)			(1,169,050)		1,062,924		650,957	650,957			L
232820-10-0	CYTEC INDS INC COM		09/22/2008	VARIOUS	17,392.000	829,769		908,846	1,025,800	(160,773)			(160,773)		908,846		(79,077)	(79,077)	6,095		L
233293-10-9	DPL INC		09/22/2008	VARIOUS	47,138.000	1,194,923		1,241,345	1,333,835	(151,176)			(151,176)		1,241,345		(46,421)	(46,421)	36,295		L
23330X-10-0	DRS TECHNOLOGIES INC		09/22/2008	VARIOUS	17,189.000	1,332,084		885,933	887,369	(62,890)			(62,890)		885,933		446,151	446,151	1,196		L
23331A-10-9	DR HORTON INC		09/22/2008	VARIOUS	20,607.000	258,735		249,031	265,415	(23,566)			(23,566)		249,031		9,704	9,704	5,791		L
233326-10-7	DST SYSTEMS INC		09/22/2008	VARIOUS	19,001.000	1,126,524		1,110,247	1,508,354	(444,526)			(444,526)		1,110,247		16,278	16,278			L
235851-10-2	DANAHER CORP		09/22/2008	VARIOUS	19,104.000	1,502,979		1,158,751	1,575,372	(506,856)			(506,856)		1,158,751		344,228	344,228	1,683		L
237194-10-5	DARDEN RESTAURANTS INC		09/22/2008	VARIOUS	10,502.000	314,839		290,681	272,750	(1,086)			(1,086)		290,681		24,158	24,158	5,805		L
23918K-10-8	DAVITA INC COM		09/22/2008	VARIOUS	5,971.000	338,866		334,316							334,316		4,550	4,550			L
242370-10-4	DEAN FOODS CO		09/22/2008	VARIOUS	11,394.000	264,813		282,664	269,513	(9,232)			(9,232)		282,664		(17,851)	(17,851)			L
244199-10-5	DEERE&CO		09/22/2008	VARIOUS	32,317.000	2,111,076		1,261,504	2,910,745	(1,743,361)			(1,743,361)		1,261,504		849,573	849,573	24,943		L
24702R-10-1	DELL INC		09/22/2008	VARIOUS	151,551.000	3,157,987		4,385,194	3,714,515	670,679			670,679		4,385,194		(1,227,207)	(1,227,207)			L
247916-20-8	DENBURY RESOURCES INC		09/22/2008	VARIOUS	102,066.000	2,347,223		1,488,496	2,888,576	(1,564,844)			(1,564,844)		1,488,496		858,728	858,728			L
248019-10-1	DELUXE CORP		09/22/2008	VARIOUS	21,366.000	322,775		554,845	678,554	(139,463)			(139,463)		554,845		(232,070)	(232,070)	15,035		L
249030-10-7	DENTSPLY INTERNATIONAL INC		09/22/2008	VARIOUS	61,755.000	2,417,505		1,878,523	2,661,762	(885,551)			(885,551)		1,878,523		538,982	538,982	8,112		L
251591-10-3	DEVELOPERS DIVERSIFIED REALTY		09/22/2008	VARIOUS	8,982.000	299,125		360,140	137,779	220,588			220,588		360,140		(61,016)	(61,016)	18,225		L
25179M-10-3	DEVON ENERGY CORPORATION		09/22/2008	VARIOUS	33,458.000	3,324,731		1,563,952	2,808,045	(1,417,825)			(1,417,825)		1,563,952		1,760,779	1,760,779	12,778		L
251893-10-3	DEVRY INC		09/22/2008	VARIOUS	24,859.000	1,347,219		623,147	1,232,387	(673,061)			(673,061)		623,147		724,072	724,072	2,888		L
253393-10-2	DICK'S SPORTING GOODS INC		09/22/2008	VARIOUS	34,675.000	765,897		973,131	920,716	17,030			17,030		973,131		(207,234)	(207,234)			L
253651-10-3	DIEBOLD INC		09/22/2008	VARIOUS	27,299.000	974,813		1,065,934	701,866	316,095			316,095		1,065,934		(91,121)	(91,121)	19,112		L
25388B-10-4	DIGITAL RIVER INC		09/22/2008	VARIOUS	15,402.000	644,792		628,082	351,060	256,463			256,463		628,082		16,710	16,710			L
254067-10-1	DILLARDS INC-CL A		09/22/2008	VARIOUS	4,290.000	52,417		63,529	37,081	22,863			22,863		63,529		(11,113)	(11,113)	505		L
25459L-10-6	DIRECTV GROUP INC COM		09/22/2008	VARIOUS	53,274.000	1,405,615		26,684	2,389,836	(1,205,800)			(1,205,800)		1,210,720		194,895	194,895			L
254687-10-6	THE WALT DISNEY CO.		09/22/2008	VARIOUS	142,870.000	4,625,133		3,696,174	4,365,967	(907,935)			(907,935)		3,696,174		928,959	928,959	47,339		L
256746-10-8	DOLLAR TREE INC		09/22/2008	VARIOUS	37,262.000	1,432,348		1,082,872	921,067	101,439			101,439		1,082,872		349,476	349,476			L
257651-10-9	DONALDSON CO INC		09/22/2008	VARIOUS	29,069.000	1,316,528		975,956	1,296,831	(376,436)			(376,436)		975,956		340,572	340,572	8,977		L
257867-10-1	RR DONNELLEY&SONS CO		09/22/2008	VARIOUS	15,920.000	422,082		524,224	574,176	(75,024)			(75,024)		524,224		(102,141)	(102,141)	11,345		L
260003-10-8	DOVER CORP		09/22/2008	VARIOUS	14,201.000	657,571		561,323	645,444	(92,239)			(92,239)		561,323		96,248	96,248	8,175		L
260543-10-3	DOW CHEMICAL		09/22/2008	VARIOUS	69,772.000	2,438,835		3,043,810	2,689,193	(9,830)			(9,830)		2,741,491		(302,656)	(302,656)	87,260		L
26153C-10-3	DREAMWORKS ANIMATION SKG, INC.		09/22/2008	VARIOUS	33,036.000	1,017,223		990,684							990,684		26,539	26,539			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/22/2008	VARIOUS	67,544.000	3,041,281		2,833,983	2,812,942	(147,326)			(147,326)		2,833,983		207,297	207,297	76,082		L
264411-50-5	DUKE REALTY CORP.		09/22/2008	VARIOUS	60,862.000	1,523,524		1,560,379	1,057,603	433,405			433,405		1,560,379		(36,856)	(36,856)	82,030		U
26483E-10-0	DUN&BRADSTREET CORP		09/22/2008	VARIOUS	23,157.000	2,188,181		1,629,419	1,973,436	(424,790)			(424,790)		1,629,419		558,763	558,763	18,692		L
267475-10-1	DYCOM INDUSTRIES INC		09/22/2008	VARIOUS	16,640.000	239,524		373,029	434,955	(67,430)			(67,430)		373,029		(133,505)	(133,505)			L
26817G-10-2	DYNEGY INC		09/22/2008	VARIOUS	37,258.000	193,686		248,407	251,199	(18,399)			(18,399)		248,407		(54,721)	(54,721)			L
268648-10-2	EMC CORP/MASS		09/22/2008	VARIOUS	155,022.000	2,071,433		2,089,691	2,695,376	(736,230)			(736,230)		2,089,691		(18,258)	(18,258)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
268740-10-0	ENSCO INTERNATIONAL INC		09/22/2008	VARIOUS	10,825.000	698,257		544,022	613,430	(100,406)			(100,406)		544,022		154,235	154,235	696		L
26875P-10-1	EOG RESOURCES INC		09/22/2008	VARIOUS	18,621.000	1,837,610		836,093	1,557,323	(836,718)			(836,718)		836,093		1,001,518	1,001,518	6,059		L
277432-10-0	EASTMAN CHEMICAL COMPANY		09/22/2008	VARIOUS	5,717.000	348,670		292,036	336,789	(57,307)			(57,307)		292,036		56,634	56,634	7,566		L
277461-10-9	EASTMAN KODAK CO		09/22/2008	VARIOUS	21,613.000	324,347		519,610	467,080	51,773			51,773		519,610		(195,263)	(195,263)	5,388		L
278058-10-2	EATON CORP		09/22/2008	VARIOUS	12,344.000	865,494		871,686	994,513	(301,941)			(301,941)		871,686		(6,192)	(6,192)	16,093		L
278642-10-3	EBAY INC		09/22/2008	VARIOUS	82,895.000	1,972,874		2,678,337	2,751,285	(72,948)			(72,948)		2,678,337		(705,463)	(705,463)			L
278865-10-0	ECOLAB INC		09/22/2008	VARIOUS	13,159.000	615,716		455,573	634,441	(216,727)			(216,727)		455,573		160,143	160,143	4,987		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/22/2008	VARIOUS	22,760.000	1,354,829		1,009,404	998,029	(49,470)			(49,470)		1,009,404		345,425	345,425			L
28336L-10-9	EL PASO CORP		09/22/2008	VARIOUS	52,667.000	820,035		568,518	856,983	(338,841)			(338,841)		568,518		251,517	251,517	6,154		L
285512-10-9	ELECTRONIC ARTS INC		09/22/2008	VARIOUS	23,878.000	1,075,349		1,110,817	1,304,763	(271,149)			(271,149)		1,110,817		(35,467)	(35,467)			L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP		09/10/2008	VARIOUS	37,707.000	940,134		653,085	597,870	26,032			26,032		653,085		287,049	287,049	5,209		U
29078E-10-5	EMBARQ CORP		09/22/2008	VARIOUS	11,064.000	495,476		451,498	496,841	(74,618)			(74,618)		451,498		43,978	43,978	19,567		L
291011-10-4	EMERSON ELECTRIC CO		09/22/2008	VARIOUS	58,550.000	2,667,723		2,031,551	3,146,613	(1,274,146)			(1,274,146)		2,031,551		636,172	636,172	48,405		L
29255W-10-0	ENCORE ACQUISITION CO		09/22/2008	VARIOUS	22,113.000	1,099,114		621,687	709,880	(147,997)			(147,997)		621,687		477,428	477,428			L
29264F-20-5	ENDO PHARMACEUT HLDGS INC		09/22/2008	VARIOUS	49,887.000	1,079,605		1,294,708	863,663	405,245			405,245		1,294,708		(215,103)	(215,103)			L
29265N-10-8	ENERGEN CORP		09/22/2008	VARIOUS	29,747.000	1,519,110		1,889,211	1,836,914	(33,582)			(33,582)		1,889,211		(370,100)	(370,100)	10,020		L
29266M-10-9	ENERGY EAST CORP		09/17/2008	VARIOUS	65,680.000	1,820,627		1,675,712	1,706,040	(109,627)			(109,627)		1,675,712		144,915	144,915	65,908		L
29266R-10-8	ENERGIZER HOLDINGS INC		09/22/2008	VARIOUS	23,854.000	2,028,857		1,580,887	2,550,060	(1,058,673)			(1,058,673)		1,580,887		447,971	447,971			L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		09/22/2008	VARIOUS	11,046.000	71,938		175,571	143,649	27,028			27,028		175,571		(103,633)	(103,633)	5,684		L
294429-10-5	EQUIFAX INC		09/22/2008	VARIOUS	9,713.000	336,627		280,475	340,839	(72,128)			(72,128)		280,475		56,152	56,152	1,072		L
294549-10-0	EQUITABLE RESOURCES INC		09/22/2008	VARIOUS	53,834.000	2,403,103		2,236,856	2,568,948	(725,847)			(725,847)		2,236,856		166,247	166,247	31,804		L
294752-10-0	EQUITY ONE INC		09/22/2008	VARIOUS	15,354.000	329,089		427,939	337,528	74,023			74,023		427,939		(98,850)	(98,850)	11,489		L
29476L-10-7	EQUITY RESIDENTIAL		09/22/2008	VARIOUS	20,285.000	873,814		661,395	701,975	(78,583)			(78,583)		661,395		212,419	212,419	28,736		L
297178-10-5	ESSEX PROPERTY TRUST INC		09/22/2008	VARIOUS	5,725.000	686,772		670,398							670,398		16,375	16,375			U
30212P-10-5	EXPEDIA INC		09/22/2008	VARIOUS	15,670.000	267,382		522,968	493,082	28,381			28,381		522,968		(255,586)	(255,586)			L
302130-10-9	EXPEDITORS INTL WASH INC		09/22/2008	VARIOUS	15,995.000	598,230		829,035	712,333	114,471			114,471		829,035		(230,804)	(230,804)	2,551		L
302182-10-0	EXPRESS SCRIPTS INC		09/22/2008	VARIOUS	18,834.000	1,336,647		449,343	1,299,765	(922,471)			(922,471)		449,343		887,304	887,304			U
30225X-10-3	EXTERRAN HOLDINGS INC		09/22/2008	VARIOUS	27,233.000	1,175,004		1,771,121	2,140,951	(446,125)			(446,125)		1,771,121		(596,118)	(596,118)			L
30231G-10-2	EXXON MOBIL CORP		09/22/2008	VARIOUS	396,226.000	31,134,797		20,657,462	36,045,166	(16,424,079)			(16,424,079)		20,657,462		10,477,335	10,477,335	418,104		L
302445-10-1	FLIR SYSTEMS INC		09/22/2008	VARIOUS	56,947.000	2,063,757		2,232,322							2,232,322		(168,565)	(168,565)			L
302491-30-3	FMC CORP		09/22/2008	VARIOUS	31,045.000	2,062,052		992,141	1,627,008	(725,586)			(725,586)		992,141		1,069,911	1,069,911	10,148		L
30249U-10-1	FMC TECHNOLOGIES INC		09/22/2008	VARIOUS	53,132.000	2,757,959		1,465,859	2,877,298	(1,583,606)			(1,583,606)		1,465,859		1,292,100	1,292,100			L
302571-10-4	FPL GROUP INC		09/22/2008	VARIOUS	30,605.000	1,761,239		1,234,219	1,958,029	(839,728)			(839,728)		1,234,219		527,020	527,020	36,580		L
303075-10-5	FACTSET RESH SYS INC COM		09/22/2008	VARIOUS	9,566.000	512,440		516,564							516,564		(4,125)	(4,125)			L
303250-10-4	FAIR ISAAC CORP		09/22/2008	VARIOUS	20,174.000	497,554		635,422	514,317	108,175			108,175		635,422		(137,869)	(137,869)	1,049		L
303726-10-3	FAIRCHILD SEMICON INTERNATIO		09/22/2008	VARIOUS	51,688.000	567,239		792,903	708,903	54,038			54,038		792,903		(225,664)	(225,664)			L
307000-10-9	FAMILY DOLLAR STORES		09/22/2008	VARIOUS	10,475.000	268,524		224,165	130,367	93,798			93,798		224,165		44,359	44,359	3,828		L
311900-10-4	FASTENAL CO		09/22/2008	VARIOUS	55,892.000	2,924,985		2,062,099	2,017,847	(265,433)			(265,433)		2,062,099		862,886	862,886	24,878		L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		09/22/2008	VARIOUS	24,392.000	1,941,094		1,979,281	1,853,222	(19,267)			(19,267)		1,979,281		(38,187)	(38,187)	42,473		L
313855-10-8	FEDERAL SIGNAL CORP		09/22/2008	VARIOUS	19,914.000	303,989		241,450	136,985	92,976			92,976		241,450		62,539	62,539	3,461		L
31428X-10-6	FEDEX CORP		09/22/2008	VARIOUS	23,252.000	1,964,982		2,106,514	2,002,402	32,377			32,377		2,106,514		(141,532)	(141,532)	7,071		L
315405-10-0	FERRO CORP		09/22/2008	VARIOUS	18,135.000	402,796		368,109	359,355	(6,535)			(6,535)		368,109		34,687	34,687	7,367		L
315616-10-2	F5 NETWORKS INC		09/22/2008	VARIOUS	33,982.000	992,759		950,785	867,097	42,854			42,854		950,785		41,974	41,974			L
31620M-10-6	FIDELITY NATIONAL INFORMATION		09/22/2008	VARIOUS	12,876.000	505,122		551,829	520,707	16,001			16,001		551,829		(46,707)	(46,707)	1,541		L
31620R-10-5	FIDELITY NATIONAL TITLE GROUP		09/22/2008	VARIOUS	88,749.998	1,351,209		1,555,827	965,274	540,596			540,596		1,555,827		(204,618)	(204,618)	66,665		L
31846V-10-4	FIRST AMERICAN PRIME FUND		09/30/2008	OTHER - ISSUING COMPANY	41,057,877.470	41,057,877		41,057,877							41,057,877				45,865		U
318522-30-7	FIRST AMERICAN CORPORATION		09/22/2008	VARIOUS	38,382.000	1,145,015		1,582,767	1,245,926	275,154			275,154		1,582,767		(437,752)	(437,752)	24,603		L
337738-10-8	FISERV INC		09/22/2008	VARIOUS	12,294.000	619,582		457,465	648,234	(222,815)			(222,815)		457,465		162,117	162,117			L
343412-10-2	FLUOR CORP		09/22/2008	VARIOUS	13,304.000	934,591		425,353	914,247	(540,445)			(540,445)		425,353		509,239	509,239	4,543		L
34354P-10-5	FLOWSERVE CORP		09/22/2008	VARIOUS	23,905.000	2,601,098		1,126,702	2,189,031	(1,208,181)			(1,208,181)		1,126,702		1,474,396	1,474,396	15,059		L
344849-10-4	FOOT LOCKER INC		09/22/2008	VARIOUS	64,226.000	1,062,926		840,555	840,623	(36,988)			(36,988)		840,555		222,371	222,371	26,596		L
345370-86-0	FORD MOTOR CO		09/22/2008	VARIOUS	168,127.000	829,157		1,578,831	1,084,089	453,817			453,817		1,578,831		(749,674)	(749,674)			L
345838-10-6	FOREST LABORATORIES INC		09/22/2008	VARIOUS	22,854.000	732,295		847,237	765,239	37,629			37,629		847,237		(114,941)	(114,941)			L
346091-70-5	FOREST OIL CORP		09/22/2008	VARIOUS	36,825.000	1,980,703		1,333,937	1,760,335	(561,157)			(561,157)		1,333,937		646,766	646,766			L
349631-10-1	FORTUNE BRANDS INC		09/22/2008	VARIOUS	11,525.000	680,093		790,855	783,659	(40,453)			(40,453)		790,855		(110,762)	(110,762)	13,363		L
35063R-10-0	FOUNDRY NETWORKS INC		09/22/2008	VARIOUS	60,521.000	1,072,738		1,097,915	1,050,692	40,181			40,181		1,097,915		(25,177)	(25,177)			L
35671D-85-7	FREEPORT-MCMORAN COPPER-B		09/22/2008	VARIOUS	28,738.000	2,372,937		1,421,456	2,775,919	(1,509,465)			(1,509,465)		1,421,456		951,481	951,481	37,229		L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		09/22/2008	VARIOUS	24,315.000	287,115		316,069	309,530	6,539			6,539		316,069		(28,954)	(28,954)	15,710		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
35914P-10-5	FRONTIER OIL CORP		09/22/2008	VARIOUS	43,129.000	856,350		1,320,059	1,686,342	(410,698)			(410,698)		1,320,059		(463,708)	(463,708)	6,743		L
360921-10-0	FURNITURE BRANDS INTL INC		09/22/2008	VARIOUS	20,257.000	218,538		302,004	194,369	94,767			94,767		302,004		(83,466)	(83,466)	2,267		L
361448-10-3	GATX CORP		09/22/2008	VARIOUS	20,071.000	843,354		748,151	665,815	(5,731)			(5,731)		748,151		95,203	95,203	12,060		L
363576-10-9	ARTHUR J GALLAGHER&CO		09/22/2008	VARIOUS	38,504.000	1,044,319		1,057,276	808,638	209,791			209,791		1,057,276		(12,957)	(12,957)	35,600		L
36467W-10-9	GAMESTOP CORP-CL A		09/22/2008	VARIOUS	12,127.000	501,713		697,298	747,804	(54,458)			(54,458)		697,298		(195,586)	(195,586)			L
364730-10-1	GANNETT CO		09/22/2008	VARIOUS	17,149.000	303,459		517,042	253,753	242,336			242,336		517,042		(213,583)	(213,583)	20,300		L
364760-10-8	GAP INC/THE		09/22/2008	VARIOUS	33,659.000	619,320		671,075	697,729	(44,021)			(44,021)		671,075		(51,755)	(51,755)	8,345		L
366651-10-7	GARTNER INC-CL A		09/22/2008	VARIOUS	25,895.000	654,194		448,639	436,752	(10,932)			(10,932)		448,639		205,556	205,556			L
36866T-10-3	GEN-PROBE INC		09/22/2008	VARIOUS	22,406.000	1,296,131		1,144,288	1,341,793	(253,183)			(253,183)		1,144,288		151,843	151,843			L
369550-10-8	GENERAL DYNAMICS CORP		09/22/2008	VARIOUS	29,883.000	2,538,275		1,701,380	2,523,222	(952,691)			(952,691)		1,701,380		836,895	836,895	29,333		L
369604-10-3	GENERAL ELEC CO COM		09/22/2008	VARIOUS	747,458.000	20,144,094		25,203,197	26,623,748	(2,474,811)			(2,474,811)		25,203,197		(5,059,103)	(5,059,103)	685,725		L
370021-10-7	GENERAL GROWTH PROPERTIES INC.		09/22/2008	VARIOUS	20,059.000	486,540		844,887	599,367	215,028			215,028		844,887		(358,347)	(358,347)	29,660		L
370334-10-4	GENERAL MILLS INC		09/22/2008	VARIOUS	25,125.000	1,693,281		1,122,602	1,362,585	(309,169)			(309,169)		1,122,602		570,678	570,678	30,394		L
370442-10-5	GENERAL MOTORS CORP		09/22/2008	VARIOUS	42,456.000	487,355		967,725	985,206	(68,102)			(68,102)		967,725		(480,370)	(480,370)	21,170		L
371901-10-9	GENTEX CORP		09/22/2008	VARIOUS	59,251.000	979,428		1,037,052	1,008,199	(11,941)			(11,941)		1,037,052		(57,624)	(57,624)	18,162		L
372460-10-5	GENUINE PARTS CO		09/22/2008	VARIOUS	12,285.000	506,238		504,791	548,979	(63,122)			(63,122)		504,791		1,446	1,446	13,941		L
37247D-10-6	GENWORTH FINANCIAL		09/22/2008	VARIOUS	32,460.000	434,035		746,944	458,840	286,204			286,204		746,944		(312,909)	(312,909)	9,718		L
372917-10-4	GENZYME CORP		09/22/2008	VARIOUS	20,046.000	1,572,074		1,097,067	1,404,013	(396,936)			(396,936)		1,097,067		475,007	475,007			L
374276-10-3	GETTY IMAGES INC		07/03/2008	Merger	19,800.000	673,200		556,878	547,549	(21,135)			(21,135)		556,878		116,322	116,322			L
375558-10-3	GILEAD SCIENCES INC		09/22/2008	VARIOUS	69,176.000	3,388,556		1,570,804	3,025,986	(1,615,671)			(1,615,671)		1,570,804		1,817,752	1,817,752			L
37940X-10-2	GLOBAL PAYMENTS INC.		09/22/2008	VARIOUS	33,006.000	1,526,995		1,323,272	1,455,332	(210,208)			(210,208)		1,323,272		203,723	203,723	1,844		L
382388-10-6	GOODRICH CORP		09/22/2008	VARIOUS	9,379.000	441,964		344,142	625,887	(314,034)			(314,034)		344,142		97,822	97,822	6,180		L
382550-10-1	GOODYEAR TIRE&RUBBER CO		09/22/2008	VARIOUS	18,039.000	327,813		364,632	480,248	(141,164)			(141,164)		364,632		(36,819)	(36,819)			L
38259P-50-8	GOOGLE INC		09/22/2008	VARIOUS	17,430.000	7,917,196		7,638,190	11,358,250	(4,275,797)			(4,275,797)		7,638,190		279,006	279,006			L
384109-10-4	GRACO INC		09/22/2008	VARIOUS	25,132.000	944,002		929,268	900,611	(9,154)			(9,154)		929,268		14,735	14,735	13,593		L
384802-10-4	WW GRAINGER INC		09/22/2008	VARIOUS	4,877.000	435,272		294,766	405,918	(130,481)			(130,481)		294,766		140,505	140,505	5,140		L
387328-10-7	GRANITE CONSTRUCTION INC		09/22/2008	VARIOUS	13,341.000	503,892		383,996	312,787	52,744			52,744		383,996		119,896	119,896	5,069		L
401617-10-5	GUESS? INC		09/22/2008	VARIOUS	22,858.000	875,612		934,974	533,326	356,635			356,635		934,974		(59,363)	(59,363)	5,290		L
404132-10-2	HCC INSURANCE HOLDINGS INC		09/22/2008	VARIOUS	45,864.000	1,175,939		1,231,003	1,248,727	(72,293)			(72,293)		1,231,003		(55,065)	(55,065)	14,680		L
40414L-10-9	HCP INC		09/22/2008	VARIOUS	18,259.000	658,373		601,771							601,771		56,602	56,602	14,384		L
404251-10-0	HNI CORP		09/22/2008	VARIOUS	18,438.000	477,914		641,856	472,397	155,936			155,936		641,856		(163,942)	(163,942)	11,181		L
406216-10-1	HALLIBURTON CO		09/22/2008	VARIOUS	65,420.000	2,662,244		1,336,078	2,355,272	(1,137,510)			(1,137,510)		1,336,078		1,326,165	1,326,165	15,877		L
410345-10-2	HANESBRANDS INC.		09/22/2008	VARIOUS	39,029.000	958,100		913,967	1,011,621	(153,706)			(153,706)		913,967		44,133	44,133			L
410867-10-5	HANOVER INSURANCE GROUP		09/22/2008	VARIOUS	21,325.000	1,017,052		827,437	932,259	(147,476)			(147,476)		827,437		189,614	189,614			L
411310-10-5	HANSEN NAT CORP		09/22/2008	VARIOUS	61,165.000	1,553,747		2,252,575	2,033,841	(196,652)			(196,652)		2,252,575		(698,828)	(698,828)			L
412822-10-8	HARLEY-DAVIDSON INC		09/22/2008	VARIOUS	27,810.000	1,111,259		1,301,361	784,173	100,188			100,188		1,301,361		(190,101)	(190,101)	17,228		L
413086-10-9	HARMAN INTERNATIONAL		09/22/2008	VARIOUS	4,363.000	152,103		179,869	24,762	145,435			145,435		179,869		(27,766)	(27,766)	149		L
413875-10-5	HARRIS CORP		09/22/2008	VARIOUS	55,889.000	2,740,161		2,350,697	3,356,326	(1,137,531)			(1,137,531)		2,350,697		389,464	389,464	23,407		L
415864-10-7	HARSCO CORP		09/22/2008	VARIOUS	34,962.000	1,614,438		1,298,737	2,131,289	(933,618)			(933,618)		1,298,737		315,701	315,701	19,863		L
416196-10-3	HARTE-HANKS INC		09/22/2008	VARIOUS	17,822.000	212,716		299,451	153,079	138,500			138,500		299,451		(86,735)	(86,735)	3,461		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/22/2008	VARIOUS	23,600.000	1,397,978		1,586,355	1,941,808	(462,165)			(462,165)		1,586,355		(188,378)	(188,378)	36,603		U
418056-10-7	HASBRO INC		09/22/2008	VARIOUS	10,396.000	387,171		198,724	261,018	(66,840)			(66,840)		198,724		188,447	188,447	5,455		L
421933-10-2	HEALTH MGMT ASSOCIATES INC-A		09/22/2008	VARIOUS	100,934.000	512,992		687,359	578,117	77,543			77,543		687,359		(174,367)	(174,367)			L
42217K-10-6	HEALTH CARE REIT INC		09/22/2008	VARIOUS	39,159.000	1,959,031		1,730,375	1,511,237	(32,439)			(32,439)		1,730,375		228,656	228,656	71,883		L
42222G-10-8	HEALTH NET INC		09/22/2008	VARIOUS	44,519.000	1,154,945		1,861,198	2,048,451	(250,079)			(250,079)		1,861,198		(706,254)	(706,254)			L
423074-10-3	HEINZ H J CO COM		09/22/2008	VARIOUS	23,633.000	1,193,148		859,122	1,050,487	(241,867)			(241,867)		859,122		334,026	334,026	27,282		L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		09/22/2008	VARIOUS	38,035.000	1,093,426		1,397,786							1,397,786		(304,360)	(304,360)			L
423452-10-1	HELMERICH&PAYNE		09/22/2008	VARIOUS	43,288.000	2,264,058		1,134,393	1,652,246	(643,793)			(643,793)		1,134,393		1,129,664	1,129,664	5,640		L
426281-10-1	HENRY (JACK)&ASSOC		09/22/2008	VARIOUS	31,942.000	662,656		682,621	748,066	(93,379)			(93,379)		682,621		(19,965)	(19,965)	5,443		L
427056-10-6	HERCULES INC		09/22/2008	VARIOUS	8,482.000	170,782		119,327	158,999	(44,449)			(44,449)		119,327		51,454	51,454	1,259		L
427866-10-8	HERSHEY FOODS CORP		09/22/2008	VARIOUS	12,599.000	487,479		571,642	482,151	88,917			88,917		571,642		(84,162)	(84,162)	10,346		L
42809H-10-7	AMERADA HESS CORP		09/22/2008	VARIOUS	21,071.000	1,993,282		848,155	1,988,455	(1,271,352)			(1,271,352)		848,155		1,145,128	1,145,128	6,954		L
428236-10-3	HEWLETT-PACKARD CO		09/22/2008	VARIOUS	184,940.000	8,510,702		4,298,896	9,282,565	(5,031,627)			(5,031,627)		4,298,896		4,211,806	4,211,806	44,126		L
431284-10-8	HIGHWOODS PROPERTIES INC		09/22/2008	VARIOUS	25,010.000	889,754		767,192	666,955	19,277			19,277		767,192		122,562	122,562	28,300		L
431475-10-2	HILL-ROM HOLDINGS INC.		09/22/2008	VARIOUS	25,871.000	768,800		678,707							678,707		90,094	90,094	4,083		L
435758-30-5	HOLLY CORP		09/22/2008	ATLANTA LIFE INVESTMENT ADVISORS	22,480.000	738,480		1,070,887							1,070,887		(332,408)	(332,408)	5,973		L
436440-10-1	HOLOGIC INC		09/22/2008	VARIOUS	106,156.000	2,074,087		2,834,327	3,412,300	(749,767)			(749,767)		2,834,327		(760,240)	(760,240)			L
437076-10-2	HOME DEPOT INC		09/22/2008	VARIOUS	127,260.000	3,374,874		4,630,747	3,400,636	1,203,073			1,203,073		4,630,747		(1,255,873)	(1,255,873)	73,536		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
438516-10-6	HONEYWELL INTERNATIONAL INC		09/22/2008	VARIOUS	55,607.000	2,633,214		2,030,677	3,259,824	(1,385,343)			(1,385,343)		2,030,677		602,537	602,537	42,196		L
440327-10-4	HORACE MANN EDUCATORS		09/22/2008	VARIOUS	16,855.000	241,332		314,967	308,930	(2,774)			(2,774)		314,967		(73,635)	(73,635)	4,438		L
440452-10-0	HORMEL FOODS CORP		09/22/2008	VARIOUS	29,839.000	1,078,714		983,920	1,160,926	(219,874)			(219,874)		983,920		94,793	94,793	16,137		L
441060-10-0	HOSPIRA INC		09/22/2008	VARIOUS	11,930.000	464,998		383,577	476,374	(124,314)			(124,314)		383,577		81,421	81,421			L
44106M-10-2	HOSPITALITY PROPERTIES TRUST		09/22/2008	VARIOUS	38,979.000	835,509		1,516,704	1,131,726	336,287			336,287		1,516,704		(681,195)	(681,195)	87,837		L
44107P-10-4	HOST MARRIOTT CORP.		09/22/2008	VARIOUS	39,161.000	555,600		675,479	308,038	367,412			367,412		675,479		(119,878)	(119,878)	31,328		L
442487-20-3	HOVNANIAN ENTERPRISES-A		09/22/2008	VARIOUS	18,774.000	145,395		207,485	104,388	66,021			66,021		207,485		(62,090)	(62,090)			L
443510-20-1	HUBBELL INC -CL B		09/22/2008	VARIOUS	23,240.000	970,998		1,145,015	1,179,112	(51,623)			(51,623)		1,145,015		(174,017)	(174,017)	23,393		L
444859-10-2	HUMANA INC		09/22/2008	VARIOUS	12,689.000	537,031		442,023	902,138	(511,983)			(511,983)		442,023		95,007	95,007			L
445658-10-7	HUNT (JB) TRANSPRT SVCS INC		09/22/2008	VARIOUS	35,707.000	1,300,562		793,059	946,425	(199,761)			(199,761)		793,059		507,503	507,503	10,441		L
44919P-50-8	IAC/INTERACTIVECORP		08/20/2008	VARIOUS	13,588.000	240,472		270,452	134,776	126,192			126,192		270,452		(29,980)	(29,980)			L
449934-10-8	IMS HEALTH INC		09/29/2008	VARIOUS	109,938.000	2,050,023		2,596,566	1,638,029	122,822			122,822		2,596,566		(546,542)	(546,542)	9,822		L
45068B-10-9	ITT EDUCATIONAL SERVICES INC		09/22/2008	VARIOUS	11,922.000	1,066,817		713,043	971,140	(295,063)			(295,063)		713,043		353,774	353,774			L
450911-10-2	ITT INDUSTRIES INC		09/22/2008	VARIOUS	13,625.000	828,779		605,658	849,605	(289,554)			(289,554)		605,658		223,121	223,121	6,520		L
45167R-10-4	IDEX CORP		09/22/2008	VARIOUS	34,157.000	1,188,937		1,272,432	1,172,960	37,245			37,245		1,272,432		(83,495)	(83,495)	11,925		L
45168D-10-4	IDEXX LABS		09/22/2008	VARIOUS	25,020.000	1,457,004		1,232,485							1,232,485		224,519	224,519			L
452308-10-9	ILLINOIS TOOL WORKS		09/22/2008	VARIOUS	29,795.000	1,412,340		1,345,256	1,568,026	(247,994)			(247,994)		1,345,256		67,084	67,084	24,886		L
45245A-10-7	IMATION CORP		09/22/2008	VARIOUS	12,968.000	288,461		263,218	261,975	(11,602)			(11,602)		263,218		25,243	25,243	4,722		L
457153-10-4	INGRAM MICRO INC		09/22/2008	VARIOUS	59,357.000	1,060,971		1,131,965	1,042,586	60,578			60,578		1,131,965		(70,994)	(70,994)			L
458118-10-6	INTEGRATED DEVICE TECH INC		09/22/2008	VARIOUS	71,069.000	671,390		752,971	663,136	60,941			60,941		752,971		(81,581)	(81,581)			L
458140-10-0	INTEL CORP		09/22/2008	VARIOUS	429,544.000	8,891,978		9,564,047	11,195,121	(1,851,369)			(1,851,369)		9,564,047		(672,069)	(672,069)	160,789		L
45822P-10-5	INTEGRYS ENERGY GROUP INC		09/23/2008	VARIOUS	5,731.000	294,140		288,219	288,999	(8,033)			(8,033)		288,219		5,921	5,921	10,358		L
459200-10-1	INTERNATIONAL BUS MACH COM		09/22/2008	VARIOUS	102,998.000	12,415,001		9,242,021	10,506,239	(1,887,551)			(1,887,551)		9,242,021		3,172,981	3,172,981	131,484		L
459506-10-1	INTL FLAVORS&FRAGRANCES		09/22/2008	VARIOUS	6,037.000	249,998		243,140	276,796	(46,362)			(46,362)		243,140		6,857	6,857	4,093		L
459902-10-2	INTL GAME TECHNOLOGY		09/22/2008	VARIOUS	23,217.000	465,932		698,230	976,300	(320,828)			(320,828)		698,230		(232,298)	(232,298)	9,619		L
460146-10-3	INTERNATIONAL PAPER CO		09/22/2008	VARIOUS	32,067.000	858,767		1,036,154	1,013,203	(1,906)			(1,906)		1,036,154		(177,387)	(177,387)	22,115		L
460254-10-5	INTL RECTIFIER CORP		09/22/2008	VARIOUS	30,087.000	611,367		1,022,054	981,325	11,051			11,051		1,022,054		(410,687)	(410,687)			L
460335-20-1	INTL SPEEDWAY CORP-CL A		09/22/2008	VARIOUS	12,383.000	495,221		651,550	501,037	141,148			141,148		651,550		(156,329)	(156,329)	1,460		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/22/2008	VARIOUS	35,391.000	296,431		353,917	285,079	67,484			67,484		353,917		(57,486)	(57,486)			L
46069S-10-9	INTERSIL CORP -CL A		09/22/2008	VARIOUS	51,356.000	1,043,850		1,083,776	1,208,406	(179,189)			(179,189)		1,083,776		(39,925)	(39,925)	17,292		L
461202-10-3	INTUIT INC		09/22/2008	VARIOUS	24,072.000	717,364		524,624	733,700	(235,961)			(235,961)		524,624		192,740	192,740			L
46120E-60-2	INTUITIVE SURGICAL INC		09/22/2008	VARIOUS	2,903.000	821,874		852,026							852,026		(30,152)	(30,152)			L
46185R-10-0	INVITROGEN CORP		09/22/2008	VARIOUS	37,124.000	1,489,143		1,321,852	1,665,734	(409,024)			(409,024)		1,321,852		167,291	167,291			L
46612H-40-2	J CREW GROUP INC.		09/22/2008	VARIOUS	8,890.000	286,591		287,236							287,236		(645)	(645)			U
46612J-50-7	JDS UNIPHASE CORP		09/22/2008	VARIOUS	17,235.000	164,792		227,039	216,152	(1,591)			(1,591)		227,039		(62,247)	(62,247)			L
466313-10-3	JABIL CIRCUIT INC		09/22/2008	VARIOUS	15,685.000	215,050		199,785	73,660	124,302			124,302		199,785		15,265	15,265	3,017		L
469814-10-7	JACOBS ENGINEERING GROUP INC		09/22/2008	VARIOUS	9,134.000	628,742		767,085	848,730	(104,877)			(104,877)		767,085		(138,343)	(138,343)			L
477143-10-1	JETBLUE AIRWAYS CORP		09/22/2008	VARIOUS	75,841.000	423,852		307,097	34,552	254,608			254,608		307,097		116,755	116,755			L
477839-10-4	JOHN BEAN TECHNOLOGIES CORP		09/03/2008	VARIOUS	11,476.510	148,832		68,016							68,016		80,816	80,816			U
478160-10-4	JOHNSON&JOHNSON		09/22/2008	VARIOUS	211,337.000	14,734,998		11,912,070	13,526,427	(2,171,412)			(2,171,412)		11,912,070		2,822,927	2,822,927	259,099		L
478366-10-7	JOHNSON CONTROLS INC		09/22/2008	VARIOUS	44,500.000	1,396,827		1,041,004	1,518,762	(559,927)			(559,927)		1,041,004		355,822	355,822	16,953		L
480074-10-3	JONES APPAREL GROUP INC		09/22/2008	VARIOUS	6,493.000	119,641		120,963	103,535	17,159			17,159		120,963		(1,323)	(1,323)	2,507		L
480200-10-7	JONES LANG LASALLE INC		09/22/2008	VARIOUS	30,072.000	1,419,294		1,947,858	430,421	469,458			469,458		1,947,858		(528,563)	(528,563)	6,379		L
481165-10-8	JOY GLOBAL INC		09/22/2008	VARIOUS	44,917.000	2,605,495		1,699,775	2,825,916	(1,292,473)			(1,292,473)		1,699,775		905,720	905,720	15,484		L
48203R-10-4	JUNIPER NETWORKS INC COM		09/22/2008	VARIOUS	39,366.000	982,360		755,440	1,228,400	(538,625)			(538,625)		755,440		226,920	226,920			L
48242W-10-6	KBR INC		09/22/2008	VARIOUS	70,448.000	1,447,115		1,682,274	2,604,877	(1,038,625)			(1,038,625)		1,682,274		(235,158)	(235,158)	6,897		L
482480-10-0	KLA-TENCOR CORPORATION		09/22/2008	VARIOUS	12,753.000	456,431		560,713	587,504	(50,861)			(50,861)		560,713		(104,282)	(104,282)	5,276		L
485170-30-2	KANSAS CITY SOUTHERN		09/22/2008	VARIOUS	37,086.000	1,847,765		1,442,522	1,051,459	65,943			65,943		1,442,522		405,243	405,243			L
48666K-10-9	KB HOME		09/22/2008	VARIOUS	5,776.000	118,251		121,789	120,787	(3,899)			(3,899)		121,789		(3,538)	(3,538)	4,313		L
487836-10-8	KELLOGG CO		09/22/2008	VARIOUS	19,033.000	1,040,371		832,230	959,312	(164,598)			(164,598)		832,230		208,141	208,141	16,348		L
488152-20-8	KELLY SERVICES INC -CL A		09/22/2008	VARIOUS	9,204.000	174,390		177,590	88,083	81,983			81,983		177,590		(3,200)	(3,200)	3,344		L
488360-10-8	KEMET CORP		08/01/2008	MERRILL LYNCH & CO	34,848.000	45,302		249,935	221,800	22,353			22,353		249,935		(204,633)	(204,633)			L
489170-10-0	KENNAMETAL INC		09/22/2008	VARIOUS	31,874.000	1,058,621		915,474	1,160,825	(288,989)			(288,989)		915,474		143,146	143,146	11,184		L
494368-10-3	KIMBERLY CLARK CORP COM		09/29/2008	VARIOUS	59,586.000	3,772,677		3,713,506	4,035,796	(416,526)			(416,526)		3,713,506		59,171	59,171	99,999		L
49446R-10-9	KIMCO REALTY CORP.		09/22/2008	VARIOUS	19,025.000	712,939		794,844	683,010	102,054			102,054		794,844		(81,904)	(81,904)	22,681		L
494580-10-3	KINDRED HEALTHCARE INC		09/22/2008	VARIOUS	12,452.000	370,773		312,481	296,613	(145)			(145)		312,481		58,291	58,291			L
49460W-20-8	KINETIC CONCEPTS, INC.		09/22/2008	VARIOUS	43,990.000	1,495,971		2,299,603	1,153,040	188,074			188,074		2,299,603		(803,632)	(803,632)			U
495582-10-8	KING PHARMACEUTICALS INC		09/22/2008	VARIOUS	18,494.000	202,935		188,198	153,239	25,653			25,653		188,198		14,737	14,737			L
500255-10-4	KOHLS CORP		09/22/2008	VARIOUS	23,001.000	1,114,136		1,052,066	974,476	45,721			45,721		1,052,066		62,069	62,069			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
500643-20-0	KORN/FERRY INTERNATIONAL		09/22/2008	VARIOUS	19,246.000	335,475		318,327	283,020	22,193			22,193		318,327		17,149	17,149			L
50075N-10-4	KRAFT FOODS INC		09/22/2008	VARIOUS	113,687.000	3,671,067		2,580,422	3,553,799	(1,120,453)			(1,120,453)		2,580,422		1,090,644	1,090,644	90,797		L
501044-10-1	KROGER CO		09/22/2008	VARIOUS	49,613.000	1,364,356		847,073	1,274,254	(476,350)			(476,350)		847,073		517,282	517,282	11,593		L
502161-10-2	LSI LOGIC CORP		09/22/2008	VARIOUS	47,802.000	299,817		257,335	253,829	3,506			3,506		257,335		42,483	42,483			L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/22/2008	VARIOUS	9,199.000	916,240		722,951	948,481	(250,761)			(250,761)		722,951		193,289	193,289	7,599		L
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS		09/22/2008	VARIOUS	8,347.000	600,608		396,314	620,403	(233,647)			(233,647)		396,314		204,295	204,295			L
512807-10-8	LAM RESEARCH CORP		09/22/2008	VARIOUS	51,857.000	1,752,905		1,650,948	1,999,617	(434,714)			(434,714)		1,650,948		101,957	101,957			L
512815-10-1	LAMAR ADVERTISING CO.		09/22/2008	VARIOUS	32,191.000	1,200,501		1,776,946	1,519,445	234,539			234,539		1,776,946		(576,445)	(576,445)			L
513847-10-3	LANCASTER COLONY CORP		09/22/2008	VARIOUS	8,580.000	312,985		355,001	335,505	15,313			15,313		355,001		(42,016)	(42,016)	6,304		L
518439-10-4	LAUDER ESTEE COS INC CL A		09/22/2008	VARIOUS	8,577.000	421,150		315,584	352,282	(58,622)			(58,622)		315,584		105,566	105,566			L
521865-10-5	LEAR CORP		09/22/2008	VARIOUS	32,074.000	428,026		886,520	849,522	4,164			4,164		886,520		(458,494)	(458,494)			L
523768-10-9	LEE ENTERPRISES		09/12/2008	VARIOUS	16,020.000	47,640		224,169	231,822	(9,836)			(9,836)		224,169		(176,529)	(176,529)	9,004		L
524660-10-7	LEGGETT&PLATT		09/22/2008	VARIOUS	12,473.000	272,528		291,941	217,177	74,764			74,764		291,941		(19,412)	(19,412)	9,371		L
526057-10-4	LENNAR CORP COM		09/22/2008	VARIOUS	10,487.000	139,963		176,884	67,626	107,994			107,994		176,884		(36,920)	(36,920)	4,711		L
527288-10-4	LEUCADIA NATIONAL CORP		09/22/2008	VARIOUS	13,263.000	568,020		596,513	565,200	(27,910)			(27,910)		596,513		(28,493)	(28,493)			L
529771-10-7	LEXMARK INTL NEW CL A		09/22/2008	VARIOUS	7,139.000	242,882		235,855	144,225	85,201			85,201		235,855		7,027	7,027			L
531172-10-4	LIBERTY PROPERTY TRUST		09/22/2008	VARIOUS	38,469.000	1,468,036		1,502,107	982,246	449,770			449,770		1,502,107		(34,070)	(34,070)	69,931		L
53217R-20-7	LIFE TIME FITNESS INC		09/22/2008	VARIOUS	14,104.000	502,043		768,228	665,513	76,542			76,542		768,228		(266,185)	(266,185)			L
53219L-10-9	LIFEPOINT HOSPITALS INC		09/22/2008	VARIOUS	22,491.000	742,690		766,285	642,325	95,979			95,979		766,285		(23,596)	(23,596)			L
532457-10-8	LILLY ELI & CO COM		09/22/2008	VARIOUS	74,178.000	3,441,992		3,774,364	3,776,862	(183,864)			(183,864)		3,774,364		(332,372)	(332,372)	96,151		L
532716-10-7	LIMITED BRANDS		09/22/2008	VARIOUS	22,459.000	427,415		342,817	218,334	106,020			106,020		342,817		84,598	84,598	9,283		L
532791-10-0	LINCARE HOLDINGS INC		09/22/2008	VARIOUS	30,372.000	983,401		1,192,505	1,033,001	133,142			133,142		1,192,505		(209,104)	(209,104)			L
533900-10-6	LINCOLN ELECTRIC HOLDINGS		09/22/2008	VARIOUS	17,726.000	1,310,045		1,107,938	1,208,779	(159,470)			(159,470)		1,107,938		202,107	202,107	12,940		L
534187-10-9	LINCOLN NATIONAL CORP		09/22/2008	VARIOUS	19,445.000	933,474		896,385	1,094,594	(234,289)			(234,289)		896,385		37,089	37,089	24,126		L
535678-10-6	LINEAR TECHNOLOGY CORP		09/22/2008	VARIOUS	16,637.000	528,723		552,335	526,054	22,671			22,671		552,335		(23,612)	(23,612)	9,607		L
539320-10-1	LIZ CLAIBORNE INC		09/22/2008	VARIOUS	7,107.000	115,575		126,455	5,349	114,239			114,239		126,455		(10,880)	(10,880)	1,102		L
539830-10-9	LOCKHEED MARTIN CORP		09/22/2008	VARIOUS	25,331.000	2,788,842		1,630,113	2,563,292	(1,037,412)			(1,037,412)		1,630,113		1,158,729	1,158,729	28,753		L
540424-10-8	LOEWS CORP		09/22/2008	VARIOUS	27,151.000	1,132,971		757,123	1,279,240	(604,408)			(604,408)		757,123		375,848	375,848	4,565		L
544147-10-1	LORILLARD INC		09/22/2008	VARIOUS	13,043.000	927,105		999,010							999,010		(71,906)	(71,906)	8,431		L
546347-10-5	LOUISIANA-PACIFIC CORP		09/22/2008	VARIOUS	42,851.000	431,394		467,142	231,584	216,857			216,857		467,142		(35,747)	(35,747)	12,367		L
548661-10-7	LOWE'S COS INC		09/22/2008	VARIOUS	109,768.000	2,613,570		2,890,378	2,420,204	400,242			400,242		2,890,378		(276,808)	(276,808)	26,642		L
549271-10-4	LUBRIZOL CORP		09/22/2008	VARIOUS	28,267.000	1,412,264		1,296,088	1,465,136	(236,610)			(236,610)		1,296,088		116,176	116,176	24,287		L
55262C-10-0	MBIA INC		09/22/2008	VARIOUS	15,916.000	184,539		155,564	(295,775)	364,992			364,992		155,564		28,974	28,974	3,381		L
552676-10-8	M D C HLDGS INC COM		09/22/2008	VARIOUS	14,614.000	599,462		522,628	515,290	(23,319)			(23,319)		522,628		76,834	76,834	10,210		L
552715-10-4	MEMC ELECTRONIC MTLS		09/22/2008	VARIOUS	17,079.000	688,974		1,041,493	1,438,759	(459,380)			(459,380)		1,041,493		(352,519)	(352,519)			L
552848-10-3	MGIC INVT CORP WIS COM		09/22/2008	VARIOUS	9,378.000	70,853		188,681	145,279	6,352			6,352		188,681		(117,827)	(117,827)	581		L
553409-10-3	MPS GROUP INC		09/22/2008	VARIOUS	39,126.000	459,690		441,544	389,118	43,435			43,435		441,544		18,147	18,147			L
553530-10-6	MSC INDUSTRIAL DIRECT		09/22/2008	VARIOUS	18,890.000	936,888		750,617	728,339	(23,013)			(23,013)		750,617		186,271	186,271	10,283		L
554382-10-1	MACERICH CO.		09/22/2008	VARIOUS	31,012.000	1,948,765		2,141,907	2,011,274	(14,074)			(14,074)		2,141,907		(193,142)	(193,142)	68,262		L
554489-10-4	MACK-CALI REALTY CORP		09/22/2008	VARIOUS	27,254.000	1,045,787		975,304	891,514	44,313			44,313		975,304		70,484	70,484	51,005		L
55611C-10-8	MACROVISION SOLUTIONS CORP		09/22/2008	VARIOUS	34,507.000	574,426		543,898	233,415	89,663			89,663		543,898		30,528	30,528			L
55616P-10-4	MACYS		09/22/2008	VARIOUS	31,531.000	620,768		774,964	762,431	(10,854)			(10,854)		774,964		(154,196)	(154,196)	12,317		L
563571-10-8	MANITOWOC COMPANY INC		09/22/2008	VARIOUS	9,750.000	218,007		389,665	453,435	(82,911)			(82,911)		389,665		(171,658)	(171,658)	526		L
56418H-10-0	MANPOWER INC		09/22/2008	VARIOUS	32,931.000	1,549,558		1,811,971	1,802,478	(70,593)			(70,593)		1,811,971		(262,413)	(262,413)	11,721		L
565849-10-6	MARATHON OIL CORP		09/22/2008	VARIOUS	53,089.000	2,258,453		1,442,928	3,068,379	(1,767,888)			(1,767,888)		1,442,928		815,525	815,525	35,110		L
571748-10-2	MARSH&MCLENNAN COS		09/22/2008	VARIOUS	38,363.000	1,215,711		979,148	960,808	(37,541)			(37,541)		979,148		236,563	236,563	22,776		L
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/22/2008	VARIOUS	22,535.000	619,676		616,179	739,445	(131,371)			(131,371)		616,179		3,497	3,497	5,331		L
573284-10-6	MARTIN MARIETTA MATERIALS		09/22/2008	VARIOUS	17,149.000	1,926,000		1,427,103	2,187,900	(834,040)			(834,040)		1,427,103		498,897	498,897	15,842		L
57383T-10-3	MARVEL ENTERTAINMENT INC		09/22/2008	VARIOUS	20,267.000	699,467		718,747							718,747		(19,280)	(19,280)			L
574599-10-6	MASCO CORP		09/22/2008	VARIOUS	27,124.000	495,729		527,454	337,201	190,254			190,254		527,454		(31,725)	(31,725)	18,716		L
576206-10-6	MASSEY ENERGY CO		09/22/2008	VARIOUS	6,036.000	324,974		539,377							539,377		(214,403)	(214,403)			L
57636Q-10-4	MASTERCARD INC.		09/22/2008	VARIOUS	5,442.000	1,267,792		1,556,412							1,556,412		(288,620)	(288,620)			L
577081-10-2	MATTEL INC		09/22/2008	VARIOUS	27,140.000	525,845		483,158	474,640	(11,700)			(11,700)		483,158		42,687	42,687			L
577128-10-1	MATTHEWS INTL CORP-CL A		09/22/2008	VARIOUS	12,940.000	671,561		561,276	579,126	(45,286)			(45,286)		561,276		110,285	110,285	2,265		L
579064-10-6	NETWORK ASSOCIATES INC		09/22/2008	VARIOUS	66,782.000	2,482,612		2,011,052	2,344,575	(485,574)			(485,574)		2,011,052		471,560	471,560			L
579780-20-6	MCCORMICK&CO-NON VTG SHRS		09/22/2008	VARIOUS	9,613.000	382,964		323,828	343,578	(39,517)			(39,517)		323,828		59,137	59,137	6,214		L
580037-10-9	MCDERMOTT INT'L		08/05/2008	ATLANTA LIFE INVESTMENT ADVISORS	23,345.000	989,979		1,243,574	1,378,055	(134,481)			(134,481)		1,243,574		(253,595)	(253,595)			L
580135-10-1	MCDONALD'S CORP		09/22/2008	VARIOUS	85,004.000	5,282,260		2,709,778	4,892,888	(2,296,100)			(2,296,100)		2,709,778		2,572,482	2,572,482	86,150		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
580645-10-9	MCGRAW-HILL COMPANIES INC		09/22/2008	VARIOUS	24,094.000	977,659		942,236	934,834	(23,090)			(23,090)		942,236		35,422	35,422	14,646		L
58155Q-10-3	MCKESSON CORP		09/22/2008	VARIOUS	20,793.000	1,163,614		736,110	1,289,499	(622,112)			(622,112)		736,110		427,504	427,504	5,017		L
583334-10-7	MEADWESTVACO CORP		09/22/2008	VARIOUS	13,027.000	329,755		373,058	406,994	(34,520)			(34,520)		373,058		(43,303)	(43,303)	8,449		L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		09/22/2008	VARIOUS	37,994.000	1,790,676		832,546	1,868,701	(1,096,534)			(1,096,534)		832,546		958,131	958,131			U
584404-10-7	MEDIA GENERAL INC -CL A		09/22/2008	VARIOUS	9,484.000	132,824		147,608	2,469	138,041			138,041		147,608		(14,784)	(14,784)	5,856		L
584690-30-9	MEDICIS PHARMACEUTICAL		09/22/2008	VARIOUS	23,416.000	455,886		625,733	582,118	20,538			20,538		625,733		(169,847)	(169,847)	2,510		L
585055-10-6	MEDTRONIC INC		09/22/2008	VARIOUS	84,216.000	4,489,743		3,794,471	4,036,832	(434,594)			(434,594)		3,794,471		695,272	695,272	36,328		L
587200-10-6	MENTOR GRAPHICS CORP		09/22/2008	VARIOUS	37,701.000	452,839		379,939	357,048	(889)			(889)		379,939		72,900	72,900			L
589331-10-7	MERCK&CO. INC.		09/22/2008	VARIOUS	160,969.000	5,470,698		5,077,908	8,923,836	(4,229,369)			(4,229,369)		5,077,908		392,790	392,790	180,614		L
589400-10-0	MERCURY GENERAL CORP		09/22/2008	VARIOUS	14,760.000	785,998		837,117	705,808	101,269			101,269		837,117		(51,119)	(51,119)	19,235		L
589433-10-1	MEREDITH CORP		09/22/2008	VARIOUS	2,775.000	77,504		136,799	145,697	(15,163)			(15,163)		136,799		(59,295)	(59,295)	1,613		L
590867-57-8	MIST - DREMAN SMALL CAP VALUE PORTFOLIO,		09/22/2008	OTHER - ISSUING COMPANY	768.049	9,831		10,000							10,000		(169)	(169)			U
590867-58-6	MIST - PIONEER STRATEGIC INCOME PORTFOLI		09/22/2008	OTHER - ISSUING COMPANY	1,051.525	9,853		10,000							10,000		(147)	(147)			U
590867-59-4	MIST - AMERICAN FUNDS INTERNATIONAL PORT		09/22/2008	OTHER - ISSUING COMPANY	100,000.000	827,000		1,000,000							1,000,000		(173,000)	(173,000)			U
590867-61-0	MIST - AMERICAN FUNDS GROWTH PORTFOLIO,		09/22/2008	OTHER - ISSUING COMPANY	100,000.000	847,000		1,000,000							1,000,000		(153,000)	(153,000)			U
590867-62-8	MIST - AMERICAN FUNDS BONDS PORTFOLIO, C		09/22/2008	OTHER - ISSUING COMPANY	100,000.000	963,000		1,000,000							1,000,000		(37,000)	(37,000)			U
590867-63-6	MIST - AMERICAN FUNDS GROWTH ALLOCATION		09/22/2008	OTHER - ISSUING COMPANY	97,837.209	841,400		978,372							978,372		(136,972)	(136,972)			U
590867-64-4	MIST - AMERICAN FUNDS BALANCED ALLOCATIO		09/22/2008	OTHER - ISSUING COMPANY	97,875.141	870,110		978,751							978,751		(108,641)	(108,641)			U
590867-65-1	MIST - AMERICAN FUNDS MODERATE ALLOCATIO		09/22/2008	OTHER - ISSUING COMPANY	97,909.487	897,830		979,095							979,095		(81,265)	(81,265)			U
590867-66-9	MIST - AMERICAN FUNDS GROWTH ALLOCATION		09/22/2008	OTHER - ISSUING COMPANY	1,000.000	8,590		10,000							10,000		(1,410)	(1,410)			U
590867-67-7	MIST - AMERICAN FUNDS BALANCED ALLOCATIO		09/22/2008	OTHER - ISSUING COMPANY	1,000.000	8,880		10,000							10,000		(1,120)	(1,120)			U
590867-68-5	MIST - AMERICAN FUNDS MODERATE ALLOCATIO		09/22/2008	OTHER - ISSUING COMPANY	1,000.000	9,160		10,000							10,000		(840)	(840)			U
590867-69-3	MIST - MET/FRANKLIN TEMPLETON FOUNDING S		09/22/2008	OTHER - ISSUING COMPANY	1,000.000	8,820		10,000							10,000		(1,180)	(1,180)			U
590867-71-9	MIST - MET/FRANKLIN TEMPLETON FOUNDING S		09/22/2008	OTHER - ISSUING COMPANY	97,867.497	864,170		978,675							978,675		(114,505)	(114,505)			U
590867-72-7	MIST - MET/TEMPLETON GROWTH PORTFOLIO, C		09/22/2008	OTHER - ISSUING COMPANY	1,000.000	8,620		10,000							10,000		(1,380)	(1,380)			U
590867-73-5	MIST - MET/TEMPLETON GROWTH PORTFOLIO, C		09/22/2008	OTHER - ISSUING COMPANY	299,000.000	2,577,380		2,990,000							2,990,000		(412,620)	(412,620)			U
590867-74-3	MIST - MET/FRANKLIN MUTUAL SHARES PORTFO		09/22/2008	OTHER - ISSUING COMPANY	1,000.000	8,690		10,000							10,000		(1,310)	(1,310)			U
590867-75-0	MIST - MET/FRANKLIN MUTUAL SHARES PORTFO		09/22/2008	OTHER - ISSUING COMPANY	499,000.000	4,341,300		4,990,000							4,990,000		(648,700)	(648,700)			U
590867-76-8	MIST - MET/FRANKLIN INCOME PORTFOLIO, CL		09/22/2008	OTHER - ISSUING COMPANY	1,000.000	9,160		10,000							10,000		(840)	(840)			U
590867-77-6	MIST - MET/FRANKLIN INCOME PORTFOLIO, CL		09/22/2008	OTHER - ISSUING COMPANY	499,000.000	4,575,830		4,990,000							4,990,000		(414,170)	(414,170)			U
590867-85-9	MIST - BLACKROCK HIGH YIELD PORTFOLIO, C		09/22/2008	OTHER - ISSUING COMPANY	1,305.480	9,661		10,000							10,000		(339)	(339)			U
591407-10-1	METAVANTE TECHNOLOGIES		09/22/2008	VARIOUS	37,206.000	843,838		926,940	796,285	60,780			60,780		926,940		(83,102)	(83,102)			L
594918-10-4	MICROSOFT CORP		09/22/2008	VARIOUS	600,630.000	15,488,138		15,194,550	20,339,099	(6,087,134)			(6,087,134)		15,194,550		293,588	293,588	182,025		L
595017-10-4	MICROCHIP TECHNOLOGY INC		09/22/2008	VARIOUS	13,869.000	428,381		535,759	435,764	99,995			99,995		535,759		(107,379)	(107,379)	12,592		U
595112-10-3	MICRON TECHNOLOGY INC		09/22/2008	VARIOUS	57,055.000	260,374		429,002	201,792	216,523			216,523		429,002		(168,628)	(168,628)			L
595635-10-3	MIDCAP SPDR TRUST SERIES 1		09/22/2008	VARIOUS	108,200.000	15,595,346		16,770,707	2,574,660	94,315			94,315		16,770,707		(1,175,361)	(1,175,361)	44,291		L
600544-10-0	HERMAN MILLER INC		09/22/2008	VARIOUS	23,282.000	630,384		676,458	730,459	(72,415)			(72,415)		676,458		(46,074)	(46,074)	5,969		L
601073-10-9	MILLIPORE CORP		09/22/2008	VARIOUS	4,131.000	296,114		215,469	283,133	(85,639)			(85,639)		215,469		80,645	80,645			L
602720-10-4	MINE SAFETY APPLIANCES CO		09/22/2008	VARIOUS	12,154.000	456,952		513,769	601,536	(111,173)			(111,173)		513,769		(56,817)	(56,817)	7,935		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
603158-10-6	MINERALS TECHNOLOGIES INC		09/22/2008	VARIOUS	7,837.000	508,048		489,340	504,535	(36,129)			(36,129)		489,340		18,708	18,708	1,054		L
607828-10-0	MODINE MANUFACTURING CO		09/22/2008	VARIOUS	13,386.000	218,000		210,797	107,428	95,972			95,972		210,797		7,203	7,203	4,734		L
608190-10-4	MOHAWK INDUSTRIES INC		09/22/2008	VARIOUS	22,989.000	1,601,742		1,926,510	1,640,743	217,727			217,727		1,926,510		(324,768)	(324,768)			L
608554-10-1	MOLEX INC		09/22/2008	VARIOUS	10,439.000	251,585		281,884	284,985	(3,100)			(3,100)		281,884		(30,300)	(30,300)	3,523		L
60871R-20-9	COORS (ADOLPH) -CL B		09/22/2008	VARIOUS	10,495.000	528,800		439,105	500,249	(102,182)			(102,182)		439,105		89,695	89,695	5,155		L
61166W-10-1	MONSANTO CO		09/22/2008	VARIOUS	41,153.000	4,664,969		1,498,875	4,333,237	(3,107,716)			(3,107,716)		1,498,875		3,166,094	3,166,094	23,839		L
611742-10-7	MONSTER WORLDWIDE INC		09/22/2008	VARIOUS	9,320.000	173,475		249,506	270,035	(28,742)			(28,742)		249,506		(76,031)	(76,031)			L
615369-10-5	MOODY'S CORP		09/22/2008	VARIOUS	15,230.000	568,363		551,769	493,816	57,953			57,953		551,769		16,594	16,594	4,208		L
620076-10-9	MOTOROLA INC		09/22/2008	VARIOUS	169,120.000	1,348,111		2,575,335	2,640,885	(125,586)			(125,586)		2,575,335		(1,227,224)	(1,227,224)	25,110		L
626717-10-2	MURPHY OIL CORP		09/22/2008	VARIOUS	14,247.000	1,039,020		822,067	1,131,596	(379,995)			(379,995)		822,067		216,954	216,954	7,996		L
628530-10-7	MYLAN LABORATORIES		09/22/2008	VARIOUS	22,830.000	282,051		270,317	217,253	40,515			40,515		270,317		11,734	11,734			L
628782-10-4	NBTY INC		09/22/2008	VARIOUS	21,482.000	675,344		619,017	126,141	456,597			456,597		619,017		56,327	56,327			L
62886E-10-8	NCR CORPORATION		09/22/2008	VARIOUS	69,498.000	1,720,733		1,659,302	1,675,425	(90,113)			(90,113)		1,659,302		61,431	61,431			L
62944T-10-5	NVR INC COM		09/22/2008	VARIOUS	2,195.000	1,297,833		1,182,780	831,652	266,767			266,767		1,182,780		115,053	115,053			L
636180-10-1	NATIONAL FUEL GAS CO		09/22/2008	VARIOUS	33,709.000	1,593,469		1,203,890	1,499,315	(385,506)			(385,506)		1,203,890		389,579	389,579	30,955		L
636518-10-2	NATIONAL INSTRUMENTS CORP		09/22/2008	VARIOUS	23,407.000	765,208		644,654	742,626	(132,689)			(132,689)		644,654		120,554	120,554	7,201		L
637071-10-1	NATIONAL-OILWELL INC		09/22/2008	VARIOUS	31,134.000	2,036,825		1,249,234	1,826,509	(1,038,648)			(1,038,648)		1,249,234		787,592	787,592			L
637640-10-3	NATIONAL SEMICONDUCTOR COM		09/22/2008	VARIOUS	16,185.000	313,359		250,320	361,312	(115,696)			(115,696)		250,320		63,039	63,039	2,947		L
638620-10-4	NATIONWIDE HEALTH PPTYS INC		09/22/2008	VARIOUS	39,981.000	1,393,381		1,189,514	1,161,443	(73,661)			(73,661)		1,189,514		203,868	203,868	48,655		L
63935N-10-7	NAVIGANT CONSULTING INC		09/22/2008	VARIOUS	18,920.000	356,937		251,123	246,908	(11,680)			(11,680)		251,123		105,813	105,813			L
64110D-10-4	NET APP INC		09/22/2008	VARIOUS	25,760.000	583,992		636,437	641,322	(6,424)			(6,424)		636,437		(52,445)	(52,445)			L
64110L-10-6	NETFLIX INC		09/22/2008	VARIOUS	18,684.000	574,872		444,324	477,323	(56,942)			(56,942)		444,324		130,548	130,548			L
64126X-20-1	NEUSTAR INC-CLASS A		09/22/2008	VARIOUS	32,179.000	687,597		1,007,674	878,669	92,168			92,168		1,007,674		(320,076)	(320,076)			L
650111-10-7	NEW YORK TIMES CO -CL A		09/22/2008	VARIOUS	10,781.000	149,119		200,836	103,213	95,812			95,812		200,836		(51,718)	(51,718)	6,673		L
651229-10-6	NEWELL RUBBERMAID INC		09/22/2008	VARIOUS	20,764.000	379,092		472,708	513,511	(62,322)			(62,322)		472,708		(93,616)	(93,616)	11,756		L
651290-10-8	NEWFIELD EXPL CO COM		09/22/2008	VARIOUS	54,664.000	2,256,680		2,239,253	2,738,239	(666,551)			(666,551)		2,239,253		17,427	17,427			L
651639-10-6	NEWMONT MINING CORP		09/22/2008	VARIOUS	34,048.000	1,485,483		1,477,482	1,565,197	(188,625)			(188,625)		1,477,482		8,001	8,001	8,734		L
65248E-10-4	NEWS CORP INC - CLASS A WHEN ISSUED		09/22/2008	VARIOUS	172,700.000	2,350,528		3,331,357	3,370,359	(195,895)			(195,895)		3,331,357		(980,829)	(980,829)	10,326		L
654086-10-7	NICOR INC		09/22/2008	VARIOUS	3,385.000	152,276		121,974	136,663	(21,257)			(21,257)		121,974		30,302	30,302	4,644		L
654106-10-3	NIKE INC CL B		09/22/2008	VARIOUS	28,450.000	1,739,275		1,230,892	1,739,170	(594,436)			(594,436)		1,230,892		508,383	508,383	19,331		L
65440K-10-6	99 CENTS ONLY STORES		09/22/2008	VARIOUS	19,476.000	183,730		179,523	112,987	59,126			59,126		179,523		4,208	4,208			L
65473P-10-5	NISOURCE INC		09/22/2008	VARIOUS	20,562.000	330,664		398,413	367,881	12,275			12,275		398,413		(67,749)	(67,749)	13,224		L
655044-10-5	NOBLE ENERGY INC		09/22/2008	VARIOUS	23,056.000	1,585,888		1,732,716	977,221	(93,270)			(93,270)		1,732,716		(146,828)	(146,828)	9,984		L
655663-10-2	NORDSON CORP		09/22/2008	VARIOUS	13,977.000	763,790		594,074	776,084	(223,722)			(223,722)		594,074		169,715	169,715	9,246		L
655664-10-0	NORDSTROM INC		09/22/2008	VARIOUS	13,175.000	420,308		272,707	472,796	(200,089)			(200,089)		272,707		147,601	147,601	5,697		L
655844-10-8	NORFOLK SOUTHERN CORP		09/22/2008	VARIOUS	28,178.000	1,922,356		979,592	1,390,732	(440,791)			(440,791)		979,592		942,764	942,764	23,753		L
666807-10-2	NORTHROP GRUMMAN CORP		09/22/2008	VARIOUS	25,651.000	1,704,693		1,462,701	1,888,697	(551,619)			(551,619)		1,462,701		241,991	241,991	27,238		L
670006-10-5	NOVELL INC		09/22/2008	VARIOUS	26,536.000	150,382		169,305	173,028	(12,434)			(12,434)		169,305		(18,923)	(18,923)			L
670008-10-1	NOVELLUS SYSTEMS INC		09/22/2008	VARIOUS	7,488.000	158,582		193,887	206,444	(12,557)			(12,557)		193,887		(35,305)	(35,305)			L
670346-10-5	NUCOR CORP		09/22/2008	VARIOUS	23,514.000	1,197,928		791,651	1,209,983	(625,832)			(625,832)		791,651		406,278	406,278	35,894		L
67066G-10-4	NVIDIA CORP		09/22/2008	VARIOUS	82,792.000	966,819		1,477,451	1,341,307	(867,786)			(867,786)		1,477,451		(510,632)	(510,632)			L
670837-10-3	OGE ENERGY CORP		09/22/2008	VARIOUS	38,161.000	1,245,707		1,117,883	1,322,045	(261,208)			(261,208)		1,117,883		127,824	127,824	38,680		L
674599-10-5	OCCIDENTAL PETE CP DEL COM		09/22/2008	VARIOUS	61,547.000	4,696,421		2,118,673	4,531,092	(2,609,685)			(2,609,685)		2,118,673		2,577,749	2,577,749	49,736		L
676220-10-6	OFFICE DEPOT INC		09/22/2008	VARIOUS	20,480.000	135,762		232,976	154,008	66,206			66,206		232,976		(97,214)	(97,214)			L
680223-10-4	OLD REPUBLIC INTL CORP		09/22/2008	VARIOUS	95,642.000	1,153,405		1,506,467	1,012,143	437,603			437,603		1,506,467		(353,063)	(353,063)	40,968		U
680665-20-5	OLIN CORP		09/22/2008	VARIOUS	31,013.000	749,013		553,180	569,191	(50,203)			(50,203)		553,180		195,833	195,833	17,337		U
681904-10-8	OMNICARE INC		09/22/2008	VARIOUS	50,469.000	1,533,046		1,238,804	563,952	625,759			625,759		1,238,804		294,242	294,242	3,097		L
681919-10-6	OMNICOM GROUP		09/22/2008	VARIOUS	24,019.000	998,223		967,403	1,105,120	(172,906)			(172,906)		967,403		30,821	30,821	10,677		L
682680-10-3	ONEOK INC		09/22/2008	VARIOUS	43,265.000	1,730,349		1,552,411	1,843,718	(392,717)			(392,717)		1,552,411		177,937	177,937	48,774		L
68389X-10-5	ORACLE CORP		09/22/2008	VARIOUS	297,462.000	6,027,864		4,048,568	6,316,890	(2,645,110)			(2,645,110)		4,048,568		1,979,296	1,979,296			L
686091-10-9	O'REILLY AUTOMOTIVE INC		09/22/2008	VARIOUS	55,745.000	1,581,795		1,522,298	1,479,457	(194,374)			(194,374)		1,522,298		59,497	59,497			L
688239-20-1	OSHKOSH TRUCK CORP		09/22/2008	VARIOUS	30,919.000	404,449		1,389,335	960,452	375,802			375,802		1,389,335		(984,886)	(984,886)	8,663		L
690368-10-5	OVERSEAS SHIPHOLDING GROUP		09/22/2008	VARIOUS	11,116.000	758,513		668,297	795,582	(160,389)			(160,389)		668,297		90,216	90,216	11,544		L
692990-AE-4	PALACE ENTERTAINMENT		07/29/2008	EXPIRATION	56,767.000																V
69329Y-10-4	PDL BIOPHARMA INC.		09/22/2008	VARIOUS	49,502.000	534,188		705,699	476,917	198,445			198,445		705,699		(171,511)	(171,511)	199,317		L
69344M-10-1	PMI GROUP INC		09/22/2008	VARIOUS	33,696.000	114,571		242,059	(620,200)	855,138			855,138		242,059		(127,488)	(127,488)	2,525		L
693506-10-7	PPG INDUSTRIES INC		09/22/2008	VARIOUS	12,306.000	792,149		774,847	822,744	(87,334)			(87,334)		774,847		17,302	17,302	17,627		L
69351T-10-6	PPL CORPORATION		09/22/2008	VARIOUS	27,974.000	1,149,452		809,174	1,375,384	(645,100)			(645,100)		809,174		340,278	340,278	26,665		L
693718-10-8	PACCAR INC		09/22/2008	VARIOUS	27,383.000	1,165,266		990,424	1,422,473	(493,946)			(493,946)		990,424		174,841	174,841	39,718		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
694873-10-0	PACIFIC SUNWEAR OF CALIF		09/22/2008	VARIOUS	28,604.000	202,733		295,600	146,848	144,027			144,027		295,600		(92,867)	(92,867)			L
695156-10-9	PACKAGING CORP OF AMERICA		09/22/2008	VARIOUS	37,905.000	913,112		876,594	1,028,144	(187,881)			(187,881)		876,594		36,518	36,518	33,146		L
695257-10-5	PACTIV CORPORATION		09/22/2008	VARIOUS	9,807.000	252,281		238,654	246,594	(22,524)			(22,524)		238,654		13,628	13,628			L
696429-30-7	PALL CORP		09/22/2008	VARIOUS	8,989.000	340,059		254,121	343,526	(107,366)			(107,366)		254,121		85,938	85,938	3,107		L
696643-10-5	PALM INC		09/22/2008	VARIOUS	44,480.000	338,764		270,173	(187,031)	440,445			440,445		270,173		68,591	68,591			L
69888P-10-6	PHARMACEUTICAL RES INC		08/04/2008	MERRILL LYNCH & CO	14,327.000	241,552		294,704	323,376	(43,179)			(43,179)		294,704		(53,152)	(53,152)			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		09/22/2008	VARIOUS	47,776.000	928,011		857,464	820,243	2,884			2,884		857,464		70,547	70,547			L
701094-10-4	PARKER HANNIFIN CORP		09/22/2008	VARIOUS	12,578.000	763,588		614,381	896,942	(327,799)			(327,799)		614,381		149,207	149,207	7,658		L
70336T-10-4	PATRIOT COAL CORP		09/22/2008	VARIOUS	24,774.000	1,111,620		1,562,971							1,562,971		(451,351)	(451,351)			L
703395-10-3	PATTERSON COS INC.		09/22/2008	VARIOUS	9,699.000	304,384		383,522	328,466	54,316			54,316		383,522		(79,138)	(79,138)			L
703481-10-1	PATTERSON-UTI ENERGY INC		09/22/2008	VARIOUS	64,076.000	1,571,880		1,474,220	1,201,456	191,555			191,555		1,474,220		97,660	97,660	22,489		L
704326-10-7	PAYCHEX INC		09/22/2008	VARIOUS	24,050.000	796,778		774,019	854,357	(96,367)			(96,367)		774,019		22,759	22,759	20,571		L
704549-10-4	PEABODY ENERGY CORP		09/22/2008	VARIOUS	20,361.000	1,184,135		828,090	1,155,195	(414,653)			(414,653)		828,090		356,044	356,044	3,325		L
708160-10-6	J.C. PENNEY CO INC (HLDG CO)		09/22/2008	VARIOUS	16,650.000	621,169		638,286	603,862	(3,009)			(3,009)		638,286		(17,117)	(17,117)	9,867		L
709631-10-5	PENTAIR INC		09/22/2008	VARIOUS	41,114.000	1,535,815		1,354,588	1,368,868	(78,208)			(78,208)		1,354,588		181,227	181,227	20,398		L
713291-10-2	PEPCO HOLDINGS INC		09/22/2008	VARIOUS	15,102.000	357,714		393,586	421,853	(47,996)			(47,996)		393,586		(35,872)	(35,872)	10,505		L
713409-10-0	PEPSI BOTTLING GROUP INC		09/22/2008	VARIOUS	10,152.000	302,386		283,333	384,538	(116,675)			(116,675)		283,333		19,053	19,053	5,018		L
71343P-20-0	PEPSIAMERICAS INC		09/22/2008	VARIOUS	24,357.000	549,679		568,008	780,554	(234,588)			(234,588)		568,008		(18,329)	(18,329)	9,452		L
713448-10-8	PEPSICO INC		09/22/2008	VARIOUS	118,941.000	8,300,736		6,089,341	8,609,489	(2,922,539)			(2,922,539)		6,089,341		2,211,395	2,211,395	157,665		L
714046-10-9	PERKINELMER INC		09/22/2008	VARIOUS	8,878.000	237,406		185,258	219,088	(45,592)			(45,592)		185,258		52,148	52,148	1,840		L
714290-10-3	PERRIGO CO		09/22/2008	VARIOUS	32,215.000	1,185,164		552,794	1,075,927	(577,855)			(577,855)		552,794		632,371	632,371	4,509		L
716768-10-6	PETSMART INC		09/22/2008	VARIOUS	52,830.000	1,348,134		1,283,169	1,079,335	168,508			168,508		1,283,169		64,965	64,965	4,660		L
717081-10-3	PFIZER INC		09/22/2008	VARIOUS	507,324.000	9,373,427		12,130,804	10,925,233	959,064			959,064		12,130,804		(2,757,376)	(2,757,376)	447,527		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVELOPMENT, INC.		09/22/2008	VARIOUS	43,686.000	1,860,447		1,484,529	1,677,777	(285,542)			(285,542)		1,484,529		375,917	375,917	10,882		L
717528-10-3	PHILADELPHIA CONS HLDG CO		09/22/2008	VARIOUS	46,483.000	2,729,374		1,624,157	884,470	(62,594)			(62,594)		1,624,157		1,105,218	1,105,218			L
718172-10-9	PHILIP MORRIS INTERNATIONAL		09/22/2008	VARIOUS	158,178.000	8,254,155		5,270,156							5,270,156		2,983,999	2,983,999	72,762		L
718592-10-8	PHILLIPS-VAN HEUSEN		09/22/2008	VARIOUS	21,300.000	832,909		988,980	532,639	427,551			427,551		988,980		(156,071)	(156,071)	2,251		L
723787-10-7	PIONEER NATURAL RESOURCES CO		09/22/2008	VARIOUS	49,600.000	2,791,345		2,115,650	2,314,869	(356,565)			(356,565)		2,115,650		675,695	675,695	6,681		L
724479-10-0	PITNEY BOWES INC		09/22/2008	VARIOUS	41,061.000	1,370,741		1,654,875	1,195,953	94,015			94,015		1,654,875		(284,134)	(284,134)	29,539		L
726505-10-0	PLAINS EXPLORATION&PRODUCT		09/22/2008	VARIOUS	44,603.000	1,952,028		1,937,673	2,294,298	(507,160)			(507,160)		1,937,673		14,356	14,356			L
727493-10-8	PLANTRONICS INC		09/22/2008	VARIOUS	20,305.000	507,050		460,792	503,334	(63,292)			(63,292)		460,792		46,259	46,259	2,842		L
729251-10-8	PLUM CREEK TIMBER CO		09/22/2008	VARIOUS	12,831.000	633,621		447,416	563,299	(141,420)			(141,420)		447,416		186,206	186,206	14,865		L
731572-10-3	POLO RALPH LAUREN CORP		09/22/2008	VARIOUS	4,324.000	299,984		355,755	258,659	97,097			97,097		355,755		(55,772)	(55,772)	649		L
73172K-10-4	POLYCOM INC		09/22/2008	VARIOUS	36,323.000	947,724		819,357	970,550	(185,573)			(185,573)		819,357		128,367	128,367			L
737630-10-3	POTLATCH CORP		09/22/2008	VARIOUS	16,343.000	781,740		665,761	693,575	(62,479)			(62,479)		665,761		115,978	115,978	24,315		L
74005P-10-4	PRAXAIR INC		09/22/2008	VARIOUS	23,481.000	2,041,449		1,142,256	1,990,741	(937,200)			(937,200)		1,142,256		899,193	899,193	22,719		L
740189-10-5	PRECISION CASTPARTS CORP		09/22/2008	VARIOUS	10,446.000	989,281		1,280,790	1,409,886	(164,222)			(164,222)		1,280,790		(291,509)	(291,509)	807		L
741503-40-3	PRICELINE.COM INC		09/22/2008	VARIOUS	15,989.000	1,478,949		1,864,957							1,864,957		(386,008)	(386,008)			U
74153Q-10-2	PRIDE INTERNATIONAL INC		09/22/2008	VARIOUS	69,608.000	2,478,825		1,936,946	2,250,248	(450,631)			(450,631)		1,936,946		541,879	541,879			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/22/2008	VARIOUS	19,415.000	838,339		785,577	1,279,873	(545,938)			(545,938)		785,577		52,763	52,763			L
742718-10-9	PROCTER&GAMBLE CO		09/22/2008	VARIOUS	228,945.000	15,881,736		12,117,359	16,107,247	(4,655,934)			(4,655,934)		12,117,359		3,764,376	3,764,376	261,730		L
743263-10-5	PROGRESS ENERGY INC		09/22/2008	VARIOUS	19,596.000	843,388		793,898	890,531	(151,622)			(151,622)		793,898		49,490	49,490	35,587		L
743315-10-3	PROGRESSIVE CORP		09/22/2008	VARIOUS	50,806.000	913,564		931,384	827,583	83,492			83,492		931,384		(17,820)	(17,820)	7,357		L
743410-10-2	PROLOGIS		09/22/2008	VARIOUS	19,659.000	869,345		890,549	1,157,953	(349,259)			(349,259)		890,549		(21,203)	(21,203)	27,651		L
743674-10-3	PROTECTIVE LIFE CORP		09/22/2008	VARIOUS	28,968.000	953,709		1,240,665	1,142,940	52,492			52,492		1,240,665		(286,957)	(286,957)	18,831		L
744320-10-2	PRUDENTIAL FINANCIAL INC		09/22/2008	VARIOUS	32,696.000	2,467,990		1,755,099	2,942,018	(1,282,526)			(1,282,526)		1,755,099		712,891	712,891			L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		09/22/2008	VARIOUS	22,994.000	868,677		823,477	711,523	72,787			72,787		823,477		45,201	45,201			L
74460D-10-9	PUBLIC STORAGE INC.		09/22/2008	VARIOUS	9,260.000	836,377		689,292	644,540	7,409			7,409		689,292		147,084	147,084	12,047		L
745310-10-2	PUGET ENERGY INC		09/22/2008	VARIOUS	53,805.000	1,431,593		1,286,334	1,272,478	(184,674)			(184,674)		1,286,334		145,258	145,258	37,990		L
745867-10-1	PULTE HOMES INC		09/22/2008	VARIOUS	16,019.000	232,817		166,570	162,527	(4,930)			(4,930)		166,570		66,246	66,246	1,883		L
747277-10-1	QLOGIC CORP		09/22/2008	VARIOUS	9,941.000	175,008		157,194	141,162	16,032			16,032		157,194		17,814	17,814			L
747525-10-3	QUALCOMM INC		09/22/2008	VARIOUS	121,386.000	5,878,067		4,615,196	4,683,831	(172,815)			(172,815)		4,615,196		1,262,871	1,262,871	66,489		L
74762E-10-2	QUANTA SERVICES INC		09/22/2008	VARIOUS	71,520.000	2,164,075		1,405,094	1,786,734	(484,306)			(484,306)		1,405,094		758,981	758,981			L
74834L-10-0	QUEST DIAGNOSTICS		09/22/2008	VARIOUS	11,834.000	642,457		519,397	588,565	(104,419)			(104,419)		519,397		123,060	123,060	3,472		L
748356-10-2	QUESTAR CORP		09/22/2008	VARIOUS	12,995.000	642,469		585,935	663,212	(117,575)			(117,575)		585,935		56,534	56,534	4,369		L
74837R-10-4	QUICKSILVER RESOURCES INC		09/22/2008	VARIOUS	45,244.000	1,095,036		1,027,210	1,216,709	(327,305)			(327,305)		1,027,210		67,827	67,827			L
749121-10-9	QWEST COMMUNICATIONS INTL		09/22/2008	VARIOUS	114,100.000	416,554		515,827	758,565	(263,852)			(263,852)		515,827		(99,273)	(99,273)	25,164		L
749685-10-3	RPM INTERNATIONAL INC		09/22/2008	VARIOUS	53,615.000	1,118,146		1,076,234	977,465	(22,396)			(22,396)		1,076,234		41,912	41,912	28,009		L
749941-10-0	RF MICRO DEVICES INC		09/22/2008	VARIOUS	109,145.000	380,950		661,081	597,959	48,806			48,806		661,081		(280,132)	(280,132)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
750236-10-1	RADIAN GROUP INC		07/02/2008	DEUTSCHE BANK (U K)	33,371.000	25,362		235,261	(909,548)	1,137,588			1,137,588		235,261		(209,899)	(209,899)	1,286		L
750438-10-3	RADIOSHACK CORP		09/22/2008	VARIOUS	9,838.000	169,535		171,532	146,226	24,871			24,871		171,532		(1,997)	(1,997)			L
751028-10-1	RALCORP HOLDINGS INC		09/22/2008	VARIOUS	23,324.000	1,487,561		1,296,348							1,296,348		191,213	191,213			U
75281A-10-9	RANGE RESOURCES CORP		09/22/2008	VARIOUS	11,587.000	575,322		585,644	543,492	(15,379)			(15,379)		585,644		(10,322)	(10,322)	1,079		L
754907-10-3	RAYONIER INC		09/22/2008	VARIOUS	32,545.000	1,494,237		1,208,600	1,461,180	(326,479)			(326,479)		1,208,600		285,638	285,638	41,769		L
755111-50-7	RAYTHEON COMPANY		09/22/2008	VARIOUS	31,721.000	1,854,449		1,286,761	1,840,363	(642,479)			(642,479)		1,286,761		567,688	567,688	25,495		L
756109-10-4	REALTY INCOME CORP		09/22/2008	VARIOUS	42,029.000	1,120,624		1,267,636	1,087,960	136,405			136,405		1,267,636		(147,012)	(147,012)	49,408		L
758849-10-3	REGENCY CENTERS CORP.		09/22/2008	VARIOUS	29,014.000	1,866,161		1,740,099	1,787,534	(131,949)			(131,949)		1,740,099		126,062	126,062	58,921		L
758932-10-7	REGIS CORP		09/22/2008	VARIOUS	17,845.000	510,606		450,541	253,336	172,940			172,940		450,541		60,065	60,065	1,834		L
759509-10-2	RELIANCE STEEL&ALUMINUM		09/22/2008	VARIOUS	26,320.000	1,321,902		1,151,854	1,372,127	(288,422)			(288,422)		1,151,854		170,048	170,048	9,414		L
76009N-10-0	RENT-A-CENTER INC		09/22/2008	VARIOUS	27,682.000	645,632		479,456	214,461	239,997			239,997		479,456		166,176	166,176			L
760759-10-0	REPUBLIC SERVICES INC		09/22/2008	VARIOUS	64,913.000	2,102,076		1,615,034	1,957,181	(426,605)			(426,605)		1,615,034		487,042	487,042	32,261		L
761152-10-7	RESMED INC		09/22/2008	VARIOUS	32,058.000	1,431,633		1,356,640	1,599,433	(308,645)			(308,645)		1,356,640		74,993	74,993			L
761713-10-6	REYNOLDS AMERICAN INC. CO.		09/22/2008	VARIOUS	12,845.000	653,055		543,481	800,886	(302,463)			(302,463)		543,481		109,574	109,574	31,935		L
770323-10-3	ROBERT HALF INTL INC		09/22/2008	VARIOUS	11,909.000	300,411		307,571	304,066	(1,836)			(1,836)		307,571		(7,160)	(7,160)	3,613		L
773903-10-9	ROCKWELL AUTOMATION INC		09/22/2008	VARIOUS	11,004.000	457,424		489,666	724,425	(264,963)			(264,963)		489,666		(32,242)	(32,242)	8,815		L
774341-10-1	ROCKWELL COLLINS		09/22/2008	VARIOUS	12,054.000	596,084		523,091	825,712	(340,702)			(340,702)		523,091		72,993	72,993	7,022		L
775371-10-7	ROHM AND HAAS CO		09/22/2008	VARIOUS	9,406.000	694,349		390,826	471,952	(107,984)			(107,984)		390,826		303,523	303,523	10,230		L
775711-10-4	ROLLINS INC		09/22/2008	VARIOUS	17,585.000	331,070		237,238	323,482	(98,079)			(98,079)		237,238		93,832	93,832	3,081		L
776696-10-6	ROPER INDUSTRIES INC		09/22/2008	VARIOUS	37,096.000	2,239,464		1,931,826	2,189,525	(388,488)			(388,488)		1,931,826		307,638	307,638	7,815		L
778296-10-3	ROSS STORES INC		09/22/2008	VARIOUS	55,107.000	2,110,976		1,567,514	1,344,036	132,764			132,764		1,567,514		543,461	543,461	14,264		L
779382-10-0	ROWAN COMPANIES INC		09/22/2008	VARIOUS	8,445.000	303,054		222,668	311,655	(110,118)			(110,118)		222,668		80,386	80,386	2,303		L
781258-10-8	RUDDICK CORP		09/22/2008	VARIOUS	15,421.000	517,786		395,079	511,209	(140,839)			(140,839)		395,079		122,708	122,708	5,348		L
783549-10-8	RYDER SYSTEM INC		09/22/2008	VARIOUS	4,312.000	290,568		168,950	192,130	(34,651)			(34,651)		168,950		121,618	121,618	2,732		L
783764-10-3	RYLAND GROUP INC		09/22/2008	VARIOUS	17,580.000	431,851		409,185	460,801	(74,073)			(74,073)		409,185		22,666	22,666	6,147		L
78390X-10-1	SAIC INC		09/22/2008	VARIOUS	58,604.000	1,180,387		1,143,950							1,143,950		36,437	36,437			U
784117-10-3	SEI INVESTMENTS COMPANY		09/22/2008	VARIOUS	91,897.000	1,981,965		1,899,674	2,879,312	(1,038,761)			(1,038,761)		1,899,674		82,291	82,291	13,617		L
78462F-10-3	SPDR TRUST SERIES 1		09/22/2008	VARIOUS	232,900.000	28,119,174		30,322,615	24,314,723	(2,858,888)			(2,858,888)		30,322,615		(2,203,441)	(2,203,441)	402,265		L
784635-10-4	SPX CORP		09/22/2008	VARIOUS	22,160.000	2,286,849		1,212,063	2,138,354	(1,088,407)			(1,088,407)		1,212,063		1,074,786	1,074,786	15,956		L
78464R-10-5	SRA INTERNATIONAL INC-CL A		09/22/2008	VARIOUS	17,642.000	394,230		444,260	491,697	(69,751)			(69,751)		444,260		(50,030)	(50,030)			L
786429-10-0	SAFECO CORP		09/22/2008	VARIOUS	6,742.000	450,952		330,895	373,780	(44,833)			(44,833)		330,895		120,057	120,057	8,067		L
786514-20-8	SAFEWAY INC		09/22/2008	VARIOUS	32,845.000	849,945		711,209	1,071,902	(409,538)			(409,538)		711,209		138,736	138,736	7,148		L
790849-10-3	ST JUDE MEDICAL INC		09/22/2008	VARIOUS	25,411.000	1,148,747		923,071	973,775	(110,747)			(110,747)		923,071		225,676	225,676			L
79377W-10-8	SAKS INCORPORATED		09/22/2008	VARIOUS	59,579.000	641,870		1,011,798	1,172,234	(198,596)			(198,596)		1,011,798		(369,928)	(369,928)			L
79466L-30-2	SALESFORCE COM INC		09/22/2008	VARIOUS	3,154.000	169,432		180,393							180,393		(10,961)	(10,961)			L
80004C-10-1	SANDISK CORP		09/22/2008	VARIOUS	16,853.000	319,785		481,384	291,351	190,033			190,033		481,384		(161,599)	(161,599)			L
803111-10-3	SARA LEE CORP		09/22/2008	VARIOUS	52,966.000	705,226		825,871	831,490	(24,662)			(24,662)		825,871		(120,645)	(120,645)	16,561		L
806407-10-2	HENRY SCHEIN INC		09/22/2008	VARIOUS	37,452.000	2,106,564		1,659,268	2,190,138	(629,267)			(629,267)		1,659,268		447,296	447,296			L
806605-10-1	SCHERING-PLOUGH CORP		09/22/2008	VARIOUS	121,590.000	2,367,199		2,477,843	3,061,922	(735,089)			(735,089)		2,477,843		(110,644)	(110,644)	22,035		L
806857-10-8	SCHLUMBERGER LTD		09/22/2008	VARIOUS	89,470.000	8,161,164		4,066,048	8,335,480	(4,678,432)			(4,678,432)		4,066,048		4,095,116	4,095,116	52,120		L
807066-10-5	SCHOLASTIC CORP		09/22/2008	VARIOUS	10,807.000	299,774		373,456	363,275	(2,210)			(2,210)		373,456		(73,681)	(73,681)	811		L
80874P-10-9	SCIENTIFIC GAMES CORP-A		09/22/2008	VARIOUS	26,899.000	714,720		983,754	860,178	88,924			88,924		983,754		(269,034)	(269,034)			L
810186-10-6	SCOTTS COMPANY (THE)-CL A		09/22/2008	VARIOUS	18,471.000	492,833		716,723	660,762	33,812			33,812		716,723		(223,889)	(223,889)	6,473		L
811054-20-4	E.W. SCRIPPS COMPANY		06/30/2008	DEUTSCHE BANK (U K)	6,731.000			312,846	290,224	10,481			10,481		312,846						L
811065-10-1	SCRIPPS NETWORKS INTERACTIVE - W/I		09/22/2008	VARIOUS	6,731.000	274,414		258,134							258,134		16,281	16,281	355		U
81211K-10-0	SEALED AIR CORP		09/22/2008	VARIOUS	12,009.000	271,268		274,621	258,187	7,709			7,709		274,621		(3,353)	(3,353)	3,416		L
812350-10-6	SEARS HOLDINGS CORP		09/22/2008	VARIOUS	5,247.000	475,342		502,048	343,967	130,977			130,977		502,048		(26,706)	(26,706)			L
816850-10-1	SEMTECH CORP		09/22/2008	VARIOUS	25,650.000	383,351		361,946	379,386	(37,934)			(37,934)		361,946		21,405	21,405			L
816851-10-9	SEMPRA ENERGY		09/22/2008	VARIOUS	18,773.000	1,022,175		750,676	1,100,288	(406,764)			(406,764)		750,676		271,499	271,499	18,318		L
81725T-10-0	SENSIENT TECHNOLOGIES CORP		09/22/2008	VARIOUS	19,939.000	594,711		460,136	529,317	(106,640)			(106,640)		460,136		134,575	134,575	10,170		L
817315-10-4	SEPRACOR INC		09/22/2008	VARIOUS	44,718.000	806,709		1,186,559	1,168,125	14,005			14,005		1,186,559		(379,850)	(379,850)			L
817565-10-4	SERVICE CORPORATION INTERNATIONAL		09/22/2008	VARIOUS	108,350.000	1,036,922		1,527,565	1,476,641	15,765			15,765		1,527,565		(490,644)	(490,644)	12,742		L
820280-10-5	SHAW GROUP INC		09/22/2008	VARIOUS	34,396.000	1,420,646		2,102,411							2,102,411		(681,765)	(681,765)			L
824348-10-6	SHERWIN-WILLIAMS CO/THE		09/22/2008	VARIOUS	7,413.000	434,931		334,662	418,352	(95,162)			(95,162)		334,662		100,269	100,269	7,169		L
826428-10-4	SIERRA PACIFIC RESOURCES		09/22/2008	VARIOUS	97,066.000	996,158		1,378,617	1,572,382	(252,837)			(252,837)		1,378,617		(382,459)	(382,459)	21,740		L
826552-10-1	SIGMA-ALDRICH		09/22/2008	VARIOUS	9,667.000	534,070		302,205	503,467	(224,523)			(224,523)		302,205		231,865	231,865	3,394		L
826919-10-2	SILICON LABORATORIES INC		09/22/2008	VARIOUS	20,210.000	642,697		649,031	727,751	(106,206)			(106,206)		649,031		(6,334)	(6,334)			L
828806-10-9	SIMON PROPERTY GROUP INC		09/22/2008	VARIOUS	16,855.000	1,602,251		1,149,014	1,374,646	(318,531)			(318,531)		1,149,014		453,237	453,237	41,493		L
832110-10-0	SMITH INTERNATIONAL INC		09/22/2008	VARIOUS	15,913.000	1,090,006		722,202	1,049,556	(442,258)			(442,258)		722,202		367,804	367,804	5,001		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
832248-10-8	SMITHFIELD FOODS INC		09/22/2008	VARIOUS	48,514.000	1,025,704		1,437,789	1,338,562	39,960			39,960		1,437,789		(412,085)	(412,085)			L
832696-40-5	JM SMUCKER CO/THE-NEW COMMON		09/22/2008	VARIOUS	23,064.000	1,223,968		1,148,148	1,141,454	(38,810)			(38,810)		1,148,148		75,819	75,819	20,278		L
833034-10-1	SNAP-ON INC		09/22/2008	VARIOUS	4,323.000	239,557		146,079	197,157	(62,482)			(62,482)		146,079		93,478	93,478	3,567		L
835495-10-2	SONOCO PRODUCTS CO		09/22/2008	VARIOUS	41,283.000	1,369,203		1,254,614	1,287,298	(93,318)			(93,318)		1,254,614		114,589	114,589	30,814		L
835898-10-7	SOTHEBY'S HOLDINGS -CL A		09/22/2008	VARIOUS	27,942.000	661,603		819,195	1,002,373	(226,956)			(226,956)		819,195		(157,591)	(157,591)	11,196		L
842587-10-7	SOUTHERN CO		09/22/2008	VARIOUS	57,533.000	2,162,536		1,793,817	2,086,881	(431,076)			(431,076)		1,793,817		368,719	368,719	56,831		L
844741-10-8	SOUTHWEST AIRLINES		09/22/2008	VARIOUS	54,874.000	840,064		773,216	654,272	118,944			118,944		773,216		66,849	66,849	929		L
845467-10-9	SOUTHWESTERN ENERGY CO		09/22/2008	VARIOUS	25,644.000	907,979		1,180,583							1,180,583		(272,604)	(272,604)			L
847560-10-9	SPECTRA ENERGY CORP-W/I		09/22/2008	VARIOUS	47,465.000	1,208,403		1,022,233	1,158,543	(199,118)			(199,118)		1,022,233		186,169	186,169	30,735		L
852061-10-0	SPRINT CORP-FON GROUP		09/22/2008	VARIOUS	213,797.000	1,624,915		2,000,122	773,172	1,221,397			1,221,397		2,000,122		(375,207)	(375,207)			U
852891-10-0	STANCORP FINANCIAL GROUP		09/22/2008	VARIOUS	20,315.000	1,009,937		871,430	984,627	(153,909)			(153,909)		871,430		138,506	138,506			L
854616-10-9	STANLEY WORKS/THE		09/22/2008	VARIOUS	5,878.000	270,318		267,098	283,850	(17,805)			(17,805)		267,098		3,220	3,220	4,729		L
855030-10-2	STAPLES INC		09/22/2008	VARIOUS	52,652.000	1,265,042		1,050,185	1,158,829	(163,984)			(163,984)		1,050,185		214,858	214,858	17,302		L
855244-10-9	STARBUCKS CORP		09/22/2008	VARIOUS	54,592.000	837,974		1,276,907	1,117,498	159,409			159,409		1,276,907		(438,932)	(438,932)			L
85590A-40-1	STARWOOD HOTELS&RESORTS		09/22/2008	VARIOUS	14,000.000	499,905		531,292	613,691	(82,400)			(82,400)		531,292		(31,387)	(31,387)	12,600		L
858119-10-0	STEEL DYNAMICS INC		09/22/2008	VARIOUS	78,373.000	1,777,990		1,122,071	2,246,027	(1,236,671)			(1,236,671)		1,122,071		655,919	655,919	21,034		L
858912-10-8	STERICYCLE INC		09/22/2008	VARIOUS	35,772.000	2,186,650		1,201,577	2,013,601	(915,887)			(915,887)		1,201,577		985,072	985,072			L
859152-10-0	STERIS CORP		09/22/2008	VARIOUS	24,290.000	896,054		606,407	672,376	(98,026)			(98,026)		606,407		289,647	289,647	4,515		L
863236-10-5	STRAYER EDUCATION INC		09/22/2008	VARIOUS	5,899.000	1,283,239		760,725	964,971	(251,875)			(251,875)		760,725		522,514	522,514	17,517		L
863667-10-1	STRYKER CORP		09/22/2008	VARIOUS	17,911.000	1,162,228		748,318	1,262,170	(583,887)			(583,887)		748,318		413,910	413,910	5,574		U
866810-20-3	SUN MICROSYSTEMS INC		09/22/2008	VARIOUS	58,626.000	506,401		892,097	972,188	(83,330)			(83,330)		892,097		(385,695)	(385,695)			L
86764P-10-9	SUNOCO INC		09/22/2008	VARIOUS	8,763.000	354,947		383,483	602,049	(247,211)			(247,211)		383,483		(28,535)	(28,535)	7,027		L
868157-10-8	SUPERIOR ENERGY SERVICES INC		09/22/2008	VARIOUS	33,500.000	1,327,398		1,167,656	1,097,069	(12,046)			(12,046)		1,167,656		159,743	159,743			L
868536-10-3	SUPERVALU INC		09/22/2008	VARIOUS	15,919.000	385,142		494,317	561,586	(96,549)			(96,549)		494,317		(109,175)	(109,175)	7,287		L
871130-10-0	SYBASE INC		09/22/2008	VARIOUS	32,892.000	1,073,457		743,229	820,270	(122,197)			(122,197)		743,229		330,229	330,229			L
871503-10-8	SYMANTEC CORP		09/22/2008	VARIOUS	63,001.000	1,275,968		1,404,294	1,016,836	387,458			387,458		1,404,294		(128,326)	(128,326)			L
871607-10-7	SYNOPSYS INC		09/22/2008	VARIOUS	59,209.000	1,256,691		1,239,271	1,476,869	(294,817)			(294,817)		1,239,271		17,420	17,420			L
871829-10-7	SYSCO CORP		09/22/2008	VARIOUS	45,042.000	1,427,078		1,431,181	1,405,761	25,420			25,420		1,431,181		(4,104)	(4,104)	29,728		L
872540-10-9	TJX COS INC NEW COM		09/22/2008	VARIOUS	31,848.000	1,087,723		735,616	866,899	(182,236)			(182,236)		735,616		352,106	352,106	9,021		L
87612E-10-6	TARGET CORP		09/22/2008	VARIOUS	58,380.000	3,076,955		2,877,799	2,810,300	(45,617)			(45,617)		2,877,799		199,156	199,156	23,474		L
878237-10-6	TECH DATA CORP		09/22/2008	VARIOUS	21,943.000	696,760		853,100	795,477	25,978			25,978		853,100		(156,340)	(156,340)			L
878377-10-0	TECHNE CORP		09/22/2008	VARIOUS	16,033.000	1,202,542		829,254	1,018,425	(236,317)			(236,317)		829,254		373,289	373,289			L
879369-10-6	TELEFLEX INC		09/22/2008	VARIOUS	16,432.000	1,064,549		1,047,594	989,572	15,682			15,682		1,047,594		16,955	16,955	15,301		L
879433-10-0	TELEPHONE AND DATA SYSTEMS		09/22/2008	VARIOUS	44,156.000	1,677,757		2,108,200	2,635,210	(627,542)			(627,542)		2,108,200		(430,443)	(430,443)	11,259		L
879664-10-0	TELLABS INC		09/22/2008	VARIOUS	29,802.000	134,007		200,000	145,531	54,469			54,469		200,000		(65,993)	(65,993)			L
879868-10-7	TEMPLE-INLAND INC		09/22/2008	VARIOUS	44,073.000	746,122		785,230							785,230		(39,109)	(39,109)	11,847		L
88033G-10-0	TENET HEALTHCARE CORP		09/22/2008	VARIOUS	35,929.000	218,526		173,171	83,337	82,233			82,233		173,171		45,355	45,355			L
88076W-10-3	TERADATA CORP-W/I		09/22/2008	VARIOUS	13,475.000	308,240		352,187	360,003	(16,820)			(16,820)		352,187		(43,947)	(43,947)			L
880770-10-2	TERADYNE INC		09/22/2008	VARIOUS	12,866.000	117,360		192,835	132,714	60,121			60,121		192,835		(75,475)	(75,475)			L
880779-10-3	TEREX CORP		09/22/2008	VARIOUS	7,522.000	309,902		513,657	493,218	20,439			20,439		513,657		(203,754)	(203,754)			L
880915-10-3	TERRA INDS INC		09/22/2008	VARIOUS	37,914.000	1,710,409		1,214,452	1,740,231	(593,337)			(593,337)		1,214,452		495,956	495,956	6,993		L
881609-10-1	TESORO PETROLEUM CORP		09/22/2008	VARIOUS	10,328.000	181,394		513,635	490,928	21,974			21,974		513,635		(332,242)	(332,242)	2,784		L
882508-10-4	TEXAS INSTRUMENTS INC		09/22/2008	VARIOUS	99,192.000	2,382,772		2,422,271	3,313,013	(890,742)			(890,742)		2,422,271		(39,499)	(39,499)	28,008		L
883203-10-1	TEXTRON INC		09/22/2008	VARIOUS	18,691.000	698,282		717,176	1,261,511	(603,155)			(603,155)		717,176		(18,895)	(18,895)	12,589		L
883556-10-2	THERMO ELECTRON CORP		09/22/2008	VARIOUS	31,362.000	1,796,943		1,055,572	1,728,670	(749,243)			(749,243)		1,055,572		741,371	741,371			L
884315-10-2	THOMAS&BETTS CORP		09/22/2008	VARIOUS	21,228.000	908,240		832,284	991,049	(198,377)			(198,377)		832,284		75,956	75,956			L
885160-10-1	THOR INDUSTRIES INC		09/22/2008	VARIOUS	14,261.000	377,096		515,778	524,538	(21,051)			(21,051)		515,778		(138,682)	(138,682)	2,914		L
885535-10-4	3COM CORP		09/22/2008	VARIOUS	167,284.000	339,271		639,691	714,146	(96,292)			(96,292)		639,691		(300,420)	(300,420)			L
88579Y-10-1	3M CO		09/22/2008	VARIOUS	52,815.000	3,730,084		3,969,143	4,261,954	(477,250)			(477,250)		3,969,143		(239,059)	(239,059)	72,965		L
886423-10-2	TIDEWATER INC		09/22/2008	VARIOUS	21,348.000	1,260,376		1,028,548	1,114,645	(153,543)			(153,543)		1,028,548		231,828	231,828	11,661		L
886547-10-8	TIFFANY&CO		09/22/2008	VARIOUS	9,447.000	377,337		301,252	434,845	(133,594)			(133,594)		301,252		76,086	76,086	4,449		L
887100-10-5	TIMBERLAND CO		09/22/2008	VARIOUS	20,004.000	332,965		326,879	347,823	(34,628)			(34,628)		326,879		6,086	6,086			L
887317-10-5	TIME WARNER INC		09/22/2008	VARIOUS	268,340.000	3,952,377		4,303,741	4,240,296	(118,845)			(118,845)		4,303,741		(351,363)	(351,363)	45,222		L
887389-10-4	TIMKEN COMPANY		09/22/2008	VARIOUS	39,848.000	1,193,774		1,206,512	1,249,680	(107,451)			(107,451)		1,206,512		(12,738)	(12,738)	19,322		L
888339-20-7	TITANIUM METALS CORP		09/22/2008	VARIOUS	7,330.000	90,187		130,718	57,924	64,573			64,573		130,718		(40,531)	(40,531)	1,413		L
889478-10-3	TOLL BROTHERS INC		09/22/2008	VARIOUS	53,342.000	1,296,303		1,135,574	1,014,635	63,957			63,957		1,135,574		160,729	160,729			L
890516-10-7	TOOTSIE ROLL INDS		09/22/2008	VARIOUS	11,195.000	326,789		313,867	286,606	16,015			16,015		313,867		12,921	12,921	2,572		L
891027-10-4	TORCHMARK CORP		09/22/2008	VARIOUS	6,734.000	399,208		352,656	392,295	(55,199)			(55,199)		352,656		46,552	46,552	2,728		L
891906-10-9	TOTAL SYSTEM SERVICE-W/I		09/22/2008	VARIOUS	14,861.000	286,831		437,538	63,664	1,933			1,933		437,538		(150,707)	(150,707)	2,081		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
89417E-10-9	TRAVELERS COS INC		09/22/2008	VARIOUS	45,347.000	2,060,260		1,637,010	2,416,696	(801,909)			(801,909)		1,637,010		423,250	423,250	34,705		L
896239-10-0	TRIMBLE NAVIGATION LTD		09/22/2008	VARIOUS	50,272.000	1,560,823		1,845,988							1,845,988		(285,164)	(285,164)			L
896522-10-9	TRINITY INDUSTRIES		09/22/2008	VARIOUS	33,586.000	1,112,795		985,699	890,985	40,843			40,843		985,699		127,096	127,096	7,195		L
89674K-10-3	TRIQUINT SEMICONDUCTOR INC		07/31/2008	VARIOUS	59,472.000	334,825		252,571	372,328	(139,499)			(139,499)		252,571		82,255	82,255			L
899896-10-4	TUPPERWARE CORPORATION		09/22/2008	VARIOUS	25,717.000	823,994		613,780	810,589	(240,896)			(240,896)		613,780		210,214	210,214	16,350		L
902494-10-3	TYSON FOODS INC-CL A		09/22/2008	VARIOUS	20,971.000	299,403		378,240	313,912	57,808			57,808		378,240		(78,837)	(78,837)	2,214		L
902549-80-7	UNITED AIRLINES		09/23/2008	UBS SECURITIES	3,500.000	41,566		97,618	97,618						97,618		(56,052)	(56,052)	6,575		L
902653-10-4	UDR INC		09/22/2008	VARIOUS	53,205.000	1,325,362		1,192,859	926,292	212,457			212,457		1,192,859		132,503	132,503	51,263		L
902911-10-6	UST INC		09/22/2008	VARIOUS	11,086.000	682,706		470,893	607,294	(136,619)			(136,619)		470,893		211,814	211,814	16,461		L
903236-10-7	URS CORP		09/22/2008	VARIOUS	35,024.000	1,504,894		2,088,844	1,728,509	234,477			234,477		2,088,844		(583,950)	(583,950)			L
904311-10-7	UNDER ARMOUR INC		09/22/2008	VARIOUS	15,030.000	543,678		545,366							545,366		(1,688)	(1,688)			L
907818-10-8	UNION PACIFIC CORP		09/22/2008	VARIOUS	38,751.000	2,942,670		1,369,105	2,327,550	(1,062,745)			(1,062,745)		1,369,105		1,573,565	1,573,565	25,258		L
909214-10-8	UNISYS CORP		09/22/2008	VARIOUS	26,715.000	97,033		134,950	75,182	58,575			58,575		134,950		(37,917)	(37,917)			L
911312-10-6	UNITED PARCEL SERVICE-CL B		09/22/2008	VARIOUS	76,555.000	4,932,053		5,707,723	5,413,970	293,754			293,754		5,707,723		(775,670)	(775,670)	127,339		L
911363-10-9	UNITED RENTALS INC		09/22/2008	VARIOUS	33,513.000	616,464		645,039	438,919	139,267			139,267		645,039		(28,575)	(28,575)			L
912909-10-8	UNITED STATES STEEL CORP		09/22/2008	VARIOUS	8,828.000	1,056,951		501,593	1,013,830	(560,191)			(560,191)		501,593		555,358	555,358	6,417		L
913017-10-9	UNITED TECHNOLOGIES CORP		09/22/2008	VARIOUS	72,981.000	4,648,071		3,706,641	5,340,578	(1,872,508)			(1,872,508)		3,706,641		941,430	941,430	64,528		L
91307C-10-2	UNITED THERAPEUTICS CORP		09/22/2008	VARIOUS	5,109.000	544,262		578,901							578,901		(34,638)	(34,638)			U
91324P-10-2	UNITEDHEALTH GROUP INC		09/22/2008	VARIOUS	92,141.000	2,481,692		3,831,040	5,271,581	(1,529,510)			(1,529,510)		3,831,040		(1,349,348)	(1,349,348)	2,764		U
913275-10-3	UNITRIN INC		09/22/2008	VARIOUS	20,834.000	552,016		963,639	990,562	(33,644)			(33,644)		963,639		(411,623)	(411,623)	28,128		L
913456-10-9	UNIVERSAL CORP/VA		09/22/2008	VARIOUS	11,196.000	580,436		495,226	550,717	(77,914)			(77,914)		495,226		85,210	85,210	14,723		L
913903-10-0	UNIVERSAL HEALTH SERVICES-B		09/22/2008	VARIOUS	21,103.000	1,314,145		1,012,632	1,038,797	(77,199)			(77,199)		1,012,632		301,514	301,514	4,542		L
91529Y-10-6	UNUMPROVIDENT CORP		09/22/2008	VARIOUS	25,972.000	638,471		418,335	611,903	(199,164)			(199,164)		418,335		220,136	220,136	5,497		L
917047-10-2	URBAN OUTFITTERS INC		09/22/2008	VARIOUS	47,146.000	1,646,144		876,464	1,225,991	(417,297)			(417,297)		876,464		769,680	769,680			L
918194-10-1	VCA ANTECH INC		09/22/2008	VARIOUS	34,999.000	1,088,594		976,230	1,469,719	(546,647)			(546,647)		976,230		112,364	112,364			L
918204-10-8	VF CORP		09/22/2008	VARIOUS	6,547.000	512,042		374,253	428,232	(76,743)			(76,743)		374,253		137,789	137,789	9,802		L
918866-10-4	VALASSIS COMMUNICATIONS INC		09/22/2008	VARIOUS	19,934.000	167,794		221,106	151,242	56,103			56,103		221,106		(53,312)	(53,312)			L
91911X-10-4	VALEANT PHARMACEUTICALS		09/22/2008	VARIOUS	37,048.000	720,629		613,111	426,335	163,543			163,543		613,111		107,518	107,518			L
91913Y-10-0	VALERO ENERGY CORP		09/22/2008	VARIOUS	39,633.000	1,313,534		1,212,083	2,719,615	(1,558,369)			(1,558,369)		1,212,083		101,451	101,451	15,237		L
920355-10-4	VALSPAR CORP		09/22/2008	VARIOUS	41,269.000	976,158		986,767	883,958	77,136			77,136		986,767		(10,608)	(10,608)	16,994		L
92046N-10-2	VALUECLICK INC		09/22/2008	VARIOUS	39,485.000	458,586		952,970	835,752	110,182			110,182		952,970		(494,384)	(494,384)			L
922206-10-7	VARIAN INC		09/22/2008	VARIOUS	12,252.000	574,524		564,049	766,818	(230,769)			(230,769)		564,049		10,475	10,475			L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		09/22/2008	VARIOUS	9,420.000	563,428		455,972	462,868	(35,483)			(35,483)		455,972		107,456	107,456			L
92240G-10-1	VECTREN CORP		09/22/2008	VARIOUS	33,590.000	927,426		909,017	879,322	(68,284)			(68,284)		909,017		18,409	18,409	29,402		L
92343E-10-2	VERISIGN, INC.		09/22/2008	VARIOUS	14,601.000	424,099		354,950	539,704	(193,670)			(193,670)		354,950		69,149	69,149			L
92343V-10-4	VERIZON COMMUNICATIONS INC		09/22/2008	VARIOUS	213,769.000	7,175,583		7,130,772	8,900,198	(2,157,650)			(2,157,650)		7,130,772		44,811	44,811	273,738		U
92532F-10-0	VERTEX PHARMACEUTICALS INC		09/22/2008	VARIOUS	58,324.000	1,609,607		1,382,434	1,133,031	87,490			87,490		1,382,434		227,173	227,173			L
92553P-20-1	VIACOM INC-CLASS B		09/22/2008	VARIOUS	47,452.000	1,308,483		1,606,479	2,029,675	(474,805)			(474,805)		1,606,479		(297,996)	(297,996)			L
928298-10-8	VISHAY INTERTECHNOLOGY INC		09/22/2008	VARIOUS	77,316.000	602,423		933,577	748,938	147,666			147,666		933,577		(331,154)	(331,154)			L
929042-10-9	VORNADO REALTY TRUST		09/22/2008	VARIOUS	10,136.000	972,615		935,047	841,649	55,761			55,761		935,047		37,568	37,568	24,797		L
929160-10-9	VULCAN MATERIALS CO		09/22/2008	VARIOUS	8,207.000	600,701		457,138	543,636	(122,782)			(122,782)		457,138		143,563	143,563	10,976		L
92924F-10-6	WGL HOLDINGS INC		09/22/2008	VARIOUS	20,524.000	685,241		630,764	641,736	(43,353)			(43,353)		630,764		54,477	54,477	21,005		L
929740-10-8	WABTEC		09/22/2008	VARIOUS	20,083.000	1,087,555		712,980	661,110	12,977			12,977		712,980		374,575	374,575	563		L
931142-10-3	WAL-MART STORES INC		09/22/2008	VARIOUS	174,487.000	10,449,998		8,589,016	7,876,672	277,643			277,643		8,589,016		1,860,981	1,860,981	150,657		L
931422-10-9	WALGREEN CO		09/22/2008	VARIOUS	74,274.000	2,526,262		2,719,035	2,679,842	(100,566)			(100,566)		2,719,035		(192,772)	(192,772)	20,416		L
93317Q-10-5	WALTER INDUSTRIES INC		07/23/2008	ATLANTA LIFE INVESTMENT ADVISORS	13,415.000	1,131,882		945,427							945,427		186,454	186,454	671		L
934390-40-2	WARNACO GROUP INC/THE		09/22/2008	VARIOUS	18,882.000	910,227		762,039	630,506	96,152			96,152		762,039		148,188	148,188			L
939640-10-8	WASHINGTON POST -CL B		09/22/2008	VARIOUS	436.000	258,464		349,212	344,272	4,380			4,380		349,212		(90,748)	(90,748)	2,642		L
94106L-10-9	WASTE MANAGEMENT INC		09/22/2008	VARIOUS	36,796.000	1,282,167		1,048,712	1,173,768	(152,513)			(152,513)		1,048,712		233,455	233,455	22,995		L
941848-10-3	WATERS CORP		09/22/2008	VARIOUS	7,507.000	460,807		348,015	563,848	(241,444)			(241,444)		348,015		112,793	112,793			L
942683-10-3	WATSON PHARMACEUTICALS INC		09/22/2008	VARIOUS	7,832.000	227,232		211,513	199,560	(748)			(748)		211,513		15,720	15,720			L
948741-10-3	WEINGARTEN REALTY INVESTORS		09/22/2008	VARIOUS	31,000.000	1,053,351		1,148,704	902,795	210,352			210,352		1,148,704		(95,353)	(95,353)	42,079		L
94946T-10-6	WELLCARE GROUP INC		09/22/2008	VARIOUS	17,304.000	687,072		946,886	57,968	854,034			854,034		946,886		(259,814)	(259,814)			L
94973V-10-7	WELLPOINT INC		09/22/2008	VARIOUS	39,458.000	1,928,272		2,004,804	3,436,735	(1,444,949)			(1,444,949)		2,004,804		(76,532)	(76,532)			U
950590-10-9	WENDY'S INTERNATIONAL INC		09/22/2008	VARIOUS	6,573.000	154,270		122,301	159,467	(46,244)			(46,244)		122,301		31,969	31,969	2,255		L
950755-10-8	WERNER ENTERPRISES INC		09/22/2008	VARIOUS	18,399.000	448,749		362,035	301,414	47,100			47,100		362,035		86,715	86,715	2,690		L
958102-10-5	WESTERN DIGITAL CORP COM		09/22/2008	VARIOUS	91,860.000	2,298,846		1,600,959	2,626,306	(1,203,037)			(1,203,037)		1,600,959		697,887	697,887			L
959802-10-9	WESTERN UNION COMPANY		09/22/2008	VARIOUS	55,490.000	1,451,291		1,038,328	1,280,042	(303,478)			(303,478)		1,038,328		412,962	412,962			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
962166-10-4	WEYERHAEUSER CO		09/22/2008	VARIOUS	15,842.000	881,265		970,137	1,096,514	(190,021)			(190,021)		970,137		(88,871)	(88,871)	26,362		L
963320-10-6	WHIRLPOOL CORP		09/22/2008	VARIOUS	5,634.000	452,992		370,280	435,095	(77,017)			(77,017)		370,280		82,711	82,711	6,548		L
966837-10-6	WHOLE FOODS MARKET INC		09/22/2008	VARIOUS	10,514.000	205,535		433,127	416,405	5,271			5,271		433,127		(227,591)	(227,591)	6,231		L
968223-20-6	JOHN WILEY & SONS, INC.		09/22/2008	VARIOUS	18,647.000	813,405		770,842	762,638	(30,968)			(30,968)		770,842		42,563	42,563	6,356		L
969457-10-0	WILLIAMS COS INC		09/22/2008	VARIOUS	43,825.000	1,258,735		794,219	1,509,594	(771,600)			(771,600)		794,219		464,516	464,516	12,868		L
969904-10-1	WILLIAMS-SONOMA INC		09/22/2008	VARIOUS	36,353.000	654,468		1,050,618	908,443	112,591			112,591		1,050,618		(396,150)	(396,150)	12,637		L
973149-10-7	WIND RIVER SYSTEMS INC		09/22/2008	VARIOUS	28,105.000	304,019		297,397	240,190	44,094			44,094		297,397		6,622	6,622			L
97381W-10-4	WINDSTREAM CORP		09/22/2008	VARIOUS	33,541.000	395,926		375,757	436,704	(60,947)			(60,947)		375,757		20,169	20,169	25,156		L
976657-10-6	WISCONSIN ENERGY CORP		09/22/2008	VARIOUS	48,515.000	2,198,632		1,921,337	2,256,393	(437,597)			(437,597)		1,921,337		277,295	277,295	36,683		L
981811-10-2	WORTHINGTON INDUSTRIES		09/22/2008	VARIOUS	26,652.000	473,112		530,630	457,960	52,851			52,851		530,630		(57,518)	(57,518)	11,330		L
982526-10-5	WRIGLEY WM JR CO		09/22/2008	VARIOUS	16,100.000	1,273,218		815,809	900,616	(126,545)			(126,545)		815,809		457,409	457,409	15,352		L
983024-10-0	WYETH		09/22/2008	VARIOUS	99,987.000	4,124,033		3,890,557	4,188,156	(514,520)			(514,520)		3,890,557		233,476	233,476	77,179		L
98310W-10-8	WYNDHAM WORLDWIDE CORPORATION		09/22/2008	VARIOUS	13,263.000	235,801		290,125	159,190	130,502			130,502		290,125		(54,324)	(54,324)	1,464		L
98385X-10-6	XTO ENERGY INC		09/22/2008	VARIOUS	56,705.000	2,797,956		2,085,893	2,062,104	(1,025,496)			(1,025,496)		2,085,893		712,063	712,063	15,448		L
983919-10-1	XILINX INC		09/22/2008	VARIOUS	20,942.000	510,066		468,263	327,292	140,882			140,882		468,263		41,803	41,803	7,682		L
984121-10-3	XEROX CORP		09/22/2008	VARIOUS	67,425.000	891,069		993,500	1,043,494	(95,799)			(95,799)		993,500		(102,431)	(102,431)	8,470		L
984249-10-2	YRC WORLDWIDE INC.		09/22/2008	VARIOUS	23,688.000	389,084		417,322	385,567	13,929			13,929		417,322		(28,238)	(28,238)			L
984332-10-6	YAHOO INC COM		09/22/2008	VARIOUS	103,174.000	2,016,557		2,931,502	2,257,081	520,647			520,647		2,931,502		(914,945)	(914,945)			L
988498-10-1	YUM! BRANDS INC		09/22/2008	VARIOUS	35,525.000	1,305,251		765,257	1,359,542	(594,285)			(594,285)		765,257		539,995	539,995	17,407		L
989207-10-5	ZEBRA TECHNOLOGIES CORP-CL A		09/22/2008	VARIOUS	26,975.000	822,701		960,094	899,806	21,812			21,812		960,094		(137,393)	(137,393)			L
98956P-10-2	ZIMMER HOLDINGS INC		09/22/2008	VARIOUS	17,360.000	1,205,727		1,245,148	1,122,896	92,393			92,393		1,245,148		(39,422)	(39,422)			L
G24182-10-0	COOPER INDUSTRIES LTD-CL A		09/22/2008	VARIOUS	13,049.000	574,043		457,820	670,307	(230,584)			(230,584)		457,820		116,224	116,224	9,220		L
G2552X-10-8	COVIDIEN LIMITED		09/22/2008	VARIOUS	37,463.000	1,982,544		316,010	1,564,589	(1,342,533)			(1,342,533)		316,010		1,666,534	1,666,534	16,689		U
G3223R-10-8	EVEREST RE GROUP LTD		09/22/2008	VARIOUS	25,696.000	2,132,457		2,394,947	2,527,068	(177,819)			(177,819)		2,394,947		(262,489)	(262,489)	35,092		L
G36535-13-9	FOSTER WHEELER		09/09/2008	ATLANTA LIFE INVESTMENT ADVISORS	13,114.000	453,634		977,434							977,434		(523,799)	(523,799)			U
G4776G-10-1	INGERSOLL-RAND CO-CL A		09/22/2008	VARIOUS	23,832.000	844,709		810,865	898,312	(229,131)			(229,131)		810,865		33,844	33,844	10,585		L
G6359F-10-3	NABORS INDUSTRIES LTD		09/22/2008	VARIOUS	21,111.000	689,843		505,102	551,059	(75,508)			(75,508)		505,102		184,740	184,740			L
G65422-10-0	NOBLE CORP		09/22/2008	VARIOUS	20,155.000	973,958		555,055	1,074,651	(576,449)			(576,449)		555,055		418,902	418,902	17,285		L
G90073-10-0	TRANSOCEAN INC		09/22/2008	VARIOUS	23,913.000	3,039,694		2,445,367	3,230,895	(965,971)			(965,971)		2,445,367		594,327	594,327			U
G9143X-20-8	TYCO INTERNATIONAL LTD.		09/22/2008	VARIOUS	36,163.000	1,475,480		1,448,690	(599,898)	2,038,052			2,038,052		1,448,690		26,791	26,791	16,234		U
G9144P-10-5	TYCO ELECTRONICS LTD		09/22/2008	VARIOUS	35,847.000	1,102,836		224,237	1,290,416	(1,103,559)			(1,103,559)		224,237		878,599	878,599	15,017		U
G95089-10-1	WEATHERFORD INTL LTD		09/22/2008	VARIOUS	50,962.000	1,735,824		949,817	1,640,843	(795,290)			(795,290)		949,817		786,007	786,007			L
G98255-10-5	XL CAPITAL LTD -CLASS A		09/22/2008	VARIOUS	21,121.000	392,866		606,047	222,495	242,053			242,053		606,047		(213,181)	(213,181)	11,424		L
H0023R-10-5	ACE LTD		07/17/2008	DEUTSCHE BANK (U K)	24,965.000	1,223,278		1,057,421	1,444,911	(481,377)			(481,377)		1,057,421		165,858	165,858	20,210		L
060505-10-4	BANK OF AMERICA		09/01/2008	VARIOUS	0.000	764,178		764,178				764,178	(764,178)		764,178						L
Y93691-10-6	VERIGY LTD		09/22/2008	MERRILL LYNCH & CO	0.999	18		10	27	(18)			(18)		10		9	9			U
999999-99-8	SUMMARY ADJUSTMENT		09/01/2008	VARIOUS	0.000	1,155,884		1,599,814				(317,088)	317,088		(1,937,200)	(1,523)	2,783,034	2,781,511			V
125325-50-6	FOCUS CONSOLIDATED SHARES		09/01/2008	VARIOUS	0.000	12,814,357		12,814,357									12,814,357	12,814,357			U
N4578E-41-3	ING GROEP NV-CVA		09/01/2008	VARIOUS	0.000										(706)	607		607			U
R85746-10-6	STOREBRAND ASA		09/01/2008	VARIOUS	0.000										(1,298)	2,253	(955)	1,298			U
D55535-10-4	MUENCHENER RUECHKVER AG-REG		09/01/2008	VARIOUS	0.000										(1,185)	1,188		1,188			L
D3015J-13-5	HANNOVER RUECKVERSICHER UNG AG		09/01/2008	VARIOUS	0.000										(1,206)	1,134		1,134			U
Q49361-10-0	INSURANCE AUSTRALIA GROUP LT		09/01/2008	VARIOUS	0.000										1,596	(3,580)	865	(2,715)			U
Y54671-10-5	MALAYAN BANKING BHD		09/01/2008	VARIOUS	0.000	(478,604)		(478,604)							(499,292)	(78)	20,766	20,688			U
Y47153-10-4	KUALA LUMPUR KEPONG BHD	D	08/13/2008	VARIOUS	140,000.000	555,223		156,563	736,850	(556,777)			(556,777)	(23,340)	156,733	25,710	372,780	398,490	23,861		U
6899999. Common Stocks - Industrial and Miscellaneous						1,244,548,206	XXX	1,129,376,710	1,168,519,798	(243,594,159)		447,090	(244,041,249)	(23,340)	1,113,883,739	25,710	130,638,764	130,664,474	14,378,237	XXX	XXX
84745#-AB-6	SMART 2004-1 B		09/22/2008	VARIOUS	6,750,591.450	12,607,230		17,715,415	17,305,067	262			262		12,715,415		(108,185)	(108,185)			A
90137*-10-7	23RD STREET INVT INC COM		07/31/2008	RETURN OF CAPITAL	0.000	290,000		290,000	290,000						290,000						U
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						12,897,230	XXX	18,005,415	17,595,067	262			262		13,005,415		(108,185)	(108,185)		XXX	XXX
7299997. Total - Common Stocks - Part 4						2,872,952,935	XXX	2,776,314,562	1,334,115,614	(248,917,880)		447,090	(249,364,970)	(23,340)	2,755,821,591	25,710	117,105,633	117,131,343	18,524,522	XXX	XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						2,872,952,935	XXX	2,776,314,562	1,334,115,614	(248,917,880)		447,090	(249,364,970)	(23,340)	2,755,821,591	25,710	117,105,633	117,131,343	18,524,522	XXX	XXX
7399999. Total - Preferred and Common Stocks						2,959,664,260	XXX	2,860,827,555	1,420,087,172	(248,917,880)	3,137,863	160,922,924	(406,702,941)	(23,340)	3,003,110,839	1,101,314	(44,547,894)	(43,446,580)	24,317,699	XXX	XXX
7499999 - Totals						28,644,555,902	XXX	28,268,754,576	15,303,830,351	(248,917,880)	36,527,570	160,922,924	(373,313,235)	(158,126,253)	28,771,659,146	35,373,845	(162,477,094)	(127,103,249)	778,259,411	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 71

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
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	270,000,000	06/02/2015	4.6000%	05/31/2007	Barclays Bank, PLC	11,502,000	11,502,000		43,876,618	43,876,618			
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	201,000,000	06/01/2016	4.6000%	05/31/2007	UBS, AG	9,024,900	9,024,900		32,121,888	32,121,888			
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	159,000,000	06/01/2017	4.6000%	05/31/2007	UBS, AG	7,123,200	7,123,200		25,917,354	25,917,354			
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	99,000,000	06/01/2018	4.6000%	05/31/2007	UBS, AG	4,405,500	4,405,500		16,101,765	16,101,765			
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	37,000,000	06/03/2019	4.6000%	05/31/2007	UBS, AG	1,635,400	1,635,400		5,840,190	5,840,190			
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	37,000,000	06/01/2020	4.6000%	05/31/2007	UBS, AG	1,609,500	1,609,500		5,679,003	5,679,003			
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	324,000,000	06/03/2013	4.6000%	05/31/2007	Barclays Bank, PLC	12,538,800	12,538,800		50,454,655	50,454,655			
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	296,000,000	06/02/2014	4.6000%	05/31/2007	Barclays Bank, PLC	12,106,400	12,106,400		47,820,956	47,820,956			
0199999. Subtotal - Call Options - Hedging						59,945,700	59,945,700	XXX	227,812,428	227,812,428			
0499999. Subtotal - Call Options						59,945,700	59,945,700	XXX	227,812,428	227,812,428			
0899999. Subtotal - Put Options								XXX					
1y USD LIBOR 1M CAP	500,000,000	01/04/2011	4.0000%	09/02/2008	Goldman Sachs Capital Markets, LP - Gtd	2,650,000	2,650,000		2,415,293	2,415,293			
1y USD LIBOR 1M CAP	500,000,000	01/04/2011	4.0000%	09/03/2008	JP Morgan Chase Bank, N.A.	2,487,500	2,487,500		2,415,293	2,415,293			
1y USD LIBOR 1M CAP	1,000,000,000	01/04/2011	3.8700%	09/04/2008	JP Morgan Chase Bank, N.A.	5,000,000	5,000,000		5,344,184	5,344,184			
1y USD LIBOR 1M CAP	1,000,000,000	01/04/2011	3.8000%	09/05/2008	BNP Paribas	4,900,000	4,900,000		5,634,100	5,634,100			
1y USD LIBOR 1M CAP	500,000,000	01/04/2011	3.8300%	09/05/2008	JP Morgan Chase Bank, N.A.	2,450,000	2,450,000		2,754,349	2,754,349			
1y USD LIBOR 1M CAP	1,000,000,000	01/04/2011	3.7800%	09/11/2008	JP Morgan Chase Bank, N.A.	5,000,000	5,000,000		5,718,664	5,718,664			
2y USD LIBOR 1M CAP	2,000,000,000	01/01/2010	4.0500%	12/07/2007	JP Morgan Chase Bank, N.A.	9,200,000	9,200,000		3,835,529	3,835,529			
2y USD LIBOR 1M CAP	3,000,000,000	01/01/2010	4.0500%	12/07/2007	Barclays Bank, PLC	13,800,000	13,800,000		5,753,293	5,753,293			
2y USD LIBOR 1M CAP	2,000,000,000	01/01/2010	4.0500%	12/07/2007	Merrill Lynch Capital Services - Gtd	9,100,000	9,100,000		3,835,529	3,835,529			
2y USD LIBOR 1M CAP	3,000,000,000	01/01/2010	4.1000%	12/07/2007	Merrill Lynch Capital Services - Gtd	14,250,000	14,250,000		5,373,725	5,373,725			
2y USD LIBOR 1M CAP	2,000,000,000	01/01/2010	4.0500%	12/07/2007	BNP Paribas	9,380,000	9,380,000		3,835,529	3,835,529			
2y USD LIBOR 1M CAP	1,000,000,000	01/01/2010	4.1000%	12/07/2007	JP Morgan Chase Bank, N.A.	4,670,000	4,670,000		1,791,242	1,791,242			
2y USD LIBOR 3M CAP	250,000,000	01/01/2011	3.9500%	02/28/2008	Barclays Bank, PLC	1,431,250	1,431,250		1,591,373	1,591,373			
2y USD LIBOR 3M CAP	250,000,000	01/01/2011	3.9500%	02/29/2008	Morgan Stanley Capital Services - Gtd	1,243,750	1,243,750		1,591,373	1,591,373			
2y USD LIBOR 3M CAP	1,000,000,000	01/02/2011	5.3000%	03/28/2008	HSBC Bank USA, N.A.	1,325,000	1,325,000		2,404,953	2,404,953			
3y USD LIBOR 1M CAP	580,000,000	08/17/2009	7.0000%	08/15/2006	Goldman Sachs Capital Markets, LP - Gtd	569,400	569,400		7,076	7,076			
5y USD LIBOR 3M CAP	375,000,000	01/31/2013	5.0000%	01/29/2008	BNP Paribas	4,410,000	4,410,000		5,628,137	5,628,137			
5y USD LIBOR 3M CAP	350,000,000	01/31/2013	5.0000%	01/29/2008	BNP Paribas	4,116,000	4,116,000		5,252,928	5,252,928			
5y USD LIBOR 3M CAP	500,000,000	04/08/2013	4.6250%	09/16/2008	JP Morgan Chase Bank, N.A.	7,375,000	7,375,000		10,297,641	10,297,641			
5y USD LIBOR 3M CAP	325,000,000	04/08/2013	4.7500%	09/16/2008	JP Morgan Chase Bank, N.A.	4,340,000	4,340,000		6,193,875	6,193,875			
0999999. Subtotal - Caps - Hedging						107,697,900	107,697,900	XXX	81,674,088	81,674,088			
1299999. Subtotal - Caps						107,697,900	107,697,900	XXX	81,674,088	81,674,088			
10y USD 5Y CMS Floor	1,160,000,000	08/09/2014	3.2500%	08/05/2004	UBS, AG	10,962,000	9,159,360		15,226,110	15,226,110			
10y USD 5Y CMS Floor	580,000,000	08/09/2014	2.7500%	08/05/2004	UBS, AG	3,552,500	2,968,311		5,160,787	5,160,787			
10y USD 5Y CMS Floor	1,000,000,000	03/14/2015	3.2500%	03/10/2005	Citibank, NA	8,900,300	7,967,713		14,927,248	14,927,248			
10y USD 5Y CMS Floor	200,000,000	03/14/2015	2.7500%	03/10/2005	Citibank, NA	1,150,000	1,029,536		2,057,710	2,057,710			
10y USD 5Y CMS Floor	1,000,000,000	03/23/2015	3.2500%	03/21/2005	Deutsche Bank, AG	10,125,000	9,089,712		14,984,481	14,984,481			75,778
10y USD 5Y CMS Floor	1,000,000,000	03/24/2015	3.2500%	03/22/2005	JP Morgan Chase Bank, N.A.	9,475,000	8,508,808		14,997,103	14,997,103			
10y USD 5Y CMS Floor	1,250,000,000	11/01/2015	3.2500%	10/28/2005	Citibank, NA	13,750,000	13,170,851		21,145,000	21,145,000			
1y USD 2Y CMS Floor	1,500,000,000	01/02/2009	5.5200%	06/12/2007	Morgan Stanley Capital Services - Gtd	3,225,000	3,225,000		8,161,812	8,161,812			24,938,500
1y USD 2Y CMS Floor	500,000,000	01/02/2009	5.5200%	06/12/2007	Morgan Stanley Capital Services - Gtd	1,075,000	1,075,000		2,720,604	2,720,604			8,312,833
1y USD 2Y CMS Floor	1,500,000,000	07/01/2009	5.5200%	06/12/2007	JP Morgan Chase Bank, N.A.	3,862,500	3,862,500		23,439,055	23,439,055			7,260,917
1y USD 2Y CMS Floor	500,000,000	07/01/2009	5.5200%	06/12/2007	JP Morgan Chase Bank, N.A.	1,287,500	1,287,500		7,813,018	7,813,018			2,420,306
1y USD 2Y CMS Floor	1,000,000,000	04/01/2009	5.5200%	06/12/2007	Citibank, NA	2,395,000	2,395,000		10,767,378	10,767,378			12,250,611
1y USD 2Y CMS Floor	1,000,000,000	04/01/2009	5.5200%	06/12/2007	HSBC Bank USA, N.A.	2,400,000	2,400,000		10,767,378	10,767,378			12,250,611
2y USD 5Y CMS Floor	250,000,000	08/02/2010	4.0000%	09/16/2008	Credit Suisse, International	2,724,909	2,724,909		1,536,127	1,536,127			
2y USD FED CMT 10Y Floor	325,797,873	01/01/2009	5.1200%	06/27/2006	JP Morgan Chase Bank, N.A.	1,837,500	1,837,500		1,227,029	1,227,029			3,076,708
2y USD FED CMT 10Y Floor	528,260,870	01/01/2009	5.1200%	06/29/2006	Credit Suisse, International	3,037,500	3,037,500		1,989,550	1,989,550			4,988,690
2y USD FED CMT 10Y Floor	973,947,896	01/01/2009	5.1200%	06/30/2006	Bank of America, N.A	6,075,000	6,075,000		3,668,109	3,668,109			9,197,585
2y USD FED CMT 30Y Floor	595,360,824	01/01/2009	5.1500%	06/27/2006	JP Morgan Chase Bank, N.A.	2,887,500	2,887,500		1,512,304	1,512,304			3,085,623
2y USD FED CMT 30Y Floor	771,356,784	01/02/2009	5.1500%	06/29/2006	Merrill Lynch Capital Services - Gtd	3,837,500	3,837,500		1,629,029	1,629,029			4,049,195
2y USD FED CMT 30Y Floor	1,401,826,484	01/01/2009	5.1500%	06/30/2006	HSBC Bank USA, N.A.	7,675,000	7,675,000		3,560,844	3,560,844			7,265,355
2y USD FED CMT 5Y Floor	465,604,027	01/01/2009	5.1000%	06/27/2006	JP Morgan Chase Bank, N.A.	2,775,000	2,775,000		2,786,417	2,786,417			6,856,795
2y USD FED CMT 5Y Floor	582,329,317	01/01/2009	5.1000%	06/29/2006	Bank of America, N.A	3,625,000	3,625,000		3,484,962	3,484,962			8,575,770
2y USD FED CMT 5Y Floor	1,098,484,848	01/01/2009	5.1000%	06/30/2006	Deutsche Bank, AG	7,250,000	7,250,000		6,573,906	6,573,906			16,177,020
5y USD 5Y CMS Floor	300,000,000	06/16/2016	3.7500%	06/14/2006	Goldman Sachs Capital Markets, LP - Gtd	2,430,000	2,430,000		5,723,922	5,723,922			
5y USD 5Y CMS Floor	350,000,000	06/16/2016	2.7500%	06/14/2006	Goldman Sachs Capital Markets, LP - Gtd	1,442,000	1,442,000		3,765,449	3,765,449			
5y USD 5Y CMS Floor	100,000,000	06/17/2016	2.7500%	06/15/2006	BNP Paribas	425,000	425,000		1,076,164	1,076,164			
5y USD 5Y CMS Floor	450,000,000	06/17/2016	3.7500%	06/15/2006	BNP Paribas	3,694,500	3,694,500		8,586,927	8,586,927			
5y USD 5Y CMS Floor	100,000,000	06/27/2016	2.7500%	06/22/2006	Barclays Bank, PLC	405,000	405,000		1,078,692	1,078,692			
5y USD 5Y CMS Floor	450,000,000	06/27/2016	3.7500%	06/22/2006	Barclays Bank, PLC	3,510,000	3,510,000		8,594,710	8,594,710			
5y USD 5Y CMS Floor	200,000,000	06/29/2016	2.7500%	06/27/2006	Credit Suisse, International	780,000	780,000		2,158,137	2,158,137			

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
5y USD 5Y CMS Floor	300,000,000	06/29/2016	3.7500%	06/27/2006	JP Morgan Chase Bank, N.A.	2,400,000	2,400,000		5,732,281	5,732,281			
5y USD 5Y CMS Floor	1,900,000,000	04/21/2016	2.7500%	04/19/2006	Citibank, NA	6,250,000	6,250,000		20,131,542	20,131,542			
5y USD 5Y CMS Floor	250,000,000	07/11/2016	2.7500%	07/07/2006	Credit Suisse, International	975,000	975,000		2,804,209	2,804,209			
5y USD 5Y CMS Floor	250,000,000	07/11/2016	3.7500%	07/07/2006	Citibank, NA	2,035,000	2,035,000		4,876,332	4,876,332			
5y USD 5Y CMS Floor	1,640,000,000	04/26/2016	2.7500%	04/24/2006	Deutsche Bank, AG	6,250,000	6,250,000		17,403,844	17,403,844			
5y USD 5Y CMS Floor	797,500,000	04/26/2016	3.7500%	04/24/2006	UBS, AG	6,250,000	6,250,000		15,145,129	15,145,129			
5y USD 5Y CMS Floor	860,000,000	04/21/2016	3.7500%	09/16/2008	Credit Suisse, International	21,056,732	21,056,732		16,656,807	16,656,807			
5y USD 5Y CMS Floor	250,000,000	07/18/2016	3.7500%	09/16/2008	Credit Suisse, International	6,097,958	6,097,958		4,879,040	4,879,040			
5y USD 5Y CMS Floor	500,000,000	07/18/2016	2.7500%	09/16/2008	Credit Suisse, International	6,750,401	6,750,401		5,618,161	5,618,161			
5y USD CMS 10Y Floor	900,000,000	06/14/2017	3.5000%	06/12/2007	JP Morgan Chase Bank, N.A.	3,330,000	3,330,000		12,086,641	12,086,641			
5y USD LIBOR 1M Floor	2,000,000,000	01/01/2015	3.5000%	06/28/2006	BNP Paribas	15,980,000	15,980,000		50,327,521	50,327,521			
6y USD LIBOR 1M Floor	1,000,000,000	01/01/2015	3.5000%	06/28/2006	Deutsche Bank, AG	8,950,000	8,950,000		33,214,889	33,214,889			
6y USD LIBOR 1M Floor	1,000,000,000	01/01/2015	2.1000%	06/28/2006	Deutsche Bank, AG	2,800,000	2,800,000		10,941,719	10,941,719			
7y USD 5Y CMS Floor	75,000,000	11/20/2010	4.0000%	11/16/2000	Citibank, NA	461,250			551,460	551,460			32,573
1399999. Subtotal - Floors - Hedging						216,157,550	209,675,791	XXX	411,489,536	411,489,536			130,814,870
1699999. Subtotal - Floors						216,157,550	209,675,791	XXX	411,489,536	411,489,536			130,814,870
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						383,801,150	377,319,391	XXX	720,976,053	720,976,053			130,814,870
2799999. Subtotal - Other								XXX					
9999999 - Totals						383,801,150	377,319,391	XXX	720,976,053	720,976,053			130,814,870

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
Credit Default Swap - Rec 0.0000 [PAY 0.1375]	35,000,000	09/20/2012	0.0000 [0.1375]	05/11/2007	Morgan Stanley Capital Services - Gtd				1,131,983	1,131,983			(36,495)	348,920
Credit Default Swap - Rec 0.0000 [PAY 0.2300]	28,000,000	12/20/2013	0.0000 [0.2300]	06/26/2008	Deutsche Bank, AG				175,603	175,603			(16,994)	320,005
Credit Default Swap - Rec 0.0000 [PAY 0.2400]	22,000,000	06/20/2017	0.0000 [0.2400]	04/20/2007	Bank of America, N.A				128,862	128,862			(40,040)	324,938
Credit Default Swap - Rec 0.0000 [PAY 0.2400]	10,000,000	12/20/2013	0.0000 [0.2400]	06/26/2008	Barclays Bank, PLC				57,991	57,991			(6,333)	114,288
Credit Default Swap - Rec 0.0000 [PAY 0.2425]	19,485,000	03/20/2014	0.0000 [0.2425]	11/30/2006	Goldman Sachs Capital Markets, LP - Gtd				264,685	264,685			(35,832)	227,884
Credit Default Swap - Rec 0.0000 [PAY 0.2425]	9,000,000	03/20/2014	0.0000 [0.2425]	12/08/2006	Goldman Sachs Capital Markets, LP - Gtd				122,256	122,256			(16,551)	105,258
Credit Default Swap - Rec 0.0000 [PAY 0.2500]	50,000,000	06/20/2017	0.0000 [0.2500]	04/16/2007	JP Morgan Chase Bank, N.A.				256,541	256,541			(94,792)	738,496
Credit Default Swap - Rec 0.0000 [PAY 0.2500]	15,000,000	06/20/2017	0.0000 [0.2500]	04/20/2007	Bank of America, N.A				189,634	189,634			(28,438)	221,549
Credit Default Swap - Rec 0.0000 [PAY 0.2600]	50,000,000	06/20/2017	0.0000 [0.2600]	04/16/2007	JP Morgan Chase Bank, N.A.				596,020	596,020			(98,583)	738,496
Credit Default Swap - Rec 0.0000 [PAY 0.2700]	5,000,000	12/20/2016	0.0000 [0.2700]	09/22/2006	Deutsche Bank, AG				19,027	19,027			(10,238)	71,709
Credit Default Swap - Rec 0.0000 [PAY 0.2800]	25,000,000	03/20/2017	0.0000 [0.2800]	02/06/2007	JP Morgan Chase Bank, N.A.				913,000	913,000			(53,083)	363,876
Credit Default Swap - Rec 0.0000 [PAY 0.2900]	5,000,000	03/20/2014	0.0000 [0.2900]	12/15/2006	Deutsche Bank, AG				56,310	56,310			(10,996)	58,477
Credit Default Swap - Rec 0.0000 [PAY 0.2900]	25,000,000	03/20/2017	0.0000 [0.2900]	01/25/2007	JP Morgan Chase Bank, N.A.				895,769	895,769			(54,979)	363,876
Credit Default Swap - Rec 0.0000 [PAY 0.3000]	20,000,000	12/20/2013	0.0000 [0.3000]	09/19/2006	Credit Suisse, International				31,528	31,528			(45,500)	228,575
Credit Default Swap - Rec 0.0000 [PAY 0.3400]	15,000,000	03/20/2017	0.0000 [0.3400]	01/26/2007	Bank of America, N.A				981,977	981,977			(38,675)	218,326
Credit Default Swap - Rec 0.0000 [PAY 0.3500]	5,000,000	12/20/2011	0.0000 [0.3500]	11/01/2006	JP Morgan Chase Bank, N.A.				76,772	76,772			(13,271)	44,874
Credit Default Swap - Rec 0.0000 [PAY 0.3500]	5,000,000	12/20/2011	0.0000 [0.3500]	11/02/2006	JP Morgan Chase Bank, N.A.				76,772	76,772			(13,271)	44,874
Credit Default Swap - Rec 0.0000 [PAY 0.3600]	7,000,000	09/20/2011	0.0000 [0.3600]	01/04/2008	Bank of America, N.A				32,374	32,374			(18,830)	60,344
Credit Default Swap - Rec 0.0000 [PAY 0.4000]	8,500,000	06/20/2012	0.0000 [0.4000]	01/07/2008	Bank of America, N.A				56,858	56,858			(25,122)	82,007
Credit Default Swap - Rec 0.0000 [PAY 0.4050]	20,000,000	12/20/2011	0.0000 [0.4050]	09/20/2006	Bank of America, N.A				298,979	298,979			(61,425)	179,497
Credit Default Swap - Rec 0.0000 [PAY 0.4300]	20,000,000	09/20/2015	0.0000 [0.4300]	07/10/2008	Credit Suisse, International				178,145	178,145			(19,350)	264,109
Credit Default Swap - Rec 0.0000 [PAY 0.4500]	14,275,000	12/20/2013	0.0000 [0.4500]	10/27/2006	Deutsche Bank, AG				64,706	64,706			(48,713)	163,145
Credit Default Swap - Rec 0.0000 [PAY 0.4500]	19,000,000	06/20/2010	0.0000 [0.4500]	01/09/2008	Deutsche Bank, AG				(144,212)	(144,212)			(62,700)	124,611
Credit Default Swap - Rec 0.0000 [PAY 0.4500]	11,000,000	06/20/2009	0.0000 [0.4500]	02/08/2008	Deutsche Bank, AG				(12,963)	(12,963)			(32,175)	46,687
Credit Default Swap - Rec 0.0000 [PAY 0.4500]	13,259,000	06/20/2010	0.0000 [0.4500]	07/01/2008	Barclays Bank, PLC				51,628	51,628			(14,916)	86,959
Credit Default Swap - Rec 0.0000 [PAY 0.4500]	3,500,000	09/20/2015	0.0000 [0.4500]	07/09/2008	Credit Suisse, International				26,992	26,992			(3,588)	46,219
Credit Default Swap - Rec 0.0000 [PAY 0.4500]	20,000,000	09/20/2018	0.0000 [0.4500]	08/11/2008	Deutsche Bank, AG				101,223	101,223			(12,250)	315,881
Credit Default Swap - Rec 0.0000 [PAY 0.4500]	25,000,000	09/20/2018	0.0000 [0.4500]	08/11/2008	Citibank, NA				126,528	126,528			(15,313)	394,851
Credit Default Swap - Rec 0.0000 [PAY 0.4650]	42,400,000	06/20/2013	0.0000 [0.4650]	12/18/2007	Goldman Sachs Capital Markets, LP - Gtd				116,075	116,075			(149,513)	460,742
Credit Default Swap - Rec 0.0000 [PAY 0.4850]	16,500,000	12/20/2011	0.0000 [0.4850]	09/20/2006	Goldman Sachs Capital Markets, LP - Gtd				612,642	612,642			(60,686)	148,085
Credit Default Swap - Rec 0.0000 [PAY 0.4900]	10,000,000	03/20/2014	0.0000 [0.4900]	01/16/2007	JP Morgan Chase Bank, N.A.				232,821	232,821			(37,158)	116,953
Credit Default Swap - Rec 0.0000 [PAY 0.5100]	15,000,000	12/20/2017	0.0000 [0.5100]	09/28/2007	UBS, AG				11,198	11,198			(58,013)	227,825
Credit Default Swap - Rec 0.0000 [PAY 0.5100]	10,000,000	09/20/2013	0.0000 [0.5100]	07/09/2008	Deutsche Bank, AG				(5,280)	(5,280)			(11,617)	111,527
Credit Default Swap - Rec 0.0000 [PAY 0.5300]	6,750,000	03/20/2012	0.0000 [0.5300]	01/18/2007	Goldman Sachs Capital Markets, LP - Gtd				165,298	165,298			(27,129)	62,880
Credit Default Swap - Rec 0.0000 [PAY 0.5300]	25,000,000	09/20/2015	0.0000 [0.5300]	08/06/2008	Goldman Sachs Capital Markets, LP - Gtd				103,204	103,204			(19,875)	330,136
Credit Default Swap - Rec 0.0000 [PAY 0.5400]	10,000,000	12/20/2017	0.0000 [0.5400]	09/28/2007	UBS, AG				(15,037)	(15,037)			(40,950)	151,883
Credit Default Swap - Rec 0.0000 [PAY 0.5400]	25,000,000	09/20/2015	0.0000 [0.5400]	08/06/2008	Credit Suisse, International				88,287	88,287			(20,250)	330,136
Credit Default Swap - Rec 0.0000 [PAY 0.5700]	10,000,000	03/20/2017	0.0000 [0.5700]	01/25/2007	UBS, AG				311,830	311,830			(43,225)	145,550
Credit Default Swap - Rec 0.0000 [PAY 0.5950]	35,000,000	12/20/2014	0.0000 [0.5950]	09/26/2007	Morgan Stanley Capital Services - Gtd				1,600,762	1,600,762			(157,923)	436,612
Credit Default Swap - Rec 0.0000 [PAY 0.6000]	5,000,000	03/20/2017	0.0000 [0.6000]	01/16/2007	Bank of America, N.A				145,728	145,728			(22,750)	72,775
Credit Default Swap - Rec 0.0000 [PAY 0.6000]	15,000,000	03/20/2012	0.0000 [0.6000]	01/25/2007	Bank of America, N.A				321,334	321,334			(68,250)	139,734
Credit Default Swap - Rec 0.0000 [PAY 0.6000]	8,900,000	06/20/2018	0.0000 [0.6000]	05/09/2008	Morgan Stanley Capital Services - Gtd				274,711	274,711			(21,212)	138,780
Credit Default Swap - Rec 0.0000 [PAY 0.6000]	12,500,000	03/20/2010	0.0000 [0.6000]	08/18/2008	Deutsche Bank, AG				(19,318)	(19,318)			(8,750)	75,738
Credit Default Swap - Rec 0.0000 [PAY 0.6100]	2,750,004	09/20/2010	0.0000 [0.6100]	08/12/2005	Bank of America, N.A				(15,810)	(15,810)			(12,721)	19,312
Credit Default Swap - Rec 0.0000 [PAY 0.6100]	15,000,000	03/20/2012	0.0000 [0.6100]	12/20/2006	Goldman Sachs Capital Markets, LP - Gtd				329,032	329,032			(69,388)	139,734
Credit Default Swap - Rec 0.0000 [PAY 0.6200]	10,000,000	09/20/2010	0.0000 [0.6200]	08/12/2005	Goldman Sachs Capital Markets, LP - Gtd				(59,409)	(59,409)			(47,017)	70,225
Credit Default Swap - Rec 0.0000 [PAY 0.6200]	19,000,000	09/20/2011	0.0000 [0.6200]	01/16/2008	BNP Paribas				(335,579)	(335,579)			(84,096)	163,792
Credit Default Swap - Rec 0.0000 [PAY 0.6250]	9,000,000	06/20/2014	0.0000 [0.6250]	08/15/2008	Bank of America, N.A				29,118	29,118			(7,031)	107,655
Credit Default Swap - Rec 0.0000 [PAY 0.6300]	3,000,000	09/20/2010	0.0000 [0.6300]	08/15/2005	Deutsche Bank, AG				(18,398)	(18,398)			(14,333)	21,067
Credit Default Swap - Rec 0.0000 [PAY 0.6300]	6,500,000	09/20/2010	0.0000 [0.6300]	08/17/2005	Goldman Sachs Capital Markets, LP - Gtd				(39,863)	(39,863)			(31,054)	45,646
Credit Default Swap - Rec 0.0000 [PAY 0.6300]	10,000,000	02/20/2009	0.0000 [0.6300]	02/14/2006	Credit Suisse, International				8,679	8,679			(47,775)	31,296
Credit Default Swap - Rec 0.0000 [PAY 0.6300]	10,000,000	03/20/2017	0.0000 [0.6300]	01/16/2007	Morgan Stanley Capital Services - Gtd				271,083	271,083			(47,775)	145,550
Credit Default Swap - Rec 0.0000 [PAY 0.6300]	17,500,000	06/20/2014	0.0000 [0.6300]	08/15/2008	Deutsche Bank, AG				52,207	52,207			(13,781)	209,330

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
Credit Default Swap - Rec 0.0000 [PAY 0.6700]	25,000,000	03/20/2013	0.0000 [0.6700]	01/11/2008	Morgan Stanley Capital Services - Gtd				300,846	300,846			(94,495)	264,316
Credit Default Swap - Rec 0.0000 [PAY 0.6700]	25,835,000	06/20/2012	0.0000 [0.6700]	05/15/2008	Merrill Lynch International -Gtd				140,034	140,034			(65,872)	249,254
Credit Default Swap - Rec 0.0000 [PAY 0.6700]	15,000,000	09/20/2015	0.0000 [0.6700]	07/28/2008	Deutsche Bank, AG				(57,157)	(57,157)			(17,588)	198,082
Credit Default Swap - Rec 0.0000 [PAY 0.7000]	10,000,000	03/20/2013	0.0000 [0.7000]	12/19/2007	UBS, AG				255,977	255,977			(53,083)	105,726
Credit Default Swap - Rec 0.0000 [PAY 0.7000]	8,000,000	06/20/2010	0.0000 [0.7000]	01/23/2008	Merrill Lynch International -Gtd				121,814	121,814			(38,889)	52,468
Credit Default Swap - Rec 0.0000 [PAY 0.7000]	20,000,000	06/20/2010	0.0000 [0.7000]	01/24/2008	JP Morgan Chase Bank, N.A.				18,935	18,935			(96,833)	131,170
Credit Default Swap - Rec 0.0000 [PAY 0.7000]	20,000,000	06/20/2011	0.0000 [0.7000]	02/12/2008	Deutsche Bank, AG				(101,969)	(101,969)			(89,444)	164,941
Credit Default Swap - Rec 0.0000 [PAY 0.7000]	25,000,000	09/20/2015	0.0000 [0.7000]	07/28/2008	Citibank, NA				(140,108)	(140,108)			(30,625)	330,136
Credit Default Swap - Rec 0.0000 [PAY 0.7300]	16,000,000	09/20/2010	0.0000 [0.7300]	01/29/2008	Deutsche Bank, AG				(32,680)	(32,680)			(79,164)	112,360
Credit Default Swap - Rec 0.0000 [PAY 0.8000]	20,000,000	12/20/2011	0.0000 [0.8000]	09/20/2006	Goldman Sachs Capital Markets, LP - Gtd				299,984	299,984			(121,333)	179,497
Credit Default Swap - Rec 0.0000 [PAY 0.8900]	12,500,000	09/20/2012	0.0000 [0.8900]	01/09/2008	Bank of America, N.A				16,855	16,855			(81,583)	124,614
Credit Default Swap - Rec 0.0000 [PAY 0.9100]	17,000,000	01/20/2009	0.0000 [0.9100]	01/18/2006	Credit Suisse, International				(2,758)	(2,758)			(117,314)	47,085
Credit Default Swap - Rec 0.0000 [PAY 0.9100]	14,000,000	09/20/2012	0.0000 [0.9100]	01/23/2008	Bank of America, N.A				8,666	8,666			(88,472)	139,568
Credit Default Swap - Rec 0.0000 [PAY 0.9200]	13,000,000	03/20/2013	0.0000 [0.9200]	01/15/2008	Morgan Stanley Capital Services - Gtd				421,248	421,248			(85,713)	137,444
Credit Default Swap - Rec 0.0000 [PAY 0.9300]	19,500,000	09/20/2016	0.0000 [0.9300]	02/28/2008	Merrill Lynch International -Gtd				223,026	223,026			(107,803)	275,394
Credit Default Swap - Rec 0.0000 [PAY 0.9300]	2,000,000	09/20/2013	0.0000 [0.9300]	07/18/2008	Goldman Sachs Capital Markets, LP - Gtd				(3,358)	(3,358)			(3,772)	22,305
Credit Default Swap - Rec 0.0000 [PAY 0.9400]	15,000,000	09/20/2013	0.0000 [0.9400]	07/30/2008	JP Morgan Chase Bank, N.A. - London				103,320	103,320			(23,892)	167,291
Credit Default Swap - Rec 0.0000 [PAY 0.9400]	10,000,000	03/20/2014	0.0000 [0.9400]	09/18/2008	Bank of America, N.A				61,461	61,461			(2,872)	116,953
Credit Default Swap - Rec 0.0000 [PAY 0.9500]	20,000,000	09/20/2013	0.0000 [0.9500]	07/18/2008	Goldman Sachs Capital Markets, LP - Gtd				(51,362)	(51,362)			(38,528)	223,055
Credit Default Swap - Rec 0.0000 [PAY 0.9500]	10,000,000	12/20/2013	0.0000 [0.9500]	07/30/2008	Goldman Sachs Capital Markets, LP - Gtd				80,518	80,518			(16,097)	114,288
Credit Default Swap - Rec 0.0000 [PAY 1.0200]	30,000,000	09/20/2011	0.0000 [1.0200]	07/17/2008	Deutsche Bank, AG				156,645	156,645			(62,900)	258,619
Credit Default Swap - Rec 0.0000 [PAY 1.0500]	10,000,000	03/20/2014	0.0000 [1.0500]	09/18/2008	Barclays Bank, PLC				8,757	8,757			(3,208)	116,953
Credit Default Swap - Rec 0.0000 [PAY 1.1000]	7,500,000	06/20/2011	0.0000 [1.1000]	06/13/2008	Morgan Stanley Capital Services - Gtd				34,765	34,765			(24,750)	61,853
Credit Default Swap - Rec 0.0000 [PAY 1.1000]	6,250,000	03/20/2011	0.0000 [1.1000]	07/09/2008	Barclays Bank, PLC				20,701	20,701			(15,660)	49,098
Credit Default Swap - Rec 0.0000 [PAY 1.1700]	10,000,000	10/20/2012	0.0000 [1.1700]	10/03/2007	Morgan Stanley Capital Services - Gtd				208,562	208,562			(88,725)	100,717
Credit Default Swap - Rec 0.0000 [PAY 1.1700]	10,000,000	09/20/2013	0.0000 [1.1700]	07/21/2008	Citibank, NA				(97,582)	(97,582)			(22,750)	111,527
Credit Default Swap - Rec 0.0000 [PAY 1.1700]	10,000,000	09/20/2013	0.0000 [1.1700]	07/23/2008	Citibank, NA				(97,582)	(97,582)			(22,100)	111,527
Credit Default Swap - Rec 0.0000 [PAY 1.1800]	30,000,000	06/20/2013	0.0000 [1.1800]	04/18/2008	Bank of America, N.A				2,790,431	2,790,431			(161,267)	325,997
Credit Default Swap - Rec 0.0000 [PAY 1.2000]	6,000,000	06/20/2010	0.0000 [1.2000]	01/10/2008	JP Morgan Chase Bank, N.A.				256,100	256,100			(52,600)	39,351
Credit Default Swap - Rec 0.0000 [PAY 1.2250]	14,000,000	12/20/2016	0.0000 [1.2250]	01/15/2008	Morgan Stanley Capital Services - Gtd				1,275,908	1,275,908			(122,908)	200,784
Credit Default Swap - Rec 0.0000 [PAY 1.2300]	5,000,000	03/20/2016	0.0000 [1.2300]	08/22/2008	Morgan Stanley Capital Services - Gtd				(3,600)	(3,600)			(6,492)	68,346
Credit Default Swap - Rec 0.0000 [PAY 1.2500]	10,000,000	09/20/2013	0.0000 [1.2500]	07/28/2008	Deutsche Bank, AG				(133,033)	(133,033)			(21,875)	111,527
Credit Default Swap - Rec 0.0000 [PAY 1.2700]	10,000,000	09/20/2013	0.0000 [1.2700]	06/23/2008	Citibank, NA				56,833	56,833			(34,572)	111,527
Credit Default Swap - Rec 0.0000 [PAY 1.3300]	5,000,000	09/20/2013	0.0000 [1.3300]	06/25/2008	Citibank, NA				15,337	15,337			(17,733)	55,764
Credit Default Swap - Rec 0.0000 [PAY 1.3400]	10,000,000	09/20/2012	0.0000 [1.3400]	07/31/2008	UBS, AG				113,954	113,954			(22,333)	99,691
Credit Default Swap - Rec 0.0000 [PAY 1.3500]	25,000,000	12/20/2013	0.0000 [1.3500]	09/22/2008	Credit Suisse, International				38,681	38,681			(6,563)	285,719
Credit Default Swap - Rec 0.0000 [PAY 1.3500]	10,000,000	12/20/2013	0.0000 [1.3500]	09/22/2008	UBS, AG				15,473	15,473			(2,625)	114,288
Credit Default Swap - Rec 0.0000 [PAY 1.3500]	25,000,000	12/20/2013	0.0000 [1.3500]	09/22/2008	Goldman Sachs Capital Markets, LP - Gtd				38,681	38,681			(6,563)	285,719
Credit Default Swap - Rec 0.0000 [PAY 1.4000]	10,500,000	09/20/2010	0.0000 [1.4000]	06/25/2008	JP Morgan Chase Bank, N.A.				18,119	18,119			(39,200)	73,736
Credit Default Swap - Rec 0.0000 [PAY 1.4000]	25,000,000	09/20/2013	0.0000 [1.4000]	07/21/2008	JP Morgan Chase Bank, N.A. - London				1,594,026	1,594,026			(68,056)	278,818
Credit Default Swap - Rec 0.0000 [PAY 1.4500]	10,000,000	09/20/2012	0.0000 [1.4500]	08/01/2007	Barclays Bank, PLC				3,138,008	3,138,008			(109,958)	99,691
Credit Default Swap - Rec 0.0000 [PAY 1.4500]	45,500,000	06/20/2013	0.0000 [1.4500]	04/04/2008	JP Morgan Chase Bank, N.A.				3,763,642	3,763,642			(326,210)	494,429
Credit Default Swap - Rec 0.0000 [PAY 1.4500]	11,500,000	03/20/2014	0.0000 [1.4500]	09/10/2008	Bank of America, N.A				562,932	562,932			(8,801)	134,496
Credit Default Swap - Rec 0.0000 [PAY 1.5000]	50,000,000	06/20/2013	0.0000 [1.5000]	04/03/2008	JP Morgan Chase Bank, N.A.				4,040,529	4,040,529			(372,917)	543,328
Credit Default Swap - Rec 0.0000 [PAY 1.5000]	25,000,000	09/20/2013	0.0000 [1.5000]	07/22/2008	UBS, AG				1,489,122	1,489,122			(71,875)	278,818
Credit Default Swap - Rec 0.0000 [PAY 1.5000]	13,000,000	09/20/2013	0.0000 [1.5000]	07/22/2008	JP Morgan Chase Bank, N.A. - London				774,344	774,344			(37,375)	144,986
Credit Default Swap - Rec 0.0000 [PAY 1.5200]	25,000,000	12/20/2013	0.0000 [1.5200]	09/18/2008	Merrill Lynch International -Gtd				(154,403)	(154,403)			(11,611)	285,719
Credit Default Swap - Rec 0.0000 [PAY 1.5500]	5,000,000	12/20/2012	0.0000 [1.5500]	09/19/2007	BNP Paribas				1,878,113	1,878,113			(58,771)	51,385
Credit Default Swap - Rec 0.0000 [PAY 1.6000]	10,000,000	09/20/2012	0.0000 [1.6000]	08/01/2007	Merrill Lynch International -Gtd				3,098,435	3,098,435			(121,333)	99,691
Credit Default Swap - Rec 0.0000 [PAY 1.6000]	10,000,000	12/20/2011	0.0000 [1.6000]	07/08/2008	Deutsche Bank, AG				202,615	202,615			(36,889)	89,749
Credit Default Swap - Rec 0.0000 [PAY 1.6000]	10,000,000	12/20/2013	0.0000 [1.6000]	09/11/2008	JP Morgan Chase Bank, N.A.				10,888	10,888			(8,000)	114,288
Credit Default Swap - Rec 0.0000 [PAY 1.6500]	10,000,000	12/20/2012	0.0000 [1.6500]	09/19/2007	HSBC Bank USA, N.A.				3,733,711	3,733,711			(125,125)	102,770
Credit Default Swap - Rec 0.0000 [PAY 1.6500]	15,000,000	12/20/2013	0.0000 [1.6500]	09/11/2008	JP Morgan Chase Bank, N.A.				(17,665)	(17,665)			(12,375)	171,431
Credit Default Swap - Rec 0.0000 [PAY 1.6500]	25,000,000	12/20/2013	0.0000 [1.6500]	09/11/2008	UBS, AG				(29,442)	(29,442)			(20,625)	285,719
Credit Default Swap - Rec 0.0000 [PAY 1.7500]	14,200,000	12/20/2013	0.0000 [1.7500]	04/28/2008	Goldman Sachs Capital Markets, LP - Gtd				916,923	916,923			(108,325)	162,288
Credit Default Swap - Rec 0.0000 [PAY 1.7500]	19,000,000	09/20/2012	0.0000 [1.7500]	07/08/2008	Deutsche Bank, AG				67,933	67,933			(76,660)	189,413

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
Credit Default Swap - Rec 0.0000 [PAY 1.8000]	9,400,000	12/20/2013	0.0000 [1.8000]	04/23/2008	Goldman Sachs Capital Markets, LP - Gtd				586,669	586,669			(76,440)	107,430
Credit Default Swap - Rec 0.0000 [PAY 1.8100]	14,200,000	12/20/2013	0.0000 [1.8100]	04/22/2008	Goldman Sachs Capital Markets, LP - Gtd				880,109	880,109			(116,564)	162,288
Credit Default Swap - Rec 0.0000 [PAY 1.8500]	75,000,000	06/20/2013	0.0000 [1.8500]	03/25/2008	Credit Suisse, International				(2,692,238)	(2,692,238)			(724,583)	814,992
Credit Default Swap - Rec 0.0000 [PAY 1.8900]	16,000,000	06/20/2013	0.0000 [1.8900]	04/01/2008	Credit Suisse, International				(601,256)	(601,256)			(152,040)	173,865
Credit Default Swap - Rec 0.0000 [PAY 1.8900]	20,000,000	09/20/2013	0.0000 [1.8900]	06/17/2008	Citibank, NA				1,383,948	1,383,948			(109,200)	223,055
Credit Default Swap - Rec 0.0000 [PAY 1.9000]	38,000,000	12/20/2013	0.0000 [1.9000]	04/18/2008	Deutsche Bank, AG				3,992,999	3,992,999			(328,911)	434,293
Credit Default Swap - Rec 0.0000 [PAY 1.9600]	25,000,000	09/20/2013	0.0000 [1.9600]	09/11/2008	Deutsche Bank, AG				49,499	49,499			(24,500)	278,818
Credit Default Swap - Rec 0.0000 [PAY 2.1200]	20,000,000	12/20/2013	0.0000 [2.1200]	04/17/2008	Deutsche Bank, AG				1,918,135	1,918,135			(194,333)	228,575
Credit Default Swap - Rec 0.0000 [PAY 2.3000]	25,000,000	12/20/2013	0.0000 [2.3000]	07/23/2008	Deutsche Bank, AG				8,762,072	8,762,072			(108,611)	285,719
Credit Default Swap - Rec 0.0000 [PAY 2.3000]	33,798,000	12/20/2013	0.0000 [2.3000]	09/30/2008	Citibank, NA				(3,714,422)	(3,714,422)				386,269
Credit Default Swap - Rec 0.0000 [PAY 2.3500]	25,000,000	12/20/2013	0.0000 [2.3500]	07/22/2008	Deutsche Bank, AG				8,724,366	8,724,366			(112,604)	285,719
Credit Default Swap - Rec 0.0000 [PAY 2.5500]	5,000,000	03/20/2018	0.0000 [2.5500]	01/25/2008	Merrill Lynch International -Gtd				1,581,239	1,581,239			(117,229)	76,950
Credit Default Swap - Rec 0.0000 [PAY 2.5500]	2,500,000	03/20/2018	0.0000 [2.5500]	02/05/2008	Deutsche Bank, AG				790,619	790,619			(54,719)	38,475
Credit Default Swap - Rec 0.0000 [PAY 2.8200]	6,500,000	09/20/2012	0.0000 [2.8200]	09/15/2005	Credit Suisse, International				(253,419)	(253,419)			(139,002)	64,799
Credit Default Swap - Rec 0.0000 [PAY 2.9500]	10,000,000	12/20/2012	0.0000 [2.9500]	12/12/2007	BNP Paribas				3,083,276	3,083,276			(223,708)	102,770
Credit Default Swap - Rec 0.0000 [PAY 3.0300]	10,000,000	12/20/2012	0.0000 [3.0300]	12/11/2007	BNP Paribas				3,075,500	3,075,500			(229,775)	102,770
Credit Default Swap - Rec 0.0000 [PAY 3.0500]	7,000,000	12/20/2012	0.0000 [3.0500]	12/11/2007	BNP Paribas				2,151,489	2,151,489			(196,979)	71,939
Credit Default Swap - Rec 0.0000 [PAY 3.1500]	10,000,000	03/20/2013	0.0000 [3.1500]	01/25/2008	BNP Paribas				3,072,796	3,072,796			(217,000)	105,726
Credit Default Swap - Rec 0.0000 [PAY 3.3000]	500,251	03/20/2018	0.0000 [3.3000]	02/21/2008	Morgan Stanley Capital Services - Gtd				154,510	154,510			(12,702)	7,699
Credit Default Swap - Rec 0.0000 [PAY 3.4000]	10,000,000	12/20/2013	0.0000 [3.4000]	09/10/2008	BNP Paribas				90,270	90,270			(17,944)	114,288
Credit Default Swap - Rec 0.0000 [PAY 3.5600]	10,000,000	12/20/2013	0.0000 [3.5600]	09/10/2008	Goldman Sachs Capital Markets, LP - Gtd				24,376	24,376			(18,789)	114,288
Credit Default Swap - Rec 0.0000 [PAY 4.2100]	22,500,000	09/20/2010	0.0000 [4.2100]	01/08/2008	Deutsche Bank, AG				4,096,424	4,096,424			(697,281)	158,006
Credit Default Swap - Rec 0.0000 [PAY 4.8500]	25,000,000	06/20/2013	0.0000 [4.8500]	03/25/2008	Citibank, NA				7,284,453	7,284,453			(633,194)	271,664
Credit Default Swap - Rec 0.0000 [PAY 5.9000]	5,000,000	12/20/2013	0.0000 [5.9000]	09/17/2008	JP Morgan Chase Bank, N.A.				375,814	375,814			(9,833)	57,144
Credit Default Swap - Rec 0.0000 [PAY 6.2500]	20,000,000	12/20/2013	0.0000 [6.2500]	09/16/2008	Deutsche Bank, AG				1,260,534	1,260,534			(45,139)	228,575
Credit Default Swap - Rec 0.0000 [PAY 7.7500]	5,000,000	12/20/2013	0.0000 [7.7500]	09/29/2008	JP Morgan Chase Bank, N.A.				232,898	232,898				57,144
Currency swap - Rec fixed CAD [Pay floating USD]	269,784,173	02/10/2009	4.3500% [USD LIBOR 3M-0.1190%]	05/17/2006	Merrill Lynch Capital Services - Gtd				13,329,517	13,329,517				814,265
Currency swap - Rec fixed CAD [Pay floating USD]	269,784,173	05/30/2013	4.8500% [USD LIBOR 3M+0.1620%]	05/17/2006	Merrill Lynch Capital Services - Gtd				12,382,870	22,187,364				2,913,717
Currency swap - Rec fixed CAD [Pay floating USD]	289,790,459	11/08/2013	4.4500% [USD LIBOR 3M+0.1120%]	10/31/2006	Merrill Lynch Capital Services - Gtd				15,890,504	21,357,889				3,275,270
Currency swap - Rec fixed CAD [Pay floating USD]	87,382,034	02/10/2009	4.3500% [USD LIBOR 3M+0.0300%]	02/02/2006	Merrill Lynch Capital Services - Gtd				6,673,647	6,937,121				263,737
Currency swap - Rec fixed CHF [Pay fixed USD]	11,637	09/14/2011	1.0000% [1.0000%]	11/01/2005	UBS, AG				7,601	7,601				100
Currency swap - Rec fixed CHF [Pay fixed USD]	11,637	09/14/2011	1.0000% [1.0000%]	11/01/2005	Credit Suisse, International				7,601	7,601				100
Currency swap - Rec fixed CHF [Pay fixed USD]	15,574	09/14/2011	100.0000% [100.0000%]	08/10/2005	UBS, AG				1,574	1,574				134
Currency swap - Rec fixed CHF [Pay fixed USD]	15,574	09/14/2011	100.0000% [100.0000%]	08/10/2005	Credit Suisse, International				1,574	1,574				134
Currency swap - Rec fixed CHF [Pay fixed USD]	16,529	06/27/2016	100.0000% [100.0000%]	05/23/2006	UBS, AG				16,889	16,889				230
Currency swap - Rec fixed CHF [Pay fixed USD]	21,682	02/25/2011	100.0000% [100.0000%]	01/26/2006	UBS, AG				6,312	6,312				168
Currency swap - Rec fixed CHF [Pay floating USD]	101,791,531	07/30/2009	2.5100% [USD LIBOR 3M+0.2375%]	07/07/2004	Credit Suisse, International	(351,181)	(351,181)		9,340,008	9,598,053				463,721
Currency swap - Rec fixed CHF [Pay floating USD]	101,791,531	07/30/2009	2.5100% [USD LIBOR 3M+0.2375%]	07/07/2004	UBS, AG	(351,181)	(351,181)		9,340,008	9,598,053				463,721
Currency swap - Rec fixed CHF [Pay floating USD]	116,369,279	09/14/2011	2.0000% [USD LIBOR 3M-0.1065%]	11/01/2005	UBS, AG				17,409,986	15,986,649				1,000,398
Currency swap - Rec fixed CHF [Pay floating USD]	116,369,279	09/14/2011	2.0000% [USD LIBOR 3M-0.1065%]	11/01/2005	Credit Suisse, International				17,409,986	15,986,649				1,000,398
Currency swap - Rec fixed CHF [Pay floating USD]	139,431,121	09/14/2011	2.0000% [USD LIBOR 3M+0.1104%]	08/10/2005	UBS, AG				16,644,687	14,147,565				1,198,654
Currency swap - Rec fixed CHF [Pay floating USD]	139,431,121	09/14/2011	2.0000% [USD LIBOR 3M+0.1104%]	08/10/2005	Credit Suisse, International				16,644,687	14,147,565				1,198,654
Currency swap - Rec fixed CHF [Pay floating USD]	165,289,256	06/27/2016	3.1250% [USD LIBOR 3M+0.0925%]	05/23/2006	UBS, AG				13,083,096	12,459,830				2,300,017
Currency swap - Rec fixed CHF [Pay floating USD]	197,628,459	02/25/2011	2.1250% [USD LIBOR 3M-0.0390%]	01/26/2006	UBS, AG				25,336,982	24,400,402				1,532,570
Currency swap - Rec fixed EUR [Pay floating USD]	338,875,000	05/16/2017	4.6250% [USD LIBOR 3M+0.1435%]	05/09/2007	Barclays Bank, PLC				12,288,050	11,231,452				4,977,582
Currency swap - Rec fixed EUR [Pay floating USD]	406,650,000	05/16/2017	4.6250% [USD LIBOR 3M+0.1435%]	05/09/2007	Deutsche Bank, AG				14,745,660	13,477,742				5,973,098

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
Currency swap - Rec fixed EUR [Pay floating USD]	338,875,000	05/16/2017	4.6250% [USD LIBOR 3M+0.1430%]	05/09/2007	UBS, AG				12,288,050	11,243,875				4,977,582
Currency swap - Rec fixed GBP [Pay floating USD]	218,350,000	12/19/2008	5.2500% [USD LIBOR 3M+0.2730%]	12/10/2003	Barclays Bank, PLC	(1,085,200)	(1,085,200)		3,373,251	4,772,209				511,119
Currency swap - Rec fixed GBP [Pay floating USD]	218,350,000	12/19/2008	5.2500% [USD LIBOR 3M+0.2730%]	12/10/2003	Credit Suisse, International	(1,085,200)	(1,085,200)		3,373,251	4,772,209				511,119
Currency swap - Rec fixed GBP [Pay floating USD]	90,025,000	12/19/2008	5.2500% [USD LIBOR 3M+0.1825%]	03/11/2004	Barclays Bank, PLC	1,517,246	1,517,246		615,626	(753,994)				210,733
Currency swap - Rec fixed GBP [Pay floating USD]	90,025,000	12/19/2008	5.2500% [USD LIBOR 3M+0.1825%]	03/11/2004	UBS, AG	1,517,246	1,517,246		615,626	(753,994)				210,733
Currency swap - Rec fixed GBP [Pay floating USD]	228,937,500	06/17/2009	5.8750% [USD LIBOR 3M+0.2650%]	06/09/2004	Barclays Bank, PLC	(1,197,343)	(1,197,343)		(7,326,393)	(5,260,413)				966,111
Currency swap - Rec fixed GBP [Pay floating USD]	228,937,500	06/17/2009	5.8750% [USD LIBOR 3M+0.2650%]	06/09/2004	Credit Suisse, International	(1,197,343)	(1,197,343)		(7,326,393)	(5,260,413)				966,111
Currency swap - Rec fixed GBP [Pay floating USD]	183,150,000	06/17/2009	5.8750% [USD LIBOR 3M+0.2650%]	06/09/2004	Royal Bank of Scotland	(957,875)	(957,875)		(5,861,115)	(4,208,330)				772,889
Currency swap - Rec fixed GBP [Pay floating USD]	148,260,000	01/27/2011	4.6250% [USD LIBOR 3M+0.0150%]	01/20/2006	Barclays Bank, PLC				1,467,278	1,641,118				1,130,580
Currency swap - Rec fixed GBP [Pay floating USD]	146,495,000	01/27/2011	4.6250% [USD LIBOR 3M+0.0170%]	01/20/2006	Deutsche Bank, AG				1,449,811	1,614,971				1,117,121
Currency swap - Rec fixed GBP [Pay floating USD]	146,495,000	01/27/2011	4.6250% [USD LIBOR 3M+0.0170%]	01/20/2006	Royal Bank of Scotland				1,449,811	1,614,971				1,117,121
Currency swap - Rec fixed GBP [Pay floating USD]	190,830,000	01/09/2014	5.2500% [USD LIBOR 3M+0.1056%]	11/02/2006	Royal Bank of Scotland				(12,583,240)	(10,225,638)				2,192,356
Currency swap - Rec fixed GBP [Pay floating USD]	190,830,000	01/09/2014	5.2500% [USD LIBOR 3M+0.1056%]	11/02/2006	Barclays Bank, PLC				(12,583,240)	(10,225,638)				2,192,356
Currency swap - Rec fixed GBP [Pay floating USD]	190,830,000	01/09/2014	5.2500% [USD LIBOR 3M+0.1056%]	11/02/2006	Credit Suisse, International				(12,583,240)	(10,225,638)				2,192,356
Currency swap - Rec fixed JPY [Pay floating USD]	135,208,221	06/29/2034	2.9450% [USD LIBOR 3M+0.2700%]	06/15/2004	Credit Suisse, International				4,943,175	4,943,175				3,431,309
Currency swap - Rec fixed JPY [Pay floating USD]	85,873,766	12/05/2035	2.8000% [USD LIBOR 3M+0.2200%]	11/01/2005	Barclays Bank, PLC				9,516,019	9,516,019				2,239,201
Currency swap - Rec fixed MXN [Pay floating USD]	82,342,177	08/01/2016	8.8700% [USD LIBOR 3M+0.1400%]	07/26/2006	Credit Suisse, International				(430,169)	2,542,710				1,152,871
Currency swap - Rec fixed USD [Pay fixed AUD]	42,998,400	05/13/2011	4.4500% [6.6500%]	04/05/2004	Deutsche Bank, AG				(2,020,544)	(1,545,109)			(1,050,424)	347,758
Currency swap - Rec fixed USD [Pay fixed AUD]	15,000,000	05/15/2019	6.0400% [7.4000%]	03/29/2007	Citibank, NA				334,557	898,287			(221,050)	244,498
Currency swap - Rec fixed USD [Pay fixed AUD]	35,000,000	05/15/2017	5.9400% [7.3800%]	03/29/2007	Citibank, NA				780,633	2,030,627			(536,273)	514,018
Currency swap - Rec fixed USD [Pay fixed CAD]	20,698,130	12/08/2008	6.8950% [6.6600%]	12/06/1998	Toronto Dominion Bank				(9,137,222)	(9,137,222)			(449,785)	44,997
Currency swap - Rec fixed USD [Pay fixed CAD]	12,832,677	08/26/2013	7.0575% [7.0300%]	08/20/1998	Toronto Dominion Bank				(5,620,296)	(6,367,855)			(326,141)	142,131
Currency swap - Rec fixed USD [Pay fixed CAD]	15,484,606	02/11/2014	6.8830% [6.6400%]	01/12/1999	Royal Bank of Canada				(6,469,531)	(7,122,530)			(295,171)	179,412
Currency swap - Rec fixed USD [Pay fixed CAD]	20,570,262	06/01/2014	7.2326% [6.7542%]	04/30/1999	Royal Bank of Canada				(7,370,848)	(7,935,881)			(356,613)	244,934
Currency swap - Rec fixed USD [Pay fixed CAD]	13,291,538	06/01/2009	7.0798% [6.6278%]	04/30/1999	Royal Bank of Canada				(4,772,011)	(4,791,398)			(228,368)	54,337
Currency swap - Rec fixed USD [Pay fixed CAD]	6,250,402	06/01/2009	7.1429% [6.6278%]	03/16/2002	Royal Bank of Canada				(2,210,756)	(2,216,732)			(103,707)	25,552
Currency swap - Rec fixed USD [Pay fixed CAD]	15,178,245	10/01/2010	8.1745% [7.7246%]	11/24/1999	Bank of Nova Scotia				(5,730,993)	(6,053,068)			(331,355)	107,400
Currency swap - Rec fixed USD [Pay fixed CAD]	34,927,287	03/30/2015	8.4624% [7.8100%]	03/16/2000	Royal Bank of Canada				(12,558,754)	(13,593,747)			(645,291)	445,190
Currency swap - Rec fixed USD [Pay fixed CAD]	18,073,039	07/01/2010	8.3780% [7.6762%]	04/19/2000	Bank of Nova Scotia				(7,007,861)	(7,231,744)			(366,329)	119,565
Currency swap - Rec fixed USD [Pay fixed CAD]	13,272,596	07/01/2010	8.8900% [7.8698%]	05/29/2000	Bank of Nova Scotia				(5,406,842)	(5,535,574)			(262,513)	87,807
Currency swap - Rec fixed USD [Pay fixed CAD]	25,482,708	08/01/2010	8.5155% [7.7149%]	07/15/2000	Bank of Nova Scotia				(9,792,003)	(10,116,481)			(493,410)	172,626
Currency swap - Rec fixed USD [Pay fixed CAD]	11,521,390	10/01/2010	7.9146% [7.2981%]	08/23/2000	Royal Bank of Canada				(4,264,839)	(4,433,294)			(216,277)	81,524
Currency swap - Rec fixed USD [Pay fixed CAD]	42,714,611	12/01/2015	7.8650% [7.3854%]	10/26/2000	Toronto Dominion Bank				(19,698,203)	(19,698,203)			(953,687)	571,985
Currency swap - Rec fixed USD [Pay fixed CAD]	28,236,370	01/01/2016	8.0130% [7.4329%]	11/27/2000	Royal Bank of Canada				(11,862,198)	(13,064,014)			(632,213)	380,341
Currency swap - Rec fixed USD [Pay fixed CAD]	12,622,631	06/01/2009	7.3175% [7.5405%]	05/09/2002	Morgan Stanley Capital Services - Gtd				(6,217,570)	(6,217,570)			(408,867)	51,602
Currency swap - Rec fixed USD [Pay fixed CAD]	12,972,517	11/01/2014	6.0775% [6.8612%]	08/06/2002	Morgan Stanley Capital Services - Gtd				(7,475,537)	(7,475,537)			(468,019)	160,073
Currency swap - Rec fixed USD [Pay fixed CAD]	19,956,983	05/01/2013	7.3030% [7.4145%]	01/22/2002	Morgan Stanley Capital Services - Gtd				(11,844,581)	(11,844,581)			(657,584)	213,696
Currency swap - Rec fixed USD [Pay fixed CAD]	60,688,617	01/01/2013	5.4865% [6.5931%]	10/08/2002	Morgan Stanley Capital Services - Gtd				(31,761,393)	(37,771,413)			(2,254,504)	626,118
Currency swap - Rec fixed USD [Pay fixed CAD]	5,058,241	06/01/2012	7.3159% [7.4533%]	03/21/2002	Royal Bank of Canada				(2,822,916)	(2,822,916)			(160,542)	48,459
Currency swap - Rec fixed USD [Pay fixed CAD]	5,047,360	05/03/2012	7.3117% [7.4533%]	03/21/2002	Royal Bank of Canada				(2,812,945)	(2,812,945)			(161,514)	47,829
Currency swap - Rec fixed USD [Pay fixed CAD]	22,890,778	02/14/2013	5.5380% [6.7300%]	02/12/2003	Toronto Dominion Bank				(10,028,710)	(11,317,660)			(720,795)	239,482
Currency swap - Rec fixed USD [Pay fixed CAD]	23,478,929	01/01/2014	5.1800% [6.2400%]	06/03/2003	National Australia Bank Limited				(7,297,620)	(9,209,032)			(574,854)	269,178
Currency swap - Rec fixed USD [Pay fixed CAD]	78,391,523	09/01/2013	4.5465% [5.6000%]	06/13/2003	Morgan Stanley Capital Services - Gtd				(22,420,888)	(27,683,922)			(1,708,607)	869,694
Currency swap - Rec fixed USD [Pay fixed CAD]	33,892,349	01/01/2013	4.9781% [5.5749%]	10/29/2004	Royal Bank of Canada				(6,494,039)	(6,494,039)			(434,594)	349,664
Currency swap - Rec fixed USD [Pay fixed CAD]	82,140,785	02/18/2014	5.6000% [6.0820%]	02/10/2004	Toronto Dominion Bank				(24,829,725)	(24,829,725)			(1,206,431)	953,421
Currency swap - Rec fixed USD [Pay fixed CAD]	82,101,936	04/01/2011	4.9780% [5.4700%]	02/12/2004	Morgan Stanley Capital Services - Gtd				(20,474,997)	(22,340,882)			(1,295,563)	649,251

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
Currency swap - Rec fixed USD [Pay fixed CAD]	17,454,541	06/15/2014	5.7875% [5.9900%]	04/30/2004	Goldman Sachs Capital Markets, LP - Gtd				(5,118,817)	(5,899,358)			(278,168)	208,536
Currency swap - Rec fixed USD [Pay fixed CAD]	18,953,058	06/01/2009	5.1935% [5.2522%]	05/12/2004	Morgan Stanley Capital Services - Gtd				(5,809,108)	(5,830,019)			(275,439)	77,481
Currency swap - Rec fixed USD [Pay fixed CAD]	18,235,026	07/01/2014	5.4800% [5.7100%]	05/27/2004	Royal Bank of Canada				(5,104,158)	(4,408,760)			(285,286)	218,695
Currency swap - Rec fixed USD [Pay fixed CAD]	13,024,788	08/01/2014	5.7702% [6.1214%]	06/28/2004	Royal Bank of Canada				(3,529,749)	(4,147,984)			(253,501)	157,357
Currency swap - Rec fixed USD [Pay fixed CAD]	5,559,769	01/01/2014	5.5708% [5.9751%]	08/05/2004	Royal Bank of Canada				(1,375,342)	(1,627,328)			(90,534)	63,741
Currency swap - Rec fixed USD [Pay fixed CAD]	19,518,699	11/01/2009	4.4093% [5.0369%]	10/12/2004	Royal Bank of Canada				(3,729,356)	(3,801,595)			(266,868)	101,782
Currency swap - Rec fixed USD [Pay fixed CAD]	8,010,865	01/01/2011	6.3530% [5.5944%]	11/08/2005	Bank of Montreal				(813,964)	(813,964)			(6,528)	60,145
Currency swap - Rec fixed USD [Pay fixed CAD]	59,706,599	01/01/2014	5.6215% [5.0300%]	11/08/2005	Royal Bank of Canada				(5,665,369)	(5,665,369)			(60,800)	684,516
Currency swap - Rec fixed USD [Pay fixed CAD]	14,273,356	01/01/2009	5.3200% [4.7233%]	12/16/2005	Deutsche Bank, AG				(1,245,811)	(1,238,855)			(1,001)	36,024
Currency swap - Rec fixed USD [Pay fixed CAD]	82,610,492	03/31/2012	6.7110% [6.3500%]	03/29/2005	Goldman Sachs Capital Markets, LP - Gtd				(11,445,189)	(11,735,506)				772,902
Currency swap - Rec fixed USD [Pay fixed CAD]	40,673,554	04/12/2012	6.7750% [6.3500%]	04/08/2005	JP Morgan Chase Bank, N.A.				(6,354,286)	(6,472,897)				382,323
Currency swap - Rec fixed USD [Pay fixed CAD]	40,329,085	04/14/2012	6.7950% [6.3500%]	04/12/2005	Deutsche Bank, AG				(6,698,755)	(6,822,362)				379,379
Currency swap - Rec fixed USD [Pay fixed CAD]	81,129,320	06/22/2012	6.8210% [6.3500%]	06/20/2005	HSBC Bank USA, N.A.				(12,926,361)	(13,060,704)				783,304
Currency swap - Rec fixed USD [Pay fixed CAD]	80,476,420	07/07/2012	6.8200% [6.3500%]	07/05/2005	UBS, AG				(13,579,261)	(13,779,708)				781,271
Currency swap - Rec fixed USD [Pay fixed CAD]	9,910,362	10/31/2011	8.4500% [7.7300%]	08/03/2005	JP Morgan Chase Bank, N.A.				(1,424,288)	(1,413,602)			(42,421)	87,033
Currency swap - Rec fixed USD [Pay fixed CAD]	74,292,245	05/01/2021	6.0000% [5.4800%]	04/21/2006	Toronto Dominion Bank				(5,184,805)	(1,407,868)			(50,108)	1,318,126
Currency swap - Rec fixed USD [Pay fixed CAD]	107,551,781	06/30/2013	8.4980% [7.5900%]	05/04/2006	Toronto Dominion Bank				(1,670,719)	(1,670,719)			278,014	1,172,103
Currency swap - Rec fixed USD [Pay fixed CAD]	21,802,016	06/01/2009	6.0211% [5.1641%]	05/09/2006	Royal Bank of Canada				(654,410)	(491,796)			81,349	89,128
Currency swap - Rec fixed USD [Pay fixed CAD]	13,021,243	01/01/2014	6.3770% [5.6800%]	05/19/2006	Bank of Montreal				(491,477)	(120,369)			30,565	149,284
Currency swap - Rec fixed USD [Pay fixed CAD]	23,016,683	04/01/2017	5.9036% [5.3000%]	06/08/2006	Royal Bank of Canada				(1,122,858)	(225,678)			33,541	335,658
Currency swap - Rec fixed USD [Pay fixed CAD]	2,125,161	09/01/2016	5.9050% [5.2326%]	06/08/2006	Royal Bank of Canada				(103,515)	(26,338)			3,294	29,915
Currency swap - Rec fixed USD [Pay fixed CAD]	11,501,000	10/01/2010	6.6620% [5.7409%]	07/13/2006	Royal Bank of Canada				(558,071)	(558,071)			28,206	81,380
Currency swap - Rec fixed USD [Pay fixed CAD]	122,015,499	12/01/2013	5.8000% [5.1200%]	08/23/2006	Bank of Montreal				(4,865,308)	(1,742,634)			301,449	1,387,521
Currency swap - Rec fixed USD [Pay fixed CAD]	12,264,899	10/01/2011	5.7100% [4.8997%]	09/21/2006	Bank of Montreal				(606,347)	(383,280)			34,049	106,266
Currency swap - Rec fixed USD [Pay fixed CAD]	17,965,921	02/01/2017	5.5000% [4.9200%]	12/07/2006	Royal Bank of Canada				(1,398,444)	(727,753)			6,611	259,500
Currency swap - Rec fixed USD [Pay fixed CAD]	30,568,065	02/01/2017	5.5030% [4.9200%]	12/07/2006	Royal Bank of Canada				(2,378,888)	(1,231,638)			11,952	441,526
Currency swap - Rec fixed USD [Pay fixed CAD]	28,552,731	02/01/2017	5.5450% [5.0000%]	12/07/2006	Royal Bank of Canada				(2,250,240)	(1,290,091)			217	412,417
Currency swap - Rec fixed USD [Pay fixed CAD]	69,540,407	03/01/2017	5.5000% [4.8997%]	12/21/2006	Royal Bank of Canada				(5,825,742)	(3,355,025)			(7,275)	1,009,050
Currency swap - Rec fixed USD [Pay fixed CAD]	14,780,915	08/01/2010	5.9300% [5.4100%]	02/06/2006	Bank of Montreal				(1,092,441)	(959,147)			(4,032)	100,130
Currency swap - Rec fixed USD [Pay fixed CAD]	72,956,727	05/01/2017	5.7700% [5.2300%]	04/16/2007	Bank of Montreal				(4,530,843)	(1,889,513)			35,102	1,069,074
Currency swap - Rec fixed USD [Pay fixed CAD]	2,986,560	02/07/2040	5.6800% [5.1876%]	07/22/2008	Deutsche Bank, AG				4,044,803	4,044,803			4,166	83,644
Currency swap - Rec fixed USD [Pay fixed CAD]	11,273,957	04/30/2041	6.3000% [5.9500%]	08/14/2008	Deutsche Bank, AG				815,692	815,692			4,408	321,865
Currency swap - Rec fixed USD [Pay fixed CAD]	59,294,118	10/01/2013	5.5000% [5.3600%]	08/29/2008	Deutsche Bank, AG				212,441	212,441				663,292
Currency swap - Rec fixed USD [Pay fixed CAD]	13,940,650	04/01/2014	6.2850% [6.8100%]	09/15/2008	Deutsche Bank, AG	(3,853,736)	(3,853,736)		(4,255,508)	(4,255,508)			(12,685)	163,530
Currency swap - Rec fixed USD [Pay fixed EUR]	19,323,000	07/30/2009	7.7200% [6.1250%]	07/30/1999	JP Morgan Chase Bank, N.A.				(7,163,352)	(7,163,352)			(354,920)	88,028
Currency swap - Rec fixed USD [Pay fixed EUR]	23,263,977	06/29/2009	8.8300% [6.2500%]	08/25/2000	Goldman Sachs Capital Markets, LP - Gtd				(15,783,284)	(15,783,284)			(548,354)	100,413
Currency swap - Rec fixed USD [Pay fixed EUR]	26,745,914	10/25/2008	7.4000% [9.8287%]	05/12/1997	UBS, AG				(70,009,926)	(70,009,926)			(2,885,334)	34,999
Currency swap - Rec fixed USD [Pay fixed EUR]	8,815,000	07/30/2009	7.2688% [6.5750%]	04/16/2002	JP Morgan Chase Bank, N.A.				(5,259,940)	(5,259,940)			(294,856)	40,158
Currency swap - Rec fixed USD [Pay fixed EUR]	14,700,000	02/07/2012	6.2850% [7.3750%]	07/31/2002	Goldman Sachs Capital Markets, LP - Gtd				(7,252,569)	(7,252,569)			(462,641)	134,651
Currency swap - Rec fixed USD [Pay fixed EUR]	14,550,000	10/30/2011	5.4240% [5.4650%]	10/23/2002	Goldman Sachs Capital Markets, LP - Gtd				(6,519,783)	(6,564,739)			(261,620)	127,721
Currency swap - Rec fixed USD [Pay fixed EUR]	14,550,000	10/30/2012	5.5650% [5.5575%]	10/23/2002	Goldman Sachs Capital Markets, LP - Gtd				(6,519,783)	(6,589,563)			(260,700)	147,037
Currency swap - Rec fixed USD [Pay fixed EUR]	48,500,000	10/30/2022	6.3600% [6.0525%]	10/23/2002	Goldman Sachs Capital Markets, LP - Gtd				(21,732,610)	(22,747,620)			(835,918)	910,277
Currency swap - Rec fixed USD [Pay fixed EUR]	6,718,307	12/19/2012	6.0180% [6.2600%]	12/13/2002	Royal Bank of Canada				(2,574,834)	(2,666,392)			(181,111)	69,022
Currency swap - Rec fixed USD [Pay fixed EUR]	5,772,500	04/26/2012	4.8250% [7.0470%]	05/16/2003	UBS, AG				(1,695,893)	(1,695,893)			(204,054)	54,554
Currency swap - Rec fixed USD [Pay fixed EUR]	17,460,000	04/26/2012	4.8575% [7.0470%]	05/20/2003	UBS, AG				(4,921,771)	(4,921,771)			(602,785)	165,009
Currency swap - Rec fixed USD [Pay fixed EUR]	11,690,000	02/28/2011	4.3700% [7.5000%]	05/22/2003	Morgan Stanley Capital Services - Gtd				(3,207,252)	(3,207,252)			(454,146)	90,808
Currency swap - Rec fixed USD [Pay fixed EUR]	11,760,000	10/05/2010	4.4700% [8.0480%]	06/02/2003	UBS, AG				(3,119,623)	(3,119,623)			(439,314)	83,440
Currency swap - Rec fixed USD [Pay fixed EUR]	23,940,012	06/09/2012	5.9500% [5.3400%]	04/30/2004	Royal Bank of Scotland				(4,153,046)	(3,502,213)			(142,729)	230,034
Currency swap - Rec fixed USD [Pay fixed EUR]	37,134,006	05/31/2012	6.7575% [6.1250%]	07/20/2004	Deutsche Bank, AG				(3,937,825)	(3,937,825)			(266,289)	355,620
Currency swap - Rec fixed USD [Pay fixed EUR]	30,487,500	05/31/2012	6.7850% [6.1250%]	08/23/2004	Barclays Bank, PLC				(3,758,195)	(3,758,195)			(236,933)	291,968
Currency swap - Rec fixed USD [Pay fixed EUR]	27,225,000	01/24/2012	7.3715% [6.3420%]	08/25/2004	Deutsche Bank, AG				(3,383,297)	(3,383,297)			(13,751)	247,950
Currency swap - Rec fixed USD [Pay fixed EUR]	32,350,000	12/15/2014	6.0280% [4.8750%]	05/05/2005	Credit Suisse, International				(358,821)	(358,821)			183,234	403,110
Currency swap - Rec fixed USD [Pay fixed EUR]	21,960,000	06/22/2020	5.5600% [4.5000%]	06/09/2005	Citibank, NA				(1,000,707)	(1,000,707)			(29,225)	376,123
Currency swap - Rec fixed USD [Pay fixed EUR]	7,240,200	12/17/2014	6.2500% [4.7810%]	07/25/2005	JP Morgan Chase Bank, N.A.				(530,784)	(530,784)			38,204	90,259
Currency swap - Rec fixed USD [Pay fixed EUR]	10,860,300	12/17/2014	6.2500% [4.7810%]	07/25/2005	JP Morgan Chase Bank, N.A.				(796,176)	(796,176)			57,307	135,389
Currency swap - Rec fixed USD [Pay fixed EUR]	23,351,000	11/30/2014	6.4400% [4.9500%]	04/18/2006	Credit Suisse, International				(3,337,392)	(2,188,777)			70,934	290,010

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
Currency swap - Rec fixed USD [Pay fixed EUR]	22,909,250	06/23/2010	5.8775% [4.3750%]	04/24/2006	UBS, AG				(3,147,048)	(2,373,472)			62,628	150,608
Currency swap - Rec fixed USD [Pay fixed EUR]	31,107,500	04/10/2012	7.5350% [6.0000%]	04/26/2006	JP Morgan Chase Bank, N.A.				(4,008,805)	(2,276,252)			(21,887)	292,177
Currency swap - Rec fixed USD [Pay fixed EUR]	12,815,000	10/15/2009	8.2900% [6.5000%]	05/18/2006	Barclays Bank, PLC				(984,897)	(984,897)			62,364	65,378
Currency swap - Rec fixed USD [Pay fixed EUR]	25,000,000	11/28/2011	7.3700% [5.7800%]	06/02/2006	JP Morgan Chase Bank, N.A.				(773,635)	(773,635)			121,313	222,263
Currency swap - Rec fixed USD [Pay fixed EUR]	25,000,000	11/28/2013	7.4100% [5.8500%]	06/02/2006	JP Morgan Chase Bank, N.A.				(205,450)	(205,450)			113,580	284,066
Currency swap - Rec fixed USD [Pay fixed EUR]	31,362,500	06/30/2016	7.5200% [5.8750%]	06/26/2006	Bank of America, N.A				(3,753,805)	(450,468)			95,427	436,644
Currency swap - Rec fixed USD [Pay fixed EUR]	10,006,405	08/15/2016	6.0800% [4.6940%]	07/13/2006	Royal Bank of Scotland				(64,447)	(64,447)			43,314	140,442
Currency swap - Rec fixed USD [Pay fixed EUR]	19,995,855	08/15/2018	6.1400% [4.8070%]	07/13/2006	Royal Bank of Scotland				70,208	70,208			75,734	314,251
Currency swap - Rec fixed USD [Pay fixed EUR]	65,000,000	11/01/2013	5.9800% [4.6900%]	10/13/2006	Royal Bank of Scotland				(8,041,914)	(3,599,004)			228,831	733,263
Currency swap - Rec fixed USD [Pay fixed EUR]	10,508,000	03/28/2027	5.9400% [5.0410%]	02/20/2007	Royal Bank of Scotland				(729,218)	363,425			6,750	225,991
Currency swap - Rec fixed USD [Pay fixed EUR]	24,956,500	03/28/2014	5.5000% [4.6200%]	02/20/2007	Royal Bank of Scotland				(1,731,892)	(402,878)			25,151	292,459
Currency swap - Rec fixed USD [Pay fixed EUR]	73,556,000	03/28/2019	5.7000% [4.8170%]	02/20/2007	Royal Bank of Scotland				(5,104,523)	450,450			58,316	1,191,510
Currency swap - Rec fixed USD [Pay fixed EUR]	19,939,531	03/10/2014	5.3800% [4.5000%]	02/28/2007	Bank of America, N.A				(1,294,818)	(231,996)			51,752	232,615
Currency swap - Rec fixed USD [Pay fixed EUR]	16,833,750	06/15/2011	8.8000% [8.0000%]	06/26/2007	Citibank, NA				(239,328)	(239,328)			(10,858)	138,479
Currency swap - Rec fixed USD [Pay fixed EUR]	30,181,800	10/20/2012	6.0200% [6.7000%]	08/22/2008	Merrill Lynch Capital Services - Gtd				(206,091)	(206,091)				303,981
Currency swap - Rec fixed USD [Pay fixed EUR]	8,801,000	07/30/2009	7.2200% [6.5750%]	09/16/2008	JP Morgan Chase Bank, N.A.	(5,305,000)	(5,305,000)		(5,270,324)	(5,270,324)			(11,205)	40,094
Currency swap - Rec fixed USD [Pay fixed EUR]	13,326,355	12/15/2010	9.6200% [7.5000%]	09/16/2008	JP Morgan Chase Bank, N.A.	(7,527,000)	(7,527,000)		(7,532,739)	(7,532,739)			(10,756)	99,015
Currency swap - Rec fixed USD [Pay fixed EUR]	11,640,000	04/26/2012	4.8600% [7.0470%]	09/16/2008	JP Morgan Chase Bank, N.A.	(3,150,723)	(3,150,723)		(3,284,144)	(3,284,144)			(15,968)	110,006
Currency swap - Rec fixed USD [Pay fixed GBP]	15,763,000	05/31/2010	9.2950% [8.1170%]	03/07/2000	UBS, AG				(1,515,043)	(1,515,043)			(43,552)	101,722
Currency swap - Rec fixed USD [Pay fixed GBP]	3,090,335	06/21/2011	5.6658% [6.4998%]	06/21/2002	Barclays Bank, PLC				(579,907)	(579,907)			(88,339)	25,499
Currency swap - Rec fixed USD [Pay fixed GBP]	45,000,000	02/09/2020	5.4900% [5.5500%]	01/20/2005	Royal Bank of Scotland				2,083,425	2,985,749			(24,630)	758,591
Currency swap - Rec fixed USD [Pay fixed GBP]	22,307,498	09/17/2010	6.4440% [5.9600%]	04/13/2006	Barclays Bank, PLC				(400,893)	238,894			20,573	156,327
Currency swap - Rec fixed USD [Pay fixed GBP]	61,449,600	11/23/2016	6.6975% [5.9930%]	04/18/2006	Wachovia Bank, NA				(223,779)	4,589,967			152,263	877,322
Currency swap - Rec fixed USD [Pay fixed GBP]	16,011,000	03/29/2013	7.9750% [7.5000%]	04/21/2006	UBS, AG				881,758	881,758			27,508	169,745
Currency swap - Rec fixed USD [Pay fixed GBP]	68,698,000	01/30/2027	6.0850% [5.5000%]	11/30/2006	Barclays Bank, PLC				6,311,634	11,349,577			338,388	1,471,212
Currency swap - Rec fixed USD [Pay fixed GBP]	10,075,000	11/02/2035	5.2910% [4.6250%]	07/09/2007	Citibank, NA				1,727,801	1,727,801			76,714	262,274
Currency swap - Rec fixed USD [Pay fixed JPY]	24,719,101	04/28/2009	4.8330% [0.7500%]	08/02/2005	Deutsche Bank, AG				(1,183,974)	(1,075,217)			744,271	93,749
Currency swap - Rec fixed USD [Pay fixed JPY]	32,745,562	04/15/2011	5.8200% [1.9900%]	04/12/2006	Bank of America, N.A				(3,742,923)	(3,155,489)			856,556	260,925
Currency swap - Rec fixed USD [Pay fixed JPY]	29,542,097	09/17/2010	5.6366% [1.8100%]	04/12/2006	Deutsche Bank, AG				(3,425,453)	(2,994,031)			757,179	207,026
Currency swap - Rec fixed USD [Pay fixed JPY]	46,423,296	04/28/2009	5.3055% [1.1000%]	04/12/2006	Deutsche Bank, AG				(5,382,855)	(5,165,992)			1,405,046	176,063
Currency swap - Rec fixed USD [Pay fixed JPY]	46,423,296	04/28/2009	5.3055% [1.1000%]	04/12/2006	Deutsche Bank, AG				(5,382,855)	(5,165,992)			1,405,046	176,063
Currency swap - Rec fixed USD [Pay fixed JPY]	16,330,105	11/21/2008	6.8175% [2.4000%]	04/13/2006	Barclays Bank, PLC				(1,935,802)	(1,930,646)			495,720	30,819
Currency swap - Rec fixed USD [Pay fixed JPY]	50,200,000	05/07/2010	4.9525% [1.0190%]	04/13/2006	Barclays Bank, PLC				(5,950,803)	(5,203,135)			1,423,717	317,493
Currency swap - Rec fixed USD [Pay fixed JPY]	56,000,000	01/27/2013	5.3170% [1.7000%]	01/12/2006	Bank of America, N.A				(3,144,347)	(3,144,347)			1,444,673	582,559
Currency swap - Rec fixed USD [Pay floating AUD]	14,998,500	05/05/2017	5.6000% [AUD BKBILL 6M+0.6700%]	03/23/2005	Citibank, NA				69,438	69,438			(426,107)	219,921
Currency swap - Rec fixed USD [Pay floating AUD]	40,000,000	07/28/2015	4.9900% [AUD BKBILL 3M+0.4900%]	05/04/2005	UBS, AG				(138,189)	(138,189)			(1,296,646)	522,586
Currency swap - Rec fixed USD [Pay floating EUR]	25,000,000	09/01/2009	7.3620% [EURIBOR 6M+0.6850%]	09/15/2008	Credit Suisse, International	(8,154,451)	(8,154,451)		(8,386,258)	(8,386,258)			(5,541)	119,931
Currency swap - Rec fixed USD [Pay floating GBP]	63,986,590	10/20/2010	6.1700% [GBP LIBOR 3M+1.2500%]	12/06/2005	Barclays Bank, PLC				(906,175)	(906,175)			(776,401)	458,610
Currency swap - Rec fixed USD [Pay floating NZD]	17,000,000	03/15/2015	5.5700% [NZD BILL 3M+1.1640%]	12/10/2004	Deutsche Bank, AG				1,293,553	1,293,553			(588,856)	215,999
Currency swap - Rec fixed USD [Pay floating NZD]	14,224,000	06/28/2020	5.2300% [NZD BILL 3M+0.8540%]	05/26/2005	Bank of America, N.A				734,775	734,775			(530,691)	243,794
Currency swap - Rec floating CHF [Pay floating USD]	200,080,032	12/08/2009	CHF SWLIBOR 3M + 0.0100%[USD LIBOR 3M+0.0400%]	11/08/2006	UBS, AG				22,885,408	24,958,218				1,090,868
Currency swap - Rec floating EUR [Pay floating USD]	128,805,000	05/26/2021	EUR CMS 10Y - 0.3200%[USD LIBOR 3M+0.1000%]	05/12/2006	Barclays Bank, PLC				8,280,810	8,280,810				2,291,523
Currency swap - Rec floating GBP [Pay floating USD]	224,125,000	09/29/2009	GBP LIBOR 3M + 0.1700%[USD LIBOR 3M+0.1700%]	09/22/2004	Barclays Bank, PLC				(1,316,550)	1,175,347				1,119,089
Currency swap - Rec floating GBP [Pay floating USD]	173,620,000	02/24/2011	GBP LIBOR 3M + 0.1100%[USD LIBOR 3M+0.1200%]	02/17/2006	Bank of America, N.A				4,626,760	7,772,988				1,345,622
Currency swap - Rec floating GBP [Pay floating USD]	92,250,000	08/09/2010	GBP LIBOR 3M + 0.0600%[USD LIBOR 3M+0.0625%]	09/16/2008	JP Morgan Chase Bank, N.A.	(2,267,000)	(2,267,000)		(1,687,885)	(1,687,885)				628,644
Currency swap - Rec floating USD [Pay fixed CAD]	80,041,929	12/01/2015	USD LIBOR 1M+0.5025%[4.8017%]	10/24/2005	Bank of Montreal				(10,519,423)	(10,519,423)			(1,247,921)	1,071,830

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

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Currency swap - Rec floating USD [Pay fixed CAD]	55,232,932	12/01/2020	USD LIBOR 1M+0.5650%[5.3000%]	11/01/2005	Bank of Montreal				(6,776,872)	(6,776,872)			(1,017,021)	963,735
Currency swap - Rec floating USD [Pay fixed CAD]	24,171,473	09/01/2016	USD LIBOR 1M+0.4310%[5.2326%]	06/08/2006	Royal Bank of Canada				(2,119,700)	(2,119,700)			(413,306)	340,252
Currency swap - Rec floating USD [Pay fixed CAD]	12,836,970	04/03/2018	USD LIBOR 3M+0.7410%[5.3230%]	03/24/2006	Bank of Montreal				(1,271,382)	(1,598,277)			(174,076)	197,959
Currency swap - Rec floating USD [Pay fixed EUR]	12,600,000	11/06/2008	USD LIBOR 3M+1.4175%[5.8750%]	10/29/2001	Goldman Sachs Capital Markets, LP - Gtd				(7,065,131)	(7,098,076)			(441,195)	20,058
Currency swap - Rec floating USD [Pay fixed EUR]	31,121,668	02/25/2010	USD LIBOR 3M+3.3800%[6.3750%]	06/12/2003	UBS, AG				(6,162,016)	(5,989,999)			(248,655)	184,478
Currency swap - Rec floating USD [Pay fixed EUR]	29,931,000	03/07/2011	USD LIBOR 3M+3.2850%[7.4000%]	04/01/2003	UBS, AG				(9,310,984)	(9,310,984)			(790,477)	233,427
Currency swap - Rec floating USD [Pay fixed EUR]	21,576,000	03/18/2009	USD LIBOR 3M+0.2100%[4.8750%]	04/15/2003	Credit Suisse, International				(6,517,044)	(6,624,618)			(557,119)	73,407
Currency swap - Rec floating USD [Pay fixed EUR]	10,050,000	05/28/2018	USD LIBOR 3M+1.8250%[5.3750%]	12/15/2004	BNP Paribas				(484,892)	316,906			(80,792)	156,204
Currency swap - Rec floating USD [Pay fixed EUR]	24,440,000	02/28/2011	USD LIBOR 3M+3.8800%[7.5000%]	03/24/2004	UBS, AG				(3,609,753)	(3,609,753)			(336,678)	189,851
Currency swap - Rec floating USD [Pay fixed EUR]	9,555,200	04/15/2009	USD LIBOR 3M+3.3300%[6.8750%]	04/15/2004	Barclays Bank, PLC				(1,679,823)	(1,679,823)			(132,755)	35,099
Currency swap - Rec floating USD [Pay fixed EUR]	2,393,000	04/15/2009	USD LIBOR 3M+3.3800%[6.8750%]	04/29/2004	Barclays Bank, PLC				(415,039)	(415,039)			(32,068)	8,790
Currency swap - Rec floating USD [Pay fixed EUR]	9,571,190	09/26/2011	USD LIBOR 3M+2.9950%[6.5000%]	05/18/2004	UBS, AG				(1,571,566)	(1,571,566)			(103,718)	82,737
Currency swap - Rec floating USD [Pay fixed EUR]	12,540,000	02/25/2014	USD LIBOR 3M+0.9660%[5.0300%]	10/23/2006	UBS, AG				(1,506,522)	(1,340,407)			(136,996)	145,812
Currency swap - Rec floating USD [Pay fixed EUR]	35,173,334	03/09/2014	USD LIBOR 3M+0.3455%[4.5000%]	02/28/2007	Bank of America, N.A				(2,011,628)	(2,011,628)			(319,399)	410,229
Currency swap - Rec floating USD [Pay fixed GBP]	21,417,000	12/12/2011	USD LIBOR 3M+1.3600%[6.6250%]	11/30/2001	JP Morgan Chase Bank, N.A.				(5,369,277)	(5,949,335)			(538,925)	191,559
Currency swap - Rec floating USD [Pay fixed GBP]	40,900,000	02/15/2019	USD LIBOR 3M+1.3300%[8.3750%]	06/06/2003	Royal Bank of Scotland				(12,057,634)	(12,057,634)			(1,496,363)	658,971
Currency swap - Rec floating USD [Pay fixed GBP]	60,000,000	09/17/2010	USD LIBOR 3M+1.4390%[5.9600%]	07/24/2003	Barclays Bank, PLC				(6,414,989)	(6,692,479)			(872,638)	420,469
Currency swap - Rec floating USD [Pay fixed GBP]	58,691,680	04/20/2012	USD LIBOR 3M+1.9150%[6.7500%]	04/12/2006	Barclays Bank, PLC				(1,328,225)	(1,328,225)			(918,094)	553,398
Currency swap - Rec floating USD [Pay fixed GBP]	27,479,200	01/30/2027	USD LIBOR 3M+0.9800%[5.5000%]	11/30/2006	Barclays Bank, PLC				3,118,235	3,118,235			(239,981)	588,485
Currency swap - Rec floating USD [Pay floating AUD]	63,000,000	12/21/2015	USD LIBOR 3M+0.5550%[AUD 3M CU+0.6990%]	12/14/2005	Toronto Dominion Bank				(3,932,847)	(3,932,847)			(2,797,964)	846,840
Currency swap - Rec floating USD [Pay floating AUD]	40,000,000	06/27/2016	USD LIBOR 3M+0.3800%[AUD 3M CU+0.5030%]	05/25/2006	HSBC Bank USA, N.A.				(2,153,827)	(2,153,827)			(1,715,314)	556,604
Currency swap - Rec floating USD [Pay floating AUD]	25,000,000	06/27/2018	USD LIBOR 3M+0.4350%[AUD 3M CU+0.5630%]	05/25/2006	Citibank, NA				(1,477,530)	(1,477,530)			(1,074,890)	390,216
Currency swap - Rec floating USD [Pay floating AUD]	4,203,750	12/29/2012	USD LIBOR 3M-0.0825%[AUD BKBILL 3M]	03/14/2007	Citibank, NA				(60,080)	(60,080)			(162,813)	43,328
Currency swap - Rec floating USD [Pay floating AUD]	30,267,000	12/29/2012	USD LIBOR 6M-0.0825%[AUD BKBILL 6M]	03/14/2007	Citibank, NA				(446,702)	(446,702)			(1,053,462)	311,960
Currency swap - Rec floating USD [Pay floating CAD]	15,272,727	06/22/2009	USD LIBOR 3M+0.7300%[CAD BA 3M+0.9000%]	05/05/2004	Bank of Montreal				(4,531,705)	(4,531,705)			(239,297)	65,067
Currency swap - Rec floating USD [Pay floating CAD]	5,671,969	11/23/2012	USD LIBOR 1M-0.0900%[CAD BA 1M]	12/21/2005	Bank of Montreal				(512,992)	(512,992)			(50,603)	57,778
Currency swap - Rec floating USD [Pay floating CAD]	11,625,000	06/30/2011	USD LIBOR 3M-0.0125%[CAD BA 3M]	06/29/2006	Royal Bank of Canada				(477,179)	(477,179)			(60,967)	96,353
Currency swap - Rec floating USD [Pay floating CAD]	4,080,000	06/30/2011	USD LIBOR 3M-0.0100%[CAD BA 3M]	06/29/2006	Bank of Montreal				(171,844)	(171,844)			(21,459)	33,817
Currency swap - Rec floating USD [Pay floating CAD]	97,075,000	06/01/2010	USD LIBOR 1M+1.1120%[CAD BA 1M+1.1500%]	02/07/2007	Bank of Montreal				(11,169,488)	(11,169,488)			(956,962)	626,960

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

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Currency swap - Rec floating USD [Pay floating CAD]	20,672,463	04/01/2011	USD LIBOR 1M+1.4650%[CAD BA 1M+1.6500%]	03/20/2008	Royal Bank of Canada				765,530	765,530			(81,877)	163,475
Currency swap - Rec floating USD [Pay floating CHF]	358,259	06/30/2012	USD LIBOR 3M[CHF SWLIBOR 3M]	02/07/2006	JP Morgan Chase Bank, N.A.				(61,463)	(61,463)			(316)	3,469
Currency swap - Rec floating USD [Pay floating CHF]	8,807,046	11/28/2014	USD LIBOR 6M+0.0200%[CHF SWLIBOR 6M]	01/24/2007	BNP Paribas				(1,090,065)	(1,090,065)			7,736	109,331
Currency swap - Rec floating USD [Pay floating CHF]	8,807,046	11/28/2014	USD LIBOR 6M+0.0200%[CHF SWLIBOR 6M]	01/24/2007	BNP Paribas				(1,090,065)	(1,090,065)			7,736	109,331
Currency swap - Rec floating USD [Pay floating CHF]	400,320	11/30/2015	USD LIBOR 6M+0.0200%[CHF SWLIBOR 6M]	01/24/2007	BNP Paribas				(49,906)	(49,906)			352	5,360
Currency swap - Rec floating USD [Pay floating CHF]	400,320	11/30/2015	USD LIBOR 6M+0.0200%[CHF SWLIBOR 6M]	01/24/2007	BNP Paribas				(49,906)	(49,906)			352	5,360
Currency swap - Rec floating USD [Pay floating EUR]	2,068,542	09/19/2012	USD LIBOR 3M-0.0225%[EURIBOR 3M]	10/30/2003	Barclays Bank, PLC				(465,331)	(465,331)			(44,026)	20,614
Currency swap - Rec floating USD [Pay floating EUR]	6,774,070	12/23/2012	USD LIBOR 1M-0.0375%[EUR 1 MONTH]	12/15/2004	JP Morgan Chase Bank, N.A.				(441,498)	(441,498)			(104,462)	69,685
Currency swap - Rec floating USD [Pay floating EUR]	6,774,070	12/23/2013	USD LIBOR 1M-0.0375%[EUR 1 MONTH]	12/15/2004	JP Morgan Chase Bank, N.A.				(449,940)	(449,940)			(104,462)	77,480
Currency swap - Rec floating USD [Pay floating EUR]	13,414,000	12/21/2014	USD LIBOR 1M-0.0375%[EUR 1 MONTH]	12/15/2004	JP Morgan Chase Bank, N.A.				(885,244)	(885,244)			(209,286)	167,372
Currency swap - Rec floating USD [Pay floating EUR]	12,022,000	09/30/2013	USD LIBOR 3M-0.0275%[EURIBOR 3M]	10/12/2005	JP Morgan Chase Bank, N.A.				(2,242,531)	(2,242,531)			(249,467)	134,447
Currency swap - Rec floating USD [Pay floating EUR]	12,022,000	09/30/2014	USD LIBOR 3M-0.0275%[EURIBOR 3M]	10/12/2005	JP Morgan Chase Bank, N.A.				(2,234,715)	(2,234,715)			(249,467)	147,272
Currency swap - Rec floating USD [Pay floating EUR]	10,756,800	05/26/2013	USD LIBOR 1M-0.0300%[EUR 1 MONTH]	10/21/2005	Citibank, NA				(2,101,769)	(2,101,769)			(216,961)	116,039
Currency swap - Rec floating USD [Pay floating EUR]	10,756,800	05/26/2014	USD LIBOR 1M-0.0300%[EUR 1 MONTH]	10/21/2005	Citibank, NA				(2,105,233)	(2,105,233)			(216,961)	127,897
Currency swap - Rec floating USD [Pay floating EUR]	5,996,250	09/30/2013	USD LIBOR 1M-0.0290%[EUR 1 MONTH]	11/17/2005	Citibank, NA				(1,328,223)	(1,328,223)			(126,377)	67,058
Currency swap - Rec floating USD [Pay floating EUR]	5,996,250	09/30/2014	USD LIBOR 1M-0.0290%[EUR 1 MONTH]	11/17/2005	Citibank, NA				(1,325,135)	(1,325,135)			(126,377)	73,456
Currency swap - Rec floating USD [Pay floating EUR]	2,340,000	03/31/2015	USD LIBOR 1M-0.0290%[EUR 1 MONTH]	11/17/2005	Citibank, NA				(516,039)	(516,039)			(49,318)	29,832
Currency swap - Rec floating USD [Pay floating EUR]	1,462,500	09/30/2013	USD LIBOR 1M-0.0290%[EUR 1 MONTH]	11/17/2005	Citibank, NA				(323,957)	(323,957)			(30,824)	16,356
Currency swap - Rec floating USD [Pay floating EUR]	1,462,500	09/30/2014	USD LIBOR 1M-0.0290%[EUR 1 MONTH]	11/17/2005	Citibank, NA				(323,213)	(323,213)			(30,824)	17,916
Currency swap - Rec floating USD [Pay floating EUR]	5,126,475	10/06/2013	USD LIBOR 3M-0.0275%[EURIBOR 3M]	11/30/2005	Citibank, NA				(1,074,639)	(1,074,639)			(106,352)	57,426
Currency swap - Rec floating USD [Pay floating EUR]	3,129,643	10/06/2013	USD LIBOR 3M-0.0275%[EURIBOR 3M]	11/30/2005	Citibank, NA				(656,053)	(656,053)			(64,927)	35,058
Currency swap - Rec floating USD [Pay floating EUR]	5,126,475	10/06/2014	USD LIBOR 3M-0.0275%[EURIBOR 3M]	11/30/2005	Citibank, NA				(1,071,123)	(1,071,123)			(106,352)	62,887
Currency swap - Rec floating USD [Pay floating EUR]	3,129,643	10/06/2014	USD LIBOR 3M-0.0275%[EURIBOR 3M]	11/30/2005	Citibank, NA				(653,906)	(653,906)			(64,927)	38,391
Currency swap - Rec floating USD [Pay floating EUR]	9,953,500	11/18/2012	USD LIBOR 3M-0.0260%[EURIBOR 3M]	12/01/2005	JP Morgan Chase Bank, N.A.				(2,160,223)	(2,160,223)			(203,949)	101,225
Currency swap - Rec floating USD [Pay floating EUR]	4,296,128	09/30/2013	USD LIBOR 3M-0.0300%[EURIBOR 3M]	12/08/2005	Citibank, NA				(893,160)	(893,160)			(94,617)	48,045
Currency swap - Rec floating USD [Pay floating EUR]	1,872,170	09/30/2014	USD LIBOR 3M-0.0300%[EURIBOR 3M]	12/08/2005	Citibank, NA				(388,019)	(388,019)			(41,232)	22,935
Currency swap - Rec floating USD [Pay floating EUR]	25,301,250	12/15/2014	USD LIBOR 3M+0.7200%[EURIBOR 3M+0.6600%]	04/25/2005	Deutsche Bank, AG				(2,465,265)	(2,465,265)			(436,481)	315,276
Currency swap - Rec floating USD [Pay floating EUR]	17,884,500	10/07/2014	USD LIBOR 3M-0.0175%[EURIBOR 3M]	07/06/2005	Citibank, NA				(3,488,533)	(3,488,533)			(372,657)	219,439

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Currency swap - Rec floating USD [Pay floating EUR]	7,260,183	12/31/2013	USD LIBOR 3M-0.0320%[EURIBOR 3M]	01/09/2006	JP Morgan Chase Bank, N.A.				(1,320,051)	(1,320,051)			(147,305)	83,214
Currency swap - Rec floating USD [Pay floating EUR]	25,000,000	11/28/2011	USD LIBOR 3M+1.9500%[EURIBOR 3M+1.9000%]	06/02/2006	JP Morgan Chase Bank, N.A.				(2,620,844)	(2,620,844)			(456,665)	222,263
Currency swap - Rec floating USD [Pay floating EUR]	12,650,000	03/31/2012	USD LIBOR 3M-0.0400%[EURIBOR 3M]	06/08/2006	Bank of America, N.A				(1,599,251)	(1,599,251)			(229,427)	118,353
Currency swap - Rec floating USD [Pay floating EUR]	3,469,125	11/15/2012	USD LIBOR 3M-0.0400%[EURIBOR 3M]	06/15/2006	JP Morgan Chase Bank, N.A.				(452,329)	(452,329)			(61,236)	35,245
Currency swap - Rec floating USD [Pay floating EUR]	2,523,000	11/15/2012	USD LIBOR 3M-0.0400%[EURIBOR 3M]	06/15/2006	JP Morgan Chase Bank, N.A.				(328,966)	(328,966)			(44,535)	25,633
Currency swap - Rec floating USD [Pay floating EUR]	2,552,000	01/20/2014	USD LIBOR 3M-0.0400%[EURIBOR 3M]	07/06/2006	HSBC Bank USA, N.A.				(302,396)	(302,396)			(45,946)	29,402
Currency swap - Rec floating USD [Pay floating EUR]	9,555,000	03/17/2015	USD LIBOR 3M-0.0375%[EURIBOR 3M]	07/27/2006	Wachovia Bank, NA				(1,139,504)	(1,139,504)			(174,839)	121,456
Currency swap - Rec floating USD [Pay floating EUR]	9,555,000	03/17/2014	USD LIBOR 3M-0.0375%[EURIBOR 3M]	07/27/2006	Wachovia Bank, NA				(1,147,342)	(1,147,342)			(174,839)	111,665
Currency swap - Rec floating USD [Pay floating EUR]	6,926,131	09/15/2015	USD LIBOR 3M-0.0370%[EURIBOR 3M]	07/27/2006	BNP Paribas				(815,442)	(815,442)			(126,479)	91,373
Currency swap - Rec floating USD [Pay floating EUR]	7,166,644	03/15/2016	USD LIBOR 3M-0.0370%[EURIBOR 3M]	07/27/2006	BNP Paribas				(843,333)	(843,333)			(130,871)	97,873
Currency swap - Rec floating USD [Pay floating EUR]	9,645,000	05/05/2014	USD LIBOR 3M-0.0400%[EURIBOR 3M]	08/07/2006	JP Morgan Chase Bank, N.A.				(1,058,190)	(1,058,190)			(171,835)	114,093
Currency swap - Rec floating USD [Pay floating EUR]	9,645,000	05/06/2015	USD LIBOR 3M-0.0400%[EURIBOR 3M]	08/07/2006	JP Morgan Chase Bank, N.A.				(1,049,785)	(1,049,785)			(171,835)	123,892
Currency swap - Rec floating USD [Pay floating EUR]	27,612,450	06/14/2014	USD LIBOR 3M-0.0390%[EURIBOR 3M]	08/16/2006	BNP Paribas				(3,088,815)	(3,088,815)			(479,234)	329,817
Currency swap - Rec floating USD [Pay floating EUR]	7,954,545	10/29/2012	USD LIBOR 3M-0.0350%[EURIBOR 3M]	09/12/2006	Bank of America, N.A				(947,871)	(947,871)			(163,409)	80,359
Currency swap - Rec floating USD [Pay floating EUR]	9,510,000	09/15/2009	USD LIBOR 3M+3.1640%[EURIBOR 3M+3.1250%]	09/19/2006	Barclays Bank, PLC				(1,180,635)	(1,180,635)			(218,184)	46,563
Currency swap - Rec floating USD [Pay floating EUR]	5,282,105	06/30/2014	USD LIBOR 3M-0.0370%[EURIBOR 3M]	10/11/2006	BNP Paribas				(724,698)	(724,698)			(96,640)	63,334
Currency swap - Rec floating USD [Pay floating EUR]	5,282,105	06/30/2015	USD LIBOR 3M-0.0370%[EURIBOR 3M]	10/11/2006	BNP Paribas				(719,377)	(719,377)			(96,640)	68,620
Currency swap - Rec floating USD [Pay floating EUR]	8,253,289	06/30/2011	USD LIBOR 3M-0.0330%[EURIBOR 3M]	10/11/2006	BNP Paribas				(1,120,487)	(1,120,487)			(150,749)	68,407
Currency swap - Rec floating USD [Pay floating EUR]	3,522,965	09/30/2014	USD LIBOR 3M-0.0300%[EURIBOR 3M]	11/03/2006	Citibank, NA				(428,117)	(428,117)			(62,934)	43,157
Currency swap - Rec floating USD [Pay floating EUR]	3,522,965	09/30/2013	USD LIBOR 3M-0.0300%[EURIBOR 3M]	11/03/2006	Citibank, NA				(430,166)	(430,166)			(62,934)	39,399
Currency swap - Rec floating USD [Pay floating EUR]	1,918,950	03/14/2016	USD LIBOR 3M-0.0350%[EURIBOR 3M]	11/16/2006	Citibank, NA				(220,251)	(220,251)			(34,010)	26,202
Currency swap - Rec floating USD [Pay floating EUR]	3,518,075	09/14/2015	USD LIBOR 3M-0.0350%[EURIBOR 3M]	11/16/2006	Citibank, NA				(403,951)	(403,951)			(62,352)	46,403
Currency swap - Rec floating USD [Pay floating EUR]	1,202,714	09/12/2014	USD LIBOR 3M-0.0350%[EURIBOR 3M]	11/16/2006	Citibank, NA				(139,437)	(139,437)			(21,316)	14,673
Currency swap - Rec floating USD [Pay floating EUR]	2,315,361	09/12/2014	USD LIBOR 3M-0.0350%[EURIBOR 3M]	11/16/2006	Citibank, NA				(268,432)	(268,432)			(41,036)	28,247
Currency swap - Rec floating USD [Pay floating EUR]	7,346,400	01/18/2014	USD LIBOR 3M-0.0350%[EURIBOR 3M]	01/26/2006	Citibank, NA				(1,213,719)	(1,213,719)			(146,439)	84,596
Currency swap - Rec floating USD [Pay floating EUR]	8,308,125	11/03/2014	USD LIBOR 3M-0.0360%[EURIBOR 3M]	12/07/2006	BNP Paribas				(601,080)	(601,080)			(135,648)	102,563
Currency swap - Rec floating USD [Pay floating EUR]	8,308,125	11/03/2015	USD LIBOR 3M-0.0375%[EURIBOR 3M]	12/07/2006	BNP Paribas				(593,575)	(593,575)			(135,743)	110,656
Currency swap - Rec floating USD [Pay floating EUR]	2,638,587	11/03/2016	USD LIBOR 3M-0.0380%[EURIBOR 3M]	12/07/2006	BNP Paribas				(188,520)	(188,520)			(43,121)	37,545
Currency swap - Rec floating USD [Pay floating EUR]	3,673,200	01/18/2015	USD LIBOR 3M-0.0350%[EURIBOR 3M]	01/26/2006	Citibank, NA				(603,945)	(603,945)			(73,220)	46,113
Currency swap - Rec floating USD [Pay floating EUR]	2,417,000	01/18/2015	USD LIBOR 3M-0.0350%[EURIBOR 3M]	01/30/2006	JP Morgan Chase Bank, N.A.				(434,754)	(434,754)			(47,585)	30,343

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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
Currency swap - Rec floating USD [Pay floating EUR]	6,042,500	01/18/2014	USD LIBOR 3M-0.0350%[EURIBOR 3M]	01/30/2006	JP Morgan Chase Bank, N.A.				(1,091,728)	(1,091,728)			(118,962)	69,581
Currency swap - Rec floating USD [Pay floating EUR]	2,661,905	12/31/2012	USD LIBOR 3M-0.0375%[EURIBOR 3M]	02/01/2006	Citibank, NA				(478,912)	(478,912)			(53,779)	27,454
Currency swap - Rec floating USD [Pay floating EUR]	960,895	12/31/2013	USD LIBOR 3M-0.0375%[EURIBOR 3M]	02/01/2006	Citibank, NA				(173,869)	(173,869)			(19,413)	11,013
Currency swap - Rec floating USD [Pay floating EUR]	11,891,000	12/16/2013	USD LIBOR 3M-0.0400%[EURIBOR 3M]	02/17/2006	JP Morgan Chase Bank, N.A.				(2,385,620)	(2,385,620)			(239,534)	135,757
Currency swap - Rec floating USD [Pay floating EUR]	11,891,000	12/16/2014	USD LIBOR 3M-0.0400%[EURIBOR 3M]	02/17/2006	JP Morgan Chase Bank, N.A.				(2,377,095)	(2,377,095)			(239,534)	148,205
Currency swap - Rec floating USD [Pay floating EUR]	4,760,000	12/01/2014	USD LIBOR 3M-0.0440%[EURIBOR 3M]	03/07/2006	JP Morgan Chase Bank, N.A.				(947,018)	(947,018)			(103,948)	59,130
Currency swap - Rec floating USD [Pay floating EUR]	4,760,000	12/01/2013	USD LIBOR 3M-0.0440%[EURIBOR 3M]	03/07/2006	JP Morgan Chase Bank, N.A.				(950,137)	(950,137)			(103,948)	54,129
Currency swap - Rec floating USD [Pay floating EUR]	9,566,220	03/08/2016	USD LIBOR 3M-0.0425%[EURIBOR 3M]	03/13/2006	Bank of America, N.A				(1,855,779)	(1,855,779)			(199,813)	130,475
Currency swap - Rec floating USD [Pay floating EUR]	6,075,000	12/16/2014	USD LIBOR 3M-0.0375%[EURIBOR 3M]	03/16/2006	UBS, AG				(1,050,674)	(1,050,674)			(124,099)	75,717
Currency swap - Rec floating USD [Pay floating EUR]	6,075,000	12/16/2013	USD LIBOR 3M-0.0375%[EURIBOR 3M]	03/16/2006	UBS, AG				(1,055,022)	(1,055,022)			(124,099)	69,357
Currency swap - Rec floating USD [Pay floating EUR]	8,407,700	12/05/2013	USD LIBOR 3M-0.0356%[EURIBOR 3M]	03/27/2006	JP Morgan Chase Bank, N.A.				(1,574,277)	(1,574,277)			(171,834)	95,711
Currency swap - Rec floating USD [Pay floating EUR]	8,407,700	12/05/2014	USD LIBOR 3M-0.0362%[EURIBOR 3M]	03/27/2006	JP Morgan Chase Bank, N.A.				(1,568,495)	(1,568,495)			(171,872)	104,536
Currency swap - Rec floating USD [Pay floating EUR]	10,596,250	03/31/2015	USD LIBOR 3M-0.0450%[EURIBOR 3M]	04/11/2006	Bank of America, N.A				(1,880,620)	(1,880,620)			(213,595)	135,090
Currency swap - Rec floating USD [Pay floating EUR]	10,596,250	03/31/2014	USD LIBOR 3M-0.0450%[EURIBOR 3M]	04/11/2006	Bank of America, N.A				(1,889,582)	(1,889,582)			(213,595)	124,268
Currency swap - Rec floating USD [Pay floating EUR]	9,051,000	06/30/2014	USD LIBOR 3M-0.0400%[EURIBOR 3M]	01/19/2007	BNP Paribas				(938,186)	(938,186)			(160,163)	108,524
Currency swap - Rec floating USD [Pay floating EUR]	5,768,372	09/14/2015	USD LIBOR 1M-0.0350%[EUR 1 MONTH]	01/30/2007	Citibank, NA				(589,614)	(589,614)			(97,444)	76,084
Currency swap - Rec floating USD [Pay floating EUR]	5,768,372	09/12/2014	USD LIBOR 1M-0.0325%[EUR 1 MONTH]	01/30/2007	Citibank, NA				(594,305)	(594,305)			(97,335)	70,373
Currency swap - Rec floating USD [Pay floating EUR]	1,295,700	03/14/2016	USD LIBOR 1M-0.0350%[EUR 1 MONTH]	01/30/2007	Citibank, NA				(132,438)	(132,438)			(21,888)	17,692
Currency swap - Rec floating USD [Pay floating EUR]	3,953,401	10/31/2016	USD LIBOR 1M-0.0350%[EUR 1 MONTH]	02/06/2007	Citibank, NA				(405,820)	(405,820)			(66,546)	56,225
Currency swap - Rec floating USD [Pay floating EUR]	11,826,000	01/31/2015	USD LIBOR 1M-0.0370%[EUR 1 MONTH]	02/15/2007	Citibank, NA				(1,039,926)	(1,039,926)			(191,150)	148,882
Currency swap - Rec floating USD [Pay floating EUR]	11,826,000	01/31/2016	USD LIBOR 1M-0.0400%[EUR 1 MONTH]	02/15/2007	Citibank, NA				(1,034,398)	(1,034,398)			(191,419)	160,195
Currency swap - Rec floating USD [Pay floating EUR]	7,884,000	06/30/2016	USD LIBOR 1M-0.0400%[EUR 1 MONTH]	02/15/2007	Citibank, NA				(689,796)	(689,796)			(127,613)	109,765
Currency swap - Rec floating USD [Pay floating EUR]	11,224,250	11/22/2013	USD LIBOR 1M-0.0300%[EUR 1 MONTH]	03/13/2007	Citibank, NA				(930,474)	(930,474)			(182,236)	127,334
Currency swap - Rec floating USD [Pay floating EUR]	2,641,000	10/10/2014	USD LIBOR 1M-0.0300%[EUR 1 MONTH]	03/13/2007	Citibank, NA				(217,817)	(217,817)			(42,879)	32,427
Currency swap - Rec floating USD [Pay floating EUR]	2,641,000	10/09/2015	USD LIBOR 1M-0.0300%[EUR 1 MONTH]	03/13/2007	Citibank, NA				(215,269)	(215,269)			(42,879)	35,005
Currency swap - Rec floating USD [Pay floating EUR]	6,602,500	12/31/2015	USD LIBOR 3M-0.0300%[EURIBOR 3M]	03/13/2007	Citibank, NA				(525,024)	(525,024)			(98,444)	88,918
Currency swap - Rec floating USD [Pay floating EUR]	5,914,035	10/31/2014	USD LIBOR 3M-0.0300%[EURIBOR 3M]	03/13/2007	Citibank, NA				(476,575)	(476,575)			(88,179)	72,959
Currency swap - Rec floating USD [Pay floating EUR]	688,465	10/31/2014	USD LIBOR 3M-0.0300%[EURIBOR 3M]	03/13/2007	Citibank, NA				(55,479)	(55,479)			(10,265)	8,493
Currency swap - Rec floating USD [Pay floating EUR]	13,057,774	12/31/2015	USD LIBOR 3M-0.0300%[EURIBOR 3M]	03/28/2007	Citibank, NA				(884,244)	(884,244)			(207,534)	175,854
Currency swap - Rec floating USD [Pay floating EUR]	6,952,226	12/31/2015	USD LIBOR 3M-0.0300%[EURIBOR 3M]	03/28/2007	Citibank, NA				(470,790)	(470,790)			(110,495)	93,628
Currency swap - Rec floating USD [Pay floating EUR]	7,354,600	03/06/2015	USD LIBOR 3M-0.0320%[EURIBOR 3M]	04/02/2007	BNP Paribas				(480,450)	(480,450)			(114,291)	93,268

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
Currency swap - Rec floating USD [Pay floating EUR]	6,827,908	03/07/2016	USD LIBOR 3M-0.0340%[EURIBOR 3M]	04/02/2007	BNP Paribas				(442,110)	(442,110)			(106,210)	93,110
Currency swap - Rec floating USD [Pay floating EUR]	526,692	03/07/2016	USD LIBOR 3M-0.0340%[EURIBOR 3M]	04/02/2007	BNP Paribas				(34,104)	(34,104)			(8,193)	7,182
Currency swap - Rec floating USD [Pay floating EUR]	5,348,800	03/06/2017	USD LIBOR 3M-0.0360%[EURIBOR 3M]	04/02/2007	BNP Paribas				(346,077)	(346,077)			(83,283)	77,676
Currency swap - Rec floating USD [Pay floating EUR]	440,318	01/30/2016	USD LIBOR 3M-0.0325%[EURIBOR 3M]	04/09/2007	Citibank, NA				(29,110)	(29,110)			(6,963)	5,963
Currency swap - Rec floating USD [Pay floating EUR]	440,318	01/30/2015	USD LIBOR 3M-0.0325%[EURIBOR 3M]	04/09/2007	Citibank, NA				(29,462)	(29,462)			(6,963)	5,542
Currency swap - Rec floating USD [Pay floating EUR]	13,621,692	02/14/2014	USD LIBOR 3M-0.0300%[EURIBOR 3M]	04/20/2007	Bank of America, N.A				(676,203)	(676,203)			(196,424)	157,948
Currency swap - Rec floating USD [Pay floating EUR]	8,725,922	03/31/2014	USD LIBOR 3M-0.0275%[EURIBOR 3M]	04/25/2007	Citibank, NA				(395,473)	(395,473)			(129,665)	102,333
Currency swap - Rec floating USD [Pay floating EUR]	1,640,688	03/31/2014	USD LIBOR 3M-0.0275%[EURIBOR 3M]	04/25/2007	Citibank, NA				(74,359)	(74,359)			(24,380)	19,241
Currency swap - Rec floating USD [Pay floating EUR]	957,791	03/31/2014	USD LIBOR 3M-0.0275%[EURIBOR 3M]	04/25/2007	Citibank, NA				(43,409)	(43,409)			(14,233)	11,232
Currency swap - Rec floating USD [Pay floating EUR]	950,699	03/31/2014	USD LIBOR 3M-0.0275%[EURIBOR 3M]	04/25/2007	Citibank, NA				(43,087)	(43,087)			(14,127)	11,149
Currency swap - Rec floating USD [Pay floating EUR]	6,807,500	11/22/2013	USD LIBOR 3M-0.0300%[EURIBOR 3M]	05/01/2007	Citibank, NA				(333,550)	(333,550)			(99,042)	77,228
Currency swap - Rec floating USD [Pay floating EUR]	27,234,000	04/15/2009	USD LIBOR 3M-0.0225%[EURIBOR 3M]	05/07/2007	Bank of America, N.A				(1,070,295)	(1,070,295)			(413,262)	100,039
Currency swap - Rec floating USD [Pay floating EUR]	19,234,013	12/31/2014	USD LIBOR 3M-0.0310%[EURIBOR 3M]	05/07/2007	Bank of America, N.A				(896,316)	(896,316)			(287,589)	240,517
Currency swap - Rec floating USD [Pay floating EUR]	42,570,032	12/31/2014	USD LIBOR 3M-0.0300%[EURIBOR 3M]	05/09/2007	Bank of America, N.A				(2,184,310)	(2,184,310)			(644,125)	532,329
Currency swap - Rec floating USD [Pay floating EUR]	9,306,500	06/15/2014	USD LIBOR 3M+3.3240%[EURIBOR 3M+3.2500%]	06/13/2007	Bank of America, N.A				(710,036)	(710,036)			(173,606)	111,188
Currency swap - Rec floating USD [Pay floating EUR]	1,038,290	01/30/2015	USD LIBOR 3M-0.0250%[EURIBOR 3M]	07/03/2007	Bank of America, N.A				(48,519)	(48,519)			(15,974)	13,069
Currency swap - Rec floating USD [Pay floating EUR]	1,038,290	01/30/2016	USD LIBOR 3M-0.0250%[EURIBOR 3M]	07/03/2007	Bank of America, N.A				(47,654)	(47,654)			(15,974)	14,062
Currency swap - Rec floating USD [Pay floating EUR]	2,070,000	10/09/2015	USD LIBOR 3M-0.0225%[EURIBOR 3M]	08/08/2007	Citibank, NA				(65,161)	(65,161)			(29,290)	27,437
Currency swap - Rec floating USD [Pay floating EUR]	2,070,000	10/10/2014	USD LIBOR 3M-0.0225%[EURIBOR 3M]	08/08/2007	Citibank, NA				(67,448)	(67,448)			(29,290)	25,416
Currency swap - Rec floating USD [Pay floating EUR]	6,469,526	12/02/2013	USD LIBOR 3M-0.0175%[EURIBOR 3M]	08/20/2007	Bank of America, N.A				(365,701)	(365,701)			(98,243)	73,589
Currency swap - Rec floating USD [Pay floating EUR]	6,487,910	12/01/2014	USD LIBOR 3M-0.0175%[EURIBOR 3M]	08/20/2007	Bank of America, N.A				(361,889)	(361,889)			(98,522)	80,595
Currency swap - Rec floating USD [Pay floating EUR]	6,827,500	10/29/2012	USD LIBOR 3M-0.0200%[EURIBOR 3M]	08/30/2007	Citibank, NA				(291,435)	(291,435)			(103,946)	68,973
Currency swap - Rec floating USD [Pay floating EUR]	6,819,000	06/15/2014	USD LIBOR 3M+3.2925%[EURIBOR 3M+3.2500%]	09/05/2007	Wachovia Bank, NA				(317,729)	(317,729)			(116,884)	81,469
Currency swap - Rec floating USD [Pay floating EUR]	5,389,628	03/15/2016	USD LIBOR 3M-0.0250%[EURIBOR 3M]	09/13/2007	Citibank, NA				(140,530)	(140,530)			(78,108)	73,605
Currency swap - Rec floating USD [Pay floating EUR]	4,262,319	09/15/2015	USD LIBOR 3M-0.0250%[EURIBOR 3M]	09/13/2007	Citibank, NA				(111,410)	(111,410)			(61,771)	56,230
Currency swap - Rec floating USD [Pay floating EUR]	1,946,038	11/03/2015	USD LIBOR 3M-0.0010%[EURIBOR 3M]	10/02/2007	HSBC Bank USA, N.A.				(8,472)	(8,472)			(25,650)	25,919
Currency swap - Rec floating USD [Pay floating EUR]	1,946,038	11/03/2014	USD LIBOR 3M+0.0020%[EURIBOR 3M]	10/02/2007	HSBC Bank USA, N.A.				(10,460)	(10,460)			(25,606)	24,024
Currency swap - Rec floating USD [Pay floating EUR]	7,070,000	10/10/2014	USD LIBOR 3M-0.0115%[EURIBOR 3M]	10/04/2007	HSBC Bank USA, N.A.				(61,409)	(61,409)			(91,284)	86,807
Currency swap - Rec floating USD [Pay floating EUR]	7,070,000	10/09/2015	USD LIBOR 3M-0.0138%[EURIBOR 3M]	10/04/2007	HSBC Bank USA, N.A.				(54,177)	(54,177)			(91,404)	93,710
Currency swap - Rec floating USD [Pay floating EUR]	7,076,000	12/31/2014	USD LIBOR 3M-0.0125%[EURIBOR 3M]	10/05/2007	Bank of America, N.A				(43,129)	(43,129)			(93,904)	88,484

SCHEDULE DB - PART C - SECTION 1

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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
Currency swap - Rec floating USD [Pay floating EUR]	2,846,800	11/03/2015	USD LIBOR 3M-0.0100%[EURIBOR 3M]	10/11/2007	Bank of America, N.A				2,266	2,266			(37,082)	37,917
Currency swap - Rec floating USD [Pay floating EUR]	2,846,800	11/03/2014	USD LIBOR 3M-0.0100%[EURIBOR 3M]	10/11/2007	Bank of America, N.A				(895)	(895)			(37,082)	35,144
Currency swap - Rec floating USD [Pay floating EUR]	1,289,491	10/03/2016	USD LIBOR 3M-0.0100%[EURIBOR 3M]	10/22/2007	Wachovia Bank, NA				(7,246)	(7,246)			(16,514)	18,252
Currency swap - Rec floating USD [Pay floating EUR]	3,638,000	10/10/2014	USD LIBOR 3M-0.0100%[EURIBOR 3M]	11/06/2007	Wachovia Bank, NA				72,262	72,262			(42,931)	44,668
Currency swap - Rec floating USD [Pay floating EUR]	3,638,000	10/09/2015	USD LIBOR 3M[EURIBOR 3M]	11/06/2007	Wachovia Bank, NA				78,653	78,653			(42,655)	48,220
Currency swap - Rec floating USD [Pay floating EUR]	4,034,250	10/10/2014	USD LIBOR 3M-0.0050%[EURIBOR 3M]	11/09/2007	Citibank, NA				112,930	112,930			(46,230)	49,533
Currency swap - Rec floating USD [Pay floating EUR]	4,034,250	10/09/2015	USD LIBOR 3M-0.0050%[EURIBOR 3M]	11/09/2007	Citibank, NA				117,637	117,637			(46,230)	53,472
Currency swap - Rec floating USD [Pay floating EUR]	10,991,250	10/04/2015	USD LIBOR 3M+0.0100%[EURIBOR 3M]	12/07/2007	Citibank, NA				319,404	319,404			(130,502)	145,543
Currency swap - Rec floating USD [Pay floating EUR]	10,991,250	04/04/2016	USD LIBOR 3M+0.0100%[EURIBOR 3M]	12/07/2007	Citibank, NA				320,760	320,760			(130,502)	150,655
Currency swap - Rec floating USD [Pay floating EUR]	106,311,521	04/18/2012	USD LIBOR 3M+0.6400%[EURIBOR 3M+0.5981%]	12/19/2007	Calyon New York				1,317,718	1,317,718			(1,373,024)	1,001,628
Currency swap - Rec floating USD [Pay floating EUR]	2,941,000	12/02/2013	USD LIBOR 3M+0.0037%[EURIBOR 3M]	01/25/2008	Citibank, NA				94,280	94,280			(38,876)	33,453
Currency swap - Rec floating USD [Pay floating EUR]	2,941,000	12/01/2014	USD LIBOR 3M+0.0037%[EURIBOR 3M]	01/25/2008	Citibank, NA				96,757	96,757			(38,876)	36,534
Currency swap - Rec floating USD [Pay floating EUR]	2,680,702	12/31/2013	USD LIBOR 3M+0.0150%[EURIBOR 3M]	03/05/2008	Citibank, NA				180,890	180,890			(29,512)	30,725
Currency swap - Rec floating USD [Pay floating EUR]	375,298	12/31/2013	USD LIBOR 3M+0.0150%[EURIBOR 3M]	03/05/2008	Citibank, NA				25,325	25,325			(4,132)	4,302
Currency swap - Rec floating USD [Pay floating EUR]	3,361,219	12/31/2013	USD LIBOR 3M+0.0150%[EURIBOR 3M]	03/05/2008	Citibank, NA				226,811	226,811			(37,004)	38,525
Currency swap - Rec floating USD [Pay floating EUR]	15,213,249	11/19/2017	USD LIBOR 3M+0.0585%[EURIBOR 3M]	03/28/2008	Citibank, NA				1,593,952	1,593,952			(135,813)	229,998
Currency swap - Rec floating USD [Pay floating EUR]	16,082,138	09/13/2016	USD LIBOR 3M+0.0350%[EURIBOR 3M]	04/07/2008	Citibank, NA				1,562,610	1,562,610			(143,882)	226,851
Currency swap - Rec floating USD [Pay floating EUR]	7,872,500	05/15/2013	USD LIBOR 3M+0.0925%[EURIBOR 3M]	05/21/2008	JP Morgan Chase Bank, N.A.				777,138	777,138			(48,269)	84,649
Currency swap - Rec floating USD [Pay floating EUR]	7,872,500	05/15/2013	USD LIBOR 3M+0.0925%[EURIBOR 3M]	05/21/2008	JP Morgan Chase Bank, N.A.				777,138	777,138			(48,269)	84,649
Currency swap - Rec floating USD [Pay floating EUR]	9,511,800	10/29/2012	USD LIBOR 3M+0.1350%[EURIBOR 3M]	07/18/2008	Citibank, NA				1,017,087	1,017,087			(28,217)	96,090
Currency swap - Rec floating USD [Pay floating EUR]	20,350,840	08/01/2017	USD LIBOR 3M+0.0600%[EURIBOR 3M]	08/06/2008	Citibank, NA				1,680,354	1,680,354			(49,931)	302,556
Currency swap - Rec floating USD [Pay floating EUR]	4,688,106	08/01/2016	USD LIBOR 3M+0.0750%[EURIBOR 3M]	08/06/2008	Citibank, NA				387,485	387,485			(11,399)	65,638
Currency swap - Rec floating USD [Pay floating EUR]	13,101,583	08/01/2016	USD LIBOR 3M+0.0750%[EURIBOR 3M]	08/06/2008	Citibank, NA				1,082,883	1,082,883			(31,855)	183,435
Currency swap - Rec floating USD [Pay floating EUR]	4,428,000	10/21/2010	USD LIBOR 3M+0.1700%[EURIBOR 3M]	08/20/2008	JP Morgan Chase Bank, N.A. - London				176,052	176,052			(7,167)	31,758
Currency swap - Rec floating USD [Pay floating GBP]	3,000,770	10/30/2008	USD LIBOR 3M+0.8000%[GBP LIBOR 3M+0.8500%]	07/12/1999	Barclays Bank, PLC				(442,326)	(442,326)			(93,984)	4,301
Currency swap - Rec floating USD [Pay floating GBP]	2,072,222	07/25/2009	USD LIBOR 3M+0.9600%[GBP LIBOR 3M+1.0000%]	11/01/2002	Morgan Stanley Capital Services - Gtd				(314,510)	(314,510)			(64,583)	9,362
Currency swap - Rec floating USD [Pay floating GBP]	9,002,200	04/15/2012	USD LIBOR 3M+0.9300%[GBP LIBOR 3M+0.9500%]	10/11/2005	Barclays Bank, PLC				(346,087)	(346,087)			(207,388)	84,717
Currency swap - Rec floating USD [Pay floating GBP]	42,850,000	07/15/2013	USD LIBOR 3M+1.1825%[GBP LIBOR 3M+1.2000%]	11/22/2005	Barclays Bank, PLC				(2,582,014)	(2,582,014)			(1,042,256)	468,996
Currency swap - Rec floating USD [Pay floating GBP]	18,648,503	10/07/2014	USD LIBOR 3M-0.0050%[GBP LIBOR 3M]	12/13/2005	Citibank, NA				(523,243)	(523,243)			(408,550)	228,813

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

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Currency swap - Rec floating USD [Pay floating GBP]	17,750,018	10/07/2013	USD LIBOR 3M-0.0050%[GBP LIBOR 3M]	12/13/2005	Citibank, NA				(480,793)	(480,793)			(388,866)	198,886
Currency swap - Rec floating USD [Pay floating GBP]	2,230,952	04/07/2015	USD LIBOR 3M-0.0050%[GBP LIBOR 3M]	12/13/2005	Citibank, NA				(63,120)	(63,120)			(47,874)	28,484
Currency swap - Rec floating USD [Pay floating GBP]	18,407,550	11/16/2015	USD LIBOR 3M-0.0150%[GBP LIBOR 3M]	12/21/2005	JP Morgan Chase Bank, N.A.				(694,031)	(694,031)			(403,741)	245,786
Currency swap - Rec floating USD [Pay floating GBP]	36,750,000	04/15/2012	USD LIBOR 3M+0.9100%[GBP LIBOR 3M+0.9500%]	06/08/2005	Barclays Bank, PLC				475,832	475,832			(752,464)	345,844
Currency swap - Rec floating USD [Pay floating GBP]	10,826,502	12/31/2013	USD LIBOR 3M-0.0110%[GBP LIBOR 3M]	01/09/2006	JP Morgan Chase Bank, N.A.				(333,785)	(333,785)			(254,226)	124,090
Currency swap - Rec floating USD [Pay floating GBP]	3,676,000	01/20/2014	USD LIBOR 3M-0.0063%[GBP LIBOR 3M]	07/06/2006	HSBC Bank USA, N.A.				41,307	41,307			(74,777)	42,352
Currency swap - Rec floating USD [Pay floating GBP]	72,412,588	04/20/2011	USD LIBOR 3M+2.6630%[GBP LIBOR 3M+2.7000%]	08/03/2006	Barclays Bank, PLC				3,209,214	3,209,214			(1,379,042)	578,556
Currency swap - Rec floating USD [Pay floating GBP]	6,111,753	03/03/2011	USD LIBOR 3M-0.0130%[GBP LIBOR 3M]	08/25/2006	Bank of America, N.A				235,398	235,398			(128,833)	47,557
Currency swap - Rec floating USD [Pay floating GBP]	2,847,750	12/31/2013	USD LIBOR 3M-0.0125%[GBP LIBOR 3M]	09/21/2006	Bank of America, N.A				121,518	121,518			(55,488)	32,640
Currency swap - Rec floating USD [Pay floating GBP]	16,997,683	09/03/2012	USD LIBOR 3M-0.0125%[GBP LIBOR 3M]	09/27/2006	Bank of America, N.A				638,925	638,925			(338,220)	168,457
Currency swap - Rec floating USD [Pay floating GBP]	19,867,595	09/03/2012	USD LIBOR 3M-0.0125%[GBP LIBOR 3M]	09/27/2006	Bank of America, N.A				746,802	746,802			(394,953)	196,899
Currency swap - Rec floating USD [Pay floating GBP]	13,107,500	11/30/2011	USD LIBOR 6M-0.0180%[GBP LIBOR 6M]	10/19/2006	Barclays Bank, PLC				389,473	389,473			(217,301)	116,633
Currency swap - Rec floating USD [Pay floating GBP]	46,812,500	11/30/2011	USD LIBOR 6M-0.0180%[GBP LIBOR 6M]	10/19/2006	Barclays Bank, PLC				1,390,974	1,390,974			(776,075)	416,547
Currency swap - Rec floating USD [Pay floating GBP]	50,670,953	07/20/2011	USD LIBOR 3M+1.9275%[GBP LIBOR 3M+2.0000%]	10/27/2006	JP Morgan Chase Bank, N.A.				2,368,554	2,368,554			(963,530)	424,151
Currency swap - Rec floating USD [Pay floating GBP]	1,901,800	10/31/2013	USD LIBOR 6M-0.0200%[GBP LIBOR 6M]	10/30/2006	Bank of America, N.A				83,830	83,830			(29,178)	21,448
Currency swap - Rec floating USD [Pay floating GBP]	1,901,800	10/31/2014	USD LIBOR 6M-0.0200%[GBP LIBOR 6M]	10/30/2006	Bank of America, N.A				81,951	81,951			(29,178)	23,462
Currency swap - Rec floating USD [Pay floating GBP]	8,121,336	11/03/2016	USD LIBOR 3M-0.0100%[GBP LIBOR 3M]	12/07/2006	BNP Paribas				593,397	593,397			(145,757)	115,559
Currency swap - Rec floating USD [Pay floating GBP]	2,377,522	12/31/2013	USD LIBOR 3M[GBP LIBOR 3M]	02/07/2006	JP Morgan Chase Bank, N.A.				(101,198)	(101,198)			(57,026)	27,250
Currency swap - Rec floating USD [Pay floating GBP]	6,071,450	12/31/2013	USD LIBOR 3M-0.0150%[GBP LIBOR 3M]	03/08/2006	Bank of America, N.A				(290,963)	(290,963)			(140,313)	69,589
Currency swap - Rec floating USD [Pay floating GBP]	6,071,450	12/31/2014	USD LIBOR 3M-0.0125%[GBP LIBOR 3M]	03/08/2006	Bank of America, N.A				(295,601)	(295,601)			(140,198)	75,922
Currency swap - Rec floating USD [Pay floating GBP]	37,312,200	07/17/2015	USD LIBOR 3M+1.6760%[GBP LIBOR 3M+1.7500%]	03/26/2007	Barclays Bank, PLC				3,096,495	3,096,495			(662,883)	486,394
Currency swap - Rec floating USD [Pay floating GBP]	2,651,728	02/14/2014	USD LIBOR 3M-0.0175%[GBP LIBOR 3M]	04/20/2007	Bank of America, N.A				243,502	243,502			(42,041)	30,748
Currency swap - Rec floating USD [Pay floating GBP]	1,773,140	03/03/2011	USD LIBOR 3M-0.0200%[GBP LIBOR 3M]	05/03/2007	Bank of America, N.A				153,140	153,140			(31,948)	13,797
Currency swap - Rec floating USD [Pay floating GBP]	901,597	03/03/2011	USD LIBOR 3M-0.0200%[GBP LIBOR 3M]	05/03/2007	Bank of America, N.A				77,868	77,868			(16,245)	7,016
Currency swap - Rec floating USD [Pay floating GBP]	3,968,400	12/31/2013	USD LIBOR 3M-0.0150%[GBP LIBOR 3M]	05/15/2007	Wachovia Bank, NA				332,412	332,412			(66,243)	45,484
Currency swap - Rec floating USD [Pay floating GBP]	46,238,850	12/07/2011	USD LIBOR 3M+2.0910%[GBP LIBOR 3M+2.1750%]	05/24/2007	Barclays Bank, PLC				4,236,400	4,236,400			(792,289)	412,687
Currency swap - Rec floating USD [Pay floating GBP]	15,927,600	12/19/2014	USD LIBOR 3M+0.5875%[GBP LIBOR 3M+0.6250%]	08/03/2007	Barclays Bank, PLC				1,799,864	1,799,864			(266,662)	198,647
Currency swap - Rec floating USD [Pay floating GBP]	47,170,200	12/19/2014	USD LIBOR 3M+0.5875%[GBP LIBOR 3M+0.6250%]	08/03/2007	Barclays Bank, PLC				5,330,367	5,330,367			(789,731)	588,301

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Currency swap - Rec floating USD [Pay floating GBP]	18,378,000	12/19/2014	USD LIBOR 3M+0.5875%[GBP LIBOR 3M+0.6250%]	08/03/2007	Barclays Bank, PLC				2,076,766	2,076,766			(307,687)	229,208
Currency swap - Rec floating USD [Pay floating GBP]	14,089,800	12/19/2014	USD LIBOR 3M+0.5875%[GBP LIBOR 3M+0.6250%]	08/03/2007	Barclays Bank, PLC				1,592,188	1,592,188			(235,894)	175,726
Currency swap - Rec floating USD [Pay floating GBP]	2,988,300	12/19/2014	USD LIBOR 3M+0.5940%[GBP LIBOR 3M+0.6250%]	08/22/2007	Bank of America, N.A				270,170	270,170			(53,282)	37,270
Currency swap - Rec floating USD [Pay floating GBP]	10,078,000	04/17/2017	USD LIBOR 3M+0.0200%[GBP LIBOR 3M]	08/30/2007	Bank of America, N.A				994,738	994,738			(170,063)	147,348
Currency swap - Rec floating USD [Pay floating GBP]	3,060,000	12/19/2014	USD LIBOR 3M+0.6100%[GBP LIBOR 3M+0.6250%]	10/04/2007	Barclays Bank, PLC				346,988	346,988			(50,814)	38,164
Currency swap - Rec floating USD [Pay floating GBP]	3,302,612	10/03/2016	USD LIBOR 3M+0.0050%[GBP LIBOR 3M]	10/22/2007	Wachovia Bank, NA				338,534	338,534			(52,740)	46,746
Currency swap - Rec floating USD [Pay floating GBP]	6,152,400	12/31/2013	USD LIBOR 3M[GBP LIBOR 3M]	10/26/2007	Citibank, NA				702,721	702,721			(92,637)	70,517
Currency swap - Rec floating USD [Pay floating GBP]	2,501,400	12/19/2014	USD LIBOR 3M+0.6000%[GBP LIBOR 3M+0.6250%]	11/01/2007	Citibank, NA				331,242	331,242			(39,645)	31,197
Currency swap - Rec floating USD [Pay floating GBP]	4,957,000	08/29/2016	USD LIBOR 3M+0.0125%[GBP LIBOR 3M]	12/20/2007	Bank of America, N.A				412,804	412,804			(85,161)	69,742
Currency swap - Rec floating USD [Pay floating GBP]	9,954,578	03/31/2018	USD LIBOR 3M+0.0925%[GBP LIBOR 3M]	05/30/2008	Citibank, NA				870,460	870,460			(83,005)	153,444
Currency swap - Rec floating USD [Pay floating GBP]	7,851,995	04/15/2018	USD LIBOR 3M+0.1400%[GBP LIBOR 3M]	06/13/2008	Citibank, NA				594,337	594,337			(57,970)	121,295
Currency swap - Rec floating USD [Pay floating NOK]	978,841	06/30/2012	USD LIBOR 3M+0.0350%[NIBOR 3M INDEX]	02/07/2006	JP Morgan Chase Bank, N.A.				(144,931)	(144,931)			(32,459)	9,478
Currency swap - Rec floating USD [Pay floating PLN]	7,054,862	03/10/2014	USD LIBOR 3M[PLN-WIBOR-3M]	08/18/2006	Bank of America, N.A				(1,843,872)	(1,843,872)			(262,161)	82,302
Currency swap - Rec floating USD [Pay floating PLN]	6,102,766	03/09/2015	USD LIBOR 3M[PLN-WIBOR-3M]	08/18/2006	Bank of America, N.A				(1,596,765)	(1,596,765)			(226,781)	77,442
Currency swap - Rec floating USD [Pay floating PLN]	6,860,801	08/24/2015	USD LIBOR 3M+0.0100%[PLN-WIBOR-3M]	10/26/2007	Citibank, NA				(314,959)	(314,959)			(175,050)	90,118
Currency swap - Rec floating USD [Pay floating PLN]	790,722	08/24/2015	USD LIBOR 3M+0.0100%[PLN-WIBOR-3M]	10/26/2007	Citibank, NA				(36,352)	(36,352)			(20,177)	10,386
Currency swap - Rec floating USD [Pay floating SEK]	850,801	06/30/2012	USD LIBOR 3M+0.0050%[STIB3M INDEX]	02/07/2006	JP Morgan Chase Bank, N.A.				(110,045)	(110,045)			(17,319)	8,239
Currency swap - Rec floating USD [Pay floating SEK]	3,416,214	06/26/2014	USD LIBOR 3M-0.0100%[STIB3M INDEX]	05/07/2007	Citibank, NA				79,320	79,320			(49,072)	40,922
Currency swap - Rec floating USD [Pay floating SEK]	3,267,683	06/26/2015	USD LIBOR 3M-0.0100%[STIB3M INDEX]	05/07/2007	Citibank, NA				75,315	75,315			(46,938)	42,416
Currency swap - Rec floating USD [Pay floating SEK]	742,655	12/23/2015	USD LIBOR 3M-0.0100%[STIB3M INDEX]	05/07/2007	Citibank, NA				16,572	16,572			(10,594)	9,986
Currency swap - Rec floating USD [Pay floating SEK]	3,535,742	01/31/2014	USD LIBOR 3M-0.0200%[STIB3M INDEX]	09/27/2007	BNP Paribas				207,657	207,657			(43,115)	40,852
Currency swap - Rec floating USD [Pay floating SEK]	2,690,238	01/31/2014	USD LIBOR 3M[STIB3M INDEX]	09/27/2007	BNP Paribas				160,622	160,622			(32,397)	31,083
Currency swap - Rec floating USD [Pay floating SEK]	2,690,238	01/31/2015	USD LIBOR 3M-0.0050%[STIB3M INDEX]	09/27/2007	BNP Paribas				159,291	159,291			(32,499)	33,869
Currency swap - Rec floating USD [Pay floating SEK]	1,691,007	01/31/2015	USD LIBOR 3M-0.0050%[STIB3M INDEX]	09/27/2007	BNP Paribas				100,126	100,126			(20,428)	21,289

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Currency swap - Rec floating USD [Pay floating SEK]	768,640	07/31/2015	USD LIBOR 3M-0.0075%[STIB3M INDEX]	09/27/2007	BNP Paribas				45,385	45,385			(9,300)	10,048
Currency swap - Rec floating USD [Pay floating SEK]	2,262,869	01/30/2015	USD LIBOR 3M+0.0200%[STIB3M INDEX]	04/04/2008	BNP Paribas				314,146	314,146			(19,998)	28,482
Currency swap - Rec floating USD [Pay floating SEK]	2,390,155	01/31/2014	USD LIBOR 3M+0.0160%[STIB3M INDEX]	04/04/2008	Credit Suisse, International				331,947	331,947			(21,156)	27,616
Inflation swap - Rec floating [Pay fixed]	25,000,000	04/02/2013	USD-INF-ST_END2+1.7500%[4.6000%]	04/03/2008	Morgan Stanley Capital Services - Gtd				(425,926)	(425,926)			123,449	265,367
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	08/01/2023	5.4825% [USD LIBOR 3M]	07/30/2003	Deutsche Bank, AG				9,276,472	9,276,472			1,662,953	1,926,385
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	08/01/2023	5.5900% [USD LIBOR 3M]	07/31/2003	Citibank, NA				10,435,816	10,435,816			1,743,280	1,926,385
Interest rate swaps - Rec fixed [Pay floating]	100,000,132	01/07/2035	5.3000% [USD LIBOR 3M]	01/05/2005	Morgan Stanley Capital Services - Gtd				9,017,957	9,017,957			1,487,733	2,563,579
Interest rate swaps - Rec fixed [Pay floating]	30,000,000	03/15/2019	5.4200% [USD LIBOR 1M+0.2600%]	03/30/2005	Credit Suisse, International				1,751,635	1,751,635			486,043	485,135
Interest rate swaps - Rec fixed [Pay floating]	89,999,869	01/10/2030	5.2010% [USD LIBOR 3M]	01/06/2005	JP Morgan Chase Bank, N.A.				6,184,143	6,184,143			1,267,893	2,076,500
Interest rate swaps - Rec fixed [Pay floating]	50,759,926	01/10/2030	5.1875% [USD LIBOR 3M]	01/06/2005	UBS, AG				3,395,240	3,395,240			674,339	1,171,146
Interest rate swaps - Rec fixed [Pay floating]	60,000,000	08/03/2035	5.0000% [USD LIBOR 3M]	08/01/2005	JP Morgan Chase Bank, N.A.				2,760,302	2,760,302			805,294	1,554,728
Interest rate swaps - Rec fixed [Pay floating]	63,999,986	10/05/2035	5.0900% [USD LIBOR 3M]	10/03/2005	Morgan Stanley Capital Services - Gtd				3,793,569	3,793,569			763,520	1,663,696
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	12/23/2035	5.2530% [USD LIBOR 3M]	12/21/2005	JP Morgan Chase Bank, N.A.				16,859,741	16,859,741			1,517,993	2,609,913
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	12/23/2035	5.2600% [USD LIBOR 3M]	12/21/2005	Deutsche Bank, AG				17,111,797	17,111,797			1,524,505	2,609,913
Interest rate swaps - Rec fixed [Pay floating]	5,750,000	06/01/2010	5.0605% [USD LIBOR 3M-0.0090%]	11/15/2006	JP Morgan Chase Bank, N.A.				224,829	224,829				37,136
Interest rate swaps - Rec fixed [Pay floating]	17,250,000	11/30/2010	5.0605% [USD LIBOR 3M-0.0070%]	11/15/2006	JP Morgan Chase Bank, N.A.				801,640	801,640				126,970
Interest rate swaps - Rec fixed [Pay floating]	35,000,000	03/31/2011	5.6400% [USD LIBOR 3M+0.1370%]	06/08/2006	Morgan Stanley Capital Services - Gtd				2,373,487	2,373,487				276,623
Interest rate swaps - Rec fixed [Pay floating]	16,666,667	06/30/2009	5.4525% [USD LIBOR 3M-0.0320%]	06/26/2006	Wachovia Bank, NA				2,557,996	2,557,996				72,070
Interest rate swaps - Rec fixed [Pay floating]	16,666,667	12/30/2008	4.9194% [USD LIBOR 3M-0.0300%]	06/26/2006	Wachovia Bank, NA				2,320,749	2,320,749				41,610
Interest rate swaps - Rec fixed [Pay floating]	16,666,666	12/30/2009	5.3812% [USD LIBOR 3M-0.0375%]	06/26/2006	Wachovia Bank, NA				2,801,730	2,801,730				93,144
Interest rate swaps - Rec fixed [Pay floating]	500,000,000	07/15/2011	5.5880% [USD LIBOR 3M-0.0425%]	07/13/2006	Morgan Stanley Capital Services - Gtd					26,063,934				4,175,106
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	07/25/2011	5.7500% [USD LIBOR 3M+0.0840%]	07/18/2006	Morgan Stanley Capital Services - Gtd				5,360,389	5,360,389				839,112
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	07/25/2011	5.7500% [USD LIBOR 3M+0.0840%]	07/18/2006	Bank of America, N.A				5,360,389	5,360,389				839,112
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	07/25/2011	5.7500% [USD LIBOR 3M+0.0839%]	07/18/2006	Merrill Lynch Capital Services - Gtd				5,360,660	5,360,660				839,112
Interest rate swaps - Rec fixed [Pay floating]	90,450,000	04/01/2021	5.2900% [USD LIBOR 3M]	11/08/2006	Barclays Bank, PLC					9,170,773			1,306,032	1,599,558
Interest rate swaps - Rec fixed [Pay floating]	96,776,687	10/01/2021	5.2210% [USD LIBOR 3M]	11/10/2006	Credit Suisse, International					8,814,571			1,340,179	1,745,402
Interest rate swaps - Rec fixed [Pay floating]	87,241,774	04/01/2022	5.2330% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					8,233,807			1,216,508	1,603,303
Interest rate swaps - Rec fixed [Pay floating]	84,607,914	10/01/2022	5.3076% [USD LIBOR 3M]	11/07/2006	Deutsche Bank, AG					9,208,812			1,234,490	1,583,489
Interest rate swaps - Rec fixed [Pay floating]	79,020,496	04/01/2023	5.2196% [USD LIBOR 3M]	11/14/2006	Goldman Sachs Capital Markets, LP - Gtd					7,383,748			1,093,080	1,505,003
Interest rate swaps - Rec fixed [Pay floating]	74,588,647	10/01/2023	5.2600% [USD LIBOR 3M]	11/16/2006	Bank of America, N.A					7,610,161			1,056,663	1,444,930
Interest rate swaps - Rec fixed [Pay floating]	72,870,000	04/01/2024	5.3299% [USD LIBOR 3M]	11/08/2006	Barclays Bank, PLC					8,617,596			1,076,814	1,435,018
Interest rate swaps - Rec fixed [Pay floating]	69,768,860	10/01/2024	5.2570% [USD LIBOR 3M]	11/10/2006	Credit Suisse, International					7,352,917			987,405	1,395,974
Interest rate swaps - Rec fixed [Pay floating]	69,907,902	04/01/2025	5.2845% [USD LIBOR 3M]	11/13/2006	Merrill Lynch Capital Services - Gtd					7,909,190			1,005,491	1,420,367
Interest rate swaps - Rec fixed [Pay floating]	65,204,760	10/01/2025	5.3351% [USD LIBOR 3M]	11/07/2006	Deutsche Bank, AG					8,242,826			966,542	1,344,772
Interest rate swaps - Rec fixed [Pay floating]	61,907,518	04/01/2026	5.2690% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					7,025,707			882,072	1,295,345
Interest rate swaps - Rec fixed [Pay floating]	60,736,881	10/01/2026	5.2720% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					7,034,273			866,932	1,288,914
Interest rate swaps - Rec fixed [Pay floating]	60,183,064	04/01/2027	5.2497% [USD LIBOR 3M]	11/14/2006	Goldman Sachs Capital Markets, LP - Gtd					6,754,147			847,791	1,294,717
Interest rate swaps - Rec fixed [Pay floating]	53,692,414	10/01/2027	5.2750% [USD LIBOR 3M]	11/10/2006	Credit Suisse, International					6,433,961			768,052	1,170,621
Interest rate swaps - Rec fixed [Pay floating]	51,029,089	04/01/2028	5.2774% [USD LIBOR 3M]	11/10/2006	Credit Suisse, International					6,202,697			730,977	1,127,127
Interest rate swaps - Rec fixed [Pay floating]	49,735,904	10/01/2028	5.3409% [USD LIBOR 3M]	11/07/2006	Deutsche Bank, AG					6,949,467			739,701	1,112,586
Interest rate swaps - Rec fixed [Pay floating]	47,311,619	04/01/2029	5.3040% [USD LIBOR 3M]	11/13/2006	Merrill Lynch Capital Services - Gtd					6,284,742			688,292	1,071,456
Interest rate swaps - Rec fixed [Pay floating]	43,425,981	10/01/2029	5.3450% [USD LIBOR 3M]	11/09/2006	JP Morgan Chase Bank, N.A.					6,398,885			647,020	995,404
Interest rate swaps - Rec fixed [Pay floating]	42,660,585	04/01/2030	5.2670% [USD LIBOR 3M]	11/16/2006	UBS, AG					5,493,056			606,886	989,392

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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
Interest rate swaps - Rec fixed [Pay floating]	43,795,848	10/01/2030	5.2750% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					5,860,443			626,233	1,027,487
Interest rate swaps - Rec fixed [Pay floating]	40,761,165	04/01/2031	5.2547% [USD LIBOR 3M]	11/14/2006	Goldman Sachs Capital Markets, LP - Gtd					5,332,379			575,937	967,060
Interest rate swaps - Rec fixed [Pay floating]	39,665,210	10/01/2031	5.2730% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					5,506,339			566,499	951,478
Interest rate swaps - Rec fixed [Pay floating]	34,300,000	04/01/2032	5.3590% [USD LIBOR 3M]	11/08/2006	Barclays Bank, PLC					5,768,223			515,332	831,692
Interest rate swaps - Rec fixed [Pay floating]	34,200,000	10/01/2032	5.2720% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					4,922,443			488,156	838,060
Interest rate swaps - Rec fixed [Pay floating]	33,319,977	04/01/2033	5.2945% [USD LIBOR 3M]	11/13/2006	Merrill Lynch Capital Services - Gtd					5,128,600			482,063	824,927
Interest rate swaps - Rec fixed [Pay floating]	31,700,000	10/01/2033	5.2690% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					4,698,221			451,669	792,804
Interest rate swaps - Rec fixed [Pay floating]	30,503,490	04/01/2034	5.2915% [USD LIBOR 3M]	11/13/2006	Merrill Lynch Capital Services - Gtd					4,852,810			440,541	770,444
Interest rate swaps - Rec fixed [Pay floating]	27,600,000	10/01/2034	5.2660% [USD LIBOR 3M]	11/15/2006	Morgan Stanley Capital Services - Gtd					4,254,087			392,551	703,924
Interest rate swaps - Rec fixed [Pay floating]	26,568,609	04/01/2035	5.2498% [USD LIBOR 3M]	11/14/2006	Goldman Sachs Capital Markets, LP - Gtd					4,040,011			374,289	684,081
Interest rate swaps - Rec fixed [Pay floating]	24,615,000	10/01/2035	5.2462% [USD LIBOR 3M]	11/16/2006	JP Morgan Chase Bank, N.A.					3,794,696			345,849	639,744
Interest rate swaps - Rec fixed [Pay floating]	21,899,355	04/01/2036	5.2473% [USD LIBOR 3M]	11/14/2006	Goldman Sachs Capital Markets, LP - Gtd					3,456,817			308,049	574,420
Interest rate swaps - Rec fixed [Pay floating]	21,635,646	10/01/2036	5.3200% [USD LIBOR 3M]	11/09/2006	JP Morgan Chase Bank, N.A.					4,064,919			317,775	572,649
Interest rate swaps - Rec fixed [Pay floating]	18,112,076	10/01/2037	5.2310% [USD LIBOR 3M]	11/16/2006	Citibank, NA					2,929,470			252,152	487,867
Interest rate swaps - Rec fixed [Pay floating]	24,000,000	03/15/2012	5.2500% [USD LIBOR 3M+0.1310%]	01/09/2007	Wachovia Bank, NA				992,426	992,426				223,133
Interest rate swaps - Rec fixed [Pay floating]	22,000,000	03/23/2027	5.3300% [USD LIBOR 3M]	03/21/2007	Bank of America, N.A				2,886,890	2,886,890			323,339	472,970
Interest rate swaps - Rec fixed [Pay floating]	6,131,821	08/15/2011	5.0960% [USD LIBOR 3M+0.1770%]	03/28/2007	Merrill Lynch Capital Services - Gtd				290,516	290,516				51,976
Interest rate swaps - Rec fixed [Pay floating]	700,000,000	04/19/2017	5.1250% [USD LIBOR 3M-0.1415%]	04/12/2007	Morgan Stanley Capital Services - Gtd					43,563,515				10,237,823
Interest rate swaps - Rec fixed [Pay floating]	21,785,129	04/30/2012	4.9956% [USD LIBOR 3M+0.1120%]	04/25/2007	BNP Paribas				1,200,296	1,200,296				206,199
Interest rate swaps - Rec fixed [Pay floating]	40,000,000	06/15/2012	5.1341% [USD LIBOR 3M+0.0940%]	05/01/2007	BNP Paribas				2,252,367	2,252,367				385,206
Interest rate swaps - Rec fixed [Pay floating]	18,000,000	11/30/2011	5.4600% [USD LIBOR 3M+0.1025%]	05/30/2007	JP Morgan Chase Bank, N.A.				2,192,223	2,192,223				160,168
Interest rate swaps - Rec fixed [Pay floating]	57,000,000	06/05/2039	5.7140% [USD LIBOR 3M]	06/01/2007	Bank of America, N.A				17,073,478	17,073,478				1,579,081
Interest rate swaps - Rec fixed [Pay floating]	24,000,000	06/05/2034	5.7300% [USD LIBOR 3M]	06/01/2007	Wachovia Bank, NA				5,778,414	5,778,414				608,293
Interest rate swaps - Rec fixed [Pay floating]	33,000,000	06/05/2044	5.6870% [USD LIBOR 3M]	06/01/2007	Wachovia Bank, NA				12,279,898	12,279,898				985,923
Interest rate swaps - Rec fixed [Pay floating]	22,000,000	06/06/2036	5.7610% [USD LIBOR 3M]	06/01/2007	Bank of America, N.A				4,618,558	4,618,558				578,953
Interest rate swaps - Rec fixed [Pay floating]	13,000,000	06/06/2031	5.7850% [USD LIBOR 3M]	06/01/2007	Bank of America, N.A				2,101,003	2,101,003				309,661
Interest rate swaps - Rec fixed [Pay floating]	51,000,000	06/06/2041	5.7350% [USD LIBOR 3M]	06/01/2007	Goldman Sachs Capital Markets, LP - Gtd				13,709,738	13,709,738				1,458,281
Interest rate swaps - Rec fixed [Pay floating]	30,000,000	06/06/2046	5.7040% [USD LIBOR 3M]	06/01/2007	Goldman Sachs Capital Markets, LP - Gtd				10,135,058	10,135,058				921,089
Interest rate swaps - Rec fixed [Pay floating]	13,000,000	06/06/2051	5.6725% [USD LIBOR 3M]	06/01/2007	Morgan Stanley Capital Services - Gtd				5,137,714	5,137,714				424,792
Interest rate swaps - Rec fixed [Pay floating]	14,000,000	06/05/2049	5.6610% [USD LIBOR 3M]	06/01/2007	Morgan Stanley Capital Services - Gtd				6,275,334	6,275,334				446,613
Interest rate swaps - Rec fixed [Pay floating]	14,000,000	06/05/2029	5.7400% [USD LIBOR 3M]	06/01/2007	HSBC Bank USA, N.A.				2,644,874	2,644,874				318,428
Interest rate swaps - Rec fixed [Pay floating]	20,000,000	06/07/2037	5.7740% [USD LIBOR 3M]	06/05/2007	Credit Suisse, International				4,052,681	4,052,681				535,762
Interest rate swaps - Rec fixed [Pay floating]	12,000,000	06/07/2032	5.8000% [USD LIBOR 3M]	06/05/2007	Credit Suisse, International				1,857,567	1,857,567				292,104
Interest rate swaps - Rec fixed [Pay floating]	48,000,000	06/07/2042	5.7420% [USD LIBOR 3M]	06/05/2007	Credit Suisse, International				12,535,638	12,535,638				1,393,382
Interest rate swaps - Rec fixed [Pay floating]	28,000,000	06/07/2047	5.6950% [USD LIBOR 3M]	06/05/2007	Morgan Stanley Capital Services - Gtd				9,028,360	9,028,360				871,038
Interest rate swaps - Rec fixed [Pay floating]	14,000,000	06/11/2030	5.9140% [USD LIBOR 3M]	06/07/2007	Deutsche Bank, AG				2,862,459	2,862,459				326,155
Interest rate swaps - Rec fixed [Pay floating]	31,000,000	06/11/2045	5.8475% [USD LIBOR 3M]	06/07/2007	Wachovia Bank, NA				13,002,119	13,002,119				939,261
Interest rate swaps - Rec fixed [Pay floating]	14,000,000	06/11/2050	5.8120% [USD LIBOR 3M]	06/07/2007	Wachovia Bank, NA				6,945,229	6,945,229				452,155
Interest rate swaps - Rec fixed [Pay floating]	54,000,000	06/11/2040	5.9570% [USD LIBOR 3M]	06/07/2007	Bank of America, N.A				19,750,935	19,750,935				1,520,601
Interest rate swaps - Rec fixed [Pay floating]	46,000,000	06/12/2037	6.1090% [USD LIBOR 3M]	06/08/2007	Bank of America, N.A				8,203,990	8,203,990				1,232,547
Interest rate swaps - Rec fixed [Pay floating]	36,000,000	06/12/2033	6.1100% [USD LIBOR 3M]	06/08/2007	Bank of America, N.A				7,448,093	7,448,093				894,857
Interest rate swaps - Rec fixed [Pay floating]	25,000,000	06/12/2043	6.0475% [USD LIBOR 3M]	06/08/2007	Bank of America, N.A				8,828,288	8,828,288				736,552
Interest rate swaps - Rec fixed [Pay floating]	31,000,000	06/12/2047	6.0020% [USD LIBOR 3M]	06/08/2007	Goldman Sachs Capital Markets, LP - Gtd				9,359,396	9,359,396				964,535
Interest rate swaps - Rec fixed [Pay floating]	10,000,000	06/15/2011	5.5522% [USD LIBOR 3M+0.0240%]	06/08/2007	JP Morgan Chase Bank, N.A.				725,586	725,586				82,263
Interest rate swaps - Rec fixed [Pay floating]	10,000,000	09/15/2011	5.4752% [USD LIBOR 3M-0.0700%]	06/08/2007	JP Morgan Chase Bank, N.A.				757,966	757,966				86,007
Interest rate swaps - Rec fixed [Pay floating]	10,000,000	02/15/2011	5.4791% [USD LIBOR 3M-0.0400%]	06/08/2007	JP Morgan Chase Bank, N.A.				693,749	693,749				77,105
Interest rate swaps - Rec fixed [Pay floating]	10,000,000	06/15/2011	5.4743% [USD LIBOR 3M-0.0575%]	06/08/2007	JP Morgan Chase Bank, N.A.				725,983	725,983				82,263

SCHEDULE DB - PART C - SECTION 1

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Interest rate swaps - Rec fixed [Pay floating]	10,000,000	02/15/2011	5.4791% [USD LIBOR 3M-0.0400%]	06/08/2007	JP Morgan Chase Bank, N.A.				693,749	693,749				77,105
Interest rate swaps - Rec fixed [Pay floating]	23,000,000	06/14/2038	6.1610% [USD LIBOR 3M]	06/12/2007	Credit Suisse, International				6,758,764	6,758,764				626,969
Interest rate swaps - Rec fixed [Pay floating]	29,000,000	06/14/2042	6.1330% [USD LIBOR 3M]	06/12/2007	Credit Suisse, International				7,364,417	7,364,417				842,075
Interest rate swaps - Rec fixed [Pay floating]	16,000,000	06/14/2048	6.0760% [USD LIBOR 3M]	06/12/2007	Morgan Stanley Capital Services - Gtd				7,516,351	7,516,351				504,263
Interest rate swaps - Rec fixed [Pay floating]	14,000,000	06/14/2053	6.0375% [USD LIBOR 3M]	06/12/2007	Morgan Stanley Capital Services - Gtd				7,522,970	7,522,970				468,186
Interest rate swaps - Rec fixed [Pay floating]	61,000,000	06/30/2011	5.4266% [USD LIBOR 3M+0.0250%]	06/13/2007	JP Morgan Chase Bank, N.A.				3,326,037	3,326,037				505,596
Interest rate swaps - Rec fixed [Pay floating]	12,000,000	08/08/2012	5.7700% [USD LIBOR 3M+0.2890%]	07/20/2007	JP Morgan Chase Bank, N.A.				972,168	972,168				117,844
Interest rate swaps - Rec fixed [Pay floating]	14,079,481	10/01/2010	4.7870% [USD LIBOR 3M+0.2025%]	10/31/2007	BNP Paribas				125,324	125,324				99,625
Interest rate swaps - Rec fixed [Pay floating]	2,500,000	03/31/2013	5.0345% [USD LIBOR 3M+0.2850%]	11/02/2007	Merrill Lynch Capital Services - Gtd				101,276	101,276				26,521
Interest rate swaps - Rec fixed [Pay floating]	5,000,000	09/30/2013	5.3270% [USD LIBOR 3M+0.4975%]	11/02/2007	Merrill Lynch Capital Services - Gtd				218,798	218,798				55,917
Interest rate swaps - Rec fixed [Pay floating]	2,500,000	12/30/2012	5.2400% [USD LIBOR 3M+0.4950%]	11/02/2007	Merrill Lynch Capital Services - Gtd				97,608	97,608				25,776
Interest rate swaps - Rec fixed [Pay floating]	15,000,000	11/16/2011	4.5210% [USD LIBOR 3M+0.2150%]	11/14/2007	UBS, AG				517,484	517,484				132,662
Interest rate swaps - Rec fixed [Pay floating]	250,000,000	12/11/2027	5.2800% [USD LIBOR 3M]	12/07/2007	JP Morgan Chase Bank, N.A.				29,586,036	29,586,036			3,431,055	5,478,398
Interest rate swaps - Rec fixed [Pay floating]	250,000,000	12/11/2027	5.2630% [USD LIBOR 3M]	12/07/2007	Goldman Sachs Capital Markets, LP - Gtd				28,639,307	28,639,307			3,398,620	5,478,398
Interest rate swaps - Rec fixed [Pay floating]	250,000,000	12/11/2027	5.2810% [USD LIBOR 3M]	12/07/2007	Merrill Lynch Capital Services - Gtd				29,641,821	29,641,821			3,432,963	5,478,398
Interest rate swaps - Rec fixed [Pay floating]	250,000,000	12/11/2027	5.2960% [USD LIBOR 3M]	12/07/2007	Morgan Stanley Capital Services - Gtd				30,479,873	30,479,873			3,461,585	5,478,398
Interest rate swaps - Rec fixed [Pay floating]	20,437,500	12/31/2012	5.2803% [USD LIBOR 3M+0.3075%]	12/18/2007	JP Morgan Chase Bank, N.A.				298,965	298,965				210,784
Interest rate swaps - Rec fixed [Pay floating]	4,562,500	12/31/2012	5.2803% [USD LIBOR 3M+0.3075%]	12/18/2007	JP Morgan Chase Bank, N.A.				66,741	66,741				47,056
Interest rate swaps - Rec fixed [Pay floating]	20,437,500	01/04/2013	4.9390% [USD LIBOR 3M+0.2900%]	01/07/2008	UBS, AG				174,104	174,104				211,055
Interest rate swaps - Rec fixed [Pay floating]	4,562,500	01/04/2013	4.9390% [USD LIBOR 3M+0.2900%]	01/07/2008	UBS, AG				38,867	38,867				47,116
Interest rate swaps - Rec fixed [Pay floating]	20,437,500	01/31/2013	4.9878% [USD LIBOR 3M+0.8200%]	01/29/2008	UBS, AG				9,097	9,097				212,877
Interest rate swaps - Rec fixed [Pay floating]	4,562,500	01/31/2013	4.9878% [USD LIBOR 3M+0.8200%]	01/29/2008	UBS, AG				2,031	2,031				47,523
Interest rate swaps - Rec fixed [Pay floating]	20,437,500	02/15/2013	4.9390% [USD LIBOR 3M+0.8050%]	02/13/2008	Merrill Lynch Capital Services - Gtd				(8,665)	(8,665)				213,883
Interest rate swaps - Rec fixed [Pay floating]	4,562,500	02/15/2013	4.9390% [USD LIBOR 3M+0.8050%]	02/13/2008	Merrill Lynch Capital Services - Gtd				(1,934)	(1,934)				47,748
Interest rate swaps - Rec fixed [Pay floating]	30,000,000	02/20/2013	5.0463% [USD LIBOR 3M+0.8300%]	02/15/2008	Merrill Lynch Capital Services - Gtd				45,884	45,884				314,447
Interest rate swaps - Rec fixed [Pay floating]	20,000,000	02/20/2013	5.0463% [USD LIBOR 3M+0.8300%]	02/15/2008	Merrill Lynch Capital Services - Gtd				30,589	30,589				209,631
Interest rate swaps - Rec fixed [Pay floating]	10,000,000	02/20/2013	5.0463% [USD LIBOR 3M+0.8300%]	02/15/2008	Merrill Lynch Capital Services - Gtd				15,295	15,295				104,816
Interest rate swaps - Rec fixed [Pay floating]	25,000,000	02/26/2013	5.2511% [USD LIBOR 3M+0.8400%]	02/25/2008	JP Morgan Chase Bank, N.A.				166,533	166,533				262,529
Interest rate swaps - Rec fixed [Pay floating]	10,000,000	02/26/2013	5.2511% [USD LIBOR 3M+0.8400%]	02/25/2008	JP Morgan Chase Bank, N.A.				66,613	66,613				105,011
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	03/03/2038	4.9875% [USD LIBOR 3M]	02/28/2008	BNP Paribas				4,715,291	4,715,291			1,186,018	2,712,982
Interest rate swaps - Rec fixed [Pay floating]	100,000,000	03/03/2038	5.0000% [USD LIBOR 3M]	02/28/2008	Bank of America, N.A				4,914,757	4,914,757			1,193,206	2,712,982
Interest rate swaps - Rec fixed [Pay floating]	12,000,000	06/07/2052	5.6770% [USD LIBOR 3M]	09/16/2008	Barclays Bank, PLC	6,098,000	6,098,000		4,529,337	4,529,337				396,704
Interest rate swaps - Rec fixed [Pay floating]	23,000,000	06/11/2035	5.9040% [USD LIBOR 3M]	09/16/2008	Barclays Bank, PLC	8,324,000	8,324,000		6,139,774	6,139,774				594,366
Interest rate swaps - Rec fixed [Pay floating]	21,000,000	06/14/2052	6.0600% [USD LIBOR 3M]	09/16/2008	Barclays Bank, PLC	10,208,000	10,208,000		8,207,311	8,207,311				694,385
Interest rate swaps - Rec fixed [Pay floating]	18,000,000	06/14/2057	6.0490% [USD LIBOR 3M]	09/16/2008	Barclays Bank, PLC	10,965,000	10,965,000		8,199,389	8,199,389				628,307
Interest rate swaps - Rec fixed [Pay floating]	18,814,000	04/01/2037	5.3160% [USD LIBOR 3M]	09/16/2008	Barclays Bank, PLC	5,755,000	5,755,000		5,398,716	3,581,548			(105,860)	502,377
Interest rate swaps - Rec floating [Pay fixed]	8,557,555	05/01/2013	USD LIBOR 1M+1.5550%[7.3030%]	01/25/2002	Morgan Stanley Capital Services - Gtd				(598,275)	(598,275)			(176,937)	91,633
Interest rate swaps - Rec floating [Pay fixed]	60,000,000	09/26/2009	USD LIBOR 3M[3.8375%]	09/24/2002	Bank of America, N.A				(342,425)	(342,425)			(178,762)	298,352
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	01/01/2014	USD LIBOR 3M+0.6687%[5.7100%]	09/09/2003	Bank of America, N.A				(645,994)	(645,994)			(176,303)	171,970

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Interest rate swaps - Rec floating [Pay fixed]	5,000,000	09/15/2010	USD LIBOR 3M+0.6550%[4.8500%]	09/10/2003	Citibank, NA					(78,888)			(27,337)	34,990
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	10/01/2008	USD LIBOR 3M+0.2825%[3.8750%]	09/23/2003	Bank of NY					(308)			(14,566)	3,926
Interest rate swaps - Rec floating [Pay fixed]	28,868,783	07/01/2014	USD LIBOR 3M+1.0625%[4.9100%]	09/29/2003	Citibank, NA				(13,381)	(13,381)			(79,234)	346,228
Interest rate swaps - Rec floating [Pay fixed]	2,000,000	12/15/2010	USD LIBOR 3M+3.2100%[7.5000%]	10/24/2003	Bank of Montreal					(35,333)			(11,787)	14,860
Interest rate swaps - Rec floating [Pay fixed]	40,000,000	12/31/2013	USD LIBOR 3M+0.5775%[5.2600%]	11/14/2003	Credit Suisse, International				(1,066,736)	(1,066,736)			(355,073)	458,467
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	10/01/2010	USD LIBOR 3M+4.4610%[8.6220%]	11/17/2003	Credit Suisse, International				(62,543)	(62,543)			(23,774)	35,380
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	12/16/2008	USD LIBOR 3M+0.6650%[4.2900%]	11/18/2003	Merrill Lynch Capital Services - Gtd					(22,457)			(18,125)	34,448
Interest rate swaps - Rec floating [Pay fixed]	12,000,000	12/16/2013	USD LIBOR 3M+0.8100%[5.4300%]	11/18/2003	Credit Suisse, International					(305,978)			(103,525)	137,001
Interest rate swaps - Rec floating [Pay fixed]	19,000,000	12/01/2008	USD LIBOR 3M+0.7950%[4.3750%]	11/19/2003	National Australia Bank Limited					(21,194)			(19,451)	39,154
Interest rate swaps - Rec floating [Pay fixed]	5,500,000	07/27/2009	USD LIBOR 3M+3.3000%[7.2500%]	03/21/2003	Barclays Bank, PLC					(25,492)			(26,809)	24,931
Interest rate swaps - Rec floating [Pay fixed]	13,000,000	04/16/2010	USD LIBOR 3M+1.1000%[5.1000%]	03/21/2003	Barclays Bank, PLC					(124,828)			(59,820)	80,727
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	10/01/2008	USD LIBOR 3M+4.1960%[7.7500%]	04/16/2003	Merrill Lynch Capital Services - Gtd					(109)			(1,491)	1,570
Interest rate swaps - Rec floating [Pay fixed]	4,118,900	05/10/2010	USD LIBOR 1M+1.5950%[5.1150%]	05/01/2003	Bank of America, N.A				(16,776)	(16,776)			(15,021)	26,117
Interest rate swaps - Rec floating [Pay fixed]	2,723,409	06/01/2015	USD LIBOR 3M+2.9200%[6.4360%]	05/13/2003	Citibank, NA					35,479			(264)	35,171
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	07/28/2011	USD LIBOR 3M+0.8450%[5.4400%]	07/07/2004	Merrill Lynch Capital Services - Gtd					(495,897)			(199,334)	168,067
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	07/28/2014	USD LIBOR 3M+0.8600%[5.8600%]	07/07/2004	Goldman Sachs Capital Markets, LP - Gtd					(422,782)			(129,913)	120,700
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	07/15/2009	USD LIBOR 3M+0.6262%[4.8000%]	07/14/2004	Deutsche Bank, AG				(91,460)	(91,460)			(82,347)	66,621
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	08/01/2014	USD LIBOR 3M+0.7370%[5.7500%]	07/15/2004	Goldman Sachs Capital Markets, LP - Gtd				(214,824)	(214,824)			(224,573)	60,407
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	02/10/2009	USD LIBOR 3M+0.5800%[4.1250%]	02/03/2004	Bank of NY					1,568			(11,420)	15,091
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	08/25/2014	USD LIBOR 3M+0.7870%[5.5000%]	08/17/2004	JP Morgan Chase Bank, N.A.					(279,076)			(101,402)	121,492
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	08/31/2011	USD LIBOR 3M+1.2050%[5.5500%]	08/23/2004	JP Morgan Chase Bank, N.A.				(376,292)	(376,292)			(143,329)	170,816
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	07/01/2014	USD LIBOR 3M+1.5100%[6.1250%]	09/10/2004	ABNA AMRO Bank, N.V.					(213,060)			(84,750)	119,931
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	11/15/2014	USD LIBOR 3M+0.5670%[5.0000%]	09/23/2004	JP Morgan Chase Bank, N.A.				(244,533)	(244,533)			(177,837)	247,563
Interest rate swaps - Rec floating [Pay fixed]	27,000,000	10/21/2016	USD LIBOR 3M+0.5930%[5.2540%]	10/14/2004	JP Morgan Chase Bank, N.A.				(510,202)	(510,202)			(235,290)	383,339
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	11/01/2009	USD LIBOR 3M+0.7900%[4.5000%]	10/20/2004	Wachovia Bank, NA					(42,615)			(32,972)	52,146
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	08/01/2009	USD LIBOR 3M+5.0976%[8.8750%]	10/27/2004	Wachovia Bank, NA					(12,413)			(16,611)	22,853
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	03/02/2009	USD LIBOR 3M+0.4600%[3.8750%]	02/24/2004	Bank of Montreal					(1,656)			860	16,186
Interest rate swaps - Rec floating [Pay fixed]	27,500,000	02/15/2012	USD LIBOR 3M+0.6960%[5.0000%]	11/23/2004	JP Morgan Chase Bank, N.A.					(446,054)			(217,623)	252,719
Interest rate swaps - Rec floating [Pay fixed]	7,500,000	07/15/2009	USD LIBOR 3M+4.2100%[8.2000%]	11/23/2004	Wachovia Bank, NA					(31,736)			(27,889)	33,310
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	12/08/2011	USD LIBOR 3M+1.0075%[5.2100%]	12/08/2004	Wachovia Bank, NA					(284,036)			(107,631)	178,579
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	01/15/2010	USD LIBOR 3M+0.6825%[4.6250%]	12/13/2004	Goldman Sachs Capital Markets, LP - Gtd					(77,130)			(30,910)	56,858

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Interest rate swaps - Rec floating [Pay fixed]	5,000,000	04/15/2014	USD LIBOR 3M+1.2375%[5.7900%]	12/14/2004	Merrill Lynch Capital Services - Gtd				(96,951)	(96,951)			699	58,856
Interest rate swaps - Rec floating [Pay fixed]	4,180,000	10/01/2011	USD LIBOR 3M+0.6550%[3.8800%]	03/05/2004	Morgan Stanley Capital Services - Gtd				22,010	22,010			7,592	36,216
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	10/01/2009	USD LIBOR 3M+2.2450%[5.5000%]	03/11/2004	Deutsche Bank, AG				12,541	12,541			17,689	50,068
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	03/15/2014	USD LIBOR 3M+0.7550%[4.8750%]	03/12/2004	UBS, AG					(4,075)			(24,479)	58,403
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	03/01/2009	USD LIBOR 3M+0.4460%[3.5000%]	03/12/2004	UBS, AG					11,970			28,679	32,266
Interest rate swaps - Rec floating [Pay fixed]	7,500,000	04/15/2014	USD LIBOR 3M+0.5000%[4.6500%]	03/15/2004	Credit Suisse, International					(1,488)			(39,948)	88,284
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	12/15/2009	USD LIBOR 3M+4.6070%[7.9500%]	03/16/2004	Bank of Montreal					(6,543)			6,690	27,480
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	03/01/2014	USD LIBOR 3M+0.6900%[4.8000%]	03/18/2004	UBS, AG					2,143			(74,935)	174,593
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	09/30/2009	USD LIBOR 3M+0.7800%[4.0270%]	03/25/2004	Bank of America, N.A					12,555			28,081	75,000
Interest rate swaps - Rec floating [Pay fixed]	5,000,500	12/15/2010	USD LIBOR 3M+4.1990%[8.3750%]	04/05/2004	National Australia Bank Limited					(74,379)			(24,661)	37,154
Interest rate swaps - Rec floating [Pay fixed]	8,000,000	01/10/2011	USD LIBOR 1M+0.3730%[4.3580%]	04/07/2004	National Australia Bank Limited				(103,548)	(103,548)			(57,931)	60,391
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	07/01/2013	USD LIBOR 3M+1.5600%[6.3000%]	04/14/2004	Bank of America, N.A					(288,138)			(94,035)	109,012
Interest rate swaps - Rec floating [Pay fixed]	15,160,784	01/30/2014	USD LIBOR 3M+0.7975%[5.2300%]	01/28/2004	Goldman Sachs Capital Markets, LP - Gtd				(224,712)	(224,712)			(131,203)	175,122
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	09/30/2013	USD LIBOR 3M+0.5800%[5.8190%]	05/11/2004	Morgan Stanley Capital Services - Gtd				(522,133)	(522,133)			(130,348)	111,834
Interest rate swaps - Rec floating [Pay fixed]	7,000,000	06/23/2014	USD LIBOR 3M+1.3325%[6.8200%]	05/13/2004	Bank of Montreal					(471,792)			(106,264)	83,792
Interest rate swaps - Rec floating [Pay fixed]	5,000,384	12/31/2010	USD LIBOR 3M+3.4600%[8.4390%]	05/13/2004	Wachovia Bank, NA				(152,112)	(152,112)			(53,864)	37,520
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	11/08/2012	USD LIBOR 3M+1.4950%[6.5230%]	05/26/2004	JP Morgan Chase Bank, N.A.				(242,550)	(242,550)			(79,458)	60,816
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	03/02/2009	USD LIBOR 3M - 0.3400%[3.8750%]	05/26/2004	Deutsche Bank, AG					(18,427)			(29,474)	16,186
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	10/15/2009	USD LIBOR 3M+3.3350%[7.1250%]	02/03/2004	National Australia Bank Limited					(21,179)			(11,607)	25,509
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	06/15/2011	USD LIBOR 3M+0.7350%[5.6000%]	06/03/2004	Morgan Stanley Capital Services - Gtd					(496,494)			(156,974)	123,394
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	06/29/2009	USD LIBOR 3M+0.6925%[5.1700%]	06/04/2004	UBS, AG				(78,113)	(78,113)			(145,910)	43,163
Interest rate swaps - Rec floating [Pay fixed]	14,000,000	07/22/2010	USD LIBOR 3M+0.9975%[5.7200%]	06/21/2004	Morgan Stanley Capital Services - Gtd					(321,963)			(133,515)	94,129
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	07/08/2014	USD LIBOR 3M+1.4285%[6.5600%]	07/01/2004	Wachovia Bank, NA					(716,363)			(181,261)	180,197
Interest rate swaps - Rec floating [Pay fixed]	9,179,708	04/15/2010	GBP LIBOR 3M+0.9500%[5.5275%]	10/13/2005	Barclays Bank, PLC				162,933	162,933			92,617	56,954
Interest rate swaps - Rec floating [Pay fixed]	35,649,353	04/15/2010	GBP LIBOR 3M+0.9500%[5.5020%]	06/13/2005	Barclays Bank, PLC				646,009	646,009			367,005	221,179
Interest rate swaps - Rec floating [Pay fixed]	30,000,000	01/24/2014	USD LIBOR 3M+1.6120%[6.2500%]	01/04/2005	Morgan Stanley Capital Services - Gtd					(712,999)			(274,907)	345,995
Interest rate swaps - Rec floating [Pay fixed]	7,985,000	08/01/2013	USD LIBOR 3M+0.7200%[5.2500%]	01/18/2005	JP Morgan Chase Bank, N.A.					(166,276)			(75,316)	87,820
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	07/09/2013	USD LIBOR 3M+0.5940%[5.1250%]	02/24/2005	Wachovia Bank, NA					(102,960)			(39,279)	54,631
Interest rate swaps - Rec floating [Pay fixed]	10,553,000	10/01/2013	USD LIBOR 3M+0.2200%[5.1250%]	03/16/2005	Bank of Montreal					(392,444)			(113,817)	118,051
Interest rate swaps - Rec floating [Pay fixed]	3,000,000	05/02/2010	USD LIBOR 3M+0.3135%[4.9800%]	03/22/2005	HSBC Bank USA, N.A.					(61,538)			(32,233)	18,892
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	08/16/2010	USD LIBOR 3M+0.3550%[4.9500%]	04/07/2005	BNP Paribas					(219,369)			(97,825)	68,497

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Interest rate swaps - Rec floating [Pay fixed]	20,000,000	04/13/2015	USD LIBOR 3M+1.5949%[6.5840%]	04/11/2005	Merrill Lynch Capital Services - Gtd					(816,520)			(225,086)	255,675
Interest rate swaps - Rec floating [Pay fixed]	3,000,000	05/15/2012	USD LIBOR 3M+3.1250%[7.7500%]	04/20/2005	Wachovia Bank, NA					(75,070)			(28,979)	28,558
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	01/20/2011	USD LIBOR 3M+3.2570%[7.7500%]	04/21/2005	Bank of Montreal					(203,808)			(78,376)	75,942
Interest rate swaps - Rec floating [Pay fixed]	36,000,000	06/09/2015	USD LIBOR 3M+0.9100%[5.6200%]	05/10/2005	JP Morgan Chase Bank, N.A.					(968,969)			(330,794)	465,680
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	06/01/2015	USD LIBOR 3M+1.0250%[5.6250%]	05/20/2005	ABNA AMRO Bank, N.V.				(100,708)	(100,708)			(43,099)	64,572
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	06/01/2015	USD LIBOR 3M+0.4710%[5.0000%]	05/26/2005	Morgan Stanley Capital Services - Gtd					(249,870)			(122,263)	193,715
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	05/02/2010	USD LIBOR 3M+0.9075%[4.9800%]	06/02/2005	Merrill Lynch Capital Services - Gtd					(165,240)			(93,599)	94,461
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	06/01/2010	USD LIBOR 3M+0.8700%[4.9500%]	06/02/2005	Bank of NY					(187,627)			(71,273)	96,878
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	06/15/2010	USD LIBOR 3M+0.8250%[4.8750%]	06/03/2005	ABNA AMRO Bank, N.V.					(126,853)			(43,651)	65,323
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	03/29/2015	USD LIBOR 3M+0.8210%[5.1600%]	06/03/2005	Royal Bank of Scotland					(48,102)			(62,562)	127,435
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	06/15/2010	USD LIBOR 3M+0.3570%[4.4500%]	06/07/2005	Wachovia Bank, NA					(270,605)			(94,767)	130,646
Interest rate swaps - Rec floating [Pay fixed]	22,000,000	06/17/2010	USD LIBOR 3M+0.7150%[5.0000%]	06/13/2005	Wachovia Bank, NA					(367,114)			(132,881)	143,942
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	06/15/2015	USD LIBOR 3M+0.7720%[5.1250%]	06/22/2005	Deutsche Bank, AG					(64,426)			(66,350)	129,514
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	01/24/2014	USD LIBOR 3M+1.6375%[6.2500%]	01/12/2005	Wachovia Bank, NA					(225,278)			(89,702)	115,332
Interest rate swaps - Rec floating [Pay fixed]	25,200,000	02/15/2011	USD LIBOR 3M+3.7600%[8.3750%]	07/26/2005	Citibank, NA					(592,990)			(249,404)	194,305
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	07/30/2012	USD LIBOR 3M+0.6350%[5.2500%]	07/27/2005	Credit Suisse, International					(256,515)			(100,359)	97,889
Interest rate swaps - Rec floating [Pay fixed]	15,260,000	08/02/2012	USD LIBOR 3M+0.6370%[5.2400%]	07/28/2005	Goldman Sachs Capital Markets, LP - Gtd					(383,017)			(156,171)	149,538
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	02/01/2017	USD LIBOR 3M+0.7050%[5.5000%]	01/13/2005	BNP Paribas					(165,694)			(68,484)	86,664
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	09/15/2015	USD LIBOR 3M+0.6388%[5.3500%]	08/18/2005	Royal Bank of Scotland					(268,877)			(93,268)	131,925
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	09/29/2012	USD LIBOR 3M+0.4350%[5.0900%]	08/22/2005	Bank of Montreal					(267,107)			(86,603)	100,000
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	10/12/2015	USD LIBOR 3M+0.9010%[5.6800%]	09/26/2005	Morgan Stanley Capital Services - Gtd					(143,087)			(48,799)	66,312
Interest rate swaps - Rec floating [Pay fixed]	13,000,000	12/22/2014	USD LIBOR 3M+0.2975%[4.9100%]	01/14/2005	Bank of America, N.A					(293,801)			(113,716)	162,242
Interest rate swaps - Rec floating [Pay fixed]	9,295,000	04/15/2012	USD LIBOR 3M+2.1650%[6.8750%]	09/30/2005	Deutsche Bank, AG					(255,090)			(86,683)	87,473
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	11/15/2015	USD LIBOR 3M+0.4960%[5.3800%]	10/07/2005	UBS, AG					(362,109)			(122,697)	133,499
Interest rate swaps - Rec floating [Pay fixed]	26,807,535	10/01/2013	USD LIBOR 3M+0.9275%[5.7980%]	10/12/2005	HSBC Bank USA, N.A.					(938,392)			(280,109)	299,882
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	11/15/2010	USD LIBOR 3M+0.4460%[5.4500%]	11/09/2005	Royal Bank of Canada				(321,739)	(321,739)			(157,211)	72,905
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	11/15/2010	USD LIBOR 3M+0.4537%[5.3500%]	11/22/2005	Bank of America, N.A					(179,897)			(74,196)	43,743
Interest rate swaps - Rec floating [Pay fixed]	44,561,691	07/15/2013	GBP LIBOR 3M[4.6900%]	11/28/2005	Barclays Bank, PLC				903,756	903,756			409,192	487,731
Interest rate swaps - Rec floating [Pay fixed]	35,000,000	12/08/2013	USD LIBOR 3M+0.6730%[5.7750%]	12/02/2005	Bank of America, N.A				(1,758,713)	(1,758,713)			(424,899)	469,306
Interest rate swaps - Rec floating [Pay fixed]	9,000,000	12/15/2020	USD LIBOR 3M+0.5480%[5.7500%]	12/06/2005	Royal Bank of Scotland				(546,001)	(546,001)			(575,640)	157,284
Interest rate swaps - Rec floating [Pay fixed]	65,684,190	10/20/2010	GBP LIBOR 3M[4.4700%]	12/08/2005	Morgan Stanley Capital Services - Gtd				1,040,222	1,040,222			696,894	470,777
Interest rate swaps - Rec floating [Pay fixed]	380,847,885	10/01/2016	USD LIBOR 3M+0.9500%[6.0700%]	10/31/2006	Morgan Stanley Capital Services - Gtd				(18,974,084)	(18,974,084)			(4,688,509)	5,388,769

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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
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	08/10/2027	USD LIBOR 3M+0.3480%[5.6100%]	11/13/2006	Goldman Sachs Capital Markets, LP - Gtd				(441,612)	(441,612)			(90,838)	130,323
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	11/28/2018	USD LIBOR 3M+1.4250%[6.5500%]	11/27/2006	Wachovia Bank, NA				(761,942)	(761,942)			(322,715)	239,144
Interest rate swaps - Rec floating [Pay fixed]	4,000,000	06/15/2012	USD LIBOR 3M+2.0340%[6.8750%]	12/04/2006	Citibank, NA					(135,775)			(40,565)	38,521
Interest rate swaps - Rec floating [Pay fixed]	4,500,000	12/01/2016	USD LIBOR 3M+0.2650%[5.2500%]	12/07/2006	UBS, AG					(191,854)			(52,115)	64,333
Interest rate swaps - Rec floating [Pay fixed]	37,200,000	12/20/2011	USD LIBOR 1M+0.6700%[5.5200%]	12/15/2006	Wachovia Bank, NA				(1,337,791)	(1,337,791)			(513,315)	333,864
Interest rate swaps - Rec floating [Pay fixed]	5,995,000	10/15/2012	USD LIBOR 3M+2.5440%[7.7500%]	03/24/2006	BNP Paribas					(273,395)			(77,875)	60,278
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	04/13/2016	USD LIBOR 3M+0.9400%[6.3800%]	04/04/2006	Morgan Stanley Capital Services - Gtd				(351,211)	(351,211)			(146,595)	68,646
Interest rate swaps - Rec floating [Pay fixed]	22,500,000	04/26/2014	USD LIBOR 3M+0.7740%[6.1800%]	04/04/2006	Morgan Stanley Capital Services - Gtd					(1,399,443)			(359,860)	265,572
Interest rate swaps - Rec floating [Pay fixed]	3,000,000	03/15/2016	USD LIBOR 3M+0.3800%[6.0240%]	05/05/2006	Bank of America, N.A				(256,934)	(256,934)			(48,976)	40,970
Interest rate swaps - Rec floating [Pay fixed]	5,720,000	01/15/2016	USD LIBOR 3M - 0.2325%[5.4000%]	05/08/2006	Morgan Stanley Capital Services - Gtd					(475,030)			(94,296)	77,251
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	05/15/2016	USD LIBOR 3M+0.5690%[6.2430%]	05/11/2006	HSBC Bank USA, N.A.				(869,122)	(869,122)			(181,646)	138,089
Interest rate swaps - Rec floating [Pay fixed]	60,000,000	05/16/2016	USD LIBOR 3M+0.3275%[6.0500%]	05/15/2006	Morgan Stanley Capital Services - Gtd				(5,430,624)	(5,430,624)			(1,092,632)	828,681
Interest rate swaps - Rec floating [Pay fixed]	29,500,000	06/01/2016	USD LIBOR 3M+1.4290%[7.0820%]	05/16/2006	JP Morgan Chase Bank, N.A.				(2,509,646)	(2,509,646)			(485,075)	408,604
Interest rate swaps - Rec floating [Pay fixed]	7,000,000	06/01/2013	USD LIBOR 3M+1.1675%[6.7380%]	05/16/2006	Morgan Stanley Capital Services - Gtd					(459,666)			(163,328)	75,646
Interest rate swaps - Rec floating [Pay fixed]	21,000,000	05/23/2036	USD LIBOR 3M+1.3725%[7.1250%]	05/19/2006	Morgan Stanley Capital Services - Gtd				(3,352,765)	(3,352,765)			(376,234)	552,254
Interest rate swaps - Rec floating [Pay fixed]	40,000,000	06/08/2013	USD LIBOR 3M+1.4100%[6.9700%]	05/26/2006	Wachovia Bank, NA					(2,615,471)			(619,214)	433,147
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	05/24/2013	USD LIBOR 3M+0.9290%[6.4700%]	05/26/2006	Wachovia Bank, NA					(969,940)			(244,671)	161,717
Interest rate swaps - Rec floating [Pay fixed]	13,000,000	06/01/2013	USD LIBOR 3M+0.6775%[6.3000%]	06/01/2006	Royal Bank of Scotland					(887,941)			(211,885)	140,485
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	06/01/2013	USD LIBOR 3M+0.5250%[6.0500%]	06/05/2006	Bank of America, N.A					(643,000)			(155,872)	108,065
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	06/15/2016	USD LIBOR 3M+0.6890%[6.2500%]	06/13/2006	HSBC Bank USA, N.A.					(1,613,797)			(313,414)	277,711
Interest rate swaps - Rec floating [Pay fixed]	120,000,000	06/22/2016	IRV[5.1050%]	06/20/2006	Merrill Lynch Capital Services - Gtd				77,908	77,908				1,668,335
Interest rate swaps - Rec floating [Pay fixed]	100,000,000	06/22/2016	IRV[5.1300%]	06/20/2006	Morgan Stanley Capital Services - Gtd				(82,311)	(82,311)				1,390,279
Interest rate swaps - Rec floating [Pay fixed]	100,000,000	06/22/2016	IRV[5.1350%]	06/20/2006	Deutsche Bank, AG				(111,758)	(111,758)				1,390,279
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	07/06/2014	USD LIBOR 6M+0.4150%[6.1300%]	06/21/2006	Bank of America, N.A					(1,614,528)			(235,066)	240,148
Interest rate swaps - Rec floating [Pay fixed]	30,000,000	07/06/2016	USD LIBOR 6M+0.5025%[6.2400%]	06/21/2006	Bank of America, N.A					(2,789,633)			(357,351)	418,117
Interest rate swaps - Rec floating [Pay fixed]	25,000,000	05/16/2016	USD LIBOR 3M+0.3200%[6.0500%]	06/21/2006	HSBC Bank USA, N.A.				(2,275,186)	(2,275,186)			(456,685)	345,284
Interest rate swaps - Rec floating [Pay fixed]	38,000,000	07/06/2011	USD LIBOR 3M+0.3775%[6.0500%]	06/21/2006	HSBC Bank USA, N.A.					(1,989,774)			(617,148)	315,902
Interest rate swaps - Rec floating [Pay fixed]	100,000,000	06/23/2016	IRV[5.1275%]	06/21/2006	Merrill Lynch Capital Services - Gtd				624,130	624,130				1,390,526
Interest rate swaps - Rec floating [Pay fixed]	22,000,000	05/16/2016	USD LIBOR 3M+0.2285%[6.0500%]	06/23/2006	HSBC Bank USA, N.A.				(2,135,561)	(2,135,561)			(417,148)	303,850
Interest rate swaps - Rec floating [Pay fixed]	18,000,000	07/25/2016	USD LIBOR 3M+1.1350%[6.9600%]	06/27/2006	Bank of America, N.A					(1,737,654)			(341,956)	251,709
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	07/15/2011	USD LIBOR 3M+0.5550%[6.1500%]	07/14/2006	BNP Paribas					(305,443)			(101,483)	50,101
Interest rate swaps - Rec floating [Pay fixed]	32,000,000	07/27/2017	USD LIBOR 3M+0.8900%[6.5900%]	07/14/2006	HSBC Bank USA, N.A.				(2,976,041)	(2,976,041)			(905,115)	475,375
Interest rate swaps - Rec floating [Pay fixed]	50,000,000	07/26/2016	USD LIBOR 3M+0.5525%[6.1800%]	07/21/2006	Royal Bank of Scotland					(4,211,329)			(883,674)	699,315

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

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Interest rate swaps - Rec floating [Pay fixed]	15,000,000	06/01/2015	USD LIBOR 3M+1.1400%[6.6250%]	08/08/2006	Wachovia Bank, NA					(1,070,422)			(228,300)	193,715
Interest rate swaps - Rec floating [Pay fixed]	12,000,000	07/15/2011	USD LIBOR 3M+1.0900%[6.5000%]	08/08/2006	BNP Paribas					(549,335)			(176,110)	100,203
Interest rate swaps - Rec floating [Pay fixed]	34,500,000	06/15/2011	USD LIBOR 3M+0.6000%[6.0000%]	08/08/2006	Bank of America, N.A					(1,616,690)			(499,476)	283,806
Interest rate swaps - Rec floating [Pay fixed]	6,665,000	07/15/2011	USD LIBOR 3M+0.7475%[6.1500%]	08/08/2006	Bank of America, N.A					(304,884)			(101,284)	55,654
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	07/15/2012	USD LIBOR 3M+0.5720%[6.0000%]	08/08/2006	BNP Paribas					(805,829)			(223,018)	146,044
Interest rate swaps - Rec floating [Pay fixed]	13,000,000	03/15/2011	USD LIBOR 3M+0.4800%[5.8750%]	08/08/2006	UBS, AG					(581,914)			(187,896)	101,841
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	09/12/2012	USD LIBOR 3M+2.5250%[8.0000%]	08/08/2006	UBS, AG					(283,142)			(72,817)	49,708
Interest rate swaps - Rec floating [Pay fixed]	11,000,000	06/18/2012	USD LIBOR 3M+0.9525%[6.1800%]	09/01/2006	Bank of America, N.A				(527,557)	(527,557)			(144,362)	106,049
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	10/01/2012	USD LIBOR 3M+0.3730%[5.4000%]	09/25/2006	Wachovia Bank, NA					(401,238)			(116,799)	100,068
Interest rate swaps - Rec floating [Pay fixed]	300,000,000	09/29/2011	USD LIBOR 3M[5.0140%]	09/27/2006	HSBC Bank USA, N.A.				(10,959,059)	(10,959,059)			(3,417,343)	2,596,890
Interest rate swaps - Rec floating [Pay fixed]	500,000,000	10/03/2011	USD LIBOR 3M[5.0990%]	09/29/2006	Wachovia Bank, NA				(19,202,370)	(19,202,370)			(6,124,094)	4,336,055
Interest rate swaps - Rec floating [Pay fixed]	33,000,004	11/15/2016	USD LIBOR 3M+0.5675%[5.9100%]	10/12/2006	Bank of America, N.A				(2,185,441)	(2,185,441)			(580,165)	470,511
Interest rate swaps - Rec floating [Pay fixed]	39,750,000	02/22/2017	IRV[4.5900%]	02/20/2007	Morgan Stanley Capital Services - Gtd				812,013	812,013				576,126
Interest rate swaps - Rec floating [Pay fixed]	2,000,000	12/13/2010	USD LIBOR 3M+2.3700%[7.5400%]	02/23/2007	Bank of America, N.A				(72,935)	(72,935)			(24,726)	14,842
Interest rate swaps - Rec floating [Pay fixed]	75,000,000	03/01/2017	IRV[4.7850%]	02/27/2007	Merrill Lynch Capital Services - Gtd				703,141	703,141				1,088,270
Interest rate swaps - Rec floating [Pay fixed]	34,000,000	03/02/2011	USD LIBOR 3M[4.9425%]	02/28/2007	HSBC Bank USA, N.A.				(1,145,068)	(1,145,068)			(383,961)	264,413
Interest rate swaps - Rec floating [Pay fixed]	250,000,000	03/19/2010	USD LIBOR 3M[4.9090%]	03/15/2007	Morgan Stanley Capital Services - Gtd				(5,990,691)	(5,990,691)			(2,817,819)	1,513,354
Interest rate swaps - Rec floating [Pay fixed]	250,000,000	03/19/2010	USD LIBOR 3M[4.9000%]	03/15/2007	Goldman Sachs Capital Markets, LP - Gtd				(5,958,724)	(5,958,724)			(2,801,007)	1,513,354
Interest rate swaps - Rec floating [Pay fixed]	25,000,000	09/09/2011	USD LIBOR 3M+0.1020%[5.0200%]	03/15/2007	Merrill Lynch Capital Services - Gtd				(879,411)	(879,411)			(270,818)	214,420
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	03/29/2011	USD LIBOR 3M+0.3500%[5.3100%]	03/23/2007	HSBC Bank USA, N.A.				(496,376)	(496,376)			(164,231)	118,423
Interest rate swaps - Rec floating [Pay fixed]	9,000,000	04/01/2017	USD LIBOR 3M+0.4240%[5.6000%]	03/29/2007	Merrill Lynch Capital Services - Gtd					(488,664)			(115,088)	131,249
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	04/05/2017	USD LIBOR 3M+0.7250%[5.9220%]	03/30/2007	Bank of America, N.A				(277,023)	(277,023)			(63,245)	72,963
Interest rate swaps - Rec floating [Pay fixed]	11,000,000	05/11/2022	USD LIBOR 3M+0.5975%[5.9300%]	03/30/2007	Bank of America, N.A				(815,763)	(815,763)			(343,278)	202,973
Interest rate swaps - Rec floating [Pay fixed]	7,000,000	08/15/2013	USD LIBOR 3M - 0.0120%[5.0300%]	03/30/2007	Deutsche Bank, AG					(310,972)			(94,547)	77,291
Interest rate swaps - Rec floating [Pay fixed]	3,000,000	03/15/2012	USD LIBOR 3M+0.3050%[5.4000%]	04/10/2007	Deutsche Bank, AG					(128,827)			(36,694)	27,892
Interest rate swaps - Rec floating [Pay fixed]	2,000,000	03/15/2012	USD LIBOR 3M+0.3050%[5.4000%]	04/10/2007	Deutsche Bank, AG					(85,885)			(24,463)	18,594
Interest rate swaps - Rec floating [Pay fixed]	8,000,000	04/01/2017	USD LIBOR 3M+0.3870%[5.6130%]	04/20/2007	Merrill Lynch Capital Services - Gtd					(463,220)			(105,323)	116,666
Interest rate swaps - Rec floating [Pay fixed]	4,000,000	03/15/2016	USD LIBOR 3M+1.1950%[6.4000%]	04/20/2007	Wachovia Bank, NA					(226,482)			(51,817)	54,627
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	12/15/2012	USD LIBOR 3M+2.2000%[7.2500%]	04/24/2007	Deutsche Bank, AG					(209,983)			(58,423)	51,302
Interest rate swaps - Rec floating [Pay fixed]	7,500,000	05/01/2017	USD LIBOR 3M+0.5100%[5.7000%]	04/25/2007	BNP Paribas				(419,654)	(419,654)			(125,375)	109,902
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	04/01/2022	USD LIBOR 3M+0.1900%[5.5500%]	04/26/2007	Bank of America, N.A				(1,534,568)	(1,534,568)			(283,770)	367,554
Interest rate swaps - Rec floating [Pay fixed]	4,000,000	06/01/2014	USD LIBOR 3M - 0.3340%[4.7800%]	04/26/2007	BNP Paribas				(199,760)	(199,760)			(50,446)	47,629
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	05/21/2037	USD LIBOR 3M+1.1935%[6.6570%]	05/15/2007	Merrill Lynch Capital Services - Gtd				(703,845)	(703,845)			(95,959)	160,598
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	10/15/2017	USD LIBOR 3M+1.1025%[6.3780%]	05/15/2007	JP Morgan Chase Bank, N.A.				(368,210)	(368,210)			(82,016)	90,233

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Interest rate swaps - Rec floating [Pay fixed]	20,000,000	06/13/2017	USD LIBOR 3M+0.4210%[5.8600%]	05/23/2007	Wachovia Bank, NA					(1,513,440)			(291,790)	295,074
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	06/13/2014	USD LIBOR 3M+0.3850%[5.7200%]	05/23/2007	Morgan Stanley Capital Services - Gtd					(610,856)			(138,164)	119,416
Interest rate swaps - Rec floating [Pay fixed]	13,000,000	03/15/2019	USD LIBOR 3M - 0.3180%[5.4900%]	06/15/2007	Bank of America, N.A					(1,453,636)			(229,167)	210,225
Interest rate swaps - Rec floating [Pay fixed]	145,000,000	06/21/2014	USD LIBOR 3M[5.5820%]	06/19/2007	UBS, AG				(10,662,461)	(10,662,461)			(2,314,711)	1,734,861
Interest rate swaps - Rec floating [Pay fixed]	140,000,000	09/24/2012	USD LIBOR 3M[5.5550%]	06/20/2007	Merrill Lynch Capital Services - Gtd				(8,570,016)	(8,570,016)			(2,219,061)	1,397,601
Interest rate swaps - Rec floating [Pay fixed]	16,059,900	10/31/2023	USD LIBOR 3M+0.5930%[6.2960%]	06/20/2007	BNP Paribas				(1,347,597)	(1,347,597)			(294,417)	311,963
Interest rate swaps - Rec floating [Pay fixed]	17,000,000	07/10/2017	USD LIBOR 3M+0.6990%[6.4800%]	06/21/2007	HSBC Bank USA, N.A.				(1,672,924)	(1,672,924)			(292,622)	251,876
Interest rate swaps - Rec floating [Pay fixed]	20,000,000	07/10/2014	USD LIBOR 3M+0.6725%[6.3500%]	06/21/2007	UBS, AG				(1,531,984)	(1,531,984)			(328,852)	240,376
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	07/03/2017	USD LIBOR 3M+0.4250%[6.2210%]	06/21/2007	UBS, AG					(497,030)			(87,046)	74,000
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	07/02/2017	USD LIBOR 3M+0.4630%[6.2500%]	06/22/2007	Citibank, NA				(492,573)	(492,573)			(86,695)	73,989
Interest rate swaps - Rec floating [Pay fixed]	73,800,000	06/27/2015	USD LIBOR 3M[5.6550%]	06/25/2007	HSBC Bank USA, N.A.				(6,026,738)	(6,026,738)			(1,212,487)	958,155
Interest rate swaps - Rec floating [Pay fixed]	62,000,000	06/27/2014	USD LIBOR 3M[5.6150%]	06/25/2007	Wachovia Bank, NA				(4,592,464)	(4,592,464)			(1,000,089)	742,867
Interest rate swaps - Rec floating [Pay fixed]	40,000,000	07/11/2017	USD LIBOR 3M+0.8025%[6.5200%]	06/27/2007	BNP Paribas				(3,752,700)	(3,752,700)			(671,975)	592,741
Interest rate swaps - Rec floating [Pay fixed]	17,941,586	06/30/2021	USD LIBOR 3M+1.3150%[7.0000%]	06/27/2007	BNP Paribas				(1,475,669)	(1,475,669)			(297,175)	320,399
Interest rate swaps - Rec floating [Pay fixed]	7,598,365	06/30/2021	USD LIBOR 3M+1.3070%[7.0000%]	06/28/2007	BNP Paribas				(628,794)	(628,794)			(126,326)	135,691
Interest rate swaps - Rec floating [Pay fixed]	9,000,000	06/15/2017	USD LIBOR 3M+0.9725%[6.7000%]	06/29/2007	HSBC Bank USA, N.A.				(862,165)	(862,165)			(151,950)	132,825
Interest rate swaps - Rec floating [Pay fixed]	36,000,000	07/26/2017	USD LIBOR 3M+0.6760%[6.3500%]	07/02/2007	Wachovia Bank, NA				(3,289,939)	(3,289,939)			(1,293,640)	534,714
Interest rate swaps - Rec floating [Pay fixed]	115,000,000	10/05/2017	USD LIBOR 1M[5.5720%]	07/02/2007	Wachovia Bank, NA				(10,487,758)	(10,487,758)			(2,214,886)	1,726,837
Interest rate swaps - Rec floating [Pay fixed]	67,000,000	07/12/2012	USD LIBOR 3M[5.5330%]	07/10/2007	Bank of America, N.A				(3,874,878)	(3,874,878)			(1,038,089)	651,621
Interest rate swaps - Rec floating [Pay fixed]	50,000,000	08/23/2017	USD LIBOR 3M+0.5375%[6.3500%]	07/12/2007	Goldman Sachs Capital Markets, LP - Gtd				(5,136,937)	(5,136,937)			(1,335,336)	745,879
Interest rate swaps - Rec floating [Pay fixed]	68,000,000	07/17/2017	USD LIBOR 3M[5.7600%]	07/13/2007	HSBC Bank USA, N.A.				(6,685,299)	(6,685,299)			(1,220,002)	1,008,603
Interest rate swaps - Rec floating [Pay fixed]	145,000,000	07/18/2017	USD LIBOR 3M[5.7010%]	07/16/2007	HSBC Bank USA, N.A.				(13,646,627)	(13,646,627)			(2,539,898)	2,151,032
Interest rate swaps - Rec floating [Pay fixed]	12,000,000	10/12/2014	USD LIBOR 3M+1.3675%[7.0200%]	07/16/2007	Bank of America, N.A				(909,244)	(909,244)			(194,818)	147,405
Interest rate swaps - Rec floating [Pay fixed]	54,000,000	07/20/2017	USD LIBOR 3M[5.6895%]	07/18/2007	Merrill Lynch Capital Services - Gtd				(5,038,363)	(5,038,363)			(925,563)	801,323
Interest rate swaps - Rec floating [Pay fixed]	88,000,000	07/24/2014	USD LIBOR 3M[5.5270%]	07/20/2007	Credit Suisse, International				(6,181,247)	(6,181,247)			(1,406,724)	1,061,161
Interest rate swaps - Rec floating [Pay fixed]	30,000,000	08/02/2017	USD LIBOR 3M+0.8070%[6.4400%]	07/25/2007	Merrill Lynch Capital Services - Gtd				(2,645,046)	(2,645,046)			(537,346)	446,079
Interest rate swaps - Rec floating [Pay fixed]	28,000,000	08/02/2014	USD LIBOR 3M+0.7365%[6.2600%]	07/25/2007	Merrill Lynch Capital Services - Gtd				(1,935,736)	(1,935,736)			(478,832)	338,357
Interest rate swaps - Rec floating [Pay fixed]	12,000,000	06/01/2034	USD LIBOR 3M+1.1213%[6.8500%]	07/25/2007	HSBC Bank USA, N.A.					(1,325,031)			(204,521)	304,082
Interest rate swaps - Rec floating [Pay fixed]	71,000,000	07/30/2016	USD LIBOR 3M[5.5425%]	07/26/2007	UBS, AG				(5,637,660)	(5,637,660)			(1,209,621)	993,722
Interest rate swaps - Rec floating [Pay fixed]	53,000,000	07/30/2016	USD LIBOR 3M[5.5430%]	07/26/2007	Royal Bank of Scotland				(4,210,154)	(4,210,154)			(903,154)	741,793
Interest rate swaps - Rec floating [Pay fixed]	4,500,000	11/15/2015	USD LIBOR 3M+1.3025%[6.8000%]	08/01/2007	Bank of America, N.A					(327,863)			(133,067)	60,074
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	02/15/2017	USD LIBOR 3M+0.4275%[5.9500%]	08/01/2007	Wachovia Bank, NA				(397,438)	(397,438)			(85,242)	72,386
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	07/25/2016	USD LIBOR 3M+0.8400%[6.3460%]	08/01/2007	Wachovia Bank, NA				(757,679)	(757,679)			(166,467)	139,838
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	08/01/2017	USD LIBOR 3M+0.5850%[6.1250%]	08/01/2007	Wachovia Bank, NA				(408,292)	(408,292)			(157,431)	74,335
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	03/15/2015	USD LIBOR 3M+2.0310%[7.5000%]	08/02/2007	HSBC Bank USA, N.A.				(691,840)	(691,840)			(148,341)	127,058
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	03/15/2015	USD LIBOR 3M+2.0310%[7.5000%]	08/02/2007	HSBC Bank USA, N.A.				(345,920)	(345,920)			(74,171)	63,529
Interest rate swaps - Rec floating [Pay fixed]	13,903,248	12/19/2014	GBP LIBOR 3M[5.5050%]	08/03/2007	Barclays Bank, PLC				(285,731)	(285,731)			32,336	173,400
Interest rate swaps - Rec floating [Pay fixed]	12,299,027	12/19/2014	GBP LIBOR 3M[6.1210%]	08/03/2007	Barclays Bank, PLC				(652,739)	(652,739)			(32,921)	153,392
Interest rate swaps - Rec floating [Pay fixed]	16,042,209	12/19/2014	GBP LIBOR 3M[5.4900%]	08/03/2007	Morgan Stanley Capital Services - Gtd				(316,985)	(316,985)			39,265	200,077

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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
Interest rate swaps - Rec floating [Pay fixed]	153,000,000	08/08/2014	USD LIBOR 3M[5.2860%]	08/06/2007	Merrill Lynch Capital Services - Gtd				(8,896,087)	(8,896,087)			(2,346,559)	1,851,479
Interest rate swaps - Rec floating [Pay fixed]	9,471,000	08/15/2015	USD LIBOR 3M - 0.3250%[5.1250%]	08/08/2007	BNP Paribas					(672,948)			(157,126)	124,181
Interest rate swaps - Rec floating [Pay fixed]	90,000,000	12/12/2016	USD LIBOR 3M[5.3940%]	08/09/2007	Morgan Stanley Capital Services - Gtd				(6,755,150)	(6,755,150)			(1,281,478)	1,289,034
Interest rate swaps - Rec floating [Pay fixed]	70,000,000	08/20/2012	USD LIBOR 3M[5.0300%]	08/16/2007	Merrill Lynch Capital Services - Gtd				(2,898,645)	(2,898,645)			(906,466)	690,344
Interest rate swaps - Rec floating [Pay fixed]	266,668,000	08/21/2009	USD LIBOR 6M[4.8950%]	08/17/2007	Deutsche Bank, AG				(3,816,682)	(3,816,682)			(2,860,995)	1,258,161
Interest rate swaps - Rec floating [Pay fixed]	233,333,450	08/21/2009	USD LIBOR 6M[4.9050%]	08/17/2007	HSBC Bank USA, N.A.				(3,359,862)	(3,359,862)			(2,598,054)	1,100,886
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	09/01/2017	USD LIBOR 3M+0.6550%[6.0000%]	08/24/2007	Goldman Sachs Capital Markets, LP - Gtd					(683,159)			(142,278)	149,382
Interest rate swaps - Rec floating [Pay fixed]	250,000,000	10/04/2014	USD LIBOR 3M[4.9890%]	10/04/2007	JP Morgan Chase Bank, N.A.				(10,442,953)	(10,442,953)			(2,923,485)	3,065,355
Interest rate swaps - Rec floating [Pay fixed]	2,673,701	12/19/2014	GBP LIBOR 3M[5.5000%]	10/05/2007	Barclays Bank, PLC				(54,242)	(54,242)			6,327	33,346
Interest rate swaps - Rec floating [Pay fixed]	40,000,000	11/01/2012	USD LIBOR 3M+0.6887%[5.4400%]	10/19/2007	JP Morgan Chase Bank, N.A.				(1,212,897)	(1,212,897)			(443,558)	404,495
Interest rate swaps - Rec floating [Pay fixed]	2,138,961	12/19/2014	GBP LIBOR 3M[5.4950%]	11/02/2007	Barclays Bank, PLC				(42,829)	(42,829)			5,156	26,677
Interest rate swaps - Rec floating [Pay fixed]	70,000,000	11/08/2012	USD LIBOR 3M[4.7340%]	11/06/2007	Royal Bank of Scotland				(2,133,075)	(2,133,075)			(784,862)	709,524
Interest rate swaps - Rec floating [Pay fixed]	127,000,000	11/08/2014	USD LIBOR 3M[4.9000%]	11/06/2007	UBS, AG				(4,828,845)	(4,828,845)			(1,581,494)	1,569,567
Interest rate swaps - Rec floating [Pay fixed]	22,500,000	11/20/2012	USD LIBOR 3M+1.7000%[6.1250%]	11/21/2007	Merrill Lynch Capital Services - Gtd					(400,498)			(183,316)	228,972
Interest rate swaps - Rec floating [Pay fixed]	250,000,000	12/03/2015	USD LIBOR 3M[4.5250%]	11/29/2007	Bank of America, N.A				(3,818,983)	(3,818,983)			(2,042,407)	3,348,993
Interest rate swaps - Rec floating [Pay fixed]	250,000,000	12/03/2015	USD LIBOR 3M[4.5260%]	11/29/2007	Goldman Sachs Capital Markets, LP - Gtd				(3,834,417)	(3,834,417)			(2,044,275)	3,348,993
Interest rate swaps - Rec floating [Pay fixed]	125,000,000	12/03/2014	USD LIBOR 3M[4.4320%]	11/29/2007	Merrill Lynch Capital Services - Gtd				(1,674,764)	(1,674,764)			(934,339)	1,553,484
Interest rate swaps - Rec floating [Pay fixed]	125,000,000	12/05/2014	USD LIBOR 3M[4.3130%]	12/03/2007	Merrill Lynch Capital Services - Gtd				(872,784)	(872,784)			(825,007)	1,554,173
Interest rate swaps - Rec floating [Pay fixed]	500,000,000	12/05/2015	USD LIBOR 3M[4.4025%]	12/03/2007	Morgan Stanley Capital Services - Gtd				(3,860,335)	(3,860,335)			(3,634,410)	6,700,542
Interest rate swaps - Rec floating [Pay fixed]	187,500,000	12/11/2012	USD LIBOR 3M[4.4000%]	12/07/2007	JP Morgan Chase Bank, N.A.				(3,518,728)	(3,518,728)			(1,313,810)	1,921,303
Interest rate swaps - Rec floating [Pay fixed]	162,500,000	12/11/2017	USD LIBOR 3M[4.8360%]	12/07/2007	JP Morgan Chase Bank, N.A.				(5,147,011)	(5,147,011)			(1,668,042)	2,464,801
Interest rate swaps - Rec floating [Pay fixed]	237,500,000	12/11/2027	USD LIBOR 3M[5.1410%]	12/07/2007	JP Morgan Chase Bank, N.A.				(14,387,904)	(14,387,904)			(2,979,176)	5,204,478
Interest rate swaps - Rec floating [Pay fixed]	187,500,000	12/11/2012	USD LIBOR 3M[4.3865%]	12/07/2007	Goldman Sachs Capital Markets, LP - Gtd				(3,421,261)	(3,421,261)			(1,294,895)	1,921,303
Interest rate swaps - Rec floating [Pay fixed]	162,500,000	12/11/2017	USD LIBOR 3M[4.8200%]	12/07/2007	Goldman Sachs Capital Markets, LP - Gtd				(4,950,253)	(4,950,253)			(1,648,614)	2,464,801
Interest rate swaps - Rec floating [Pay fixed]	237,500,000	12/11/2027	USD LIBOR 3M[5.1230%]	12/07/2007	Goldman Sachs Capital Markets, LP - Gtd				(13,843,750)	(13,843,750)			(2,947,233)	5,204,478
Interest rate swaps - Rec floating [Pay fixed]	187,500,000	12/11/2012	USD LIBOR 3M[4.3950%]	12/07/2007	Merrill Lynch Capital Services - Gtd				(3,482,629)	(3,482,629)			(1,306,804)	1,921,303
Interest rate swaps - Rec floating [Pay fixed]	162,500,000	12/11/2017	USD LIBOR 3M[4.8350%]	12/07/2007	Merrill Lynch Capital Services - Gtd				(5,134,714)	(5,134,714)			(1,666,828)	2,464,801
Interest rate swaps - Rec floating [Pay fixed]	237,500,000	12/11/2027	USD LIBOR 3M[5.1375%]	12/07/2007	Merrill Lynch Capital Services - Gtd				(14,282,096)	(14,282,096)			(2,972,965)	5,204,478
Interest rate swaps - Rec floating [Pay fixed]	187,500,000	12/11/2012	USD LIBOR 3M[4.4150%]	12/07/2007	Morgan Stanley Capital Services - Gtd				(3,627,025)	(3,627,025)			(1,334,825)	1,921,303
Interest rate swaps - Rec floating [Pay fixed]	162,500,000	12/11/2017	USD LIBOR 3M[4.8550%]	12/07/2007	Morgan Stanley Capital Services - Gtd				(5,380,661)	(5,380,661)			(1,691,112)	2,464,801
Interest rate swaps - Rec floating [Pay fixed]	237,500,000	12/11/2027	USD LIBOR 3M[5.1550%]	12/07/2007	Morgan Stanley Capital Services - Gtd				(14,811,135)	(14,811,135)			(3,004,022)	5,204,478
Interest rate swaps - Rec floating [Pay fixed]	500,000,000	01/02/2010	USD LIBOR 3M[3.8750%]	12/28/2007	Barclays Bank, PLC				(3,131,335)	(3,131,335)			(1,570,586)	2,803,496
Interest rate swaps - Rec floating [Pay fixed]	500,000,000	01/02/2010	USD LIBOR 3M[3.8780%]	12/28/2007	Goldman Sachs Capital Markets, LP - Gtd				(3,149,667)	(3,149,667)			(1,581,753)	2,803,496
Interest rate swaps - Rec floating [Pay fixed]	1,000,000,000	01/02/2010	USD LIBOR 3M[3.8740%]	12/28/2007	Merrill Lynch Capital Services - Gtd				(6,250,449)	(6,250,449)			(3,133,728)	5,606,992
Interest rate swaps - Rec floating [Pay fixed]	9,275,000	06/15/2012	USD LIBOR 3M+0.7950%[4.6250%]	01/08/2008	Merrill Lynch Capital Services - Gtd					(233)			(36,828)	89,320
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	11/20/2012	USD LIBOR 3M+2.2713%[6.1250%]	01/08/2008	JP Morgan Chase Bank, N.A.					21,745			(7,863)	50,883
Interest rate swaps - Rec floating [Pay fixed]	200,000,000	01/11/2010	USD LIBOR 3M[3.4785%]	01/09/2008	Merrill Lynch Capital Services - Gtd				(406,912)	(406,912)			(129,997)	1,132,339
Interest rate swaps - Rec floating [Pay fixed]	14,295,000	07/15/2012	USD LIBOR 3M+2.4050%[5.8750%]	01/18/2008	Wachovia Bank, NA					232,024			(24,473)	139,180
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	11/15/2016	USD LIBOR 3M+1.6300%[5.8000%]	01/18/2008	UBS, AG					232,760			(116,775)	213,868
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	04/15/2018	USD LIBOR 3M+2.2800%[6.8400%]	02/15/2008	Merrill Lynch Capital Services - Gtd					(21,694)			(50,649)	77,238
Interest rate swaps - Rec floating [Pay fixed]	17,000,000	03/01/2013	USD LIBOR 3M+1.3920%[5.0000%]	02/28/2008	Merrill Lynch Capital Services - Gtd				254,845	254,845			(64,198)	178,686
Interest rate swaps - Rec floating [Pay fixed]	5,000,000	03/11/2018	USD LIBOR 3M+1.3050%[5.7500%]	03/07/2008	Credit Suisse, International				4,536	4,536			(42,754)	76,849
Interest rate swaps - Rec floating [Pay fixed]	22,000,000	02/15/2026	USD LIBOR 3M+0.9900%[5.9200%]	03/07/2008	Credit Suisse, International				(675,175)	(675,175)			(250,516)	458,702
Interest rate swaps - Rec floating [Pay fixed]	26,737,015	12/19/2014	GBP LIBOR 3M[5.1300%]	03/12/2008	Barclays Bank, PLC				(20,151)	(20,151)			121,507	333,461
Interest rate swaps - Rec floating [Pay fixed]	25,000,000	04/01/2013	USD LIBOR 3M+1.0125%[4.4500%]	03/12/2008	Citibank, NA				604,201	604,201			(70,286)	265,286

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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
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	03/25/2013	USD LIBOR 3M+1.2100%[4.6300%]	03/12/2008	Citibank, NA				230,114	230,114			(34,248)	105,888
Interest rate swaps - Rec floating [Pay fixed]	38,000,000	05/15/2013	USD LIBOR 3M+1.7700%[5.5600%]	05/09/2008	Credit Suisse, International				381,451	381,451			(138,468)	408,595
Interest rate swaps - Rec floating [Pay fixed]	49,000,000	05/15/2013	USD LIBOR 3M+1.9500%[5.7400%]	05/09/2008	Bank of America, N.A				498,957	498,957			(177,816)	526,873
Interest rate swaps - Rec floating [Pay fixed]	15,000,000	11/01/2015	USD LIBOR 3M+3.0150%[7.4300%]	05/14/2008	HSBC Bank USA, N.A.				(59,715)	(59,715)			(86,868)	199,709
Interest rate swaps - Rec floating [Pay fixed]	6,000,000	05/30/2018	USD LIBOR 3M+1.5263%[6.1250%]	05/14/2008	JP Morgan Chase Bank, N.A.				(56,893)	(56,893)			(85,341)	93,283
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	08/15/2013	USD LIBOR 3M+0.9800%[5.0300%]	05/14/2008	HSBC Bank USA, N.A.				9,299	9,299			(38,206)	110,416
Interest rate swaps - Rec floating [Pay fixed]	10,000,000	05/28/2013	USD LIBOR 3M+2.8300%[6.8800%]	05/22/2008	Merrill Lynch Capital Services - Gtd				(1,929)	(1,929)			(65,618)	107,938
Interest rate swaps - Rec floating [Pay fixed]	40,000,000	06/12/2013	USD LIBOR 3M+1.7950%[6.0200%]	05/28/2008	Merrill Lynch Capital Services - Gtd				(344,010)	(344,010)			(161,819)	433,653
Interest rate swaps - Rec floating [Pay fixed]	30,000,000	06/03/2013	USD LIBOR 3M+1.0520%[5.2500%]	05/28/2008	Merrill Lynch Capital Services - Gtd				(235,827)	(235,827)			(145,766)	324,386
Interest rate swaps - Rec floating [Pay fixed]	29,000,000	06/01/2018	USD LIBOR 3M+1.3150%[6.0000%]	05/28/2008	BNP Paribas				(478,947)	(478,947)			(188,523)	450,994
Interest rate swaps - Rec floating [Pay fixed]	9,000,000	12/15/2015	USD LIBOR 3M+0.6820%[5.1900%]	05/28/2008	Merrill Lynch Capital Services - Gtd				(123,433)	(123,433)			(39,561)	120,840
Interest rate swaps - Rec floating [Pay fixed]	6,240,000	05/15/2017	USD LIBOR 3M+1.0875%[5.7000%]	05/28/2008	Bank of America, N.A				(89,013)	(89,013)			(38,718)	91,642
Interest rate swaps - Rec floating [Pay fixed]	11,411,000	02/01/2013	USD LIBOR 3M+1.8300%[6.0000%]	06/05/2008	Bank of America, N.A				(73,193)	(73,193)			(49,725)	118,895
Interest rate swaps - Rec floating [Pay fixed]	35,000,000	09/13/2018	USD LIBOR 3M+1.6010%[6.5100%]	07/18/2008	UBS, AG				(1,178,335)	(1,178,335)			(30,483)	552,260
Interest rate swaps - Rec floating [Pay fixed]	37,000,000	09/13/2015	USD LIBOR 3M+1.3410%[6.0400%]	07/18/2008	Royal Bank of Scotland				(932,246)	(932,246)			(28,987)	487,929
Interest rate swaps - Rec floating [Pay fixed]	75,000,000	07/29/2018	USD LIBOR 3M+1.4690%[6.3400%]	07/22/2008	Citibank, NA				(2,222,736)	(2,222,736)			(246,304)	1,175,903
Interest rate swaps - Rec floating [Pay fixed]	11,000,000	08/03/2015	USD LIBOR 3M+1.7962%[6.5000%]	07/22/2008	HSBC Bank USA, N.A.				(263,093)	(263,093)			(29,395)	143,884
Interest rate swaps - Rec floating [Pay fixed]	324,000,000	03/02/2012	USD LIBOR 3M[4.9580%]	09/16/2008	Deutsche Bank, AG	(18,129,431)	(18,129,431)		(12,337,146)	(12,337,146)			(270,569)	2,996,745
Interest rate swaps - Rec floating [Pay fixed]	25,000,000	04/27/2017	USD LIBOR 3M+0.3670%[5.5500%]	09/16/2008	Deutsche Bank, AG	(2,254,063)	(2,254,063)		(1,393,297)	(1,393,297)			(23,217)	366,105
Interest rate swaps - Rec floating [Pay fixed]	50,000,000	01/15/2011	USD LIBOR 3M[3.4420%]	09/16/2008	Deutsche Bank, AG	(582,566)	(582,566)		72,023	72,023			(12,666)	378,579
Interest rate swaps - Rec floating [Pay fixed]	17,826,000	06/15/2010	USD LIBOR 3M+4.8750%[8.0000%]	09/16/2008	Deutsche Bank, AG	(450,029)	(450,029)		(450,029)	66,255			7,768	116,445
Interest rate swaps - Rec floating [Pay fixed]	60,950,000	03/15/2013	USD LIBOR 3M+1.6475%[5.0950%]	09/16/2008	Deutsche Bank, AG	31,083	31,083		1,312,310	1,312,310			(14,723)	643,415
Interest rate swaps - Rec floating [Pay fixed]	11,400,000	03/15/2013	USD LIBOR 3M+1.6460%[5.0950%]	09/16/2008	Deutsche Bank, AG	5,200	5,200		244,743	244,743			(2,794)	120,343
Interest rate swaps - Rec floating [Pay floating]	26,660,000	04/21/2013	USD LIBOR 6M[USD LIBOR 6M]	08/14/2003	Credit Suisse, International				11,918	11,918			179,011	284,617
Summary Line Adjustment									516,284					
0599999. Subtotal - Swaps - Hedging						(13,478,547)	(13,478,547)	XXX	(390,434,858)	(112,475,057)			(152,785,639)	439,718,784
Credit Default Swap - Rec 0.2900 [PAY 0.0000]	67,800,000	12/20/2012	0.2900 [0.0000]	05/07/2008	Merrill Lynch International Bank, Limited - Gtd				(414,793)				79,194	696,780
Credit Default Swap - Rec 0.2950 [PAY 0.0000]	67,800,000	12/20/2012	0.2950 [0.0000]	05/07/2008	Deutsche Bank, AG				(401,627)				80,560	696,780
Credit Default Swap - Rec 0.3000 [PAY 0.0000]	67,800,000	12/20/2012	0.3000 [0.0000]	05/08/2008	Goldman Sachs Capital Markets, LP - Gtd				(388,461)				81,360	696,780
Credit Default Swap - Rec 0.4000 [PAY 0.0000]	30,000,000	03/20/2009	0.4000 [0.0000]	03/03/2004	UBS, AG				(47,374)				91,000	102,670
Credit Default Swap - Rec 0.4200 [PAY 0.0000]	152,800,000	12/20/2012	0.4200 [0.0000]	06/10/2008	Deutsche Bank, AG				(163,338)				197,876	1,570,323
Credit Default Swap - Rec 0.4800 [PAY 0.0000]	30,000,000	09/20/2009	0.4800 [0.0000]	07/22/2004	Merrill Lynch International -Gtd				45,432				109,200	147,931
Credit Default Swap - Rec 0.4875 [PAY 0.0000]	76,400,000	12/20/2012	0.4875 [0.0000]	06/24/2008	Merrill Lynch International -Gtd				118,618				100,355	785,162
Credit Default Swap - Rec 0.4900 [PAY 0.0000]	76,400,000	12/20/2012	0.4900 [0.0000]	06/24/2008	Goldman Sachs Capital Markets, LP - Gtd				126,036				100,869	785,162
Credit Default Swap - Rec 0.5050 [PAY 0.0000]	67,800,000	12/20/2012	0.5050 [0.0000]	05/07/2008	Deutsche Bank, AG				(926,835)				137,907	696,780
Credit Default Swap - Rec 0.5200 [PAY 0.0000]	67,800,000	12/20/2012	0.5200 [0.0000]	05/08/2008	Barclays Bank, PLC				(887,927)				141,024	696,780
Credit Default Swap - Rec 0.6700 [PAY 0.0000]	76,400,000	12/20/2012	0.6700 [0.0000]	06/10/2008	Deutsche Bank, AG				(618,322)				157,830	785,162
Credit Default Swap - Rec 0.7475 [PAY 0.0000]	100,000,000	12/20/2012	0.7475 [0.0000]	03/07/2008	Deutsche Bank, AG				1,165,043				427,736	1,027,699

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
Credit Default Swap - Rec 0.7500 [PAY 0.0000]	20,000,000	03/20/2009	0.7500 [0.0000]	02/26/2004	Morgan Stanley Capital Services - Gtd					(34,695)			113,750	68,447
Credit Default Swap - Rec 0.8200 [PAY 0.0000]	25,000,000	09/20/2009	0.8200 [0.0000]	07/29/2004	Citibank, NA					(107,946)			155,458	123,276
Credit Default Swap - Rec 1.4000 [PAY 0.0000]	50,000,000	09/20/2013	1.4000 [0.0000]	09/02/2008	Morgan Stanley Capital Services - Gtd					(2,135,529)			52,500	557,637
Credit Default Swap - Rec 1.4000 [PAY 0.0000]	50,000,000	09/20/2013	1.4000 [0.0000]	09/02/2008	Goldman Sachs Capital Markets, LP - Gtd					(2,135,529)			52,500	557,637
0799999. Subtotal - Swaps - Other								XXX		(6,807,247)			2,079,119	9,995,002
0899999. Subtotal - Swaps						(13,478,547)	(13,478,547)	XXX	(390,434,858)	(119,282,304)			(150,706,521)	449,713,787
Currency Forward - BUY EUR SELL USD	81,070,000	10/17/2008	0.678426052	09/24/2008	Bank of America, N.A				(3,810,230)	(3,810,230)				87,480
Currency Forward - BUY EUR SELL USD	88,422,000	10/17/2008	0.678564158	09/24/2008	JP Morgan Chase Bank, N.A.				(4,138,654)	(4,138,654)				95,413
Currency Forward - BUY EUR SELL USD	73,000,000	10/27/2008	0.684931507	09/26/2008	BNP Paribas				(2,793,322)	(2,793,322)				99,272
Currency Forward - BUY EUR SELL USD	80,300,000	12/18/2008	0.684931507	09/26/2008	BNP Paribas				(3,210,628)	(3,210,628)				186,790
Currency Forward - BUY USD SELL BRL	17,862,459	10/02/2008	1.6795	09/03/2008	BNP Paribas				2,309,308	2,309,308				6,611
Currency Forward - BUY USD SELL BRL	18,687,708	10/14/2008	1.8060	09/10/2008	Bank of America, N.A				1,241,198	1,241,198				18,300
Currency Forward - BUY USD SELL BRL	15,455,951	10/27/2008	1.9410	09/29/2008	JP Morgan Chase Bank, N.A.				4,771	4,771				21,018
Currency Forward - BUY USD SELL CAD	19,448,631	11/05/2008	1.0284	08/01/2008	Barclays Bank, PLC				627,555	627,555				30,540
Currency Forward - BUY USD SELL CAD	51,639,313	11/12/2008	1.0651	08/08/2008	Goldman Sachs Capital Markets, LP - Gtd				(115,021)	(115,021)				88,621
Currency Forward - BUY USD SELL EUR	95,229,000	10/17/2008	0.630040323	07/15/2008	JP Morgan Chase Bank, N.A.				10,931,040	10,931,040				102,758
Currency Forward - BUY USD SELL EUR	86,889,000	10/17/2008	0.632991518	07/15/2008	Bank of America, N.A				9,616,738	9,616,738				93,759
Currency Forward - BUY USD SELL EUR	134,086,400	11/12/2008	0.66822586	08/08/2008	Bank of America, N.A				8,350,479	8,350,479				230,114
Currency Forward - BUY USD SELL EUR	44,844,000	11/12/2008	0.668985818	08/08/2008	Citibank, NA				2,745,162	2,745,162				76,959
Currency Forward - BUY USD SELL EUR	73,937,500	10/27/2008	0.676223965	08/21/2008	BNP Paribas				3,727,860	3,727,860				100,547
Currency Forward - BUY USD SELL EUR	35,614,000	12/09/2008	0.701951425	09/05/2008	Barclays Bank, PLC				570,475	570,475				77,982
Currency Forward - BUY USD SELL EUR	70,430,000	12/12/2008	0.709924748	09/10/2008	JP Morgan Chase Bank, N.A.				356,457	356,457				157,486
Currency Forward - BUY USD SELL EUR	77,594,000	12/18/2008	0.708817692	09/16/2008	BNP Paribas				528,405	528,405				180,495
Currency Forward - BUY USD SELL EUR	169,328,300	12/29/2008	0.679163271	09/24/2008	Bank of America, N.A				8,184,109	8,184,109				420,411
Currency Forward - BUY USD SELL EUR	161,792,400	01/29/2009	0.679902094	09/24/2008	JP Morgan Chase Bank, N.A.				7,867,393	7,867,393				465,773
Currency Forward - BUY USD SELL EUR	153,178,200	01/30/2009	0.685494927	09/26/2008	BNP Paribas				6,273,808	6,273,808				442,793
Currency Forward - BUY USD SELL GBP	27,860,000	10/22/2008	0.502512563	07/17/2008	Bank of America, N.A				2,916,548	2,916,548				34,199
Currency Forward - BUY USD SELL IDR	21,016,130	10/14/2008	9516.5000	09/10/2008	Bank of America, N.A				(163,635)	(163,635)				20,580
Currency Forward - BUY USD SELL TRY	8,153,282	10/06/2008	1.2265	09/03/2008	HSBC Bank USA, N.A.				(117,920)	(117,920)				5,227
Currency Forward - BUY USD SELL TRY	6,527,415	10/06/2008	1.2256	09/03/2008	BNP Paribas				(89,550)	(89,550)				4,184
Equity Forward - NASDAQ 100 US OTC IDX	262,500	10/19/2009	26.25	10/19/2005	Deutsche Bank, AG				8,469,535	8,469,535				1,346
Equity Forward - NASDAQ 100 US OTC IDX	251,000	11/23/2009	25.10	11/23/2005	Bank of America, N.A				14,987,750	14,987,750				1,345
Interest Rate Forward - [Pay Fixed]	426,584,019	11/04/2019	USD spread 0.6865%	11/02/2007	Credit Suisse, International				(2,661,323)	(2,661,323)				7,106,616
Interest Rate Forward - [Pay Fixed]	500,000,000	02/13/2019	USD spread 0.62%	02/04/2008	JP Morgan Chase Bank, N.A.				(1,038,121)	(1,038,121)				8,053,758
Interest Rate Forward - [Pay Fixed]	194,188,500	02/13/2019	USD spread 0.63125%	02/05/2008	Morgan Stanley Capital Services - Gtd				(403,182)	(403,182)				3,127,894
Interest Rate Forward - [Pay Fixed]	388,377,000	02/13/2019	USD spread 0.6875%	02/13/2008	Deutsche Bank, AG				(2,534,288)	(2,534,288)				6,255,789
Interest Rate Forward - [Pay Fixed]	229,692,000	02/13/2039	USD spread 0.39625%	05/13/2008	BNP Paribas				(134,628)	(134,628)				6,331,315
Interest Rate Forward - [Pay Fixed]	137,993,000	04/29/2039	USD spread 0.35%	05/27/2008	BNP Paribas				908,816	908,816				3,816,527
0999999. Subtotal - Forwards - Hedging								XXX	69,406,905	69,406,905				37,741,904
1299999. Subtotal - Forwards								XXX	69,406,905	69,406,905				37,741,904
2599999. Subtotal - Hedging						(13,478,547)	(13,478,547)	XXX	(321,027,953)	(43,068,153)			(152,785,639)	477,460,688
2799999. Subtotal - Other								XXX		(6,807,247)			2,079,119	9,995,002
9999999 - Totals						(13,478,547)	(13,478,547)	XXX	(321,027,953)	(49,875,400)			(150,706,521)	487,455,690

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
LONG US 10-YR Note-TYZ8	280	12/19/2008	32,550,000	32,095,000	(455,000)	09/03/2008	CBOT		(455,000)			560,000
LONG US 10-YR Note-TYZ8	320	12/19/2008	37,200,000	36,680,000	(520,000)	09/03/2008	CBOT		(520,000)			640,000
LONG US 10-YR Note-TYZ8	400	12/19/2008	46,206,250	45,850,000	(356,250)	09/30/2008	CBOT		(356,250)			800,000

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
LONG US 5 yr Note-FVZ8	3,000	12/31/2008	338,879,898	336,703,125	(2,176,773)	09/29/2008	CBOT		(2,176,773)			4,800,000
0199999. Subtotal - Long Futures - Hedging			454,836,148	451,328,125	(3,508,023)	XXX	XXX		(3,508,023)			6,800,000
0499999. Subtotal - Long Futures			454,836,148	451,328,125	(3,508,023)	XXX	XXX		(3,508,023)			6,800,000
SHORT US 5 yr Note-FVZ8	2,549	12/31/2008	284,193,586	286,085,422	(1,891,836)	08/25/2008	CBOT		(1,891,836)			4,078,400
SHORT US 30-YR Bond-USZ8	1,550	12/19/2008	181,071,484	181,616,406	(544,922)	08/25/2008	CBOT		(544,922)			3,875,000
SHORT US 10-YR Note-TYZ8	1,502	12/19/2008	173,340,188	172,166,750	1,173,438	08/21/2008	CBOT		1,173,438			3,004,000
SHORT US 10-YR Note-TYZ8	1,059	12/19/2008	120,361,969	121,387,875	(1,025,906)	08/12/2008	CBOT		(1,025,906)			2,118,000
SHORT US 10-YR Note-TYZ8	1,000	12/19/2008	115,406,250	114,625,000	781,250	08/21/2008	CBOT		781,250			2,000,000
SHORT US 10-YR Note-TYZ8	1,000	12/19/2008	115,406,250	114,625,000	781,250	08/21/2008	CBOT		781,250			2,000,000
SHORT US 10-YR Note-TYZ8	898	09/19/2008	103,417,328	102,933,250	484,078	08/19/2008	CBOT		484,078			1,796,000
SHORT US 30-YR Bond-USZ8	642	12/19/2008	74,998,641	75,224,344	(225,703)	08/25/2008	CBOT		(225,703)			1,605,000
SHORT US 10-YR Note-TYZ8	600	12/19/2008	68,864,063	68,775,000	89,063	08/25/2008	CBOT		89,063			1,200,000
SHORT US 10-YR Note-TYZ8	500	12/19/2008	57,703,125	57,312,500	390,625	08/21/2008	CBOT		390,625			1,000,000
SHORT US 5 yr Note-FVZ8	405	12/19/2008	45,341,016	45,454,922	(113,906)	08/26/2008	CBOT		(113,906)			648,000
SHORT US 10-YR Note-TYZ8	50	12/19/2008	5,704,688	5,731,250	(26,563)	08/11/2008	CBOT		(26,563)			100,000
SHORT US 5 yr Note-FVZ8	46	12/31/2008	5,129,000	5,162,781	(33,781)	08/25/2008	CBOT		(33,781)			73,600
0599999. Subtotal - Short Futures - Hedging			1,350,937,586	1,351,100,500	(162,914)	XXX	XXX		(162,914)			23,498,000
0899999. Subtotal - Short Futures			1,350,937,586	1,351,100,500	(162,914)	XXX	XXX		(162,914)			23,498,000
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,805,773,734	1,802,428,625	(3,670,937)	XXX	XXX		(3,670,937)			30,298,000
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,805,773,734	1,802,428,625	(3,670,937)	XXX	XXX		(3,670,937)			30,298,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America	Boston, MA		0.000			1,547,465	468,194	856,923	XXX
Bank of America	Dallas, TX		0.000			3,721,983	4,519,827	6,669,790	XXX
Bank of America	Hartford, CT		0.000			33,357	24,001	203,298	XXX
Bank of New York	New York, NY		0.000			(169,340,534)	(142,022,830)	(119,276,436)	XXX
Citibank, NA	New Castle, DE		0.000			(4,452,282)	(2,854,292)	(3,929,505)	XXX
Citibank, NA	New York, NY		0.000			(25,409,941)	(12,753,656)	(17,791,711)	XXX
Commerce Bank	Kansas City, MO		0.000			4,749,785	5,312,022	8,021,358	XXX
Federal Home Loan Bank of New York	New York, NY		0.000			132,950	134,592	132,978	XXX
JP Morgan Chase Bank, NA	Chicago, IL		0.000			52,192	146,856	(186,573)	XXX
JP Morgan Chase Bank, NA	Dallas, TX		0.000			2,607,708	2,607,708	2,607,708	XXX
JP Morgan Chase Bank, NA	Houston, TX		0.000			(3,099,514)	(2,992,545)	(2,073,706)	XXX
JP Morgan Chase Bank, NA	New York, NY		0.000			652,468,736	352,362,734	1,871,432,331	XXX
Mellon Bank	Pittsburg, PA		0.000			38,667,172	27,762,112	37,751,649	XXX
Northern Trust	Chicago, IL		0.000			4,132,430	7,097,571	7,432,761	XXX
Real Estate Managing Agent	Various		0.000			14,482,749	13,835,298	26,525,185	XXX
Royal Bank of Canada	Canada		0.000			426,580	426,580	1,033,218	XXX
State Street Bank	Boston, MA		0.000			390,639	367,971	2,586,465	XXX
US Bank	Minneapolis, MN		0.000			(1,015,703)	(1,430,639)	(989,018)	XXX
US Bank	St. Paul, MN		0.000			102,723	102,723	102,723	XXX
Wachovia	Charlotte, NC		0.000			(14,522,137)	(15,857,526)	(12,153,594)	XXX
Wells Fargo	San Franscisco, CA		0.000			480,634	509,359	367,153	XXX
Wells Fargo	Waco, TX		0.000			1,254,765	469,888	733,550	XXX
0199998. Deposits in ... 8 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			168,826	173,411	105,165	XXX
0199999. Totals - Open Depositories		XXX	XXX			507,580,583	238,409,359	1,810,161,712	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			507,580,583	238,409,359	1,810,161,712	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			507,580,583	238,409,359	1,810,161,712	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
B 10/02/08		09/03/2008	1.537	10/02/2008	749,968,055		862,499
B 10/09/08		09/10/2008	1.445	10/09/2008	160,345,006		161,615
B 10/16/08		09/24/2008	0.200	10/16/2008	499,958,335		16,668
B 10/23/08		09/25/2008	0.040	10/23/2008	500,780,436		7,671
B 10/30/08		09/26/2008	0.700	10/30/2008	1,249,287,083		122,916
0199999. U.S. Government - Issuer Obligations					3,160,338,915		1,171,369
0399999. Total - U.S. Government Bonds					3,160,338,915		1,171,369
CANADA T-BILL		08/07/2008	0.000	10/02/2008	53,446,612		186,359
CANADA T-BILL		08/13/2008	0.000	10/02/2008	1,299,920		3,911
CANADA T-BILL		08/15/2008	0.000	10/02/2008	699,957		2,022
CANADA T-BILL		08/21/2008	0.000	10/02/2008	399,976		988
CANADA T-BILL		08/25/2008	0.000	10/02/2008	499,970		1,115
CANADA T-BILL		09/02/2008	0.000	10/02/2008	999,941		1,701
CANADA T-BILL		09/05/2008	0.000	10/02/2008	399,978		582
CANADA T-BILL		09/15/2008	0.000	10/02/2008	1,199,934		1,050
CANADA T-BILL		09/16/2008	0.000	10/02/2008	899,951		743
CANADA T-BILL		09/17/2008	0.000	10/02/2008	499,974		364
CANADA T-BILL		09/22/2008	0.000	10/02/2008	599,968		286
CANADA T-BILL		09/25/2008	0.000	10/02/2008	11,899,320		4,080
CANADA T-BILL		09/26/2008	0.000	10/02/2008	10,399,480		2,600
CANADA T-BILL		09/29/2008	0.000	10/02/2008	29,398,432		3,136
CANADA T-BILL		09/30/2008	0.000	10/02/2008	13,199,538		462
0499999. All Other Government - Issuer Obligations					125,842,951		209,399
1099999. Total - All Other Government Bonds					125,842,951		209,399
1799999. Total - States, Territories and Possessions Bonds							
2499999. Total - Political Subdivisions Bonds							
FHDN 10/01/08		09/30/2008	0.100	10/01/2008	1,125,000,000		3,125
FHDN 10/14/08		09/30/2008	0.150	10/14/2008	100,394,561		418
FHDN 10/17/08		09/30/2008	2.054	10/17/2008	9,198,418		247
FMCDN 11/04/08		09/30/2008	1.904	11/04/2008	99,820,556		5,278
FMCDN 11/10/08		09/30/2008	1.904	11/10/2008	99,788,889		5,278
FNDN 11/10/08		09/30/2008	1.753	11/10/2008	74,854,167		3,646
2599999. Special Revenues - Issuer Obligations					1,509,056,591		17,992
3199999. Total - Special Revenues Bonds					1,509,056,591		17,992
3899999. Total - Public Utilities Bonds							
BLACKROCK T- FUND 12/01/2008		09/23/2008	1.820	12/01/2008	50,000,000	75,833	75,833
JP MORGAN CHASE 07/01/2009		09/30/2008	0.000	07/01/2009	659,177		121
JP MORGAN CHASE & CO CP 08/29/2009		09/30/2008	0.000	08/29/2009	6,186,887		8,541
AIM STIT TREASURY PORTFOLIO 12/01/2008		09/23/2008	1.920	12/01/2008	763,200,324	1,221,121	1,221,121
JPMORGAN REPO REPO 0.75% 10/1/2008		09/30/2008	0.750	10/01/2008	1,000,000,000	20,833	20,833
GOLDMAN SACHS REPO REPO 1.1% 10/1/2008		09/30/2008	1.100	10/01/2008	500,000,000	15,278	15,278
BANK OF AMERICA REPO REPO 1.75% 10/1/200		09/30/2008	1.750	10/01/2008	500,000,000	24,306	24,306
CENTRO PROPERTIES GROUP BL FRN 9/30/2008		09/29/2008	10.616	11/17/2008	1,302,251	3,948	3,948
3999999. Industrial and Miscellaneous - Issuer Obligations					2,821,348,639	1,361,319	1,369,981
4599999. Total - Industrial and Miscellaneous Bonds					2,821,348,639	1,361,319	1,369,981
5399999. Total - Parent, Subsidiaries and Affiliates Bonds							
5499999. Total - Issuer Obligations					7,616,587,096	1,361,319	2,768,741
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					7,616,587,096	1,361,319	2,768,741
8799999 - Total Cash Equivalents					7,616,587,096	1,361,319	2,768,741