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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2008

OF THE CONDITION AND AFFAIRS OF THE

CareFirst BlueChoice, Inc.

NAIC Group Code 0380 (Current Period), 0380 (Prior Period) NAIC Company Code 96202 Employer's ID Number 52-1358219

Organized under the Laws of District of Columbia, State of Domicile or Port of Entry District of Columbia

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Dental Service Corporation [ ]
Vision Service Corporation [ ] Other [ ] Health Maintenance Organization [X]
Hospital, Medical & Dental Service or Indemnity [ ] Is HMO, Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 06/22/1984 Commenced Business 03/01/1985

Statutory Home Office 840 First Street, NE (Street and Number), Washington, DC 20065 (City or Town, State and Zip Code)

Main Administrative Office 10455 Mill Run Circle (Street and Number)
Owings Mills, MD 21117 (City or Town, State and Zip Code) 410-581-3000 (Area Code) (Telephone Number)

Mail Address 10455 Mill Run Circle (Street and Number or P.O. Box), Owings Mills, MD 21117 (City or Town, State and Zip Code)

Primary Location of Books and Records 10455 Mill Run Circle (Street and Number)
Owings Mills, MD 21117 (City or Town, State and Zip Code) 410-998-7011 (Area Code) (Telephone Number)

Internet Website Address www.carefirst.com

Statutory Statement Contact William Vincent Stack (Name) 410-998-7011 (Area Code) (Telephone Number) (Extension)

(E-mail Address) (FAX Number)

OFFICERS

Name	Title	Name	Title
Jon Paul Shematek, M.D.	President	Lisa Marlene Myers	Secretary
Jeanne Ann Kennedy	Treasurer	Joseph Petralia	Assistant Secretary

OTHER OFFICERS

David Donald Wolf	EVP, Medical Systems	Gregory Allen Devou	EVP, Chief Mktg Officer
Sharon Jean Vecchioni	EVP, Chief of Staff	Gregory Mark Chaney	EVP, CFO
Gwendolyn Denise Skillern	SVP, General Auditor	Michael John Felber	SVP, Sales
Maria Harris Tildon #	SVP, Public Policy	Rita Ann Costello	SVP, Strategic Marketing
Pamela Susan Deuterman #	SVP, ASU-FEP	Kenny Waitem Kan #	SVP, Chief Actuary
Dennis Allen Cupido #	SVP, ASU-Large Groups	Alok Gupta #	SVP, CIO
Michael Bruce Edwards	SVP, Networks Mgmt	Glenn Rothman #	SVP, Shared Services

DIRECTORS OR TRUSTEES

David Donald Wolf	Gregory Mark Chaney	Gregory Allen Devou	Teresa Gardner Harrison
John Edward Herold	Robert Isaac Jeffrey	John Anthony Picciotto	Jon Paul Shematek, M.D.

State of .....
ss
County of .....

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

Jon Paul Shematek, M.D.	Lisa Marlene Myers	Jeanne Ann Kennedy
President	Secretary	Treasurer

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

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 _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	20,325,172	3.896	20,325,172	3.896
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	8,783,240	1.684	8,783,240	1.684
1.22 Issued by U.S. government sponsored agencies		0.000		0.000
1.3 Foreign government (including Canada, excluding mortgaged-backed securities)		0.000		0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations		0.000		0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000		0.000
1.43 Revenue and assessment obligations	3,912,479	0.750	3,912,479	0.750
1.44 Industrial development and similar obligations		0.000		0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	6,204,360	1.189	6,204,360	1.189
1.512 Issued or guaranteed by FNMA and FHLMC	68,989,844	13.225	68,989,844	13.225
1.513 All other		0.000		0.000
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	44,993,326	8.625	44,993,326	8.625
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	73,982,143	14.182	73,982,143	14.182
1.523 All other		0.000		0.000
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	147,148,598	28.207	147,148,598	28.207
2.2 Unaffiliated foreign securities	0	0.000	0	0.000
2.3 Affiliated securities		0.000		0.000
3. Equity interests:				
3.1 Investments in mutual funds	61,298,493	11.750	61,298,493	11.750
3.2 Preferred stocks:				
3.21 Affiliated	0	0.000	0	0.000
3.22 Unaffiliated	3,254,294	0.624	3,254,294	0.624
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated		0.000		0.000
3.32 Unaffiliated		0.000		0.000
3.4 Other equity securities:				
3.41 Affiliated	3,624,931	0.695	3,624,931	0.695
3.42 Unaffiliated		0.000		0.000
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated		0.000		0.000
3.52 Unaffiliated		0.000		0.000
4. Mortgage loans:				
4.1 Construction and land development		0.000		0.000
4.2 Agricultural		0.000		0.000
4.3 Single family residential properties		0.000		0.000
4.4 Multifamily residential properties		0.000		0.000
4.5 Commercial loans		0.000		0.000
4.6 Mezzanine real estate loans		0.000		0.000
5. Real estate investments:				
5.1 Property occupied by the company		0.000	0	0.000
5.2 Property held for the production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0	0.000
6. Contract loans		0.000	0	0.000
7. Receivables for securities		0.000	0	0.000
8. Cash, cash equivalents and short-term investments	79,163,650	15.175	79,163,650	15.175
9. Other invested assets		0.000		0.000
10. Total invested assets	521,680,530	100.000	521,680,530	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		212,835
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(82,053)	
	5.2 Totals, Part 3, Column 9	0	(82,053)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		130,782
12.	Deduct total nonadmitted amounts		130,782
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book /adjusted carrying value, December 31 of prior year		456,381,048
2.	Cost of bonds and stocks acquired, Column 7, Part 3		873,616,164
3.	Accrual of discount		765,714
4.	Unrealized valuation increase (decrease):		
	4.1 Column 12, Part 1	(1,651,861)	
	4.2 Column 15, Part 2, Section 1	(943,495)	
	4.3 Column 13, Part 2, Section 2	(5,105,390)	
	4.4 Column 11, Part 4	(3,704,120)	(11,404,866)
5.	Total gain (loss) on disposals, Column 19, Part 4		6,679,731
6.	Deduction consideration for bonds and stocks disposed of, Column 7, Part 4		857,133,808
7.	Deduct amortization of premium		1,019,381
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Column 15, Part 1	0	
	8.2 Column 19, Part 2, Section 1	0	
	8.3 Column 16, Part 2, Section 2	0	
	8.4 Column 15, Part 4	(239,828)	(239,828)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Column 14, Part 1	6,226,493	
	9.2 Column 17, Part 2, Section 1	1,098,872	
	9.3 Column 14, Part 2, Section 2	16,967,219	
	9.4 Column 13, Part 4	835,374	25,127,958
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		442,516,816
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		442,516,816

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	32,743,572	33,828,944	32,799,759	32,304,833
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	32,743,572	33,828,944	32,799,759	32,304,833
States, Territories and Possessions	5. United States				
(Direct and guaranteed)	6. Canada				
	7. Other Countries				
	8. Totals	0	0	0	0
Political Subdivisions of States,	9. United States				
Territories and Possessions	10. Canada				
(Direct and guaranteed)	11. Other Countries				
	12. Totals	0	0	0	0
Special revenue and special assessment					
obligations and all non-guaranteed	13. United States	126,229,463	127,472,421	126,276,319	125,196,249
obligations of agencies and authorities of	14. Canada				
governments and their political subdivisions	15. Other Countries				
	16. Totals	126,229,463	127,472,421	126,276,319	125,196,249
Public Utilities (unaffiliated)	17. United States	3,957,098	3,968,115	4,013,295	3,915,000
	18. Canada				
	19. Other Countries				
	20. Totals	3,957,098	3,968,115	4,013,295	3,915,000
Industrial and Miscellaneous and Credit Tenant	21. United States	211,409,030	193,677,865	213,291,927	223,544,796
Loans (unaffiliated)	22. Canada				
	23. Other Countries	0	0	0	0
	24. Totals	211,409,030	193,677,865	213,291,927	223,544,796
Parent, Subsidiaries and Affiliates	25. Totals	0	0	0	0
	26. **Total Bonds**	374,339,163	358,947,345	376,381,300	384,960,878
PREFERRED STOCKS	27. United States				
Public Utilities (unaffiliated)	28. Canada				
	29. Other Countries				
	30. Totals	0	0	0	
Banks, Trust and Insurance Companies	31. United States	1,448,245	1,448,245	2,423,116	
(unaffiliated)	32. Canada				
	33. Other Countries				
	34. Totals	1,448,245	1,448,245	2,423,116	
Industrial and Miscellaneous (unaffiliated)	35. United States	1,806,049	1,820,937	1,936,082	
	36. Canada				
	37. Other Countries				
	38. Totals	1,806,049	1,820,937	1,936,082	
Parent, Subsidiaries and Affiliates	39. Totals	0	0	0	
	40. **Total Preferred Stocks**	3,254,294	3,269,182	4,359,198	
COMMON STOCKS	41. United States				
Public Utilities (unaffiliated)	42. Canada				
	43. Other Countries				
	44. Totals	0	0	0	
Banks, Trust and Insurance Companies	45. United States				
(unaffiliated)	46. Canada				
	47. Other Countries				
	48. Totals	0	0	0	
Industrial and Miscellaneous (unaffiliated)	49. United States	61,298,493	61,298,493	61,825,858	
	50. Canada				
	51. Other Countries				
	52. Totals	61,298,493	61,298,493	61,825,858	
Parent, Subsidiaries and Affiliates	53. Totals	3,624,931	3,624,931	3,624,931	
	54. **Total Common Stocks**	64,923,424	64,923,424	65,450,789	
	55. **Total Stocks**	68,177,718	68,192,606	69,809,987	
	56. **Total Bonds and Stocks**	442,516,881	427,139,951	446,191,287	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments, (Group 1)											
1.1 Class 1	12,744,559	14,676,870	5,373,436	2,635,423	3,732,515	39,162,803	8.6	114,133,217	25.2	39,162,802	
1.2 Class 2						0	0.0	0	0.0		
1.3 Class 3						0	0.0	0	0.0		
1.4 Class 4						0	0.0	0	0.0		
1.5 Class 5						0	0.0	0	0.0		
1.6 Class 6						0	0.0	0	0.0		
1.7 Totals	12,744,559	14,676,870	5,373,436	2,635,423	3,732,515	39,162,803	8.6	114,133,217	25.2	39,162,802	0
2. All Other Governments, (Group 2)											
2.1 Class 1						0	0.0	0	0.0		
2.2 Class 2						0	0.0	0	0.0		
2.3 Class 3						0	0.0	0	0.0		
2.4 Class 4						0	0.0	0	0.0		
2.5 Class 5						0	0.0	0	0.0		
2.6 Class 6						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. States, Territories and Possessions etc., Guaranteed, (Group 3)											
3.1 Class 1						0	0.0	0	0.0		
3.2 Class 2						0	0.0	0	0.0		
3.3 Class 3						0	0.0	0	0.0		
3.4 Class 4						0	0.0	0	0.0		
3.5 Class 5						0	0.0	0	0.0		
3.6 Class 6						0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, (Group 4)											
4.1 Class 1						0	0.0	0	0.0		
4.2 Class 2						0	0.0	0	0.0		
4.3 Class 3						0	0.0	0	0.0		
4.4 Class 4						0	0.0	0	0.0		
4.5 Class 5						0	0.0	0	0.0		
4.6 Class 6						0	0.0	0	0.0		
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, (Group 5)											
5.1 Class 1	20,039,946	47,206,715	30,649,723	21,753,489	6,579,591	126,229,464	27.8	99,255,813	21.9	126,229,463	
5.2 Class 2						0	0.0	0	0.0		
5.3 Class 3						0	0.0	0	0.0		
5.4 Class 4						0	0.0	0	0.0		
5.5 Class 5						0	0.0	0	0.0		
5.6 Class 6						0	0.0	0	0.0		
5.7 Totals	20,039,946	47,206,715	30,649,723	21,753,489	6,579,591	126,229,464	27.8	99,255,813	21.9	126,229,463	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Public Utilities (Unaffiliated), (Group 6)											
6.1 Class 1		226,048	1,013,848		216,339	1,456,235	0.3	0	0.0	1,456,235	
6.2 Class 2	2,305,129		99,210		96,524	2,500,863	0.5	0	0.0	2,500,863	
6.3 Class 3						0	0.0	0	0.0		
6.4 Class 4						0	0.0	0	0.0		
6.5 Class 5						0	0.0	0	0.0		
6.6 Class 6						0	0.0	0	0.0		
6.7 Totals	2,305,129	226,048	1,113,058	0	312,863	3,957,098	0.9	0	0.0	3,957,098	0
7. Industrial & Miscellaneous (Unaffiliated), (Group 7)											
7.1 Class 1	80,031,834	49,778,362	45,111,336	19,272,492	19,478,693	213,672,717	47.0	196,454,226	43.4	211,486,114	2,186,602
7.2 Class 2	28,190	8,818,676	19,548,585	12,422,582	20,334,180	61,152,213	13.4	42,334,213	9.4	60,702,490	449,723
7.3 Class 3	225,868	1,460,754	999,282	761,286	182,755	3,629,945	0.8	56,893	0.0	3,629,944	
7.4 Class 4	762,515	1,518,160	150,942	371,845	62,886	2,866,348	0.6	0	0.0	2,866,348	
7.5 Class 5						0	0.0	0	0.0		
7.6 Class 6	635,268	1,921,297	1,311,253	331,099	10,168	4,209,085	0.9	0	0.0	4,209,085	
7.7 Totals	81,683,675	63,497,249	67,121,398	33,159,304	40,068,682	285,530,308	62.8	238,845,332	52.8	282,893,981	2,636,325
8. Credit Tenant Loans, (Group 8)											
8.1 Class 1						0	0.0	0	0.0		
8.2 Class 2						0	0.0	0	0.0		
8.3 Class 3						0	0.0	0	0.0		
8.4 Class 4						0	0.0	0	0.0		
8.5 Class 5						0	0.0	0	0.0		
8.6 Class 6						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
9. Parent, Subsidiaries and Affiliates, (Group 9)											
9.1 Class 1						0	0.0	0	0.0		
9.2 Class 2						0	0.0	0	0.0		
9.3 Class 3						0	0.0	0	0.0		
9.4 Class 4						0	0.0	0	0.0		
9.5 Class 5						0	0.0	0	0.0		
9.6 Class 6						0	0.0	0	0.0		
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	(d) 112,816,339	111,887,995	82,148,343	43,661,404	30,007,138	380,521,219	83.7	XXX	XXX	378,334,614	2,186,602
10.2 Class 2	(d) 2,333,319	8,818,676	19,647,795	12,422,582	20,430,704	63,653,076	14.0	XXX	XXX	63,203,353	449,723
10.3 Class 3	(d) 225,868	1,460,754	999,282	761,286	182,755	3,629,945	0.8	XXX	XXX	3,629,944	0
10.4 Class 4	(d) 762,515	1,518,160	150,942	371,845	62,886	2,866,348	0.6	XXX	XXX	2,866,348	0
10.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 Class 6	(d) 635,268	1,921,297	1,311,253	331,099	10,168	(c) 4,209,085	0.9	XXX	XXX	4,209,085	0
10.7 Totals	116,773,309	125,606,882	104,257,615	57,548,216	50,693,651	(b) 454,879,673	100.0	XXX	XXX	452,243,344	2,636,325
10.8 Line 10.7 as a % of Col. 6	25.7	27.6	22.9	12.7	11.1	100.0	XXX	XXX	XXX	99.4	0.6
11. Total Bonds Prior Year											
11.1 Class 1	89,452,157	141,813,857	103,619,829	30,302,262	44,655,153	XXX	XXX	409,843,257	90.6	408,884,679	958,578
11.2 Class 2	1,375,035	6,238,763	15,515,416	6,799,513	12,405,487	XXX	XXX	42,334,213	9.4	41,884,525	449,687
11.3 Class 3	0	56,893	0	0	0	XXX	XXX	56,893	0.0	56,893	0
11.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	90,827,191	148,109,513	119,135,244	37,101,774	57,060,640	XXX	XXX	(b) 452,234,363	100.0	450,826,098	1,408,265
11.8 Line 11.7 as a % of Col. 8	20.0	33.0	26.0	8.0	13.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds											
12.1 Class 1	112,816,338	111,887,995	82,148,343	43,661,404	27,820,535	378,334,615	83.2	408,884,679	90.4	378,334,615	XXX
12.2 Class 2	2,333,319	8,818,676	19,198,072	12,422,582	20,430,704	63,203,353	13.9	41,884,525	9.3	63,203,353	XXX
12.3 Class 3	225,868	1,460,754	999,282	761,286	182,755	3,629,945	0.8	56,893	0.0	3,629,945	XXX
12.4 Class 4	762,515	1,518,160	150,942	371,845	62,886	2,866,348	0.6	0	0.0	2,866,348	XXX
12.5 Class 5						0	0.0	0	0.0	0	XXX
12.6 Class 6	635,268	1,921,297	1,311,253	331,099	10,168	4,209,085	0.9	0	0.0	4,209,085	XXX
12.7 Totals	116,773,308	125,606,882	103,807,892	57,548,216	48,507,048	452,243,346	99.4	450,826,098	99.7	452,243,346	XXX
12.8 Line 12.7 as a % of Col. 6	25.8	27.8	23.0	12.7	10.7	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	25.7	27.6	22.8	12.7	10.7	99.4	XXX	XXX	XXX	99.4	XXX
13. Total Privately Placed Bonds											
13.1 Class 1					2,186,602	2,186,602	0.5	958,578	0.2	XXX	2,186,602
13.2 Class 2			449,723			449,723	0.1	449,687	0.1	XXX	449,723
13.3 Class 3						0	0.0	0	0.0	XXX	0
13.4 Class 4						0	0.0	0	0.0	XXX	0
13.5 Class 5						0	0.0	0	0.0	XXX	0
13.6 Class 6						0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	449,723	0	2,186,602	2,636,325	0.6	1,408,265	0.3	XXX	2,636,325
13.8 Line 13.7 as a % of Col. 6	0.0	0.0	17.1	0.0	82.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	0.0	0.1	0.0	0.5	0.6	XXX	XXX	XXX	XXX	0.6

(a) Includes $ 2,636,325 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year, $ ..... prior year of bonds with Z designations and $ ..... , current year, $ ..... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5* designations and $ ..... , current year, $ ..... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..... ; NAIC 2 $..... ; NAIC 3 $..... ; NAIC 4 $..... ; NAIC 5 $..... ; NAIC 6 $..... .

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments, (Group 1)											
1.1 Issuer Obligations	12,539,616	14,081,081	4,955,773	2,304,344	3,655,493	37,536,307	8.3	114,133,217	25.2	37,536,306	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	204,943	595,789	417,663	331,079	77,022	1,626,496	0.4	0	0.0	1,626,496	
1.7 Totals	12,744,559	14,676,870	5,373,436	2,635,423	3,732,515	39,162,803	8.6	114,133,217	25.2	39,162,802	0
2. All Other Governments, (Group 2)											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0	0	0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
2.3 Defined						0	0.0	0	0.0		
2.4 Other						0	0.0	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
2.5 Defined						0	0.0	0	0.0		
2.6 Other						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. States, Territories, and Possessions Guaranteed, (Group 3)											
3.1 Issuer Obligations						0	0.0	0	0.0		
3.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0	0	0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
3.3 Defined						0	0.0	0	0.0		
3.4 Other						0	0.0	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
3.5 Defined						0	0.0	0	0.0		
3.6 Other						0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, (Group 4)											
4.1 Issuer Obligations						0	0.0	0	0.0		
4.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0	0	0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3 Defined						0	0.0	0	0.0		
4.4 Other						0	0.0	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
4.5 Defined						0	0.0	0	0.0		
4.6 Other						0	0.0	0	0.0		
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, (Group 5)											
5.1 Issuer Obligations			815,574	256,710	2,840,195	3,912,479	0.9	4,653,206	1.0	3,912,479	
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	14,026,141	33,863,018	17,071,042	7,563,059	1,044,448	73,567,708	16.2	57,622,293	12.7	73,567,708	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined	3,989,755	12,256,196	12,643,708	13,408,720	2,694,947	44,993,326	9.9	34,818,351	7.7	44,993,326	
5.4 Other						0	0.0	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
5.5 Defined						0	0.0	0	0.0		
5.6 Other	2,024,050	1,087,502	119,399	525,000		3,755,951	0.8	2,161,963	0.5	3,755,951	
5.7 Totals	20,039,946	47,206,716	30,649,723	21,753,489	6,579,590	126,229,464	27.8	99,255,813	21.9	126,229,464	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Public Utilities (Unaffiliated), (Group 6)											
6.1 Issuer Obligations	2,305,129	226,048	1,113,058		312,863	3,957,098	0.9	0	0.0	3,957,098	
6.2 Single Class Mortgage-Backed/Asset-Based Securities						0	0.0	0	0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined						0	0.0	0	0.0		
6.4 Other						0	0.0	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined						0	0.0	0	0.0		
6.6 Other						0	0.0	0	0.0		
6.7 Totals	2,305,129	226,048	1,113,058	0	312,863	3,957,098	0.9	0	0.0	3,957,098	0
7. Industrial & Miscellaneous (Unaffiliated), (Group 7)											
7.1 Issuer Obligations	74,476,818	32,205,270	48,207,251	24,502,947	38,057,553	217,449,839	47.8	175,707,949	38.9	214,813,514	2,636,325
7.2 Single Class Mortgage-Backed/Asset-Based Securities						0	0.0	0	0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
7.3 Defined	5,793,066	26,100,701	17,289,015	7,885,365	1,958,946	59,027,093	13.0	58,932,112	13.0	59,027,093	
7.4 Other						0	0.0	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined	895,359	2,485,090	1,225,911	541,495	52,183	5,200,038	1.1	1,160,201	0.3	5,200,038	
7.6 Other	518,431	2,706,187	399,221	229,496		3,853,335	0.8	3,045,070	0.7	3,853,337	
7.7 Totals	81,683,674	63,497,248	67,121,398	33,159,303	40,068,682	285,530,305	62.8	238,845,332	52.8	282,893,982	2,636,325
8. Credit Tenant Loans, (Group 8)											
8.1 Issuer Obligations						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
9. Parents, Subsidiaries and Affiliates, (Group 9)											
9.1 Issuer Obligations						0	0.0	0	0.0		
9.2 Single Class Mortgage-Backed/Asset-Based Securities						0	0.0	0	0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined						0	0.0	0	0.0		
9.4 Other						0	0.0	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
9.5 Defined						0	0.0	0	0.0		
9.6 Other						0	0.0	0	0.0		
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	89,321,563	46,512,399	55,091,656	27,064,001	44,866,104	262,855,723	57.8	XXX	XXX	260,219,397	2,636,325
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	14,231,084	34,458,807	17,488,705	7,894,138	1,121,470	75,194,204	16.5	XXX	XXX	75,194,204	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
10.3 Defined	9,782,821	38,356,897	29,932,723	21,294,085	4,653,893	104,020,419	22.9	XXX	XXX	104,020,419	0
10.4 Other	0	0	0	0	0	0	0.0	XXX	XXX	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
10.5 Defined	895,359	2,485,090	1,225,911	541,495	52,183	5,200,038	1.1	XXX	XXX	5,200,038	0
10.6 Other	2,542,481	3,793,689	518,620	754,496	0	7,609,286	1.7	XXX	XXX	7,609,288	0
10.7 Totals	116,773,308	125,606,882	104,257,615	57,548,215	50,693,650	454,879,670	100.0	XXX	XXX	452,243,346	2,636,325
10.8 Line 10.7 as a % of Col. 6	25.7	27.6	22.9	12.7	11.1	100.0	XXX	XXX	XXX	99.4	0.6
11. Total Bonds Prior Year											
11.1 Issuer Obligations	70,057,402	78,440,866	76,420,739	17,891,508	51,683,858	XXX	XXX	294,494,372	65.1	293,086,107	1,408,265
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	10,683,052	26,047,469	13,319,248	6,257,648	1,314,876	XXX	XXX	57,622,293	12.7	57,622,293	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
11.3 Defined	9,120,278	39,206,837	29,358,806	12,002,637	4,061,905	XXX	XXX	93,750,462	20.7	93,750,462	0
11.4 Other	0	0	0	0	0	XXX	XXX	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
11.5 Defined	167,039	993,163	0	0	0	XXX	XXX	1,160,201	0.3	1,160,201	0
11.6 Other	799,421	3,421,179	36,452	949,983	0	XXX	XXX	5,207,034	1.1	5,207,034	0
11.7 Totals	90,827,191	148,109,513	119,135,244	37,101,774	57,060,640	XXX	XXX	452,234,363	100.0	450,826,098	1,408,265
11.8 Line 11.7 as a % of Col. 8	20.0	33.0	26.0	8.0	13.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	89,321,563	46,512,399	54,641,932	27,064,002	42,679,502	260,219,398	57.2	293,086,107	64.8	260,219,398	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	14,231,084	34,458,807	17,488,705	7,894,138	1,121,470	75,194,204	16.5	57,622,293	12.7	75,194,204	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
12.3 Defined	9,782,821	38,356,896	29,932,724	21,294,085	4,653,893	104,020,419	22.9	93,750,462	20.7	104,020,419	XXX
12.4 Other						0	0.0	0	0.0	0	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
12.5 Defined	895,359	2,485,090	1,225,911	541,495	52,183	5,200,038	1.1	1,160,201	0.3	5,200,038	XXX
12.6 Other	2,542,481	3,793,689	518,620	754,496		7,609,286	1.7	5,207,034	1.1	7,609,286	XXX
12.7 Totals	116,773,308	125,606,881	103,807,892	57,548,216	48,507,048	452,243,345	99.4	450,826,098	99.7	452,243,345	XXX
12.8 Line 12.7 as a % of Col. 6	25.8	27.8	23.0	12.7	10.7	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	25.7	27.6	22.8	12.7	10.7	99.4	XXX	XXX	XXX	99.4	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations			449,723		2,186,602	2,636,325	0.6	1,408,265	0.3	XXX	2,636,325
13.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0	0	0.0	XXX	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
13.3 Defined						0	0.0	0	0.0	XXX	0
13.4 Other						0	0.0	0	0.0	XXX	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
13.5 Defined						0	0.0	0	0.0	XXX	0
13.6 Other						0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	449,723	0	2,186,602	2,636,325	0.6	1,408,265	0.3	XXX	2,636,325
13.8 Line 13.7 as a % of Col. 6	0.0	0.0	17.1	0.0	82.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	0.0	0.1	0.0	0.5	0.6	XXX	XXX	XXX	XXX	0.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	54,023,471	54,023,471	0	0	0
2. Cost of short-term investments acquired	209,058,066	209,058,066			
3. Accrual of discount	1,666	1,666			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(1,666)	(1,666)			
6. Deduct consideration received on disposals	182,541,030	182,541,030			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,540,507	80,540,507	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	80,540,507	80,540,507	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - VBY

NONE

Schedule DB - Part B - VBY

NONE

Schedule DB - Part C - VBY

NONE

Schedule DB - Part D - VBY

NONE

Schedule DB - Part E - VBY

NONE

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule E - Verification

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
			4	5															
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B. / A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
.D00000-00-0.	Howard County MRI		Columbia	MD	Howard County MRI		.01/07/1984.		60,000	130,782	130,782	(82,053)					467,947		25.000
3799999 - Any Other Class of Assets - Unaffiliated									60,000	130,782	130,782	(82,053)					467,947		XXX
.000000-00-0.							.01/01/1984.		0	0	0	0					0		0.000
3899999 - Any Other Class of Assets - Affiliated									0	0	0	0					0		XXX
3999999 - Total Unaffiliated									60,000	130,782	130,782	(82,053)					467,947		XXX
4099999 - Total Affiliated									0	0	0	0					0		XXX
4199999 Totals									60,000	130,782	130,782	(82,053)					467,947		XXX

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
3134A4-ZY-3	FED HOME LN MTG 5.750% 6/27/				1	226,412	107.2940	241,412	225,000	226,367		(46)			5.750	5.729	JD	144	6,469	09/09/2008	06/27/2016
313771-AA-5	FEDERAL HOME LN BK CHICAGO				1	219,490	105.0000	236,250	225,000	219,652		163			5.625	6.116	JD	633	6,328	09/18/2008	06/13/2016
3133XD-VS-7	FEDERAL HOME LN BKS				1	371,028	119.9060	449,648	375,000	371,096		68			5.250	5.441	JD	1,094	9,844	09/16/2008	12/11/2020
3133XK-KW-4	FEDERAL HOME LN BKS				1	459,454	103.8440	472,490	455,000	459,239		(215)			5.530	5.414	MN	4,054	12,581	08/25/2008	11/03/2014
3128X6-5M-4	FEDERAL HOME LN MTG CORP				1	370,000	100.3740	371,384	370,000	370,000					3.250	3.276	MS	3,942	6,013	04/16/2008	09/03/2010
3128X6-KU-9	FEDERAL HOME LN MTG CORP				1	461,893	102.6670	467,135	455,000	461,645		(248)			5.870	5.734	FA	9,645	13,354	07/30/2008	08/21/2017
3134A4-UX-0	FEDERAL HOME LN MTG CORP				1	233,501	110.5940	276,485	250,000	236,335		1,856			4.500	5.656	JJ	5,188	11,250	06/13/2007	01/15/2015
3137EA-BA-6	FEDERAL HOME LN MTG CORP				1	771,503	115.8750	753,188	650,000	771,036		(466)			5.125	2.766	MN	4,072		12/17/2008	11/17/2017
3137EA-BP-3	FEDERAL HOME LN MTG CORP				1	609,229	114.9380	632,159	550,000	608,851		(378)			4.875	3.565	JD	1,341	13,406	12/05/2008	06/13/2018
3137EA-BS-7	FEDERAL HOME LN MTG CORP				1	399,124	107.7500	431,000	400,000	399,180		56			4.125	4.217	MS	6,004		08/19/2008	09/27/2013
3128X2-TM-7	FEDERAL HOME LN MTG CORP MTN				1	181,516	111.7810	195,617	175,000	180,486		(947)			5.000	4.353	JJ	3,670	8,750	11/29/2007	01/30/2014
31398A-SD-5	FEDERAL NATL MTG ASSN				1	472,654	106.1250	493,481	465,000	472,206		(447)			3.875	3.533	JJ	8,459		09/11/2008	07/12/2013
31398A-TZ-5	FEDERAL NATL MTG ASSN				1	449,816	103.1560	464,202	450,000	449,842		26			2.875	2.916	AO	2,839	1,078	09/10/2008	10/12/2010
3133MG-YH-3	FHLB SER NE11 5.75%				1	257,173	111.2190	278,048	250,000	252,342		(811)			5.750	5.434	FA	5,431	14,375	07/08/2002	08/15/2011
31359M-GT-4	FNMA 6.25%				1	230,208	105.9640	233,121	220,000	229,159		(1,049)			6.250	4.187	FA	5,729		10/01/2008	02/01/2011
83162C-HN-6	SMALL BUS ADMIN GTD DB 97 - 20F				1	25,465	105.3440	26,880	25,516	25,492		4			7.200	7.353	JD	153	1,837	08/24/1999	06/01/2017
83162C-LT-8	SMALL BUS ADMIN GTD DEV PTC				1	364,824	104.3440	356,602	341,756	360,308		(990)			6.120	5.595	MS	6,972	21,888	12/01/2003	09/01/2021
83162C-PS-6	SMALL BUS ADMIN GTD DEV PTC			1	1	592,284	102.2190	605,426	592,284	592,284					5.110	5.174	FA	12,583	31,284	08/09/2005	08/01/2025
83162C-QG-1	SMALL BUS ADMIN GTD DEV PTC			1	1	379,952	105.3750	400,374	379,952	379,952					5.870	5.955	MN	3,758	23,255	05/09/2006	05/01/2026
83162C-QV-8	SMALL BUS ADMIN GTD DEV PTC				1	747,350	103.5000	773,507	747,350	747,350					5.490	5.565	FA	17,096	42,296	02/06/2007	02/01/2027
83162C-LG-6	Small Bus Admin Series 2001-20B				1	105,826	104.7190	110,820	105,826	105,826					6.440	6.544	FA	2,840	7,702	02/06/2001	02/01/2021
83162C-JC-8	Small Business Admin GTD Dev 6.35%				1	42,349	103.6880	48,657	46,927	42,767		292			6.350	9.308	MS	993	3,357	05/31/2000	03/01/2018
83162C-KF-9	Small Business Admin Gtd Ser 99-I				1	26,053	105.3440	27,446	26,053	26,053					7.300	7.433	MS	634	2,184	09/08/1999	09/01/2019
88059F-AA-9	TENNESSEE VALLEY PRN STRIPS BE	@			1	2,709,000	90.3000	2,709,000	3,000,000	2,715,494		6,494				0.300	N/A			03/13/2008	04/15/2042
912803-BP-7	U S TREAS BD STRIPPED PRIN PMT	@			1	7,598	0.5400	108	20,000	7,921		323				4.833	N/A		273	02/13/2008	08/15/2028
912810-FP-8	U.S. TREASURY BONDS 5.375%				1	162,402	137.4060	171,758	125,000	162,316		(86)			5.375	3.467	FA	2,538		12/04/2008	02/15/2031
912810-EM-6	UNITED STATES TREAS BDS	LS			1	785,425	145.3910	930,502	640,000	774,800		(6,721)			7.250	5.153	FA	17,526	46,400	05/25/2007	08/15/2022
912810-ET-1	UNITED STATES TREAS BDS				1	12,681	162.4060	16,241	10,000	12,535		(98)			7.625	5.341	FA	288	763	06/29/2007	02/15/2025
912810-PT-9	UNITED STATES TREAS BDS				1	41,445	139.3440	55,738	40,000	41,433		(13)			4.750	4.575	FA	718	950	07/02/2008	02/15/2037
912810-PU-6	UNITED STATES TREAS BDS				1	74,545	144.8910	101,424	70,000	74,515		(30)			5.000	4.644	MN	454	1,750	08/13/2008	05/15/2037
912810-PW-2	UNITED STATES TREAS BDS				1	603,010	133.9380	823,719	615,000	603,095		85			4.375	4.551	FA	10,163	11,705	11/19/2008	02/15/2038
912810-PX-0	UNITED STATES TREAS BDS				1	58,656	136.4840	68,242	50,000	58,640		(17)			4.500	3.580	MN	292		11/26/2008	05/15/2038
912828-CL-2	UNITED STATES TREAS NTS	LS			1	6,108,770	101.6950	6,101,700	6,000,000	6,091,630		(17,140)			4.000	0.622	JD	11,209	120,000	12/01/2008	06/15/2009
912828-DP-2	UNITED STATES TREAS NTS				1	99,188	104.5160	104,516	100,000	99,787		169			4.000	4.227	MS	1,193	4,000	03/30/2005	03/15/2010
912828-DZ-0	UNITED STATES TREAS NTS	LS			1	493,906	105.4800	527,400	500,000	497,973		1,250			3.875	4.193	JJ	8,950	19,375	08/01/2005	07/15/2010
912828-FS-4	UNITED STATES TREAS NTS	LS			1	1,077,891	109.9140	1,099,140	1,000,000	1,059,114		(18,777)			4.625	2.335	FA	15,715	46,250	02/14/2008	08/31/2011
912828-JH-4	UNITED STATES TREAS NTS				1	627,785	115.4770	710,184	615,000	627,486		(299)			4.000	3.782	FA	9,292		09/30/2008	08/15/2018
912828-JL-5	UNITED STATES TREAS NTS				1	6,136,661	102.5160	6,150,960	6,000,000	6,130,343		(6,317)			2.000	0.746	MS	30,659		12/01/2008	09/30/2010
912828-JQ-4	UNITED STATES TREAS NTS				1	57,127	106.3130	58,472	55,000	57,079		(48)			2.750	1.936	AO	259		11/20/2008	10/31/2013
912828-JR-2	UNITED STATES TREAS NTS				1	77,066	113.2030	79,242	70,000	77,018		(48)			3.750	2.609	MN	341		12/04/2008	11/15/2018
912828-JT-8	UNITED STATES TREAS NTS				1	3,950,286	102.5940	4,001,166	3,900,000	3,949,486		(801)			2.000	1.737	MN	6,717		12/01/2008	11/30/2013
83162C-KC-6	US SMALL BUS ADMIN GTD 99-20G				1	46,186	104.7190	48,366	46,186	46,186					7.000	7.123	JJ	1,617	3,487	07/06/1999	07/01/2019
83162C-KM-4	US SMALL BUS ADMIN GTD DB00-20A				1	46,554	106.0310	42,237	39,835	42,753		(182)			7.590	6.013	JJ	1,512	3,233	09/05/2000	01/01/2020
0199999 - Total Bonds - U.S. Government - Issuer Obligations						31,173,284	XXX	32,145,443	30,676,684	31,117,076	0	(45,386)	0	0	XXX	XXX	XXX	226,713	495,436	XXX	XXX
362199-AW-1	GNMA #271021				1	6,937	106.0300	7,092	6,689	6,871		(6)			8.150	7.294	MON	45	545	06/22/1999	05/15/2020
36220D-C5-6	GNMA #274692				1	5,393	106.0350	5,515	5,201	5,332		(8)			8.150	7.203	MON	35	424	06/22/1999	10/15/2019
36210J-CH-9	GNMA 493372 6.00% OF 12/15/28				1	317,698	103.8270	332,140	319,898	317,901		20			6.000	6.265	MON	1,546	19,194	12/16/1998	12/15/2028
36211H-QK-0	GNMA 513558 7.50% Of 12/15/29				1	123,122	105.9720	130,801	123,430	123,116					7.500	7.752	MON	771	9,257	12/21/1999	12/15/2029
36202E-QZ-5	GNMA PASS-THRU M SINGLE FAMILY				1	168,716	102.9140	174,286	169,351	168,717		1			5.500	5.657	MON	776	6,997	03/07/2008	01/20/2038
36202E-RT-8	GNMA PASS-THRU M SINGLE FAMILY				1	976,556	102.9140	1,004,983	976,527	976,778		222			5.500	5.583	MON	4,476	40,318	03/07/2008	03/20/2038
36220D-DF-3	GNMA Pool # 274702				1	11,405	106.0290	11,660	10,997	11,304		(15)			8.150	7.104	MON	75	898	06/22/1999	02/15/2020
36220F-UV-4	GNMA Pool #276996				1	8,436	106.0290	8,626	8,135	8,353		(8)			8.150	7.224	MON	55	744	07/01/1999	08/15/2020
36220F-VB-7	GNMA Pool #277010				1	8,212	106.0290	8,398	7,921	8,124		(10)			8.150	7.247	MON	54	646	07/01/1999	01/15/2020
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						1,626,475	XXX	1,683,501	1,628,149	1,626,496	0	195	0	0	XXX	XXX	XXX	7,834	79,023	XXX	XXX
0399999 - Total Bonds - U.S. Government Bonds						32,799,759	XXX	33,828,944	32,304,833	32,743,572	0	(45,191)	0	0	XXX	XXX	XXX	234,547	574,459	XXX	XXX
13066Y-EG-0	CALIFORNIA ST DEPT WTR RES PWR WTR				1FE	246,310	113.1520	254,592	225,000	244,870		(1,440)			5.375	4.265	MN	2,016	12,094	02/28/2008	05/01/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
743759-AJ-1	PROVIDENCE HEALTH SYS OBLIGATE TAX				1FE	322,098	101.2300	328,998	325,000	322,938		301			5.060	5.256	AO	4,111	16,445	01/24/2006	10/01/2014
743759-AK-8	PROVIDENCE HEALTH SYS OBLIGATE TAX				1FE	247,013	101.0000	252,500	250,000	247,766		269			5.080	5.307	AO	3,175	12,700	01/24/2006	10/01/2015
791698-AC-7	ST LOUIS MO TAX INCREMENT REV TAX				1FE	2,836,470	94.2700	2,828,100	3,000,000	2,840,195		3,271			6.750	7.383	MS	67,500	231,750	11/09/2007	09/01/2029
92812Q-DX-2	VIRGINIA ST HSG DEV AUTH REN				1FE	256,913	96.1920	245,290	255,000	256,710		(100)			5.500	5.496	JD	1,169	14,025	12/01/2006	12/01/2020
2599999 - Total Bonds - Special Revenue - Issuer Obligations						3,908,803	XXX	3,909,479	4,055,000	3,912,479	0	2,301	0	0	XXX	XXX	XXX	77,971	287,014	XXX	XXX
31292H-GP-3	FHLMC GOLD POOL #C01106				1	13,754	105.0930	14,282	13,590	13,746		(1)			7.000	6.764	MON	79	951	03/27/2001	12/01/2030
3128JM-GQ-4	FHLMC PC 1YR LIBOR VR				1	181,821	100.4260	185,700	184,912	181,798		13			5.000	5.418	MON	665	7,937	05/30/2007	02/01/2035
3128JM-XM-4	FHLMC PC 1YR LIBOR VR				1	183,225	100.7990	187,651	186,163	183,218		12			5.000	5.390	MON	710	9,207	05/30/2007	10/01/2034
3128MT-6K-9	FHLMC PC GOLD 10/20 II				1	646,743	102.4090	653,844	638,463	646,637		(99)			6.500	6.266	MON	3,458	41,540	09/12/2007	09/01/2037
3128MT-XG-8	FHLMC PC GOLD 10/20 II				1	74,147	102.4090	75,158	73,390	74,152		(4)			6.500	6.368	MON	398	4,770	09/14/2007	08/01/2036
3128UN-DB-5	FHLMC PC GOLD 10/20 II				1	1,074,745	102.4090	1,085,038	1,059,514	1,074,531		(179)			6.500	6.228	MON	5,739	68,893	10/04/2007	10/01/2037
3128P7-DM-2	FHLMC PC GOLD CASH 20				1	883,008	104.1250	901,128	865,429	882,601		(237)			6.500	6.069	MON	4,688	56,388	02/01/2007	12/01/2026
31292K-JQ-1	FHLMC PC GOLD CASH 30				1	751,982	103.9790	750,028	721,326	751,889		(93)			6.500	5.470	MON	3,907	39,142	02/01/2008	07/01/2037
31283K-XB-9	FHLMC PC GOLD COMB 15				1	323,566	103.6950	324,127	312,577	320,672		(717)			6.000	5.105	MON	1,563	18,784	06/14/2004	02/01/2019
3128MB-5F-0	FHLMC PC GOLD COMB 15				1	3,312,645	103.7020	3,374,641	3,254,171	3,313,199		554			6.000	5.497	MON	16,271	16,271	11/20/2008	03/01/2023
3128MB-EG-8	FHLMC PC GOLD COMB 15				1	1,525,702	103.2180	1,568,732	1,519,824	1,525,201		(382)			5.500	5.482	MON	6,966	83,590	04/24/2007	03/01/2022
31283H-6C-4	FHLMC PC GOLD COMB 30				1	204,566	104.4690	209,678	200,708	204,516		(33)			6.500	6.129	MON	1,087	13,057	04/18/2006	12/01/2032
31283H-6D-2	FHLMC PC GOLD COMB 30				1	628,293	104.6560	643,225	614,608	627,957		(135)			6.500	6.047	MON	3,329	39,982	04/03/2006	12/01/2031
3128KU-MB-0	FHLMC PC GOLD COMB 30				1	140,182	103.1240	142,975	138,644	140,185		(11)			6.000	5.871	MON	693	8,331	12/14/2007	08/01/2037
3128LX-AU-4	FHLMC PC GOLD COMB 30				1	1,221,962	102.3320	1,263,987	1,235,182	1,222,009		47			5.000	5.269	MON	5,147	41,261	04/10/2008	06/01/2035
3128M4-AZ-6	FHLMC PC GOLD COMB 30				1	333,826	102.4730	350,656	342,193	333,796		(30)			5.500	6.071	MON	1,568	7,858	06/25/2008	12/01/2036
3128M5-GR-5	FHLMC PC GOLD COMB 30				1	880,659	103.1240	900,300	873,027	880,654		(54)			6.000	5.923	MON	4,365	52,459	11/02/2007	07/01/2037
3128M5-HJ-2	FHLMC PC GOLD COMB 30				1	129,756	103.1290	132,532	128,511	129,758		(10)			6.000	5.911	MON	643	7,727	12/14/2007	06/01/2036
3128M5-VS-6	FHLMC PC GOLD COMB 30				1	222,238	102.4670	233,653	228,028	222,214		(24)			5.500	6.087	MON	1,045	5,235	06/25/2008	03/01/2038
3128M6-FT-0	FHLMC PC GOLD COMB 30				1	1,342,980	103.9790	1,345,539	1,294,049	1,343,641		660			6.500	5.583	MON	7,009	42,144	05/27/2008	03/01/2038
31349S-JK-0	FHLMC PC GUAR ADJ 30YR				1	78,998	98.6570	79,111	80,188	78,996		4			5.000	5.394	MON	330	3,410	06/19/2007	01/01/2034
31349U-K4-9	FHLMC PC GUAR ADJ 30YR				1	2,054,379	100.5640	2,093,110	2,081,371	2,054,384		76			5.000	5.333	MON	8,581	99,959	04/17/2007	02/01/2035
3128NH-VA-8	FHLMC PC II HYBRD ARM				1	5,865,571	102.8480	5,897,172	5,733,871	5,868,335		2,764			6.000	5.182	MON	27,408	90,614	07/25/2008	11/01/2036
3128QJ-NW-2	FHLMC PC II HYBRD ARM				1	209,241	102.1300	214,309	209,840	209,246		(3)			5.000	5.012	MON	860	12,275	06/14/2007	11/01/2036
3128QS-JZ-0	FHLMC PC II HYBRD ARM				1	938,861	101.4360	966,539	952,856	938,979		84			5.344	5.702	MON	4,173	50,924	07/19/2007	07/01/2037
31294J-RB-6	FHLMC PC GOLD CASH 6.50				1	17,884	103.7700	17,863	17,214	17,330		(42)			6.500	5.965	MON	93	1,122	10/18/2001	04/01/2012
3128S4-B5-5	FHLMC POOL #100060 5.132% 12/01/				1	1,212,233	101.1200	1,244,527	1,230,743	1,212,610		91			5.132	5.617	MON	5,263	63,159	05/16/2006	12/01/2035
31283K-R6-7	FHLMC Pool #G11409				1	202,721	103.6950	202,507	195,291	200,931		(498)			6.000	4.995	MON	976	11,741	05/20/2003	05/01/2017
31283K-KT-4	FHLMC Pool G11206 6.0%				1	51,345	103.6910	51,737	49,895	49,911		(19)			6.000	6.029	MON	249	3,000	11/05/2001	01/01/2015
31385J-JF-6	FNMA PASS THRU LNG 30 TEAR				1	112,364	104.3440	112,718	108,026	112,269		(36)			6.500	5.612	MON	585	6,456	04/01/2005	07/01/2032
31404C-LB-4	FNMA PASS-THRU ADJ 2% SINGLE				1	94,078	97.9730	93,738	95,677	94,074		7			5.000	5.533	MON	399	3,767	06/19/2007	06/01/2034
31405F-TW-2	FNMA PASS-THRU ADJ SINGLE				1	980,588	99.1680	986,807	995,086	980,570		67			5.000	5.465	MON	4,146	46,916	04/28/2006	08/01/2034
31381H-EB-8	FNMA PASS-THRU BLLN MULTI 7+				1	91,500	99.1550	99,155	100,000	92,879		1,110			4.060	8.049	MON	338	4,060	08/21/2007	06/01/2013
31381J-J5-2	FNMA PASS-THRU BLLN MULTI 7+				1	179,956	103.6900	190,609	183,826	180,624		205			5.275	6.067	MON	808	9,862	05/01/2006	11/01/2015
31405F-D5-8	FNMA PASS-THRU GOV SNGLE FAM				1	48,111	102.1610	46,637	45,650	47,999		(16)			7.000	5.490	MON	266	3,197	07/01/2004	10/01/2032
31371L-ZY-8	FNMA PASS-THRU INT 15 YEAR				1	1,189,391	103.3430	1,230,883	1,191,066	1,189,215		(125)			5.500	5.578	MON	5,459	65,784	01/24/2007	12/01/2019
31385J-D2-1	FNMA PASS-THRU INT 15 YEAR				1	269,711	104.0450	266,544	256,181	266,798		(920)			6.500	4.956	MON	1,388	16,759	05/07/2004	05/01/2017
31385W-5T-2	FNMA PASS-THRU INT 15 YEAR				1	1,305,857	104.1240	1,335,299	1,282,413	1,302,611		(1,809)			6.000	5.451	MON	6,412	77,347	12/13/2006	12/01/2017
31389H-LT-3	FNMA PASS-THRU INT 15 YEAR				1	469,923	103.5300	482,441	465,992	468,376		(347)			5.500	5.316	MON	2,136	25,754	06/28/2002	03/01/2017
31402C-RT-1	FNMA PASS-THRU INT 15 YEAR				1	1,773,278	103.4680	1,823,379	1,762,264	1,771,489		(1,011)			5.500	5.348	MON	8,077	97,375	12/13/2006	12/01/2018
31402R-NP-0	FNMA PASS-THRU INT 15 YEAR				1	388,181	103.5300	397,474	383,922	387,236		(357)			5.500	5.213	MON	1,760	21,241	01/06/2006	07/01/2020
31403D-DK-2	FNMA PASS-THRU INT 15 YEAR				1	1,541,055	104.1240	1,576,043	1,513,621	1,539,035		(1,179)			6.000	5.573	MON	7,568	91,496	12/13/2006	03/01/2021
31406W-EX-8	FNMA PASS-THRU INT 15 YEAR				1	519,995	103.2490	562,556	544,854	521,198		961			5.500	6.828	MON	2,497	30,066	05/25/2007	06/01/2020
31410F-WM-3	FNMA PASS-THRU INT 15 YEAR				1	216,680	103.0450	222,305	215,736	216,628		(51)			5.000	4.904	MON	899	6,317	04/15/2008	05/01/2021
31410K-A3-8	FNMA PASS-THRU INT 15 YEAR				1	293,070	102.8050	302,425	294,174	293,072		2			5.000	5.127	MON	1,226	1,238	11/07/2008	04/01/2023
31410M-GV-6	FNMA PASS-THRU INT 15 YEAR				1	452,213	102.8420	471,847	458,808	452,271		58			5.000	5.399	MON	1,912	7,667	07/24/2008	11/01/2021
31411A-JN-6	FNMA PASS-THRU INT 15 YEAR				1	2,384,277	103.8900	2,438,167	2,346,873	2,382,791		(1,209)			6.000	5.629	MON	11,734	141,603	12/18/2006	11/01/2021
31413M-NF-0	FNMA PASS-THRU INT 15 YEAR				1	465,577	103.1650	478,443	463,765	465,556		(20)			5.500	5.443	MON	2,126	8,556	07/24/2008	08/01/2022
31414H-F6-9	FNMA PASS-THRU INT 15 YEAR				1	199,520	102.8050	205,590	199,980	199,523		4			5.000	5.084	MON	833		11/19/2008	01/01/2023
31416B-QK-7	FNMA PASS-THRU INT 15 YEAR				1	200,966	102.4820	202,661	197,753	200,975		9			4.500	4.070	MON	742		12/11/2008	12/01/2020
31371N-A5-4	FNMA PASS-THRU INT 20 YEAR				1	577,636	104.1350	589,636	566,223	577,358		(162)			6.500	6.031	MON	3,067	36,938	02/01/2007	02/01/2027
31371K-VH-1	FNMA PASS-THRU LNG 30 YEAR				1	185,571	104.3440	186,156	178,406	185,434		(59)			6.500	5.577	MON	966	11,646	04/01/2005	11/01/2032

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
31371N-H4-0	FNMA PASS-THRU LNG 30 YEAR				1	1,291,684	104.8190	1,292,053	1,232,651	1,291,754		70			7.000	5.405	MON	7,190	28,968	08/04/2008	08/01/2037
31384W-LF-5	FNMA PASS-THRU LNG 30 YEAR				1	360,955	104.6560	363,177	347,020	360,631		(139)			6.500	5.557	MON	1,880	22,651	04/01/2005	05/01/2031
31385J-F8-6	FNMA PASS-THRU LNG 30 YEAR				1	216,709	104.3440	217,394	208,343	216,551		(73)			6.500	5.571	MON	1,129	13,608	04/01/2005	06/01/2032
31385W-V6-3	FNMA PASS-THRU LNG 30 YEAR				1	234,653	104.3440	235,394	225,594	234,489		(76)			6.500	5.575	MON	1,222	14,716	04/01/2005	10/01/2032
31385X-EC-7	FNMA PASS-THRU LNG 30 YEAR				1	1,457,471	102.7540	1,490,159	1,450,220	1,457,448		(23)			5.500	5.471	MON	6,647	46,615	04/15/2008	06/01/2033
31391K-5X-1	FNMA PASS-THRU LNG 30 YEAR				1	266,445	104.3440	267,287	256,159	266,239		(89)			6.500	5.572	MON	1,388	16,713	04/01/2005	05/01/2032
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR				1	326,607	102.6920	344,385	335,358	326,665		80			5.500	6.075	MON	1,537	18,481	08/22/2007	01/01/2035
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR				1	974,016	102.2390	972,462	951,166	974,124		109			5.000	4.664	MON	3,963		12/17/2008	02/01/2036
31407J-2Q-4	FNMA PASS-THRU LNG 30 YEAR				1	622,708	102.2390	670,158	655,482	622,686		(21)			5.000	5.949	MON	2,731	10,946	07/25/2008	09/01/2035
31410F-2Q-7	FNMA PASS-THRU LNG 30 YEAR				1	756,480	102.3640	775,861	757,943	756,484		4			5.000	5.092	MON	3,158	28,485	03/18/2008	08/01/2034
31410F-T6-2	FNMA PASS-THRU LNG 30 YEAR				1	57,050	102.8640	59,048	57,404	57,050					5.500	5.689	MON	263	2,374	02/27/2008	02/01/2035
31410F-YE-9	FNMA PASS-THRU LNG 30 YEAR				1	103,880	102.6290	109,222	106,424	103,872		(7)			5.500	6.031	MON	488	2,445	06/25/2008	05/01/2036
31410G-KD-4	FNMA PASS-THRU LNG 30 YEAR				1	96,656	102.6920	99,546	96,936	96,657		1			5.500	5.626	MON	444	2,671	05/18/2008	09/01/2036
31410G-RL-9	FNMA PASS-THRU LNG 30 YEAR				1	4,659,253	103.9790	4,657,612	4,479,378	4,659,846		593			6.500	5.486	MON	24,263	195,039	04/04/2008	11/01/2037
31410K-NH-3	FNMA PASS-THRU LNG 30 YEAR				1	256,836	102.6240	268,697	261,827	256,849		14			5.500	5.930	MON	1,200	6,011	07/03/2008	05/01/2038
31410K-RB-2	FNMA PASS-THRU LNG 30 YEAR				1	2,008,024	103.9790	2,024,960	1,947,470	2,008,497		473			6.500	5.723	MON	10,549	42,365	07/16/2008	07/01/2038
31410K-WP-5	FNMA PASS-THRU LNG 30 YEAR				1	930,320	101.5030	935,677	921,822	930,362		42			4.500	4.369	MON	3,457		12/12/2008	09/01/2038
31410S-PH-4	FNMA PASS-THRU LNG 30 YEAR				1	37,811	103.0670	38,928	37,769	37,811		(1)			6.000	6.059	MON	189	2,271	09/20/2007	08/01/2036
31412W-6H-4	FNMA PASS-THRU LNG 30 YEAR				1	951,061	102.6240	965,905	941,208	951,101		39			5.500	5.379	MON	4,314	13,004	09/11/2008	06/01/2037
31413F-EA-6	FNMA PASS-THRU LNG 30 YEAR				1	463,993	103.9790	470,617	452,607	464,011		(47)			6.500	5.882	MON	2,452	29,426	11/07/2007	08/01/2037
31414H-L9-6	FNMA PASS-THRU LNG 30 YEAR				1	684,199	103.9790	684,575	658,378	684,434		236			6.500	5.505	MON	3,566	35,733	01/11/2008	12/01/2037
31414T-SA-0	FNMA PASS-THRU LNG 30 YEAR				1	345,685	102.6140	351,427	342,475	345,692		6			5.500	5.402	MON	1,570	4,713	09/08/2008	04/01/2038
31415L-LT-2	FNMA PASS-THRU LNG 30 YEAR				1	855,663	103.9690	867,265	834,157	855,960		298			6.500	5.860	MON	4,518	18,081	07/24/2008	07/01/2038
31415M-X4-2	FNMA PASS-THRU LNG 30 YEAR				1	1,702,236	102.6140	1,783,802	1,738,361	1,702,157		(79)			5.500	5.965	MON	7,967	31,886	07/24/2008	06/01/2038
31416J-FT-3	FNMA PASS-THRU LNG 30 YEAR				1	804,938	101.8300	814,640	800,000	804,960		22			4.500	4.425	MON	3,000		12/10/2008	06/01/2038
31371N-LS-2	FNMA PASS-THRU LNG IO 7-10YR				1	2,695,477	102.4090	2,710,853	2,647,085	2,696,937		1,460			6.500	6.054	MON	14,338	57,625	07/30/2008	10/01/2037
31413Q-PD-4	FNMA PASS-THRU LNG IO 7-10YR				1	2,174,297	102.4090	2,163,790	2,112,891	2,175,838		1,541			6.500	5.760	MON	11,445	103,325	02/29/2008	10/01/2037
31385H-QL-9	FNMA PASS-THRU MEGA MULTI 7				1	504,266	104.3970	499,722	478,674	495,520		(2,726)			6.435	2.715	MON	2,567	16,187	08/19/2008	05/01/2011
31385H-W6-5	FNMA PASS-THRU MEGA MULTI 7				1	311,531	104.4740	310,247	296,961	309,404		(2,127)			5.936	2.007	MON	1,469	10,562	05/06/2008	11/01/2011
31385H-YR-7	FNMA PASS-THRU MEGA MULTI 7				1	474,704	102.8780	474,700	461,420	473,593		(1,111)			5.701	3.649	MON	2,192	8,909	08/26/2008	11/01/2011
31385J-A4-0	FNMA PASS-THRU MEGA MULTI 7				1	367,062	105.1520	366,190	348,248	364,253		(2,809)			5.707	1.854	MON	1,656	17,988	02/14/2008	02/01/2012
31385J-BQ-0	FNMA PASS-THRU MEGA MULTI 7				1	248,612	105.7130	242,366	229,268	239,282		(2,197)			6.048	2.419	MON	1,156	14,213	05/02/2005	03/01/2012
31410F-S5-5	FNMA PASS-THRU SHRT 10 YEAR				1	817,461	103.5490	833,193	804,637	815,960		(911)			6.000	5.493	MON	4,023	48,680	11/15/2006	11/01/2016
31371K-T9-2	FNMA POOL #254476 5.5%				1	230,853	102.8640	236,725	230,134	230,751		(20)			5.500	5.516	MON	1,055	12,690	09/06/2002	09/01/2032
31382W-EG-3	FNMA Pool #494335 6%				1	89,393	104.2490	89,219	85,582	87,923		(399)			6.000	4.550	MON	428	5,206	10/30/2002	04/01/2014
31385H-2U-5	FNMA Pool #545387 5.863%				1	601,529	104.5360	600,971	574,894	592,534		(4,227)			5.863	3.210	MON	2,809	38,631	11/16/2007	01/01/2012
31385J-Q6-8	FNMA Pool #545977 5.5%				1	146,785	104.0300	147,026	141,330	144,348		(588)			5.500	4.310	MON	648	7,846	09/24/2002	09/01/2017
31385W-TY-5	FNMA Pool #555067 6.5%				1	119,080	103.9670	117,594	113,107	116,672		(720)			6.500	4.568	MON	613	7,417	10/31/2002	12/01/2014
31387D-3Q-0	FNMA Pool #581407				1	13,915	105.8140	14,494	13,697	13,905		(2)			7.000	6.592	MON	80	959	06/25/2001	06/01/2031
31406V-MU-7	FNMA POOL #821271 4.984% 5/01/				1	1,099,151	100.7010	1,125,006	1,117,174	1,099,390		97			4.984	5.497	MON	4,640	55,854	07/11/2006	05/01/2035
31410K-MG-6	FNMA POOL #889659 5.000% 12/01/				1	508,279	102.2390	539,862	528,039	508,401		122			5.000	5.724	MON	2,200	13,225	06/05/2008	12/01/2036
31410K-UK-8	FNMA POOL #889886 7.000% 12/01/				1	4,069,174	104.8190	4,074,286	3,886,972	4,069,463		288			7.000	5.496	MON	22,674	68,578	08/20/2008	12/01/2037
31374S-6A-4	FNMA Pool 323165 6.0%				1	36,958	104.2490	36,885	35,382	36,127		(170)			6.000	4.634	MON	177	2,147	08/14/2002	06/01/2013
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities						73,620,388	XXX	74,754,643	72,487,527	73,567,708	0	(16,209)	0	0	XXX	XXX	XXX	355,862	2,693,023	XXX	XXX
31392P-BJ-3	FHLMC REMIC SERIES 2456				1	1,541,018	104.4160	1,583,096	1,516,143	1,553,435		6,272			6.500	6.020	MON	8,212	98,703	08/15/2007	06/15/2032
31396A-KP-8	FHLMC REMIC SERIES 3030				1	5,411,502	102.5330	5,514,112	5,377,890	5,436,268		12,553			5.500	5.307	MON	24,649	295,784	11/08/2007	03/15/2034
31397F-TC-6	FHLMC REMIC SERIES 3293				1	6,163,188	102.9770	6,384,574	6,200,000	6,166,756		2,924			5.500	5.706	MON	28,417	341,000	09/18/2007	08/15/2033
31397P-5M-8	FHLMC REMIC SERIES 3389				1	1,806,775	102.3610	1,831,121	1,788,886	1,806,277		(497)			6.000	5.811	MON	8,944	53,724	06/05/2008	12/15/2035
31392M-EM-0	FHLMC REMIC SERIES T0041				1	73,709	103.0000	73,088	70,959	71,111		(11)			7.000	7.015	MON	414	4,979	05/16/2002	07/25/2032
3133T1-W8-1	FHLMC SERIES 1608				1	345,979	104.8530	339,731	324,007	331,003		(1,332)			6.500	5.616	MON	1,755	21,092	07/22/2004	09/15/2023
31392B-MM-5	FNMA 2001-79 BA 7%				1	134,441	105.2190	137,965	131,122	133,200		(694)			7.000	5.891	MON	765	9,218	01/04/2002	03/25/2045
31364H-AJ-6	FNMA REMIC STRIP E 1				1	21,014	100.9910	21,697	21,484	21,325		39			6.000	6.587	MON	107	2,228	07/23/1999	09/01/2010
31359V-GF-4	FNMA REMIC TR 1999-1				1	3,632,786	104.6870	3,662,837	3,498,846	3,631,542		(2,486)			6.500	5.677	MON	18,952	228,199	12/19/2007	02/25/2029
31359W-U5-8	FNMA REMIC TRUST 1999-51				1	1,690,798	103.2030	1,698,252	1,645,545	1,692,676		1,878			6.500	5.345	MON	8,913	53,894	06/10/2008	08/25/2029
31392A-JW-9	FNMA REMIC TRUST 2001-50				1	647,159	105.2190	643,957	612,016	657,322		24,553			7.000	1.704	MON	3,570	42,984	06/28/2005	10/25/2041
31395N-U4-7	FNMA REMIC TRUST 2006-59				1	4,228,117	101.2420	4,259,333	4,207,081	4,227,351		(766)			5.500	5.467	MON	19,282	213,551	01/30/2008	02/25/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
31395B-5P-4	FNMA REMIC TRUST 2006-W1				1	5,888,992	93.4690	5,771,305	6,174,566	5,877,029		(11,963)			0.661	1.134	MON	680	98,050	06/12/2008	02/25/2046
31358S-7A-3	FNMA SERIES 2001-T3				1	127,994	105.2810	131,487	124,891	125,419		(280)			7.500	6.869	MON	781	9,402	02/25/2001	11/25/2040
31392J-AA-7	FNMA Series 2003-W2 6.50%				1	166,411	102.3440	160,968	157,281	161,248		(1,160)			6.500	4.921	MON	852	10,261	01/09/2003	07/25/2042
31392D-7G-1	FNR 2002-T12 CL A3 7.5%				1	154,589	103.7810	145,477	140,177	145,766		(2,328)			7.500	2.624	MON	876	10,541	07/24/2003	05/25/2042
31393A-P9-2	FNR 2003-W4 CL -W4 7.0%				1	130,828	102.9690	125,698	122,073	127,302		(74)			7.000	4.028	MON	712	8,576	08/13/2003	10/25/2042
38375J-B7-9	GNMA REMIC TRUST 2007-18				1	32,605	100.6130	33,074	32,872	32,621		10			5.500	5.741	MON	151	1,816	08/13/2007	05/20/2035
38375J-B8-7	GNMA REMIC TRUST 2007-18				1	10,062,500	100.6100	10,061,000	10,000,000	10,057,688		(4,812)			5.500	5.558	MON	45,833	504,167	01/15/2008	05/20/2035
38375J-M9-3	GNMA REMIC TRUST 2007-27				1	2,739,213	102.1690	2,793,389	2,734,087	2,737,987		(1,174)			5.000	5.001	MON	11,392	136,999	11/27/2007	09/20/2036
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities						44,999,615	XXX	45,372,160	44,879,926	44,993,326	0	20,652	0	0	XXX	XXX	XXX	185,259	2,145,169	XXX	XXX
78442G-NU-6	SLM STUDENT LOAN TR 2005-2				1FE	462,901	94.0270	438,179	466,014	463,887		985			3.615	4.028	JAJO	3,089	11,773	03/20/2008	04/25/2017
78443G-AB-1	SLM STUDENT LOAN TR 2006-7				1FE	455,842	99.6110	454,246	456,020	455,873		72			3.525	3.742	JAJO	2,947	19,032	12/21/2006	10/25/2016
78443H-AB-9	SLM STUDENT LOAN TR 2006-8				1FE	309,561	97.6110	303,446	310,873	309,712		14			3.535	4.012	JAJO	2,000	13,145	08/22/2007	10/25/2016
78444E-AB-5	SLM STUDENT LOAN TR 2007-7				1FE	1,481,625	88.3040	1,324,560	1,500,000	1,488,603		6,978			3.735	4.965	JAJO	10,271	31,251	08/05/2008	01/25/2016
78444Y-AD-7	SLM STUDENT LOAN TR 2008-5				1FE	525,000	80.5150	422,704	525,000	525,000					5.235	5.338	JAJO	5,039	11,935	04/28/2008	07/25/2023
78442G-SB-3	SLM STUDNET LOAN TR 2006-3				1FE	512,584	95.5640	493,004	515,889	512,876		292			3.575	3.836	JAJO	3,381	8,274	06/11/2008	04/25/2017
3099999 - Total Bonds - Special Revenue - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						3,747,513	XXX	3,436,139	3,773,796	3,755,951	0	8,341	0	0	XXX	XXX	XXX	26,727	95,409	XXX	XXX
3199999 - Total - Special Revenue Bonds						126,276,319	XXX	127,472,421	125,196,249	126,229,463	0	15,085	0	0	XXX	XXX	XXX	645,818	5,220,615	XXX	XXX
144141-CY-2	CAROLINA PWR & LT CO				1FE	104,747	110.2030	110,203	100,000	104,701		(46)			6.300	6.047	AO	1,575	3,465	03/19/2008	04/01/2038
15189Y-AE-6	CENTERPOINT ENERGY RESOURCES				2FE	99,171	82.6600	82,660	100,000	99,210		39			6.000	6.205	MN	767	3,000	05/12/2008	05/15/2018
26442C-AA-2	DUKE ENERGY CAROLINAS LLC				1FE	24,997	105.0510	26,263	25,000	24,997					6.100	6.194	JD	127	1,525	05/31/2007	06/01/2037
264399-EM-4	DUKE ENERGY CORP				1FE	100,507	104.3020	104,302	100,000	100,481		(26)			5.300	5.282	AO	1,325	2,650	07/24/2008	10/01/2015
341099-CL-1	FLORIDA POWER CORP				1FE	24,895	111.6740	27,919	25,000	24,895		1			6.400	6.535	JD	71	787	06/11/2008	06/15/2038
341081-EN-3	FLORIDA PWR & LT CO				1FE	226,145	99.2800	223,380	225,000	226,048		(97)			4.850	4.779	FA	4,547		07/29/2008	02/01/2013
595620-AG-0	MIDAMERICAN ENERGY CO				1FE	202,882	103.0280	206,056	200,000	202,781		(105)			5.950	5.825	JJ	5,487	3,107	07/24/2008	07/15/2017
59562V-AP-2	MIDAMERICAN ENERGY HLDGS NEW				2FE	46,889	90.6750	45,338	50,000	46,944		37			5.950	6.524	MN	380	2,975	06/25/2007	05/15/2037
59562V-AR-8	MIDAMERICAN ENERGY HLDGS NEW				2FE	49,574	97.6150	48,808	50,000	49,580		5			6.500	6.673	MS	957	3,403	08/23/2007	09/15/2037
665228-BV-3	Northern ILL Gas 7.20%				1FE	509,072	111.1730	500,279	450,000	487,036		(3,923)			7.200	5.896	MN	4,140	32,400	06/14/2002	05/15/2016
708696-BL-2	PENNSYLVANIA ELEC CO				2FE	2,339,560	99.9320	2,298,436	2,300,000	2,305,129		(19,739)			6.125	5.290	AO	35,219	140,875	03/20/2007	04/01/2009
842400-FF-5	SOUTHERN CALIF EDISON CO				1FE	36,798	105.3300	42,132	40,000	36,860		41			5.550	6.235	JJ	1,024	2,220	06/25/2007	01/15/2037
842400-FH-1	SOUTHERN CALIF EDISON CO				1FE	24,885	111.3850	27,846	25,000	24,886		1			5.950	6.073	FA	620	781	01/14/2008	02/01/2038
927804-EZ-3	VIRGINIA ELEC & PWR CO				1FE	72,206	97.9990	73,499	75,000	72,605		267			5.400	6.051	JJ	1,868	4,050	06/25/2007	01/15/2016
927804-FC-3	VIRGINIA ELEC & PWR CO				1FE	150,969	100.6640	150,996	150,000	150,945		(28)			5.950	5.943	MS	2,628	5,983	07/24/2008	09/15/2017
3299999 - Total Bonds - Public Utilities - Issuer Obligations						4,013,295	XXX	3,968,115	3,915,000	3,957,098	0	(23,572)	0	0	XXX	XXX	XXX	60,734	207,221	XXX	XXX
3899999 - Total - Public Utilities Bonds						4,013,295	XXX	3,968,115	3,915,000	3,957,098	0	(23,572)	0	0	XXX	XXX	XXX	60,734	207,221	XXX	XXX
500472-AB-1	KONINKLIJKE PHILIPS ELECTRS NV		F		1FE	4,283,653	92.1350	4,007,873	4,350,000	4,286,480		2,827			5.750	6.047	MS	76,427	125,063	08/25/2008	03/11/2018
002819-AA-8	ABBOTT LABORATORIES				1FE	99,961	106.7250	106,725	100,000	99,969		7			5.150	5.225	MN	443	5,450	11/06/2007	11/30/2012
007924-AF-0	AEGON N V				1FE	1,384,651	85.4040	1,238,358	1,450,000	1,396,947		6,262			4.750	5.784	JD	5,740	55,219	09/10/2008	06/01/2013
008252-AK-4	AFFILIATED MANAGERS GROUP				2FE	704,908	67.8750	475,125	700,000	704,878		(30)			3.950	3.950	FA	11,137		09/17/2008	08/15/2038
018490-AL-6	ALLERGAN INC				1FE	1,298,025	100.1250	1,236,544	1,235,000	1,292,561		(3,003)			1.500	1.211	AO	4,631	12,825	09/25/2008	04/01/2026
02261W-AB-5	ALZA CORP ZERO COUPON	@			1FE	1,318,439	89.2500	1,294,125	1,450,000	1,333,645		9,546				0.730	N/A			10/26/2007	07/28/2020
02584P-AB-0	AMERICAN EXPRESS TRAVEL				1FE	998,000	95.2900	952,900	1,000,000	998,505		467			5.250	5.377	MN	5,833	52,500	11/30/2007	11/21/2011
026874-BR-7	AMERICAN INTL GROUP INC				2FE	75,126	38.9020	29,177	75,000	75,126					8.175	8.328	MN	783	2,980	05/14/2008	05/15/2068
026874-BU-0	AMERICAN INTL GROUP INC				1FE	675,000	73.1920	494,046	675,000	675,000					8.250	8.420	FA	20,573		08/13/2008	08/15/2018
031162-AQ-3	AMGEN INC	LS			1FE	1,254,750	95.1250	1,331,750	1,400,000	1,268,728		13,978			0.375	2.842	FA	2,188	2,625	07/14/2008	02/01/2013
032511-AN-7	ANADARKO PETE CORP				2FE	1,976,808	88.0580	1,637,879	1,860,000	1,972,324		(2,585)			7.200	6.763	MS	39,432	133,920	03/20/2007	03/15/2029
032511-AX-5	ANADARKO PETE CORP				2FE	156,750	88.3310	132,497	150,000	156,246		(504)			5.950	5.355	MS	2,628	4,463	03/19/2008	09/15/2016
00184A-AG-0	AOL TIME WARNER 7.70%				2FE	1,202,813	100.1230	1,206,482	1,205,000	1,201,906		(648)			7.700	7.987	MN	15,464	63,910	10/08/2008	05/01/2032
00184A-AC-9	AOL TIME WARNER INC				2FE	2,812,880	98.2810	2,555,306	2,600,000	2,803,438		(3,723)			7.625	7.065	AO	41,853	167,750	09/10/2008	04/15/2031
039483-AW-2	ARCHER DANIELS MIDLAND CO				1FE	1,576,122	97.5000	1,413,750	1,450,000	1,555,931		(19,691)			0.875	(0.499)	FA	4,793	9,406	06/24/2008	02/15/2014
001957-BD-0	AT&T CORP. STEP UP				1FE	2,173,080	125.6130	2,480,857	1,975,000	2,186,602		(2,897)			8.500	7.767	MN	21,451	114,000	10/17/2008	11/15/2031
00206R-AD-4	AT&T INC				1FE	49,784	107.6990	53,850	50,000	49,779					6.500	6.641	MS	1,083	3,268	08/28/2007	09/01/2037
00206R-AJ-1	AT&T INC				1FE	139,692	101.0630	141,488	140,000	139,714		22			5.500	5.605	FA	3,208	3,850	01/29/2008	02/01/2018
053807-AL-7	AVNET INC				2FE	370,338	98.3750	319,719	325,000	369,224		(1,114)			2.000	1.365	MS	1,914	3,250	03/27/2008	03/15/2034
056335-AA-0	BAC CAPITAL TRUST XI				1FE	555,437	92.4060	554,436	600,000	555,486		(17)	30,105		6.625	4.981	MN	4,196	16,563	12/18/2008	05/23/2036
06050T-KN-1	BANK AMER CHRLT NC MTN				1FE	599,442	94.9530	569,718	600,000	599,522		45			5.300	5.383	MS	9,363	31,800	03/08/2007	03/15/2017
060505-DH-4	BANK OF AMERICA CORPORATION				1FE	84,809	101.5620	86,328	85,000	84,828		15			6.000	6.121	MS	1,700	5,213	08/20/2007	09/01/2017

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
06423A-AG-8	BANK ONE CORP. 7.875%				1FE	355,671	104.8150	314,445	300,000	314,359		(8,534)			7.875	4.760	FA	9,844	23,625	08/28/2003	08/01/2010
06739F-EY-3	BARCLAYS BK PLC				1FE	72,509	36.7720	27,579	75,000	72,516		5			5.926	6.334	JD	210	4,445	06/25/2007	12/29/2049
073928-X7-3	BEAR STEARNS COS INC MTN BE				1FE	49,882	103.8570	51,929	50,000	49,910		21			6.950	7.130	FA	1,361	3,475	08/07/2007	08/10/2012
075811-AD-1	BECKMAN COULTER INC				2FE	1,492,872	93.6250	1,320,113	1,410,000	1,491,760		(1,031)			2.500	2.238	JD	1,567	19,000	10/25/2008	12/15/2036
078167-BA-0	BELL TELEPHONE CO PA				1FE	2,967,927	99.1390	2,349,594	2,370,000	2,949,231		(10,816)			8.750	6.757	FA	78,342	207,375	03/23/2007	08/15/2031
084423-AP-7	BERKLEY W R CORP				2FE	916,770	84.5480	845,480	1,000,000	918,044		934			6.250	7.035	FA	23,611	62,500	08/13/2007	02/15/2037
086516-AF-8	BEST BUY INC 2.250% 1/15/	LS			2FE	567,349	89.2500	669,375	750,000	569,391		2,041			2.250	4.805	JJ	7,781		10/20/2008	01/15/2022
09247X-AB-7	BLACKROCK INC				1FE	527,820	140.0000	630,000	450,000	527,547		(272)			2.625	1.807	FA	4,463		12/01/2008	02/15/2035
10112R-AB-0	BOSTON PPTYS LTD PARTNERSHIP 6.25%				2FE	1,037,707	74.2360	835,155	1,125,000	1,038,626		1,321			6.250	8.994	JJ	32,422	29,688	11/25/2008	01/15/2013
10112R-AF-1	BOSTON PROPERTIES INC. 5.625%				2FE	449,541	66.5970	299,687	450,000	449,723		36			5.625	5.716	AO	5,344	25,313	03/11/2003	04/15/2015
10138M-AH-8	BOTTLING GROUP LLC 6.950% 3/15/				1FE	154,679	108.5810	168,301	155,000	154,688		9			6.950	7.119	MS	2,005		10/21/2008	03/15/2014
110122-AL-2	BRISTOL MYERS SQUIBB CO				1FE	202,972	105.3380	210,676	200,000	202,751		(221)			5.250	4.974	FA	3,967	5,250	07/29/2008	08/15/2013
12189P-AG-7	BURLINGTON NORTHERN SANTA FE 8.25%				1FE	321,749	111.8970	360,028	321,749	321,749					8.251	8.421	JJ	12,241	26,548	06/23/2000	01/15/2021
12189T-AD-6	BURLINGTON NORTHN SANTA FE CP				2FE	2,280,640	105.3990	2,107,980	2,000,000	2,276,551		(3,759)			7.290	6.329	JD	12,150	145,800	11/28/2007	06/01/2036
12189T-AV-6	BURLINGTON NORTHN SANTA FE CP				2FE	1,003,233	92.8040	997,643	1,075,000	1,006,834		3,601			4.300	6.014	JJ	23,113		09/23/2008	07/01/2013
12189T-AW-4	BURLINGTON NORTHN SANTA FE CP				2FE	213,953	94.1060	211,739	225,000	216,199		1,192			4.875	5.728	JJ	5,058	10,969	01/25/2007	01/15/2015
13342B-AB-1	CAMERON INTERNATIONAL CORP				2FE	1,009,375	98.7500	938,125	950,000	1,004,345		(2,552)			2.500	2.118	JD	1,056	23,750	01/04/2007	06/15/2026
136385-AK-7	CANADIAN NAT RES LTD				2FE	24,512	87.2130	21,803	25,000	24,560		40			5.700	6.059	MN	182	1,425	10/09/2007	05/15/2017
136375-BM-3	CANADIAN NATL RY CO				1FE	464,535	102.7150	513,575	500,000	464,933		398			5.800	7.153	JD	2,417	14,500	11/21/2008	06/01/2016
14040H-AR-6	CAPITAL ONE FINL CORP				2FE	825,270	96.8570	799,070	825,000	825,260		(26)			6.750	6.860	MS	16,397	57,389	10/16/2007	09/15/2017
143658-AN-2	CARNIVAL CORP. CONV. 2.00%				1FE	632,724	90.2500	455,763	505,000	611,648		(8,532)			2.000	0.261	AO	1,852	10,100	12/15/2006	04/25/2021
125509-BF-5	CIGNA CORP				2FE	159,300	98.6240	147,936	150,000	154,883		(2,211)			7.000	5.365	JJ	4,842	10,500	12/12/2006	01/15/2011
125509-BH-1	CIGNA CORP				2FE	101,749	76.0900	76,090	100,000	101,708		(23)			6.150	6.113	MN	786	6,150	03/12/2007	11/15/2036
125509-AZ-2	CIGNA CORP 7.875%				2FE	466,437	92.6260	416,817	450,000	466,719		(583)			7.875	7.738	MN	4,528	35,438	12/12/2006	05/15/2027
125509-BG-3	CIGNA CORP. 6.375%				2FE	27,977	96.9730	24,243	25,000	26,212		(399)			6.375	4.558	AO	336	1,594	03/10/2004	10/15/2011
172967-BP-5	CITIGROUP INC				1FE	99,854	93.7430	93,743	100,000	99,893		26			5.625	5.738	FA	1,938	5,625	06/25/2007	08/27/2012
172967-DY-4	CITIGROUP INC				1FE	95,780	90.9800	90,980	100,000	96,302		343			5.500	6.176	FA	2,078	5,500	06/14/2007	02/15/2017
172967-ET-4	CITIGROUP INC				1FE	975,000	72.9270	711,038	975,000	975,000					3.849	3.905	FMAN	4,795	22,631	05/06/2008	05/15/2018
172967-BL-4	CITIGROUP INC. 6.625%				1FE	641,031	95.3830	572,298	600,000	638,004		(721)			6.625	6.209	JD	1,767	39,750	03/28/2005	06/15/2032
189054-AQ-2	CLOROX CO DEL				2FE	1,982,100	98.5230	1,970,460	2,000,000	1,983,183		1,083			5.000	5.295	MS	33,333		09/12/2008	03/01/2013
20030N-AJ-0	COMCAST CORP NEW				2FE	199,984	94.5890	189,178	200,000	199,988		1			5.850	5.937	MN	1,495	11,700	11/08/2005	11/15/2015
20030N-AL-5	COMCAST CORP NEW				2FE	369,787	95.4820	358,058	375,000	370,872		442			5.900	6.185	MS	6,515	22,125	06/08/2006	03/15/2016
20030N-AM-3	COMCAST CORP NEW				2FE	413,625	99.5120	492,584	495,000	413,783		144			6.450	8.080	MS	9,401	2,903	11/05/2008	03/15/2037
20030N-AU-5	COMCAST CORP NEW				2FE	1,339,089	97.3490	1,362,886	1,400,000	1,339,155		64			6.300	7.133	MN	11,270	28,350	12/03/2008	11/15/2017
20030N-AW-1	COMCAST CORP NEW				2FE	241,818	93.7810	234,453	250,000	242,084		266			5.700	6.251	MN	1,821	7,442	07/24/2008	05/15/2018
20030N-AP-6	COMCAST CORP NEW 6.500% 1/15/				2FE	127,346	98.7710	123,464	125,000	127,078		(194)			6.500	6.331	JJ	3,747	8,125	08/06/2007	01/15/2017
20030N-AE-1	COMCAST CORP. 5.30%	M			2FE	495,415	93.5130	467,565	500,000	497,317		449			5.300	5.497	JJ	12,219	26,500	03/28/2005	01/15/2014
2027A0-BJ-7	COMMONWEALTH BK AUSTRALIA				1FE	2,000,000	99.3200	1,986,400	2,000,000	2,000,000					1.500	1.506	MN	4,750	71,107	04/17/2007	05/04/2017
20825U-AC-8	CONOCO FDG CO				1FE	27,680	107.5890	26,897	25,000	27,610		(50)			7.250	6.477	AO	383	1,813	07/30/2007	10/15/2031
22238H-GQ-7	COUNTRYWIDE FINL CO 5.800% 6/07/				1FE	230,625	97.4650	243,663	250,000	231,674		1,049			5.800	8.469	JD	967	7,250	10/10/2008	06/07/2012
22237L-PA-4	COUNTRYWIDE HOME LOANS MTN BE				1FE	230,625	95.1990	237,998	250,000	232,048		1,423			4.000	7.707	MS	2,750		10/21/2008	03/22/2011
22303Q-AG-5	COVIDIEN INTL FIN S A				1FE	378,672	98.6510	369,941	375,000	378,352		(286)			6.000	5.955	AO	4,750	22,063	11/16/2007	10/15/2017
22303Q-AH-3	COVIDIEN INTL FIN S A				1FE	365,384	101.4590	405,836	400,000	365,411		27			6.550	7.403	AO	5,531		12/04/2008	10/15/2037
224044-BH-9	COX COMMUNICATIONS INC NEW				2FE	411,919	89.1840	379,032	425,000	412,437		519			5.500	6.131	AO	5,844	11,688	08/26/2008	10/01/2015
224044-BM-8	COX COMMUNICATIONS INC NEW				2FE	1,311,357	87.4560	1,154,419	1,320,000	1,311,969		635			5.450	5.651	JD	3,197	71,940	06/03/2008	12/15/2014
224044-BQ-9	COX COMMUNICATIONS INC NEW				2FE	375,281	88.9290	333,484	375,000	375,229		(23)			5.875	5.951	JD	1,836	22,031	01/30/2007	12/01/2016
224044-BU-0	COX COMMUNICATIONS INC NEW				2FE	644,755	104.6300	680,095	650,000	644,768		14			9.375	9.727	JJ	2,708		12/08/2008	01/15/2019
126410-LK-3	CSX TRANSN INC				2FE	104,969	113.3520	106,551	94,000	103,207		(464)			9.754	8.582	JD	408	9,165	09/01/2004	06/15/2020
235851-AF-9	DANAHER CORP ZERO COUPON				1FE	1,496,823	87.7500	1,228,500	1,400,000	1,487,686		(6,644)				(0.486)	JJ		2,307	06/24/2008	01/22/2021
2515A0-HQ-9	DEUTSCHE BK AG				1FE	74,958	102.3430	76,757	75,000	74,967		8			5.375	5.461	AO	885	4,031	10/09/2007	10/12/2012
25156P-AH-6	DEUTSCHE TELEKOM INTL FIN B V				2FE	975,000	95.7240	957,240	1,000,000	979,756		2,170			5.750	6.194	MS	15,653	57,500	09/21/2006	03/23/2016
25179S-AD-2	DEVON FINANCING CORP. 7.875%				2FE	28,806	110.1100	27,528	25,000	28,703		(69)			7.875	6.717	MS	498	1,969	06/25/2007	09/30/2031
25243Y-AL-3	DIAGEO CAP PLC				1FE	189,112	98.4020	196,804	200,000	189,468		356			5.200	6.808	JJ	4,362		11/04/2008	01/30/2013
25243Y-AM-1	DIAGEO CAP PLC				1FE	49,944	96.7600	48,380	50,000	49,949		4			5.750	5.848	AO	543	2,851	10/23/2007	10/23/2017
260543-BJ-1	DOW CHEM CO	LS			2FE	492,875	94.1780	400,257	425,000	488,521		(1,510)			7.375	6.205	MN	5,224	31,344	04/23/2007	11/01/2029
260543-BR-3	DOW CHEM CO				2FE	101,165	96.6040	96,604	100,000	100,733		(170)			6.000	5.863	AO	1,500	6,000	05/04/2006	10/01/2012
260543-BV-4	DOW CHEM CO				2FE	297,687	88.8410	266,523	300,000	297,788		101			5.700	5.887	MN	2,185	8,978	06/03/2008	05/15/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
260546-AA-4	DOW CHEM PASS THRU TR				1	275,000	98.7510	271,565	275,000	275,000					4.027	4.088	MJSD	31	11,074	03/24/2004	09/30/2009
268648-AK-8	E M C CORP MASS				1FE	1,724,521	97.6250	1,366,750	1,400,000	1,645,257		(79,264)			1.750	(3.822)	JD	2,042	23,188	06/24/2008	12/01/2011
277432-AC-4	EASTMAN CHEM CO 7.625% 6/15/				2FE	1,063,520	85.5980	855,980	1,000,000	1,058,315		(2,044)			7.625	7.124	JD	3,389	76,250	04/21/2006	06/15/2024
278265-AC-7	EATON VANCE CORP				1FE	49,931	88.6090	44,305	50,000	49,937		5			6.500	6.625	AO	803	3,250	09/27/2007	10/02/2017
292505-AB-0	ENCANA CORP				1FE	47,146	92.0670	46,034	50,000	47,741		398			4.750	5.930	AO	501	2,375	06/25/2007	10/15/2013
292505-AG-9	ENCANA CORP				1FE	30,660	80.4630	24,139	30,000	30,652		(8)			6.500	6.436	FA	813	1,284	11/29/2007	02/01/2038
29365P-AM-4	ENTERGY GULF STS LA LLC				2FE	995,600	87.1580	871,580	1,000,000	995,806		206			6.000	6.151	MN	10,000	27,500	05/14/2008	05/01/2018
297599-AC-6	ETHAN ALLEN GLOBAL INC				2FE	958,680	94.7790	947,790	1,000,000	968,434		3,701			5.375	6.038	AO	13,438	53,750	03/22/2006	10/01/2015
31331F-AX-9	FEDERAL EXPRESS 6.72%				1FE	189,528	100.9060	191,007	189,292	189,516		(12)			6.720	6.811	JJ	5,866	6,360	06/13/2008	01/15/2022
31331F-BA-8	FEDERAL EXPRESS 7.65%				1FE	381,151	122.6210	467,371	381,151	381,151					7.650	7.796	JJ	13,445	29,158	04/19/2000	07/15/2024
31410H-AQ-4	FEDERATED DEPT STORES INC DEL				2FE	557,143	54.5590	349,178	640,000	557,661		562			6.900	8.459	AO	11,040	28,980	08/21/2008	04/01/2029
314275-AC-2	FEDERATED RETAIL HLDGS INC				2FE	100,316	56.3110	70,389	125,000	100,478		162			6.375	8.330	MS	2,346	3,984	04/08/2008	03/15/2037
336158-AG-5	FIRST REP BK SAN FRANCISCO				1FE	1,717,075	87.0000	1,348,500	1,550,000	1,669,667		(28,417)			7.750	5.497	MS	35,370	120,125	04/19/2007	09/15/2012
338032-AX-3	FISHER SCIENTIFIC INTL INC				2FE	835,956	112.1250	689,569	615,000	815,012		(12,360)			3.250	0.970	MS	6,662	19,988	07/16/2007	03/01/2024
35177P-AL-1	FRANCE TELECOM SA				1FE	31,260	125.5490	31,387	25,000	31,078		(122)			8.500	6.531	MS	708	2,125	06/25/2007	03/01/2031
35177P-AB-3	FRANCE TELECOM SA 7.750% 3/01/				1FE	115,031	105.2300	115,753	110,000	112,641		(1,099)			7.750	6.651	MS	2,842	8,525	09/26/2006	03/01/2011
36962G-2L-7	GENERAL ELEC CAP CORP MTN BE				1FE	169,575	99.1210	173,462	175,000	171,156		1,038			5.000	5.827	AO	1,969	8,750	06/14/2007	04/10/2012
36962G-3A-0	GENERAL ELEC CAP CORP MTN BE				1FE	49,851	100.2620	50,131	50,000	49,853		2			6.150	6.267	FA	1,230	3,075	08/02/2007	08/07/2037
36962G-3M-4	GENERAL ELEC CAP CORP MTN BE				1FE	50,000	62.8570	31,429	50,000	50,000					6.375	6.477	MN	407	3,188	11/06/2007	11/15/2067
36962G-3U-6	GENERAL ELEC CAP CORP MTN BE				1FE	566,840	100.7250	579,169	575,000	567,129		289			5.625	5.903	MN	5,391	17,070	07/24/2008	05/01/2018
36962G-XZ-2	GENERAL ELEC CAP CORP MTN BE				1FE	4,294,720	106.3230	4,252,920	4,000,000	4,286,804		(5,464)			6.750	6.260	MS	79,500	270,000	07/12/2007	03/15/2032
36962G-ZY-3	General Electric Cap. Corp. 5.45%				1FE	1,148,980	100.7160	1,133,055	1,125,000	1,144,517		(2,638)			5.450	5.033	JJ	28,272	31,338	09/03/2008	01/15/2013
369604-AY-9	General Electric Co. 5%				1FE	198,528	101.1290	202,258	200,000	199,161		180			5.000	5.181	FA	4,167	10,000	03/28/2005	02/01/2013
377372-AD-9	GLAXOSMITHKLINE CAP INC				1FE	74,954	105.0330	78,775	75,000	74,956		2			5.650	5.738	MN	541	2,142	05/06/2008	05/15/2018
381317-AQ-9	GOLDEN WEST FINL CORP DEL				1FE	171,948	93.0270	162,797	175,000	173,333		394			4.750	5.095	AO	2,078	8,313	03/28/2005	10/01/2012
38141G-ES-9	GOLDMAN SACHS GROUP INC				1FE	898,120	79.0830	790,830	1,000,000	900,440		2,320			5.950	7.045	JJ	27,436	29,750	02/25/2008	01/15/2027
38141G-EV-2	GOLDMAN SACHS GROUP INC				1FE	34,446	94.3850	33,035	35,000	34,612		111			5.300	5.774	FA	706	1,855	06/25/2007	02/14/2012
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	25,126	96.0960	24,024	25,000	25,119		(7)			6.150	6.174	AO	384	769	04/22/2008	04/01/2018
38144L-AB-6	GOLDMAN SACHS GROUP INC				1FE	24,956	96.9640	24,241	25,000	24,960		3			6.250	6.373	MS	521	1,567	08/23/2007	09/01/2017
38142E-AE-8	GOLDMAN SACHS GROUP L P				1FE	1,104,720	95.3650	953,650	1,000,000	1,093,401		(11,319)			8.000	5.539	MS	26,667	40,000	06/04/2008	03/01/2013
404132-AB-8	HCC INS HLDGS INC				1FE	739,862	120.1250	780,813	650,000	737,547		(2,315)			1.300	0.333	AO	2,113	4,225	08/26/2008	04/01/2023
42217K-AP-1	HEALTH CARE REIT INC				2FE	355,830	95.1250	323,425	340,000	355,353		(477)			4.750	4.436	JD	1,346	16,150	03/27/2008	12/01/2026
42217K-AQ-9	HEALTH CARE REIT INC				2FE	1,174,386	92.2500	1,037,813	1,125,000	1,173,244		(1,141)			4.750	4.460	JJ	24,641	26,719	06/24/2008	07/15/2027
428236-AT-0	HEWLETT PACKARD CO				1FE	1,692,537	106.3000	1,807,100	1,700,000	1,692,625		88			6.125	6.321	MS	7,520		12/02/2008	03/01/2014
438516-AX-4	HONEYWELL INTL INC				1FE	1,956,220	102.0280	2,040,560	2,000,000	1,958,114		1,894			5.300	5.673	MS	35,333	53,589	06/25/2008	03/01/2018
404280-AG-4	HSBC HLDGS PLC				1FE	603,703	101.5310	609,186	600,000	603,309		(188)			6.500	6.586	MN	6,392	32,500	08/18/2008	05/02/2036
404280-AH-2	HSBC HLDGS PLC				1FE	562,761	101.5590	634,744	625,000	562,901		137			6.500	7.532	MS	11,962	19,663	10/22/2008	09/15/2037
449909-AL-4	ICI WILMINGTON INC				1FE	3,088,410	96.4100	2,892,300	3,000,000	3,078,114		(10,296)			5.625	5.084	JD	14,063	168,750	04/02/2008	12/01/2013
458140-AD-2	INTEL CORP				1FE	1,748,638	86.6250	1,472,625	1,700,000	1,747,347		(1,183)			2.950	2.824	JD	2,229	47,200	06/24/2008	12/15/2035
459200-GJ-4	INTERNATIONAL BUSINESS MACHS				1FE	105,893	106.9110	106,911	100,000	105,503		(390)			5.700	4.976	MS	1,694	2,850	03/19/2008	09/14/2017
450679-AT-2	ITT CORP				2FE	1,782,560	112.6540	1,746,137	1,550,000	1,770,466		(7,362)			7.400	6.135	MN	14,656	114,700	05/02/2007	11/15/2025
478160-AN-4	JOHNSON & JOHNSON				1FE	1,020,780	122.0850	1,220,850	1,000,000	1,020,667		(113)			5.950	5.885	FA	22,478	29,750	08/06/2008	08/15/2037
478160-AQ-7	JOHNSON & JOHNSON				1FE	1,069,500	114.1610	1,141,610	1,000,000	1,063,146		(5,831)			5.550	4.707	FA	20,967	55,346	11/28/2007	08/15/2017
46625H-GT-1	JP MORGAN CHASE & CO				1FE	208,448	102.2960	204,592	200,000	207,105		(1,343)			5.375	4.386	AO	2,688	10,750	03/19/2008	10/01/2012
46625H-GY-0	JP MORGAN CHASE & CO				1FE	100,838	105.5520	100,274	95,000	100,490		(348)			6.000	5.258	JJ	2,628	2,467	04/04/2008	01/15/2018
46627V-AA-5	JP MORGAN CHASE CAP XVII				1FE	402,855	77.5000	329,375	425,000	403,532		304			5.850	6.344	FA	10,359	24,863	03/06/2007	08/01/2035
46625H-HB-9	JPMORGAN CHASE 4.750% 5/01/				1FE	142,917	98.6770	148,016	150,000	143,204		287			4.750	6.040	MN	1,188	3,622	10/15/2008	05/01/2013
48121C-VZ-6	JPMORGAN CHASE BK NEW YORK N Y				1FE	49,610	100.8600	50,430	50,000	49,655		30			6.000	6.198	JJ	1,467	3,067	06/22/2007	07/05/2017
48632H-AA-5	KAUPTHING BK HF MED TM SUB BK				6FE	7,313	0.7500	7,313	975,000	7,313		1,622	895,505		7.125		MN	8,105	24,047	06/16/2008	05/19/2016
50075N-AC-8	KRAFT FOODS INC				2FE	2,838,045	95.9770	2,879,310	3,000,000	2,839,536		1,491			6.500	7.093	MN	32,500	97,500	06/23/2008	11/01/2031
50075N-AS-3	KRAFT FOODS INC				2FE	150,537	100.5140	150,771	150,000	150,488		(37)			6.500	6.554	FA	3,792	5,678	07/29/2008	08/11/2017
50075N-AU-8	KRAFT FOODS INC				2FE	151,949	97.9900	146,985	150,000	151,854		(95)			6.125	6.035	FA	3,828	5,844	05/16/2008	02/01/2018
505861-AB-0	LAFARGE S A 6.500% 7/15/				2FE	570,846	67.4720	387,964	575,000	570,994		129			6.500	6.732	JJ	17,234	27,625	07/10/2008	07/15/2016
524908-7M-6	LEHMAN BROS HLDGS INC				6FE	31	0.0100	3	25,000	3	(29)	1	24,951		6.750		JD	14	877	12/17/2007	12/28/2017
524908-AA-8	LEHMAN BROS HLDGS INC				6FE	127,500	9.5000	96,900	1,020,000	96,900	(30,600)	(11,198)	1,013,762		8.800		MS	29,920	89,760	09/21/2007	03/01/2015
52517P-F6-3	LEHMAN BROS HLDGS INC MTN BE				6FE	2,500	9.5000	1,900	20,000	1,900	(600)	54	16,807		5.500		AO	266	550	06/14/2007	04/04/2016
53079E-AU-8	LIBERTY MUTUAL GROUP 7.250% 9				2FE	258,626	89.6700	200,861	224,000	240,404		(3,977)			7.250	5.102	MS	5,413	23,803	12/11/2003	09/01/2012

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
539830-AE-9	LOCKHEED MARTIN 7.65%				1FE	541,450	115.2550	576,275	500,000	540,373		(1,077)			7.650	6.358	MN	6,375	19,125	10/01/2008	05/01/2016
55616X-AE-7	MACYS RETAIL HLDGS INC				2FE	552,568	72.0260	396,143	550,000	552,433		(135)			7.875	7.940	JJ	22,258		07/08/2008	07/15/2015
577778-BH-5	MAY DEPT STORES CO				2FE	251,589	54.7060	164,118	300,000	252,274		685			6.700	8.535	MS	5,918	10,050	04/09/2008	09/15/2028
577778-BQ-5	MAY DEPT STORES CO				2FE	209,838	54.7830	136,958	250,000	209,838		(23)	45,524		6.900		JJ	7,954	17,250	03/15/2007	01/15/2032
577778-CE-1	MAY DEPT STORES CO				2FE	452,933	54.6560	273,280	500,000	453,104		121	34,027		6.700	3.918	JJ	15,447	33,500	07/25/2007	07/15/2034
585055-AL-0	MEDTRONIC INC		M		1FE	1,262,035	93.0000	1,116,000	1,200,000	1,233,703		(14,674)			1.500	0.270	AO	3,800	18,000	07/24/2007	04/15/2011
585055-AM-8	MEDTRONIC INC				1FE	320,625	88.2500	264,750	300,000	318,406		(2,219)			1.625	0.188	AO	1,029	2,438	06/24/2008	04/15/2013
59018Y-J6-9	MERRILL LYNCH CO INC MTN BE				1FE	2,017,760	100.1870	2,003,740	2,000,000	2,016,291		(1,320)			6.400	6.378	FA	43,733	128,000	11/19/2007	08/28/2017
604059-AE-5	MINNESOTA MNG & MFG CO				1FE	1,129,740	115.1430	1,151,430	1,000,000	1,126,279		(3,461)			6.375	5.386	FA	24,083	63,750	01/28/2008	02/15/2028
60871R-AA-8	MOLSON COORS BREWING CO				2FE	1,476,375	119.2500	1,431,000	1,200,000	1,428,902		(45,463)			2.500	(1.498)	JJ	12,583	25,904	06/24/2008	07/30/2013
61747Y-CE-3	MORGAN STANLEY				1FE	99,876	86.2730	86,273	100,000	99,886		10			6.000	6.113	AO	1,050	3,000	04/23/2008	04/28/2015
61746B-CX-2	MORGAN STANLEY 3.10883% 1/09/				1FE	57,938	78.9010	59,176	75,000	58,776		839			3.109	12.234	JAJO	531		10/23/2008	01/09/2012
62829P-AA-1	MUTUAL LIFE INS CO N Y				1FE	370,375	128.8030	322,008	250,000	354,430		(6,149)			11.250	6.970	FA	10,625	28,125	10/13/2006	08/15/2024
629568-AP-1	NABORS INDS INC				2FE	1,455,909	82.3750	1,112,063	1,350,000	1,433,367		(22,542)			0.940	(1.551)	MN	1,622	11,280	06/25/2008	05/15/2011
649080-AA-9	New YY Generation V 4.929%				1FE	387,305	106.2630	411,564	387,305	387,305					4.929	4.990	JJ	8,803	19,090	09/24/2003	01/15/2021
651639-AJ-5	NEWMONT MINING CORP				2FE	540,241	106.2500	690,625	650,000	541,081		840			1.625	3.996	JJ	4,870		12/03/2008	07/15/2017
652482-BG-4	NEWS AMER INC				2FE	146,450	92.0990	138,149	150,000	146,859		307			5.300	5.802	JD	353	5,300	07/24/2008	12/15/2014
652482-BL-3	NEWS AMER INC				2FE	23,515	92.4260	23,107	25,000	23,543		18			6.400	6.996	JD	71	1,600	06/14/2007	12/15/2035
655664-AH-3	NORDSTROM INC				1FE	350,732	59.8120	209,342	350,000	350,732		(307)	45,278		6.950		MS	7,162	24,325	07/15/2005	03/15/2028
655664-AK-6	NORDSTROM INC				1FE	375,828	70.2380	280,952	400,000	376,331		503			6.250	7.278	JJ	11,528		09/24/2008	01/15/2018
655855-FA-7	NORFOLK SOUTHN RY CO				2FE	146,499	117.6640	154,140	131,000	144,006		(656)			9.750	8.561	JD	568	12,773	09/01/2004	06/15/2020
674599-BW-4	OCCIDENTAL PETROLEUM 7.000% 11/01/				1FE	272,624	109.1450	300,149	275,000	272,700		76			7.000	7.338	MN	3,208		10/16/2008	11/01/2013
681919-AT-3	OMNICOM GROUP INC ZERO COUPON		M		1FE	1,280,943	100.1330	1,281,703	1,280,000	1,281,008		(46)				(0.003)	N/A			10/06/2006	06/15/2033
68389X-AC-9	ORACLE CORP				1FE	24,988	104.5970	26,149	25,000	24,989		1			5.750	5.839	AO	303	743	04/02/2008	04/15/2018
68402L-AC-8	ORACLE CORP / OZARK HLDG INC				1FE	33,428	101.8110	35,634	35,000	33,652		150			5.250	6.015	JJ	847	1,838	06/25/2007	01/15/2016
71713U-AW-2	PHARMACIA CORP 6.600% 12/01/				1FE	1,040,220	111.9010	1,119,010	1,000,000	1,039,795		(425)			6.600	6.346	JD	5,500	33,000	07/29/2008	12/01/2028
718282-AA-4	PHILIPPINE PWR TR I				1FE	384,286	105.7430	402,830	380,952	383,890		(225)			5.400	5.368	MS	5,429	20,571	03/16/2007	09/26/2018
72650R-AT-9	PLAINS ALL AMERN PIPELINE L P				2FE	99,424	79.7500	79,750	100,000	99,453		29			6.500	6.688	MN	1,083	3,394	04/18/2008	05/01/2018
743315-AM-5	PROGRESSIVE CORP OHIO				1FE	49,865	49.1580	24,579	50,000	49,865					6.700	6.831	JD	149	3,350	06/18/2007	06/15/2067
743410-AR-3	PROLOGIS				2FE	1,672,951	45.5000	853,125	1,875,000	1,676,279		3,328			1.875	2.399	MN	4,492	29,753	06/24/2008	11/15/2037
755111-AJ-0	Raytheon Co DEBS DTD 3/15/98				1FE	173,394	109.8980	219,796	200,000	181,865		1,280			6.750	8.337	MS	3,975	13,500	02/07/2000	03/15/2018
822582-AD-4	SHELL INTERNATIONAL FIN BV				1FE	149,204	112.4990	168,749	150,000	149,204					6.375	6.518	JD	531		12/08/2008	12/15/2038
78442F-EH-7	SLM CORP MTN BOOK ENTRY				2FE	1,062,513	79.0620	869,682	1,100,000	1,063,550		1,038			8.450	9.189	JD	4,131	45,700	08/26/2008	06/15/2018
852061-AD-2	SPRINT NEXTEL CORP				3FE	158,625	70.5000	158,625	225,000	158,625		233	55,321		6.000		JD	1,125	13,500	11/13/2007	12/01/2016
792860-AH-1	ST PAUL TRAVELERS INC				1FE	113,339	95.8240	114,989	120,000	114,760		588			5.500	6.387	JD	550	6,600	06/20/2006	12/01/2015
792860-AJ-7	ST PAUL TRAVELERS INC				1FE	111,641	100.0250	105,026	105,000	110,584		(593)			6.250	5.448	JD	201	6,563	03/06/2007	06/20/2016
792860-AD-0	St. Paul Cos. Note 8.125% 04/15/10				1FE	386,703	102.3340	383,753	375,000	377,189		(1,573)			8.125	7.793	AO	6,432	30,469	07/05/2001	04/15/2010
88165F-AA-0	TEVA PHARMACEUTICAL FIN CO B.V.				2FE	387,277	109.8750	412,031	375,000	385,511		(1,086)			1.750	1.573	FA	2,734	5,994	06/24/2008	02/01/2026
88163V-AE-9	TEVA PHARMACEUTICAL FIN LLC				2FE	521,875	98.0000	490,000	500,000	520,788		(1,087)			0.250	0.007	FA	521	906	03/26/2008	02/01/2026
88732J-AJ-7	TIME WARNER CABLE INC				2FE	47,849	95.8130	47,907	50,000	47,884		24			6.550	7.010	MN	546	3,275	06/25/2007	05/01/2037
88732J-AK-4	TIME WARNER CABLE INC				2FE	149,682	94.5890	141,884	150,000	149,711		29			6.200	6.347	JJ	4,960		06/16/2008	07/01/2013
88732J-AP-3	TIME WARNER CABLE INC				2FE	639,168	108.7340	706,771	650,000	639,244		76			8.750	9.205	FA	6,793		11/21/2008	02/14/2019
88732J-AQ-1	TIME WARNER CABLE INC				2FE	119,819	101.4470	121,736	120,000	119,822		3			8.250	8.458	FA	1,183		11/13/2008	02/14/2014
887315-BJ-7	TIME WARNER COMPANIES INC				2FE	1,087,650	91.7810	917,810	1,000,000	1,079,937		(6,711)			7.250	6.155	AO	15,306	72,500	11/05/2007	10/15/2017
872540-AL-3	TJX COS INC NEW ZERO COUPON		@		2FE	1,171,772	75.3750	961,031	1,275,000	1,187,526		6,856				0.596	N/A			10/25/2007	02/13/2021
893830-AS-8	TRANSOCEAN SEDCO FOREX INC				2FE	207,454	91.0800	182,160	200,000	207,005		(449)			6.000	5.586	MS	3,533	6,000	03/19/2008	03/15/2018
893830-AU-3	TRANSOCEAN SEDCO FOREX INC				2FE	1,493,863	87.1250	1,285,094	1,475,000	1,493,424		(431)			1.625	1.579	JD	1,065	24,235	03/26/2008	12/15/2037
89417E-AC-3	TRAVELERS COMPANIES INC				1FE	442,334	96.1500	461,520	480,000	442,605		255			5.750	7.082	JD	1,227	18,113	12/03/2008	12/15/2017
898404-AB-4	TRUSTREET PPTYS INC				1FE	1,091,250	108.5050	1,085,050	1,000,000	1,075,144		(9,633)			7.500	6.130	AO	18,750	75,000	04/16/2007	04/01/2015
90261X-FA-5	UBS AG BRH MTN SR DEP NT BE				1FE	1,987,560	90.7600	1,815,200	2,000,000	1,988,200		640			5.750	5.918	AO	21,083	57,500	04/22/2008	04/25/2018
907818-CV-8	UNION PAC CORP				2FE	325,787	91.4040	319,914	350,000	326,662		875			4.875	6.313	JJ	7,868		09/22/2008	01/15/2015
907818-DB-1	UNION PAC CORP 7.875% 1/15/				2FE	998,170	114.2430	1,142,430	1,000,000	998,198		28			7.875	8.057	JJ	18,375		10/02/2008	01/15/2019
907833-AH-0	UNION PACIFIC RR				1FE	605,710	100.5690	587,444	584,121	599,844		(1,456)			7.600	7.204	JJ	22,073	34,657	12/03/2008	01/02/2020
90783S-AA-0	UNION PACIFIC RR COMPANY 2003-1				1FE	62,433	92.3010	60,500	65,546	62,955		113			4.698	5.142	JJ	1,531	3,079	12/10/2003	01/02/2024
91529Y-AC-0	UNUM PROVIDENT CORP. NOTE 7.625%				2FE	56,195	98.5870	56,195	57,000	56,195		31	730		7.625	8.525	MS	1,449	4,346	03/02/2001	03/01/2011
92343V-AK-0	VERIZON COMMUNICATIONS INC				1FE	98,575	106.3700	106,370	100,000	98,588		13			6.400	6.615	FA	2,418	3,253	03/19/2008	02/15/2038
92343V-AM-6	VERIZON COMMUNICATIONS INC				1FE	74,609	99.6390	74,729	75,000	74,631		21			6.100	6.266	AO	966	2,427	04/01/2008	04/15/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
92343V-AQ-7	VERIZON COMMUNICATIONS INC.				1FE	198,876	117.3220	234,644	200,000	198,887		11			8.750	9.031	MN	2,771		10/30/2008	11/01/2018
92344S-AH-3	VERIZON WIRELESS CAP LLC				1FE	223,166	105.5080	237,393	225,000	223,200		33			7.375	7.718	MN	1,844		11/18/2008	11/15/2013
929903-AE-2	WACHOVIA CORP 2ND NEW				1FE	558,894	91.8670	528,235	575,000	562,889		2,005			4.875	5.422	FA	10,590	28,031	12/14/2006	02/15/2014
929903-CF-7	WACHOVIA CORP 2ND NEW				1FE	2,519,525	96.4430	2,411,075	2,500,000	2,511,998		(3,905)			5.300	5.179	AO	27,972	132,500	01/10/2007	10/15/2011
92976W-BH-8	WACHOVIA CORP GLOBAL MTN				1FE	199,144	100.1990	200,398	200,000	199,175		31			5.750	5.893	FA	4,792	5,782	01/28/2008	02/01/2018
92976W-BK-1	WACHOVIA CORP GLOBAL MTN				1FE	1,123,680	89.4160	1,005,930	1,125,000	1,123,813		133			4.963	5.084	FMAN	9,305	27,789	06/19/2008	05/01/2013
929903-DF-6	WACHOVIA CORP NEW				1FE	1,468,912	89.8420	1,392,551	1,550,000	1,477,653		8,741			3.964	5.699	JAJO	11,605	38,274	07/25/2008	04/23/2012
94973V-AG-2	WELLPOINT INC.				1FE	375,415	86.8610	347,444	400,000	381,652		2,502			5.000	6.013	JD	889	20,000	05/25/2006	12/15/2014
94973V-AK-3	WELLPOINT INC.				1FE	1,007,566	88.5260	973,786	1,100,000	1,010,759		2,044			5.250	6.944	JJ	26,629	35,438	11/06/2008	01/15/2016
949746-NX-5	WELLS FARGO & CO NEW				1FE	423,232	104.3280	443,394	425,000	423,376		136			5.625	5.761	JD	1,328	23,973	12/03/2007	12/11/2017
949746-NY-3	WELLS FARGO & CO NEW				1FE	386,890	97.9220	391,688	400,000	387,290		400			4.375	5.347	JJ	7,340	4,375	10/22/2008	01/31/2013
949746-CL-3	WELLS FARGO 5.125%				1FE	1,004,715	101.1780	1,011,780	1,000,000	1,002,285		(554)			5.125	5.120	MS	17,083	51,250	03/28/2005	09/01/2012
963320-AN-6	WHIRLPOOL CORP.				2FE	351,537	78.8090	275,832	350,000	351,243		(126)			6.500	6.543	JD	1,011	22,750	07/28/2006	06/15/2016
983024-AE-0	WYETH				1FE	479,515	101.5790	482,500	475,000	478,302		(430)			5.500	5.415	FA	10,885	22,688	06/05/2008	02/01/2014
983024-AJ-9	WYETH				1FE	886,434	101.8280	890,995	875,000	884,676		(924)			5.500	5.382	FA	18,181	30,250	08/28/2008	02/15/2016
983024-AM-2	WYETH				1FE	349,276	101.8500	356,475	350,000	349,376		58			5.450	5.552	AO	4,769	19,075	03/22/2007	04/01/2017
98389B-AH-3	XCEL ENERGY INC.				2FE	40,245	91.8120	36,725	40,000	40,240		(3)			6.500	6.557	JJ	1,300	2,600	06/25/2007	07/01/2036
984121-BN-2	XEROX CORP.				2FE	155,585	86.4410	129,662	150,000	153,808		(1,307)			6.875	5.902	FA	3,896	10,313	08/16/2007	08/15/2011
984121-BP-7	XEROX CORP.				2FE	2,152,351	78.0000	1,735,500	2,225,000	2,148,203		(2,585)			6.400	7.343	MS	41,929	100,800	11/24/2008	03/15/2016
984121-BQ-5	XEROX CORP.				2FE	762,757	72.5630	544,223	750,000	761,942		(815)			6.750	6.602	FA	21,094	11,813	08/25/2008	02/01/2017
984121-BS-1	XEROX CORP.				2FE	217,250	83.8050	230,464	275,000	218,054		804			5.500	13.759	MN	1,933		12/09/2008	05/15/2012
98412J-BA-1	XEROX CORP 7.200% 04/01/				2FE	150,152	74.6630	130,660	175,000	150,673		521			7.200	10.181	AO	3,150		10/08/2008	04/01/2016
98385X-AJ-5	XTO ENERGY INC.				2FE	32,559	83.0350	29,062	35,000	32,605		31			6.100	6.757	AO	534	2,135	06/25/2007	04/01/2036
98385X-AT-3	XTO ENERGY INC.				2FE	49,857	96.8020	48,401	50,000	49,860		4			6.500	6.645	JD	144	1,156	08/04/2008	12/15/2018
98934K-AB-6	ZENECA WILMINGTON INC.				1FE	2,225,680	113.5510	2,271,020	2,000,000	2,221,980		(3,700)			7.000	5.957	MN	17,889	70,000	08/08/2008	11/15/2023
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations						143,780,420	XXX	134,161,775	143,141,117	143,328,562	(31,229)	(304,672)	2,162,010	0	XXX	XXX	XXX	1,867,985	5,393,960	XXX	XXX
05948X-TD-3	BA MTG SECS INC 2003-H				1FE	39,865	91.8420	41,606	45,301	36,995		(2,870)			5.379	23.773	MON	203	1,790	04/11/2008	09/25/2033
05949A-BX-7	BA MTG SECS INC 2004-3				1FE	4,932,032	90.0000	4,500,000	5,000,000	4,941,169		7,442			5.500	5.904	MON	22,917	275,000	05/22/2007	04/25/2034
05949A-HA-1	BA MTG SECS INC 2004-E				1FE	243,047	55.8260	139,565	250,000	245,586		1,825			4.110	4.383	MON	856	10,275	06/18/2007	06/25/2034
05949C-CA-2	BA MTG SECS INC 2005-F				1FE	1,219,379	75.0000	1,016,149	1,354,866	1,222,373		2,993			5.009	7.144	MON	5,655	51,110	03/11/2008	07/25/2035
05950E-AE-8	BANC AMER CMBS 2006-2				1FE	223,805	81.6740	183,767	225,000	223,921		85			5.739	5.955	MON	1,076	13,127	06/28/2007	05/10/2045
16165T-BM-4	CHASEFLEX TRUST 2005-2				1FE	4,537,500	80.7380	4,036,900	5,000,000	4,614,884		77,384			5.500	9.102	MON	22,917	137,500	06/19/2008	06/25/2035
17313K-AF-8	CITI GRP COML MTG TR 2008-C7				1FE	349,720	77.2070	270,225	350,000	349,717		(3)			6.096	6.263	MON	889	14,460	04/11/2008	12/10/2049
17312K-AQ-5	CITICORP MTG SEC REMIC 2007-5				1FE	2,386,120	80.5000	2,220,609	2,758,520	2,405,948		19,828			5.500	10.204	MON	12,643	37,959	09/10/2008	06/25/2037
22540V-C7-5	CSFB COML MTG PTC 2002-CK1				1FE	307,594	96.6840	290,052	300,000	305,096		(2,118)			6.439	5.715	MON	1,610	19,317	06/28/2007	12/15/2035
22541Q-DJ-8	CSFB COML MTG PTC 2003-C3				1FE	272,531	85.0630	255,189	300,000	278,252		4,738			3.938	6.170	MON	985	11,808	06/28/2007	05/15/2038
20173T-AB-1	CSFB COML MTG PTC 2007-C4				1FE	1,021,719	71.8300	718,300	1,000,000	1,016,181		(4,781)			5.811	5.347	MON	4,843	59,077	11/02/2007	09/15/2039
225458-UE-6	CSFB MTG PTC 2005-5				1FE	802,617	78.8440	625,582	793,443	803,991		728			6.250	6.085	MON	4,133	49,656	11/27/2006	07/25/2035
126410-LM-9	CSX TRANS INC 2007-1				1FE	96,197	100.2500	96,437	96,197	96,197					6.251	6.433	MON	266	3,681	12/10/2007	01/15/2023
12667G-UG-6	CWALT INC 2005-29CB				1FE	1,462,707	78.8540	1,455,398	1,845,686	1,464,490		1,783			5.000	10.350	MON	7,690	30,943	08/21/2008	07/25/2035
12668A-N2-7	CWALT INC 2005-69				1FE	87,841	70.0000	87,920	125,600	88,504		662			3.479	11.490	MON	364	2,036	07/11/2008	12/25/2035
12668A-H7-3	CWALT INC 2005-71				4FE	723,324	25.3020	723,324	2,858,763	723,324		(217)	2,151,992		6.115		MON	14,567	175,914	05/10/2007	01/25/2036
02146T-AA-5	CWALT INC 2006-24CB				1FE	305,828	70.3440	219,697	312,319	305,853		25			6.000	7.268	MON	1,562	12,599	04/25/2008	08/25/2036
02148Y-AC-8	CWALT INC 2006-42				4FE	2,552,080	77.0440	2,143,024	2,781,559	2,143,024	(417,793)	8,737			6.000	11.775	MON	13,908	83,809	06/20/2008	01/25/2047
12668B-UA-9	CWALT INC 2006-6CB				2FE	246,605	64.9690	166,838	256,797	247,467		863			5.500	6.292	MON	1,177	10,688	03/20/2008	05/25/2036
02151A-AJ-9	CWALT INC 2007-19				6FE	828,216	59.0860	770,645	1,304,277	770,645	(73,080)	15,509			6.000	17.504	MON	6,521	58,829	03/12/2008	08/25/2037
02149V-AU-3	CWALT INC 2007-3T1				6FE	4,450,898	70.9380	3,332,325	4,697,518	3,332,325	(1,129,760)	11,188			6.000	7.640	MON	23,488	189,149	04/16/2008	03/25/2027
02147L-AL-7	CWALT INC RESECURE 2006-22R				1FE	5,889,255	59.6930	3,614,418	6,055,011	5,895,882		6,626			6.250	7.132	MON	31,537	255,264	04/03/2008	05/25/2036
126694-HM-3	CWMBS INC 2005-25				1FE	172,459	89.2590	155,099	173,763	172,475		16			5.500	5.720	MON	796	7,243	03/19/2008	11/25/2035
32051G-XQ-3	FIRST HORIZON MTG TR 2005-AR5				1FE	1,263,963	71.2580	1,000,750	1,404,403	1,265,847		1,884			5.448	7.375	MON	6,375	57,501	03/11/2008	11/25/2035
337378-AB-9	FIRST UNION 1999-C4				1FE	378,624	99.7830	373,024	373,835	378,582		(43)			7.390	7.359	MON	2,302	16,150	05/20/2008	12/15/2031
33736X-EB-1	FIRST UNION COMM MTG 2001-C4				1FE	304,500	96.3160	288,948	300,000	302,799		(1,447)			6.223	5.792	MON	1,556	18,669	06/28/2007	12/12/2033
33736X-FT-1	FIRST UNION COMM MTG 2002-C1				1FE	227,813	95.9090	215,795	225,000	226,706		(945)			6.141	5.776	MON	1,151	13,817	06/28/2007	02/12/2034
20173Q-AE-1	GREENWICH CAP CMBS 2007-GG9				1FE	241,611	76.1130	190,283	250,000	242,065		454			5.444	6.092	MON	1,134	9,073	04/18/2008	03/10/2039
362341-LC-1	GSR MTG TR 2005-AR5				1FE	306,801	64.3820	204,374	317,440	306,959		158			5.172	6.689	MON	1,368	9,597	05/08/2008	10/25/2035
362341-RT-8	GSR MTG TR 2005-AR6				1FE	159,411	76.7820	123,875	161,333	159,717		364			4.586	4.958	MON	617	7,600	08/13/2007	09/25/2035
41162D-AF-6	HARBORVIEW MTG LN TR 2006-12				1FE	82,261	39.7400	44,629	112,301	82,908		647			0.771	7.676	MON	29	1,655	06/18/2008	12/19/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
46627M-AU-1	JP MORGAN ALT LN TR 2005-S1				1FE	3,815,353	75.0000	3,815,353	5,087,138	3,793,245		(22,109)			6.000	11.418	MON	25,436	127,508	07/16/2008	12/25/2035
46630V-AD-4	JP MORGAN CHASE 2007-CIBC19				1FE	225,472	73.4710	165,310	225,000	225,458		(9)			5.937	6.073	MON	408	13,144	06/05/2007	02/12/2049
46625Y-GP-2	JP MORGAN CHASE CMBS 2005-LDP1				1FE	212,977	80.7160	181,611	225,000	214,816		1,555			5.038	6.206	MON	945	11,335	06/28/2007	03/15/2046
466247-K3-6	JP MORGAN MTG TR 2006-A2				1FE	257,061	50.2850	138,284	275,000	258,995		1,737			5.678	6.894	MON	1,301	15,606	11/21/2007	04/25/2036
52108H-RC-0	LB-UBS CMBS 2003-C3				1FE	276,656	85.6710	257,013	300,000	281,283		3,819			4.166	6.005	MON	694	12,498	06/28/2007	05/15/2032
52108R-AE-2	LB-UBS CMBS 2006-C4				1FE	226,055	82.2610	185,087	225,000	225,912		(116)			5.883	5.959	MON	735	13,459	06/28/2007	06/15/2038
50180C-AD-2	LB-UBS CMBS 2006-C7				1FE	288,000	77.8900	233,670	300,000	289,352		1,091			5.347	6.097	MON	891	16,041	06/28/2007	11/15/2038
50180L-AC-4	LB-UBS CMBS 2008-C1				1FE	275,112	76.8240	211,266	275,000	275,096		(16)			6.317	6.486	MON	965	11,428	04/17/2008	04/15/2041
525170-BL-9	LEHMAN ABS MTG 2003-1				1FE	255,429	94.0940	257,536	273,701	255,772		343			5.000	6.482	MON	1,140	9,130	04/03/2008	12/25/2033
55265K-3R-8	MASTR ASSET TR 2003-12				1FE	226,620	88.9930	202,149	227,152	226,656		36			5.250	5.320	MON	994	10,966	01/15/2008	12/25/2033
55265K-7Q-6	MASTR ASSET TR 2004-3				1FE	1,384	97.1880	1,383	1,424	1,400		15			4.500	7.071	MON	5	64	12/05/2007	03/25/2019
606935-AH-7	ML-CFC COML MTG TR 2006-1				1FE	292,406	80.5360	241,608	300,000	293,280		707			5.423	5.944	MON	1,356	16,542	06/28/2007	02/12/2039
761118-DR-6	RESIDENTIAL ACCREDIT 2005-QS12				1FE	1,822,219	72.3930	1,375,467	1,900,000	1,827,189		4,047			5.500	6.223	MON	8,708	104,478	08/23/2007	08/25/2035
74958V-AA-6	RFMSI SERIES TRUST 2007-S9				1FE	220,280	70.9380	155,618	219,371	220,211		(69)			6.000	6.008	MON	1,097	11,010	01/16/2008	10/25/2037
86361J-AN-0	STRUCTURED ADJ RATE 2006-8				3FE	104,680	28.4290	104,680	368,216	104,680		(37)	263,959		5.961		MON	1,829	22,058	11/14/2006	09/25/2036
87222P-AC-7	TBW MTG BKD TR 2006-6				3FE	803,240	80.3240	803,240	1,000,000	803,240		(793)	194,453		5.660	13.428	MON	4,717	56,600	01/09/2007	01/25/2037
87222E-AC-2	TBW MTG BKD TR 2007-1				1FE	2,329,200	74.7420	2,242,260	3,000,000	2,329,200		(2,255)	667,595		5.880		MON	14,700	176,400	02/26/2007	03/25/2037
92978P-AE-9	WACHOVIA CMBS 2006-C29				1FE	243,027	74.9390	187,348	250,000	243,250		143			5.308	5.645	MON	516	13,270	05/31/2007	11/15/2048
92922F-W2-0	WAMU MTG CERT 2005-AR10				1FE	363,048	68.7360	259,706	377,831	363,472		424			4.834	5.755	MON	1,522	11,664	04/30/2008	09/25/2035
92922F-W3-8	WAMU MTG CERT 2005-AR10				1FE	1,330,000	70.4360	1,408,720	2,000,000	1,336,034		6,034			4.834	10.276	MON	8,056	16,111	10/29/2008	09/25/2035
93363N-AF-2	WAMU MTG CERT 2006-AR12				1FE	227,927	56.5390	139,884	247,411	228,222		295			5.750	7.225	MON	1,186	9,546	04/24/2008	10/25/2036
93935P-AP-4	WAMU PTC WMALT 2007-1				1FE	68,832	63.7500	47,120	73,914	69,009		177			6.000	7.934	MON	370	3,336	03/25/2008	01/25/2022
94982P-AA-7	WELLS FARGO MBS 2005-AR7				1FE	2,611,074	75.3840	1,988,214	2,637,449	2,611,809		383			5.125	5.355	MON	11,264	135,387	03/05/2007	05/25/2035
94983B-AA-7	WELLS FARGO MBS 2006-4				1FE	160,933	73.2550	120,182	164,060	160,458		(475)			5.750	6.409	MON	786	5,515	05/16/2008	04/25/2036
94980S-AQ-8	WELLS FARGO MBS 2006-9				1FE	2,618,448	83.6660	2,280,547	2,725,775	2,620,844		2,396			6.000	6.935	MON	13,629	123,419	03/14/2008	08/25/2036
94985W-DN-8	WELLS FARGO MBS 2007-11				1FE	310,981	65.7920	209,712	318,750	311,982		668			6.000	6.662	MON	1,594	19,149	08/16/2007	08/25/2037
94984X-AQ-3	WELLS FARGO MBS 2007-2				2FE	2,225,000	72.6000	1,815,000	2,500,000	2,242,950		17,950			5.750	8.041	MON	11,979	59,903	07/18/2008	03/25/2037
94985T-AA-6	WELLS FARGO MBS 2007-3				2FE	2,563,399	58.5000	2,563,399	4,381,879	2,563,399		(1,164)	786,483		0.771	9.202	MON	563	42,300	09/10/2008	04/25/2037
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities						60,471,134	XXX	51,096,112	70,908,001	59,027,093	(1,620,633)	166,294	4,064,483	0	XXX	XXX	XXX	312,519	2,713,166	XXX	XXX
161505-DK-5	CHASE COMM MTG SECS 99-2				1FE	373,159	99.6630	369,133	370,381	373,133		(26)			7.198	7.253	MON	2,222	15,571	05/20/2008	01/15/2032
161630-AQ-1	CHASE MORTGAGE FIN TR 2007-A1				1FE	3,102,013	78.5000	2,500,724	3,185,636	3,102,596		583			4.167	4.816	MON	11,063	56,083	07/09/2008	02/25/2037
361849-KN-1	GMAC COML MTG SECS 2000-C1				1FE	379,557	99.9940	370,843	370,865	376,299		(3,258)			7.724	4.464	MON	2,387	16,719	05/20/2008	03/15/2033
46629M-AF-2	JP MORGAN COM MTG 2006-LDP8				1FE	352,266	76.2640	285,990	375,000	353,282		1,017			5.399	6.629	MON	1,687	8,436	07/24/2008	05/15/2045
52108H-3F-9	LB-UBS CMBS 2005-C2				1FE	990,000	90.8120	908,120	1,000,000	994,727		1,564			4.998	5.314	MON	2,777	49,980	10/27/2005	04/15/2030
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities						5,196,995	XXX	4,434,810	5,301,882	5,200,038	0	(120)	0	0	XXX	XXX	XXX	20,135	146,790	XXX	XXX
05568Y-AA-6	BNSF RAILWAY CO 2007-1				1FE	330,350	103.3380	341,377	330,350	330,350					5.996	6.086	AO	4,952	25,475	06/11/2007	04/01/2024
161571-CH-5	CHASE ISSUANCE TRUST 2007-17A				1FE	174,996	92.7690	162,346	175,000	174,997		1			5.120	5.242	MON	398	8,960	10/04/2007	10/15/2014
161571-CW-2	CHASE ISSUANCE TRUST 2008-9A				1FE	214,972	93.5170	201,062	215,000	214,977		5			4.260	4.349	MON	407	4,961	05/22/2008	05/15/2013
20986N-AA-3	CONSOLIDATED RAIL CORP 1995-A				1FE	172,424	104.3930	170,857	163,667	160,370		474			6.760	7.643	MN	1,106	11,064	06/29/1999	05/25/2015
233880-AC-7	DAIMLERCHRYSLER AUTO TR 2006-D				1FE	246,445	94.0320	235,080	250,000	248,399		1,237			4.940	5.507	MON	789	12,350	06/12/2007	02/08/2012
36159L-BD-7	GE DEALER FLRPLN 2007-2				1FE	1,051,750	87.3450	1,222,830	1,400,000	1,067,846		16,096			0.518	13.754	MON	221	6,989	11/14/2008	07/20/2012
90783W-AA-1	UNION PAC RR CO 5.866% 7/02/				1FE	248,070	93.4140	231,732	248,070	248,070					5.866	5.910	JJ	7,276	14,552	07/20/2006	07/02/2030
907833-AJ-6	UNION PACIFIC RR CO 2000-1				1FE	164,566	104.0000	171,212	164,627	164,592		25			8.000	8.165	JJ	6,256		10/30/2008	01/10/2021
90783X-AA-9	UNION PACIFIC RR CO 2007-3				1FE	347,082	108.2370	375,669	347,082	347,082					6.176	6.271	JJ	9,646	19,769	07/19/2007	01/02/2031
90327L-AD-2	USAA AUTO OWNER TR 2006-4				1FE	617,734	96.1720	601,075	625,000	621,568		2,830			4.980	5.609	MON	1,383	31,125	08/20/2007	10/15/2012
90327P-AC-5	USAA AUTO OWNER TR 2007-1				1FE	274,989	98.8830	271,928	275,000	275,088		(135)			5.430	5.515	MON	664	14,933	06/12/2007	10/15/2011
4499999 - Total Bonds - Industrial, Misc. - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						3,843,378	XXX	3,985,167	4,193,795	3,853,337	0	20,533	0	0	XXX	XXX	XXX	33,099	150,177	XXX	XXX
4599999 - Total - Industrial and Miscellaneous Bonds						213,291,927	XXX	193,677,865	223,544,796	211,409,029	(1,651,861)	(117,965)	6,226,493	0	XXX	XXX	XXX	2,233,738	8,404,092	XXX	XXX
5499999 - Total - Issuer Obligations						182,875,802	XXX	174,184,812	181,787,801	182,315,215	(31,229)	(371,329)	2,162,010	0	XXX	XXX	XXX	2,233,403	6,383,631	XXX	XXX
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities						75,246,863	XXX	76,438,144	74,115,676	75,194,204	0	(16,014)	0	0	XXX	XXX	XXX	363,696	2,772,046	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities						105,470,749	XXX	96,468,272	115,787,927	104,020,419	(1,620,633)	186,946	4,064,483	0	XXX	XXX	XXX	497,778	4,858,335	XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities						5,196,995	XXX	4,434,810	5,301,882	5,200,038	0	(120)	0	0	XXX	XXX	XXX	20,135	146,790	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities						7,590,891	XXX	7,421,307	7,967,591	7,609,287	0	28,875	0	0	XXX	XXX	XXX	59,826	245,586	XXX	XXX
6099999 Totals						376,381,300	XXX	358,947,345	384,960,878	374,339,162	(1,651,861)	(171,643)	6,226,493	0	XXX	XXX	XXX	3,174,837	14,406,387	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing ALL PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/ Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A.C.V. (15 + 16 - 17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
026874-11-5	AMERICAN INTL GROUP PFD			6,500.000		8.500	55,250	8.500	55,250	55,250		18,992				422,801	(422,801)		P2LFE	06/24/2008
060505-68-2	BANK OF AMERICA CORPORATION			1,150.000		651.500	749,225	651.500	749,225	1,211,323		52,134		(462,098)			(462,098)		P1LFE	06/24/2008
172967-59-8	CITIGROUP INC			23,000.000		27.990	643,770	27.990	643,770	1,156,543		52,488		(512,773)			(512,773)		P2LFE	06/24/2008
6299999 - Total - Preferred Stock - Banks, Trust, Insurance							1,448,245	XXX	1,448,245	2,423,116	0	123,613	0	(974,871)	0	422,801	(1,397,672)	0	XXX	XXX
053611-30-7	AVERY DENNISON CORP			18,000.000	50.00	34.250	616,500	34.250	616,500	616,500		50,203			5,765	264,849	(259,084)		P3LFE	06/24/2008
05518F-20-9	BAC CAP TR VI			2,250.000	100.00	72.525	163,181	72.525	163,181	217,106	3,990	12,656		(29,105)	118		(28,987)		P1UFE	03/28/2005
29364G-20-2	ENTERGY CORP NEW			5,000.000		49.870	249,350	49.870	249,350	325,450		19,063		(76,100)		46,500	(122,600)		P2LFE	01/10/2008
759351-30-7	REINSURANCE GROUP AMER INC			6,000.000	50.00		309,112	54.000	324,000	309,120		4,313			(8)		(8)		RP2LFE	11/10/2008
854616-20-8	STANLEY WKS			775.000		603.750	467,906	603.750	467,906	467,906		41,607		136,581		364,722	(228,141)		P1UFE	10/25/2007
6399999 - Total - Preferred Stock - Industrial, Misc.							1,806,049	XXX	1,820,937	1,936,082	3,990	127,842	0	31,376	5,875	676,071	(638,820)	0	XXX	XXX
6599999 Total - Preferred Stocks							3,254,294	XXX	3,269,182	4,359,198	3,990	251,455	0	(943,495)	5,875	1,098,872	(2,036,492)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B. /A.C.V.	NAIC Market Indicator (a)	Date Acquired
999999-99-8	CapitalCare			1,000.000	3,365,625	3,366.000	3,365,625	3,365,625				(1,039,052)		(1,039,052)			12/31/2001
999999-99-8	The Dental Network			5,000.000	259,306	52.000	259,306	259,306				9,243		9,243			09/20/2007
6999999 - Total - Common Stock - Parent, Subsidiaries, Affiliates					3,624,931	XXX	3,624,931	3,624,931				(1,029,809)		(1,029,809)		XXX	XXX
922908-88-4	VANGUARD INDEX FDS			776,859.971	18,660,177	24.020	18,660,177	18,962,410		349,550		(494,702)	4,482,274	(4,976,976)		L	12/15/2008
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND			242,131.653	19,985,547	82.540	19,985,547	20,274,060		430,733		(3,644,262)	2,784,056	(6,428,318)		L	12/15/2008
921909-80-0	VANGUARD STAR FD			3,036,564.287	22,652,770	7.460	22,652,770	22,589,388		1,190,275		63,382	9,700,888	(9,637,506)		L	12/15/2008
7099999 - Total - Common Stocks - Mutual Funds					61,298,493	XXX	61,298,493	61,825,858	0	1,970,558	0	(4,075,581)	16,967,219	(21,042,800)	0	XXX	XXX
7299999 Total - Common Stocks					64,923,424	XXX	64,923,424	65,450,789	0	1,970,558	0	(5,105,390)	16,967,219	(22,072,609)	0	XXX	XXX
7399999 Total - Preferred and Common Stocks					68,177,718	XXX	68,192,606	69,809,987	3,990	2,222,013	0	(6,048,885)	18,066,091	(24,109,101)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....., the total $ value (included in Column 8) of all such issues $ .....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
3134A4-ZY-3	FED HOME LN MTG 5.750% 6/27/		09/09/2008	Various		226,412	225,000	2,623
313771-AA-5	FEDERAL HOME LN BK CHICAGO		09/18/2008	Various		219,490	225,000	3,375
3133XD-VS-7	FEDERAL HOME LN BKS		09/16/2008	Various		371,028	375,000	5,250
3133XK-KW-4	FEDERAL HOME LN BKS		08/25/2008	Various		459,454	455,000	8,527
3128X6-5M-4	FEDERAL HOME LN MTG CORP		04/16/2008	Various		370,000	370,000	1,470
3128X6-KU-9	FEDERAL HOME LN MTG CORP		07/30/2008	Various		461,893	455,000	11,870
3137EA-BA-6	FEDERAL HOME LN MTG CORP		12/17/2008	Various		771,503	650,000	2,869
3137EA-BP-3	FEDERAL HOME LN MTG CORP		12/05/2008	Various		609,229	550,000	13,034
3137EA-BS-7	FEDERAL HOME LN MTG CORP		08/19/2008	Various		399,124	400,000	
31398A-SD-5	FEDERAL NATL MTG ASSN		09/11/2008	Various		472,654	465,000	3,153
31398A-TZ-5	FEDERAL NATL MTG ASSN		09/10/2008	Various		449,816	450,000	
31359M-GT-4	FNMA 6.25%		10/01/2008	Various		230,208	220,000	2,330
36202E-QZ-5	GNMA PASS-THRU M SINGLE FAMILY		03/07/2008	Various		178,295	178,966	629
36202E-RT-8	GNMA PASS-THRU M SINGLE FAMILY		03/07/2008	Various		1,260,928	1,260,000	3,657
88059F-AA-9	TENNESSEE VALLEY PRN STRIPS BE		03/13/2008	Various		2,709,000	3,000,000	
912803-BP-7	U S TREAS BD STRIPPED PRIN PMT		02/13/2008	Various		66,483	175,000	
912810-FP-8	U.S. TREASURY BONDS 5.375%		12/04/2008	Various		162,402	125,000	2,045
912810-PT-9	UNITED STATES TREAS BDS		07/02/2008	Various		41,445	40,000	752
912810-PU-6	UNITED STATES TREAS BDS		08/13/2008	Various		74,545	70,000	885
912810-PW-2	UNITED STATES TREAS BDS		11/19/2008	Various		767,304	775,000	10,940
912810-PX-0	UNITED STATES TREAS BDS		11/26/2008	Various		322,609	275,000	444
912828-CL-2	UNITED STATES TREAS NTS		12/01/2008	Various		6,108,770	6,000,000	112,787
912828-FS-4	UNITED STATES TREAS NTS		02/14/2008	Ferris Baker		1,077,891	1,000,000	21,981
912828-JH-4	UNITED STATES TREAS NTS		09/30/2008	VARIOUS		790,785	775,000	3,459
912828-JL-5	UNITED STATES TREAS NTS		12/01/2008	Various		6,136,661	6,000,000	21,429
912828-JQ-4	UNITED STATES TREAS NTS		11/20/2008	Various		633,590	610,000	1,158
912828-JR-2	UNITED STATES TREAS NTS		12/04/2008	Various		77,066	70,000	174
912828-JT-8	UNITED STATES TREAS NTS		12/01/2008	Various		6,077,364	6,000,000	1,319
0399999 - Total - Bonds - U.S. Government						31,525,947	31,193,966	236,160
13066Y-EG-0	CALIFORNIA ST DEPT WTR RES PWR WTR		02/28/2008	Various		246,310	225,000	4,199
31292K-JQ-1	FHLMC PC GOLD CASH 30		02/01/2008	Various		889,955	853,674	1,695
3128MB-5F-0	FHLMC PC GOLD COMB 15		11/20/2008	Various		3,359,297	3,300,000	13,200
3128LX-AU-4	FHLMC PC GOLD COMB 30		04/10/2008	Various		2,672,408	2,701,320	10,880
3128M4-AZ-6	FHLMC PC GOLD COMB 30		06/25/2008	Various		347,646	356,361	708
3128M5-VS-6	FHLMC PC GOLD COMB 30		06/25/2008	Various		228,540	234,494	466
3128M6-FT-0	FHLMC PC GOLD COMB 30		05/27/2008	Various		1,437,903	1,385,513	2,752
3128NH-VA-8	FHLMC PC II HYBRD ARM		07/25/2008	Various		6,243,414	6,103,231	21,463
31397P-5M-8	FHLMC REMIC SERIES 3389		06/05/2008	Various		1,880,391	1,861,774	8,999
31410F-WM-3	FNMA PASS-THRU INT 15 YEAR		04/15/2008	Various		239,841	238,796	597
31410K-A3-8	FNMA PASS-THRU INT 15 YEAR		11/07/2008	Various		295,976	297,091	701
31410M-GV-6	FNMA PASS-THRU INT 15 YEAR		07/24/2008	Various		468,870	475,708	1,123
31413M-NF-0	FNMA PASS-THRU INT 15 YEAR		07/24/2008	Various		493,571	491,651	1,277
31414H-F6-9	FNMA PASS-THRU INT 15 YEAR		11/19/2008	Various		199,520	199,980	417
31416B-QK-7	FNMA PASS-THRU INT 15 YEAR		12/11/2008	Various		200,966	197,753	371
31371N-H4-0	FNMA PASS-THRU LNG 30 YEAR		08/04/2008	Various		1,367,917	1,305,400	3,046
31385X-EC-7	FNMA PASS-THRU LNG 30 YEAR		04/15/2008	Various		1,545,046	1,537,359	2,818
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR		12/17/2008	Various		974,016	951,166	3,963
31407J-2Q-4	FNMA PASS-THRU LNG 30 YEAR		07/25/2008	Various		637,468	671,019	1,118
31410F-2Q-7	FNMA PASS-THRU LNG 30 YEAR		03/18/2008	Various		807,588	809,150	2,231
31410F-T6-2	FNMA PASS-THRU LNG 30 YEAR		02/27/2008	Various		62,586	62,975	106
31410F-YE-9	FNMA PASS-THRU LNG 30 YEAR		06/25/2008	Various		107,339	109,967	218
31410G-KD-4	FNMA PASS-THRU LNG 30 YEAR		05/18/2008	Various		100,801	101,093	170
31410G-RL-9	FNMA PASS-THRU LNG 30 YEAR		04/04/2008	Various		5,057,052	4,861,819	11,412
31410K-NH-3	FNMA PASS-THRU LNG 30 YEAR		07/03/2008	Various		682,531	695,795	1,382
31410K-RB-2	FNMA PASS-THRU LNG 30 YEAR		07/16/2008	Various		2,105,318	2,041,830	4,424
31410K-WP-5	FNMA PASS-THRU LNG 30 YEAR		12/12/2008	Various		930,320	921,822	3,457
31412W-6H-4	FNMA PASS-THRU LNG 30 YEAR		09/11/2008	Various		970,048	959,998	4,253
31414H-L9-6	FNMA PASS-THRU LNG 30 YEAR		01/11/2008	Various		746,491	718,319	1,427
31414T-SA-0	FNMA PASS-THRU LNG 30 YEAR		09/08/2008	Various		346,997	343,775	525
31415L-LT-2	FNMA PASS-THRU LNG 30 YEAR		07/24/2008	Various		858,411	836,836	1,813
31415M-X4-2	FNMA PASS-THRU LNG 30 YEAR		07/24/2008	Various		1,709,696	1,745,979	3,201
31416J-FT-3	FNMA PASS-THRU LNG 30 YEAR		12/10/2008	Various		804,938	800,000	3,000

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31371N-LS-2	FNMA PASS-THRU LNG IO 7-10YR		07/30/2008	Various		2,800,762	2,750,480	5,959
31413Q-PD-4	FNMA PASS-THRU LNG IO 7-10YR		02/29/2008	Various		2,369,311	2,302,397	4,573
31385H-QL-9	FNMA PASS-THRU MEGA MULTI 7		08/19/2008	Various		349,331	336,907	1,223
31385H-W6-5	FNMA PASS-THRU MEGA MULTI 7		05/06/2008	Various		314,460	299,753	398
31385H-YR-7	FNMA PASS-THRU MEGA MULTI 7		08/26/2008	Various		477,568	464,204	2,055
31385J-A4-0	FNMA PASS-THRU MEGA MULTI 7		02/14/2008	Barclays Capital		371,829	352,772	1,138
31410K-MG-6	FNMA POOL #889659 5.000% 12/01/		06/05/2008	Various		529,418	550,000	1,146
31410K-UK-8	FNMA POOL #889886 7.000% 12/01/		08/20/2008	Various		4,249,525	4,059,248	7,893
31359W-U5-8	FNMA REMIC TRUST 1999-51		06/10/2008	Various		1,859,896	1,810,118	3,922
31395N-U4-7	FNMA REMIC TRUST 2006-59		01/30/2008	Various		6,031,313	6,001,307	27,506
31395B-5P-4	FNMA REMIC TRUST 2006-W1		06/12/2008	Various		6,392,282	6,702,262	10,577
38375J-B8-7	GNMA REMIC TRUST 2007-18		01/15/2008	Various		10,062,500	10,000,000	25,972
78442G-NU-6	SLM STUDENT LOAN TR 2005-2		03/20/2008	Various		614,007	618,136	3,573
78444E-AB-5	SLM STUDENT LOAN TR 2007-7		08/05/2008	Various		781,625	800,000	933
78444Y-AD-7	SLM STUDENT LOAN TR 2008-5		04/28/2008	Various		525,000	525,000	
78442G-SB-3	SLM STUDNET LOAN TR 2006-3		06/11/2008	Various		596,156	600,000	2,565
3199999 - Total - Bonds - Special Revenue						77,344,152	76,569,230	216,848
144141-CY-2	CAROLINA PWR & LT CO		03/19/2008	Various		104,747	100,000	210
15189Y-AE-6	CENTERPOINT ENERGY RESOURCES		05/12/2008	Barclays Capital		99,171	100,000	
264399-EM-4	DUKE ENERGY CORP		07/24/2008	Various		100,507	100,000	1,737
341099-CL-1	FLORIDA POWER CORP		06/11/2008	Various		24,895	25,000	
341081-EN-3	FLORIDA PWR & LT CO		07/29/2008	Various		226,145	225,000	
595620-AG-0	MIDAMERICAN ENERGY CO		07/24/2008	Various		152,988	150,000	347
842400-FH-1	SOUTHERN CALIF EDISON CO		01/14/2008	Various		24,885	25,000	
927804-FC-3	VIRGINIA ELEC & PWR CO		07/24/2008	Various		101,163	100,000	2,215
3899999 - Total - Bonds - Public Utilities						834,501	825,000	4,509
500472-AB-1	KONINKLIJKE PHILIPS ELECTRS NV	F	08/25/2008	Various		4,283,653	4,350,000	63,649
007924-AF-0	AEGON N V		09/10/2008	Various		542,812	575,000	7,890
008252-AK-4	AFFILIATED MANAGERS GROUP		09/17/2008	Various		704,908	700,000	2,913
018490-AL-6	ALLERGAN INC		09/25/2008	Exchange		452,040	450,000	
026874-BR-7	AMERICAN INTL GROUP INC		05/14/2008	Various		75,126	75,000	
026874-BU-0	AMERICAN INTL GROUP INC		08/13/2008	Various		675,000	675,000	
031162-AQ-3	AMGEN INC		07/14/2008	Various		1,254,750	1,400,000	2,421
032511-AX-5	ANADARKO PETE CORP		03/19/2008	Various		156,750	150,000	248
00184A-AG-0	AOL TIME WARNER 7.70%		10/08/2008	Various		818,290	850,000	19,630
00184A-AC-9	AOL TIME WARNER INC		09/10/2008	Various		997,787	975,000	29,849
039483-AW-2	ARCHER DANIELS MIDLAND CO		06/24/2008	Various		786,872	750,000	2,060
001957-BD-0	AT&T CORP. STEP UP		10/17/2008	VARIOUS		1,230,921	1,100,000	16,956
00206R-AJ-1	AT&T INC		01/29/2008	Various		174,615	175,000	
053807-AL-7	AVNET INC		03/27/2008	Various		370,338	325,000	289
05948X-TD-3	BA MTG SECS INC 2003-H		04/11/2008	Various		67,713	76,947	213
05949C-CA-2	BA MTG SECS INC 2005-F		03/11/2008	Various		1,332,002	1,480,002	2,678
056335-AA-0	BAC CAPITAL TRUST XI		12/18/2008	Various		366,569	400,000	3,276
075811-AD-1	BECKMAN COULTER INC		10/25/2008	VARIOUS		1,366,098	1,300,000	208
086516-AF-8	BEST BUY INC 2.250% 1/15/		10/20/2008	Various		567,349	750,000	4,544
09247X-AB-7	BLACKROCK INC		12/01/2008	Various		527,820	450,000	3,183
10112R-AB-0	BOSTON PPTYS LTD PARTNERSHIP 6.25%		11/25/2008	Various		786,757	875,000	23,550
10138M-AH-8	BOTTLING GROUP LLC 6.950% 3/15/		10/21/2008	Various		199,586	200,000	
110122-AL-2	BRISTOL MYERS SQUIBB CO		07/29/2008	Various		202,972	200,000	4,842
12189T-AV-6	BURLINGTON NORTHN SANTA FE CP		09/23/2008	Various		1,003,233	1,075,000	10,914
136375-BM-3	CANADIAN NATL RY CO		11/21/2008	Various		464,535	500,000	14,097
161505-DK-5	CHASE COMM MTG SECS 99-2		05/20/2008	Various		378,704	375,885	1,653
161571-CW-2	CHASE ISSUANCE TRUST 2008-9A		05/22/2008	Various		214,972	215,000	
161630-AQ-1	CHASE MORTGAGE FIN TR 2007-A1		07/09/2008	Various		3,426,673	3,519,048	5,299
16165T-BM-4	CHASEFLEX TRUST 2005-2		06/19/2008	Various		4,537,500	5,000,000	17,569
17313K-AF-8	CITI GRP COML MTG TR 2008-C7		04/11/2008	Various		349,720	350,000	1,422
17312K-AQ-5	CITICORP MTG SEC REMIC 2007-5		09/10/2008	Various		2,394,472	2,768,176	5,921
172967-ET-4	CITIGROUP INC		05/06/2008	Various		975,000	975,000	
189054-AQ-2	CLOROX CO DEL		09/12/2008	Various		1,982,100	2,000,000	4,444
20030N-AM-3	COMCAST CORP NEW		11/05/2008	Various		371,111	450,000	4,434
20030N-AU-5	COMCAST CORP NEW		12/03/2008	Various		1,264,159	1,325,000	12,552

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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
20030N-AW-1	COMCAST CORP NEW		07/24/2008	Various		241,818	250,000	1,948
22238H-GQ-7	COUNTRYWIDE FINL CO 5.800% 6/07/		10/10/2008	VARIOUS		230,625	250,000	5,156
22237L-PA-4	COUNTRYWIDE HOME LOANS MTN BE		10/21/2008	Various		230,625	250,000	889
22303Q-AH-3	COVIDIEN INTL FIN S A		12/04/2008	Barclays Capital		365,384	400,000	3,930
224044-BH-9	COX COMMUNICATIONS INC NEW		08/26/2008	Various		411,919	425,000	9,610
224044-BM-8	COX COMMUNICATIONS INC NEW		06/03/2008	Various		636,235	645,000	15,798
224044-BU-0	COX COMMUNICATIONS INC NEW		12/08/2008	Various		644,755	650,000	
12667G-UG-6	CWALT INC 2005-29CB		08/21/2008	Various		1,509,810	1,905,124	6,615
12668A-N2-7	CWALT INC 2005-69		07/11/2008	Various		90,674	129,650	232
02146T-AA-5	CWALT INC 2006-24CB		04/25/2008	Various		363,340	371,051	1,793
02148Y-AC-8	CWALT INC 2006-42		06/20/2008	Various		2,851,954	3,108,397	9,843
12668B-UA-9	CWALT INC 2006-6CB		03/20/2008	Various		311,448	324,320	1,239
02151A-AJ-9	CWALT INC 2007-19		03/12/2008	Ferris Baker		891,890	1,404,551	3,745
02149V-AU-3	CWALT INC 2007-3T1		04/16/2008	Various		4,936,237	5,209,749	25,180
02147L-AL-7	CWALT INC RESECURE 2006-22R		04/03/2008	Ferris Baker		6,562,073	6,746,766	8,199
126694-HM-3	CWMBS INC 2005-25		03/19/2008	Various		214,816	216,439	794
235851-AF-9	DANAHER CORP ZERO COUPON		06/24/2008	Various		181,931	155,000	
25243Y-AL-3	DIAGEO CAP PLC		11/04/2008	Barclays Capital		189,112	200,000	2,802
260543-BV-4	DOW CHEM CO		06/03/2008	Barclays Capital		297,687	300,000	1,425
268648-AK-8	E M C CORP MASS		06/24/2008	Various		1,724,521	1,400,000	4,409
29365P-AM-4	ENTERGY GULF STS LA LLC		05/14/2008	Various		995,600	1,000,000	
31331F-AX-9	FEDERAL EXPRESS 6.72%		06/13/2008	Various		190,678	190,440	5,439
31410H-AQ-4	FEDERATED DEPT STORES INC DEL		08/21/2008	Various		357,206	440,000	11,404
314275-AC-2	FEDERATED RETAIL HLDGS INC		04/08/2008	Various		100,316	125,000	576
32051G-XQ-3	FIRST HORIZON MTG TR 2005-AR5		03/11/2008	Various		1,349,903	1,499,893	2,949
337378-AB-9	FIRST UNION 1999-C4		05/20/2008	Various		391,228	386,278	1,744
36159L-BD-7	GE DEALER FLRPLN 2007-2		11/14/2008	various		1,051,750	1,400,000	5,002
36962G-3U-6	GENERAL ELEC CAP CORP MTN BE		07/24/2008	Various		566,840	575,000	3,828
36962G-ZY-3	General Electric Cap. Corp. 5.45%		09/03/2008	Various		561,968	550,000	4,413
377372-AD-9	GLAXOSMITHKLINE CAP INC		05/06/2008	Various		74,954	75,000	
361849-KN-1	GMAC COML MTG SECS 2000-C1		05/20/2008	Various		392,640	383,648	1,811
38141G-ES-9	GOLDMAN SACHS GROUP INC		02/25/2008	Various		898,120	1,000,000	7,107
38141G-FM-1	GOLDMAN SACHS GROUP INC		04/22/2008	Various		25,126	25,000	120
38142E-AE-8	GOLDMAN SACHS GROUP L P		06/04/2008	various		1,104,720	1,000,000	21,778
20173Q-AE-1	GREENWICH CAP CMBS 2007-GG9		04/18/2008	Various		241,611	250,000	832
362341-LC-1	GSR MTG TR 2005-AR5		05/08/2008	Various		339,203	350,966	605
41162D-AF-6	HARBORVIEW MTG LN TR 2006-12		06/18/2008	Various		85,615	116,881	35
404132-AB-8	HCC INS HLDGS INC		08/26/2008	Various		739,862	650,000	3,215
42217K-AP-1	HEALTH CARE REIT INC		03/27/2008	Various		458,623	440,000	3,873
42217K-AQ-9	HEALTH CARE REIT INC		06/24/2008	Various		1,174,386	1,125,000	10,723
428236-AT-0	HEWLETT PACKARD CO		12/02/2008	Various		1,692,537	1,700,000	
438516-AX-4	HONEYWELL INTL INC		06/25/2008	Various		1,956,220	2,000,000	35,333
404280-AG-4	HSBC HLDGS PLC		08/18/2008	Various		185,950	200,000	3,936
404280-AH-2	HSBC HLDGS PLC		10/22/2008	Various		266,078	325,000	2,465
449909-AL-4	ICI WILMINGTON INC		04/02/2008	Ferris Baker		3,088,410	3,000,000	59,063
458140-AD-2	INTEL CORP		06/24/2008	Various		750,490	750,000	4,839
459200-GJ-4	INTERNATIONAL BUSINESS MACHS		03/19/2008	Various		105,893	100,000	174
478160-AN-4	JOHNSON & JOHNSON		08/06/2008	Various		1,020,780	1,000,000	29,089
46627M-AU-1	JP MORGAN ALT LN TR 2005-S1		07/16/2008	Various		3,961,668	5,282,223	17,607
46625H-GT-1	JP MORGAN CHASE & CO		03/19/2008	Various		208,448	200,000	5,196
46625H-GY-0	JP MORGAN CHASE & CO		04/04/2008	Various		132,681	125,000	2,271
46629M-AF-2	JP MORGAN COM MTG 2006-LDP8		07/24/2008	Various		352,266	375,000	1,575
46625H-HB-9	JPMORGAN CHASE 4.750% 5/01/		10/15/2008	Various		142,917	150,000	3,404
48632H-AA-5	KAUPTHING BK HF MED TM SUB BK		06/16/2008	Various		219,000	300,000	1,781
50075N-AC-8	KRAFT FOODS INC		06/23/2008	Various		2,838,045	3,000,000	29,792
50075N-AS-3	KRAFT FOODS INC		07/29/2008	Various		125,106	125,000	3,837
50075N-AU-8	KRAFT FOODS INC		05/16/2008	Various		151,949	150,000	4,058
505861-AB-0	LAFARGE S A 6.500% 7/15/		07/10/2008	Various		144,666	150,000	
50180L-AC-4	LB-UBS CMBS 2008-C1		04/17/2008	Various		275,112	275,000	846
525170-BL-9	LEHMAN ABS MTG 2003-1		04/03/2008	Various		271,086	290,477	282
539830-AE-9	LOCKHEED MARTIN 7.65%		10/01/2008	Various		541,450	500,000	16,469
55616X-AE-7	MACYS RETAIL HLDGS INC		07/08/2008	Various		552,568	550,000	738

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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
55265K-3R-8	MASTR ASSET TR 2003-12		01/15/2008	Various		256,632	257,235	638
577778-BH-5	MAY DEPT STORES CO		04/09/2008	Various		251,589	300,000	1,619
585055-AM-8	MEDTRONIC INC		06/24/2008	Various		320,625	300,000	975
604059-AE-5	MINNESOTA MNG & MFG CO		01/28/2008	Various		1,129,740	1,000,000	29,396
60871R-AA-8	MOLSON COORS BREWING CO		06/24/2008	Various		404,500	325,000	2,823
61747Y-CE-3	MORGAN STANLEY		04/23/2008	Various		99,876	100,000	
61746B-CX-2	MORGAN STANLEY 3.10883% 1/09/		10/23/2008	Various		57,938	75,000	181
629568-AP-1	NABORS INDS INC		06/25/2008	Various		1,455,909	1,350,000	4,618
651639-AJ-5	NEWMONT MINING CORP		12/03/2008	Various		540,241	650,000	4,196
652482-BG-4	NEWS AMER INC		07/24/2008	Various		98,282	100,000	648
655664-AK-6	NORDSTROM INC		09/24/2008	Various		375,828	400,000	5,139
674599-BW-4	OCCIDENTAL PETROLEUM 7.000% 11/01/		10/16/2008	Various		272,624	275,000	
68389X-AC-9	ORACLE CORP		04/02/2008	Various		24,988	25,000	
71713U-AW-2	PHARMACIA CORP 6.600% 12/01/		07/29/2008	Various		1,040,220	1,000,000	11,000
72650R-AT-9	PLAINS ALL AMERN PIPELINE L P		04/18/2008	Various		99,424	100,000	
743410-AR-3	PROLOGIS		06/24/2008	Various		1,672,951	1,875,000	10,287
74958V-AA-6	RFMSI SERIES TRUST 2007-S9		01/16/2008	Various		245,113	244,102	1,139
822582-AD-4	SHELL INTERNATIONAL FIN BV		12/08/2008	Barclays Capital		149,204	150,000	
78442F-EH-7	SLM CORP MTN BOOK ENTRY		08/26/2008	Various		1,062,513	1,100,000	3,750
88165F-AA-0	TEVA PHARMACEUTICAL FIN CO B.V.		06/24/2008	Various		71,866	65,000	461
88163V-AE-9	TEVA PHARMACEUTICAL FIN LLC		03/26/2008	Various		770,388	735,000	626
88732J-AK-4	TIME WARNER CABLE INC		06/16/2008	Various		149,682	150,000	
88732J-AP-3	TIME WARNER CABLE INC		11/21/2008	Various		639,168	650,000	632
88732J-AQ-1	TIME WARNER CABLE INC		11/13/2008	Various		199,698	200,000	
893830-AS-8	TRANSOCEAN SEDCO FOREX INC		03/19/2008	Various		207,454	200,000	333
893830-AU-3	TRANSOCEAN SEDCO FOREX INC		03/26/2008	Various		163,313	150,000	745
89417E-AC-3	TRAVELERS COMPANIES INC		12/03/2008	Various		292,727	330,000	9,119
90261X-FA-5	UBS AG BRH MTN SR DEP NT BE		04/22/2008	Various		1,987,560	2,000,000	
907818-CV-8	UNION PAC CORP		09/22/2008	Various		325,787	350,000	3,318
907818-DB-1	UNION PAC CORP 7.875% 1/15/		10/02/2008	Various		998,170	1,000,000	
907833-AH-0	UNION PACIFIC RR		12/03/2008	Various		137,071	136,295	4,489
907833-AJ-6	UNION PACIFIC RR CO 2000-1		10/30/2008	Various		164,566	164,627	4,171
92343V-AK-0	VERIZON COMMUNICATIONS INC		03/19/2008	Various		98,575	100,000	764
92343V-AM-6	VERIZON COMMUNICATIONS INC		04/01/2008	Various		74,609	75,000	
92343V-AQ-7	VERIZON COMMUNICATIONS INC		10/30/2008	Various		198,876	200,000	
92344S-AH-3	VERIZON WIRELESS CAP LLC		11/18/2008	Various		223,166	225,000	
92976W-BH-8	WACHOVIA CORP GLOBAL MTN		01/28/2008	Various		199,144	200,000	
92976W-BK-1	WACHOVIA CORP GLOBAL MTN		06/19/2008	Various		1,123,680	1,125,000	1,173
929903-DF-6	WACHOVIA CORP NEW		07/25/2008	Various		618,912	700,000	399
92922F-W2-0	WAMU MTG CERT 2005-AR10		04/30/2008	Various		435,443	453,119	870
92922F-W3-8	WAMU MTG CERT 2005-AR10		10/29/2008	Various		1,330,000	2,000,000	8,054
93363N-AF-2	WAMU MTG CERT 2006-AR12		04/24/2008	Various		258,281	280,360	1,254
93935P-AP-4	WAMU PTC WMALT 2007-1		03/25/2008	Various		75,501	81,075	365
94973V-AK-3	WELLPOINT INC		11/06/2008	Various		341,012	425,000	7,252
949746-NY-3	WELLS FARGO & CO NEW		10/22/2008	Various		386,890	400,000	3,366
94983B-AA-7	WELLS FARGO MBS 2006-4		05/16/2008	Various		170,345	173,656	555
94980S-AQ-8	WELLS FARGO MBS 2006-9		03/14/2008	Various		2,909,431	3,028,686	9,086
94984X-AQ-3	WELLS FARGO MBS 2007-2		07/18/2008	Various		2,709,160	3,044,000	10,696
94985T-AA-6	WELLS FARGO MBS 2007-3		09/10/2008	Various		3,423,993	4,477,271	6,895
983024-AE-0	WYETH		06/05/2008	Various		126,956	125,000	2,464
983024-AJ-9	WYETH		08/28/2008	Various		327,376	325,000	894
984121-BP-7	XEROX CORP		11/24/2008	VARIOUS		898,085	1,000,000	13,244
984121-BQ-5	XEROX CORP		08/25/2008	Various		762,757	750,000	8,719
984121-BS-1	XEROX CORP		12/09/2008	Various		217,250	275,000	1,134
98412J-BA-1	XEROX CORP 7.200% 04/01/		10/08/2008	Various		150,152	175,000	455
98385X-AT-3	XTO ENERGY INC		08/04/2008	Various		49,857	50,000	
98934K-AB-6	ZENECA WILMINGTON INC		08/08/2008	Various		2,225,680	2,000,000	34,222
4599999 - Total - Bonds - Industrial, Misc.						123,274,199	130,752,336	890,677
6099997 - Total - Bonds - Part 3						232,978,799	239,340,531	1,348,195
6099998 - Total - Bonds - Part 5						568,314,180	537,670,848	5,661,433
6099999 - Total - Bonds						801,292,979	777,011,379	7,009,628

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
026874-11-5	AMERICAN INTL GROUP PFD		06/24/2008	Various	6,500.000	478,051		
060505-68-2	BANK OF AMERICA CORPORATION		06/24/2008	Various	1,150.000	1,211,323		
172967-59-8	CITIGROUP INC		06/24/2008	Various	23,000.000	1,156,543		
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance						2,845,917	XXX	0
053611-30-7	AVERY DENNISON CORP		06/24/2008	Various	18,000.000	875,584	50.00	
29364G-20-2	ENTERGY CORP NEW		01/10/2008	Various	5,000.000	371,950		
759351-30-7	REINSURANCE GROUP AMER INC		11/10/2008	Various	6,000.000	309,120	50.00	
6399999 - Total - Preferred Stocks - Industrial, Misc.						1,556,654	XXX	0
6599997 - Total - Preferred Stocks - Part 3						4,402,571	XXX	0
6599998 - Total - Preferred Stocks - Part 5						152,736	XXX	0
6599999 - Total - Preferred Stocks						4,555,307	XXX	0
999999-99-8	CapitalCare, Inc.		12/29/2008	CapitalCare, Inc.		2,000,000		
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates						2,000,000	XXX	
922908-88-4	VANGUARD INDEX FDS		12/15/2008	Vanguard Group	594,259.050	16,349,550		
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND		12/15/2008	Vanguard Group	122,979.039	10,430,733		
921909-80-0	VANGUARD STAR FD		12/15/2008	Vanguard Group	3,036,564.287	32,290,275		
7099999 - Total - Common Stocks - Mutual Fund						59,070,558	XXX	0
7299997 - Total - Common Stocks - Part 3						61,070,558	XXX	0
7299998 - Total - Common Stocks - Part 5						6,697,320	XXX	0
7299999 - Total - Common Stocks						67,767,878	XXX	0
7399999 - Total - Preferred and Common Stocks						72,323,185	XXX	0
7499999 Totals						873,616,164	XXX	7,009,628

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31339X-4V-3	FEDERAL HOME LN BKS		01/14/2008	VARIOUS		99,880	100,000	97,380	97,615		27		27		97,642		2,238	2,238	536	11/26/2010
31339Y-MH-2	FEDERAL HOME LN BKS		01/14/2008	VARIOUS		99,890	100,000	95,840	96,510		47		47		96,556		3,334	3,334	1,933	07/21/2010
3133X5-L9-7	FEDERAL HOME LN BKS		01/14/2008	VARIOUS		249,550	250,000	239,648	241,528		127		127		241,654		7,896	7,896	2,627	04/08/2010
3133XC-QZ-9	FEDERAL HOME LN BKS		08/01/2008	VARIOUS		3,062,226	3,000,000	2,932,734	2,942,450		11,723		11,723		2,954,173		108,054	108,054	116,302	09/17/2010
3133XK-XD-2	FEDERAL HOME LN BKS		08/01/2008	VARIOUS		3,598,847	3,500,000	3,477,031	3,480,779		4,515		4,515		3,485,294		113,553	113,553	124,177	05/14/2010
3134A4-VB-7	FEDERAL HOME LN MTG CORP		03/24/2008	Ferris Baker		4,137,031	4,000,000	3,886,718	3,904,143		8,189		8,189		3,912,332		224,699	224,699	116,875	07/12/2010
3134A4-VE-1	FEDERAL HOME LN MTG CORP		08/01/2008	VARIOUS		5,083,203	5,000,000	4,873,242	4,897,095		20,308		20,308		4,917,403		165,800	165,800	165,000	10/18/2010
3137EA-AB-5	FEDERAL HOME LN MTG CORP		12/03/2008	VARIOUS		4,335,109	4,100,000	4,282,778	4,278,830		(47,852)		(47,852)		4,230,978		104,131	104,131	236,974	04/18/2011
3137EA-AK-5	FEDERAL HOME LN MTG CORP		08/01/2008	VARIOUS		3,571,914	3,500,000	3,495,215	3,496,581		1,051		1,051		3,497,633		74,281	74,281	126,073	11/03/2009
3128X5-PV-4	FEDERAL HOME LN MTG CORP MTN		01/14/2008	VARIOUS		252,975	250,000	248,340	248,520		17		17		248,537		4,438	4,438	1,815	11/24/2010
3128X5-WT-1	FEDERAL HOME LN MTG CORP MTN		06/26/2008	VARIOUS		175,847	175,000	176,873	176,847		(129)		(129)		176,718		(871)	(871)	9,093	01/09/2014
31359M-5H-2	FEDERAL NATL MTG ASSN		08/01/2008	VARIOUS		2,072,266	2,000,000	2,008,359	2,007,358		(954)		(954)		2,006,404		65,862	65,862	97,222	02/16/2012
31359M-W6-6	FEDERAL NATL MTG ASSN		08/22/2008	Ferris Baker		1,000,000	1,000,000	1,006,170	1,002,059		(1,601)		(1,601)		1,000,458		(458)	(458)	60,000	08/22/2016
31359M-ZL-0	FEDERAL NATL MTG ASSN		08/01/2008	VARIOUS		3,086,367	3,000,000	2,990,508	2,992,084		1,473		1,473		2,993,557		92,810	92,810	91,438	12/15/2010
31331L-NC-8	FFCB 5.65%		08/06/2008	MATURITY		250,000	250,000	250,943	251,183		(1,183)		(1,183)		250,000			0	14,125	08/06/2008
3133ME-UC-3	FHLB 5.75%		05/15/2008	MATURITY		500,000	500,000	504,470	500,288		(288)		(288)		500,000			0	14,375	05/15/2008
362199-AW-1	GNMA #271021		12/15/2008	PRINCIPAL RECEIPT		341	341	354	351		(10)		(10)		341			0	15	05/15/2020
36220D-C5-6	GNMA #274692		12/15/2008	PRINCIPAL RECEIPT		505	505	524	519		(14)		(14)		505			0	23	10/15/2019
36210J-CH-9	GNMA 493372 6.00% OF 12/15/28		12/15/2008	PRINCIPAL RECEIPT		48,796	48,796	48,461	48,489		308		308		48,796			0	1,734	12/15/2028
36211H-QK-0	GNMA 513558 7.50% Of 12/15/29		12/15/2008	PRINCIPAL RECEIPT		2,227	2,227	2,222	2,222		6		6		2,227			0	92	12/15/2029
36202E-QZ-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2008	PRINCIPAL RECEIPT		9,615	9,615	9,579			36		36		9,615			0	207	01/20/2038
36202E-RT-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2008	VARIOUS		278,907	283,473	284,372			134		134		284,507		(5,600)	(5,600)	6,217	03/20/2038
36291R-NN-8	GNMA PASS-THRU X SINGLE FAMILY		11/24/2008	VARIOUS		2,492,212	2,476,569	2,483,148	2,483,143		(684)		(684)		2,482,259		9,953	9,953	129,930	11/15/2034
36220D-DF-3	GNMA Pool # 274702		12/15/2008	PRINCIPAL RECEIPT		2,645	2,645	2,743	2,722		(77)		(77)		2,645			0	125	02/15/2020
36220C-ZF-1	GNMA Pool #274442		04/25/2008	VARIOUS		13,581	13,581	14,061	13,970		(389)		(389)		13,581			0	366	05/15/2020
36220F-UV-4	GNMA Pool #276996		12/15/2008	PRINCIPAL RECEIPT		12,938	12,938	13,417	13,298		(360)		(360)		12,938			0	852	08/15/2020
36220F-VB-7	GNMA Pool #277010		12/15/2008	PRINCIPAL RECEIPT		597	597	619	613		(16)		(16)		597			0	26	01/15/2020
36225A-PL-8	GNMA POOL #780427		07/15/2008	PRINCIPAL RECEIPT		8,141	8,141	8,297	8,168		(27)		(27)		8,141			0	136	08/01/2026
83162C-HN-6	SMALL BUS ADMIN GTD DB 97 - 20F		12/15/2008	VARIOUS		9,172	9,172	9,154	9,162		7		7		9,169		3	3	437	06/01/2017
83162C-LT-8	SMALL BUS ADMIN GTD DEV PTC		09/25/2008	Merrill Lynch		64,980	64,980	69,366	68,695		(98)		(98)		68,597		(3,617)	(3,617)	3,336	09/01/2021
83162C-PS-6	SMALL BUS ADMIN GTD DEV PTC		08/15/2008	VARIOUS		60,170	60,170	60,170	60,170				0		60,170			0	2,511	08/01/2025
83162C-QG-1	SMALL BUS ADMIN GTD DEV PTC		11/15/2008	Credit Suisse First Bosto		50,340	50,340	50,340	50,340				0		50,340			0	2,428	05/01/2026
83162C-QV-8	SMALL BUS ADMIN GTD DEV PTC		08/15/2008	VARIOUS		69,412	69,412	69,412	69,412				0		69,412			0	3,068	02/01/2027
83162C-LG-6	Small Bus Admin Series 2001-20B		08/01/2008	PRINCIPAL RECEIPT		24,133	24,133	24,133	24,133				0		24,133			0	796	02/01/2021
83162C-JC-8	Small Business Admin GTD Dev 6.35%		09/01/2008	PRINCIPAL RECEIPT		20,858	20,858	18,823	18,879		1,979		1,979		20,858			0	677	03/01/2018
83162C-KF-9	Small Business Admin Gtd Ser 99-I		09/01/2008	PRINCIPAL RECEIPT		10,285	10,285	10,285	10,285				0		10,285			0	392	09/01/2019
912803-BP-7	U S TREAS BD STRIPPED PRIN PMT		05/16/2008	VARIOUS		58,885	155,000	58,885			524		524		59,408		(524)	(524)	1,805	08/15/2028
912828-AZ-3	U.S. Treasury Note 2.625%		05/15/2008	MATURITY		3,500,000	3,500,000	3,484,961	3,488,795		11,205		11,205		3,500,000			0	45,938	05/15/2008
912810-EM-6	UNITED STATES TREAS BDS		06/12/2008	VARIOUS		62,977	50,000	61,361	61,056		(231)		(231)		60,825		2,151	2,151	2,998	08/15/2022
912810-EW-4	UNITED STATES TREAS BDS		05/12/2008	VARIOUS		82,882	70,000	76,057	75,958		(72)		(72)		75,886		6,996	6,996	3,138	02/15/2026
912810-FT-0	UNITED STATES TREAS BDS		01/02/2008	Ferris Baker		6,128,437	6,000,000	5,827,500	5,827,549		8		8		5,827,557		300,880	300,880	106,386	02/15/2036
912810-PU-6	UNITED STATES TREAS BDS		01/02/2008	Ferris Baker		6,636,562	6,000,000	6,309,375	6,309,294		(14)		(14)		6,309,280		327,282	327,282	43,681	05/15/2037
912810-PW-2	UNITED STATES TREAS BDS		10/20/2008	VARIOUS		161,081	160,000	164,294			(43)		(43)		164,251		(3,170)	(3,170)	5,091	02/15/2038
912810-PX-0	UNITED STATES TREAS BDS		12/08/2008	VARIOUS		283,820	225,000	263,953			(20)		(20)		263,933		19,887	19,887	634	05/15/2038
912827-4F-6	UNITED STATES TREAS NTS		05/15/2008	MATURITY		125,000	125,000	126,846	125,483		(483)		(483)		125,000			0	3,516	05/15/2008
912828-AP-5	UNITED STATES TREAS NTS		07/22/2008	VARIOUS		4,637,637	4,500,000	4,452,363	4,455,341		4,644		4,644		4,459,985		177,651	177,651	124,728	11/15/2012
912828-BM-1	UNITED STATES TREAS NTS		10/15/2008	VARIOUS		2,063,568	2,050,000	1,988,500	2,021,276		10,186		10,186		2,031,461		32,107	32,107	32,390	10/15/2008
912828-CA-6	UNITED STATES TREAS NTS		05/22/2008	Ferris Baker		5,166,016	5,000,000	4,882,813	4,886,486		6,332		6,332		4,892,818		273,198	273,198	156,593	02/15/2014
912828-EW-6	UNITED STATES TREAS NTS		09/15/2008	VARIOUS		4,351,718	4,000,000	3,980,937	3,981,369		1,363		1,363		3,982,732		368,986	368,986	196,630	02/15/2016
912828-FQ-8	UNITED STATES TREAS NTS		07/15/2008	VARIOUS		5,411,133	5,000,000	5,096,094	5,094,070		(4,845)		(4,845)		5,089,225		321,907	321,907	225,000	08/15/2016
912828-FY-1	UNITED STATES TREAS NTS		07/15/2008	VARIOUS		5,325,195	5,000,000	5,001,953	5,001,913		(95)		(95)		5,001,818		323,377	323,377	155,842	11/15/2016
912828-GH-7	UNITED STATES TREAS NTS		04/18/2008	VARIOUS		5,676,820	5,210,000	5,214,805	5,214,734		(124)		(124)		5,214,610		462,210	462,210	156,564	02/15/2017
912828-GM-6	UNITED STATES TREAS NTS		09/15/2008	VARIOUS		2,894,484	2,700,000	2,701,793	2,701,651		(253)		(253)		2,701,398		193,086	193,086	117,516	03/31/2012
912828-GS-3	UNITED STATES TREAS NTS		01/02/2008	Ferris Baker		2,117,153	2,025,000	2,059,963	2,059,913		(8)		(8)		2,059,905		57,249	57,249	13,268	05/15/2017
912828-HA-1	UNITED STATES TREAS NTS		09/15/2008	VARIOUS		5,812,290	5,305,000	5,382,226	5,380,115		(4,080)		(4,080)		5,376,035		436,255	436,255	269,587	08/15/2017
912828-HE-3	UNITED STATES TREAS NTS		04/04/2008	Ferris Baker		5,356,641	5,000,000	4,979,492	4,980,341		969		969		4,981,309		375,331	375,331	111,475	09/30/2012
912828-HG-8	UNITED STATES TREAS NTS		07/03/2008	VARIOUS		690,482	655,000	673,777	673,428		(969)		(969)		672,459		18,023	18,023	11,246	10/31/2012
912828-HH-6	UNITED STATES TREAS NTS		01/02/2008	Ferris Baker		5,133,203	5,000,000	4,988,672	4,988,687		3		3		4,988,689		144,514	144,514	30,941	11/15/2017
912828-HK-9	UNITED STATES TREAS NTS		01/17/2008	VARIOUS		786,867	775,000	770,930	770,959		33		33		770,992		15,875	15,875	3,430	11/30/2012
912828-JH-4	UNITED STATES TREAS NTS		10/17/2008	VARIOUS		164,617	160,000	163,000			(10)		(10)		162,990		1,627	1,627	912	08/15/2018
912828-JQ-4	UNITED STATES TREAS NTS		12/12/2008	VARIOUS		588,127	555,000	576,463			(251)		(251)		576,212		11,914	11,914	1,897	10/31/2013
912828-JT-8	UNITED STATES TREAS NTS		12/04/2008	VARIOUS		2,137,889	2,100,000	2,127,077			(20)		(20)		2,127,058		10,832	10,832	665	11/30/2013
83162C-KC-6	US SMALL BUS ADMIN GTD 99-20G		07/01/2008	PRINCIPAL RECEIPT		12,026	12,026	12,026	12,026				0		12,026			0	528	07/01/2019
83162C-KM-4	US SMALL BUS ADMIN GTD DB00-20A		07/01/2008	PRINCIPAL RECEIPT		8,780	8,780	10,261	9,464		(683)		(683)		8,780			0	362	01/01/2020
912828-AT-7	US Treasury Note 3.0%		02/15/2008	MATURITY		4,000,000	4,000,000	3,942,500	3,990,463		9,537		9,537		4,000,000			0	60,000	02/15/2008
0399999 - Bonds - U.S. Governments						114,129,248	109,234,584	109,124,602	105,608,808	0	28,667	0	28,667	0	109,285,098	0	4,844,150	4,844,150	3,214,694	XXX
31403D-DB-2	FEDERAL NATL MTG AS 6.000% 6/01/		11/25/2008	VARIOUS		577,140	567,832	573,377	573,127		(765)		(765)		572,361		4,779	4,779	31,260	06/01/2035

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31283J-T2-7	FHLMC #G10569		12/15/2008	VARIOUS		11,210	11,210	11,074	11,166		44		44		11,210			0	271	12/01/2008
31292H-GP-3	FHLMC GOLD POOL #C01106		12/15/2008	PRINCIPAL RECEIPT		2,761	2,761	2,794	2,793		(32)		(32)		2,761			0	113	12/01/2030
3128JM-GQ-4	FHLMC PC 1YR LIBOR VR		12/15/2008	PRINCIPAL RECEIPT		41,022	41,022	40,336	40,328		694		694		41,022			0	915	02/01/2035
3128JM-XM-4	FHLMC PC 1YR LIBOR VR		12/15/2008	PRINCIPAL RECEIPT		54,275	54,275	53,419	53,413		862		862		54,275			0	1,682	10/01/2034
3128MT-6K-9	FHLMC PC GOLD 10/20 II		12/15/2008	PRINCIPAL RECEIPT		106,258	106,258	107,636	107,634		(1,377)		(1,377)		106,258			0	2,521	09/01/2037
3128MT-XG-8	FHLMC PC GOLD 10/20 II		12/15/2008	PRINCIPAL RECEIPT		7,881	7,881	7,963	7,964		(82)		(82)		7,881			0	233	08/01/2036
3128UN-DB-5	FHLMC PC GOLD 10/20 II		12/15/2008	PRINCIPAL RECEIPT		207,831	207,831	210,819	210,812		(2,981)		(2,981)		207,831			0	6,069	10/01/2037
3128P7-DM-2	FHLMC PC GOLD CASH 20		12/15/2008	PRINCIPAL RECEIPT		245,596	245,596	250,585	250,537		(4,941)		(4,941)		245,596			0	7,813	12/01/2026
31292K-JQ-1	FHLMC PC GOLD CASH 30		12/15/2008	PRINCIPAL RECEIPT		132,348	132,348	137,972			(5,625)		(5,625)		132,348			0	2,468	07/01/2037
31283K-XB-9	FHLMC PC GOLD COMB 15		12/15/2008	PRINCIPAL RECEIPT		80,991	80,991	83,838	83,274		(2,283)		(2,283)		80,991			0	2,452	02/01/2019
3128MB-5F-0	FHLMC PC GOLD COMB 15		12/15/2008	PRINCIPAL RECEIPT		45,829	45,829	46,652			(823)		(823)		45,829			0	229	03/01/2023
3128MB-EG-8	FHLMC PC GOLD COMB 15		12/15/2008	PRINCIPAL RECEIPT		357,390	357,390	358,772	358,745		(1,354)		(1,354)		357,390			0	9,524	03/01/2022
31283H-6C-4	FHLMC PC GOLD COMB 30		12/15/2008	PRINCIPAL RECEIPT		34,480	34,480	35,143	35,140		(660)		(660)		34,480			0	1,101	12/01/2032
31283H-6D-2	FHLMC PC GOLD COMB 30		12/15/2008	PRINCIPAL RECEIPT		110,666	110,666	113,130	113,094		(2,428)		(2,428)		110,666			0	3,431	12/01/2031
31283H-VE-2	FHLMC PC GOLD COMB 30		12/15/2008	VARIOUS		838,001	820,239	830,364	830,444		(1,442)		(1,442)		829,002		8,999	8,999	47,263	03/01/2033
3128KU-MB-0	FHLMC PC GOLD COMB 30		12/15/2008	PRINCIPAL RECEIPT		8,580	8,580	8,675	8,676		(96)		(96)		8,580			0	417	08/01/2037
3128LX-AU-4	FHLMC PC GOLD COMB 30		12/15/2008	VARIOUS		1,438,680	1,466,138	1,450,445			882		882		1,451,327		(12,647)	(12,647)	8,841	06/01/2035
3128M4-AZ-6	FHLMC PC GOLD COMB 30		12/15/2008	PRINCIPAL RECEIPT		14,167	14,167	13,821			346		346		14,167			0	181	12/01/2036
3128M5-GR-5	FHLMC PC GOLD COMB 30		12/15/2008	VARIOUS		923,240	907,109	914,663	914,780		(1,053)		(1,053)		913,727		9,513	9,513	16,468	07/01/2037
3128M5-HJ-2	FHLMC PC GOLD COMB 30		12/15/2008	PRINCIPAL RECEIPT		20,382	20,382	20,579	20,581		(199)		(199)		20,382			0	574	06/01/2036
3128M5-VS-6	FHLMC PC GOLD COMB 30		12/15/2008	PRINCIPAL RECEIPT		6,466	6,466	6,302			164		164		6,466			0	86	03/01/2038
3128M6-FT-0	FHLMC PC GOLD COMB 30		12/15/2008	PRINCIPAL RECEIPT		91,464	91,464	94,922			(3,458)		(3,458)		91,464			0	1,793	03/01/2038
31349S-JK-0	FHLMC PC GUAR ADJ 30YR		12/15/2008	PRINCIPAL RECEIPT		28,242	28,242	27,823	27,821		421		421		28,242			0	729	01/01/2034
31349U-K4-9	FHLMC PC GUAR ADJ 30YR		12/15/2008	PRINCIPAL RECEIPT		444,385	444,385	438,622	438,607		5,778		5,778		444,385			0	10,668	02/01/2035
3128NH-VA-8	FHLMC PC II HYBRD ARM		12/15/2008	VARIOUS		369,359	369,359	377,843			(6,564)		(6,564)		371,279		(1,919)	(1,919)	4,417	11/01/2036
3128QJ-NW-2	FHLMC PC II HYBRD ARM		12/15/2008	PRINCIPAL RECEIPT		31,436	31,436	31,346	31,347		89		89		31,436			0	989	11/01/2036
3128QS-JZ-0	FHLMC PC II HYBRD ARM		12/15/2008	PRINCIPAL RECEIPT		88,489	88,489	87,189	87,193		1,297		1,297		88,489			0	2,568	07/01/2037
31294J-RB-6	FHLMC PC GOLD CASH 6.50		12/15/2008	PRINCIPAL RECEIPT		11,707	11,707	12,163	11,814		(107)		(107)		11,707			0	338	04/01/2012
3128S4-B5-5	FHLMC POOL #1Q0060 5.132% 12/01/		12/15/2008	PRINCIPAL RECEIPT		179,029	179,029	176,336	176,378		2,651		2,651		179,029			0	4,884	12/01/2035
31283K-R6-7	FHLMC Pool #G11409		12/15/2008	PRINCIPAL RECEIPT		52,378	52,378	54,371	54,024		(1,646)		(1,646)		52,378			0	1,605	05/01/2017
31283K-KT-4	FHLMC Pool G11206 6.0%		12/15/2008	PRINCIPAL RECEIPT		13,510	13,510	13,902	13,519		(9)		(9)		13,510			0	427	01/01/2015
31392P-BJ-3	FHLMC REMIC SERIES 2456		12/15/2008	PRINCIPAL RECEIPT		290,538	290,538	295,305	296,483		(5,944)		(5,944)		290,538			0	9,306	06/15/2032
31393P-VP-6	FHLMC REMIC SERIES 2594		07/18/2008	VARIOUS		4,968,968	5,015,208	4,893,746	4,740,185		(223,119)		(223,119)		4,517,066		451,903	451,903	116,961	12/15/2013
31396A-KP-8	FHLMC REMIC SERIES 3030		12/15/2008	PRINCIPAL RECEIPT		752,317	752,317	757,019	758,727		(6,411)		(6,411)		752,317			0	20,589	03/15/2034
31397P-5M-8	FHLMC REMIC SERIES 3389		12/15/2008	PRINCIPAL RECEIPT		72,888	72,888	73,617			(729)		(729)		72,888			0	1,036	12/15/2035
31392M-EM-0	FHLMC REMIC SERIES T0041		12/25/2008	PRINCIPAL RECEIPT		9,848	9,848	10,230	9,871		(23)		(23)		9,848			0	329	07/25/2032
3133T1-W8-1	FHLMC SERIES 1608		12/15/2008	PRINCIPAL RECEIPT		25,993	25,993	27,756	26,661		(668)		(668)		25,993			0	1,367	09/15/2023
31392B-MM-5	FNMA 2001-79 BA 7%		12/25/2008	PRINCIPAL RECEIPT		22,682	22,682	23,256	23,161		(480)		(480)		22,682			0	827	03/25/2045
31365D-MH-5	FNMA MBS Pool 124660 7% 01/01/08		01/31/2008	VARIOUS		176	176	172	176		(1)		(1)		176			0	1	01/01/2008
31385J-JF-6	FNMA PASS THRU LNG 30 TEAR		12/25/2008	PRINCIPAL RECEIPT		18,743	18,743	19,495	19,485		(742)		(742)		18,743			0	506	07/01/2032
31404C-LB-4	FNMA PASS-THRU ADJ 2% SINGLE		12/25/2008	PRINCIPAL RECEIPT		19,888	19,888	19,555	19,553		335		335		19,888			0	446	06/01/2034
31405F-TW-2	FNMA PASS-THRU ADJ SINGLE		12/25/2008	PRINCIPAL RECEIPT		307,075	307,075	302,601	302,575		4,500		4,500		307,075			0	6,600	08/01/2034
31381J-J5-2	FNMA PASS-THRU BLLN MULTI 7+		12/25/2008	PRINCIPAL RECEIPT		2,736	2,736	2,679	2,685		51		51		2,736			0	76	11/01/2015
31405F-D5-8	FNMA PASS-THRU GOV SNGLE FAM		12/25/2008	PRINCIPAL RECEIPT		9,098	9,098	9,588	9,569		(471)		(471)		9,098			0	225	10/01/2032
31371L-ZY-8	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		188,915	188,915	188,650	188,642		274		274		188,915			0	5,729	12/01/2019
31385J-D2-1	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		65,802	65,802	69,277	68,765		(2,963)		(2,963)		65,802			0	2,046	05/01/2017
31385W-5T-2	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		281,550	281,550	286,697	286,382		(4,832)		(4,832)		281,550			0	8,621	12/01/2017
31389H-LT-3	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		93,466	93,466	94,255	94,014		(548)		(548)		93,466			0	2,371	03/01/2017
31402C-RT-1	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		344,177	344,177	346,328	346,176		(1,999)		(1,999)		344,177			0	9,137	12/01/2018
31402R-NP-0	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		89,751	89,751	90,747	90,609		(858)		(858)		89,751			0	2,419	07/01/2020
31403C-XG-1	FNMA PASS-THRU INT 15 YEAR		07/25/2008	VARIOUS		966,975	950,583	928,749	929,000		725		725		929,725		37,249	37,249	9,545	12/01/2020
31403D-DK-2	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		494,787	494,787	503,755	503,480		(8,693)		(8,693)		494,787			0	13,925	03/01/2021
31406W-EX-8	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		139,125	139,125	132,777	132,839		6,286		6,286		139,125			0	3,330	06/01/2020
31407F-BY-5	FNMA PASS-THRU INT 15 YEAR		11/25/2008	VARIOUS		3,273,666	3,330,101	3,238,003	3,238,888		18,747		18,747		3,257,635		16,031	16,031	135,596	08/01/2020
31407P-Y6-9	FNMA PASS-THRU INT 15 YEAR		07/25/2008	VARIOUS		488,477	490,024	470,882	471,175		2,707		2,707		473,882		14,595	14,595	14,537	10/01/2020
31410F-WM-3	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		23,060	23,060	23,161			(101)		(101)		23,060			0	335	05/01/2021
31410K-A3-8	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		2,917	2,917	2,906			11		11		2,917			0		04/01/2023
31410M-GV-6	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		16,900	16,900	16,657			243		243		16,900			0	170	11/01/2021
31411A-JN-6	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		659,700	659,700	670,214	670,136		(10,436)		(10,436)		659,700			0	17,791	11/01/2021
31413M-NF-0	FNMA PASS-THRU INT 15 YEAR		12/25/2008	PRINCIPAL RECEIPT		27,886	27,886	27,995			(109)		(109)		27,886			0	187	08/01/2022
31371N-A5-4	FNMA PASS-THRU INT 20 YEAR		12/25/2008	PRINCIPAL RECEIPT		95,999	95,999	97,934	97,915		(1,915)		(1,915)		95,999			0	2,851	02/01/2027
31371K-VH-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		30,140	30,140	31,350	31,337		(1,197)		(1,197)		30,140			0	1,001	11/01/2032
31371N-H4-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		72,749	72,749	76,233			(3,484)		(3,484)		72,749			0	800	08/01/2037
31384W-LF-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		69,260	69,260	72,041	72,004		(2,744)		(2,744)		69,260			0	2,086	05/01/2031
31385J-F8-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		34,800	34,800	36,198	36,183		(1,383)		(1,383)		34,800			0	1,027	06/01/2032
31385W-V6-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		39,424	39,424	41,007	40,992		(1,568)		(1,568)		39,424			0	982	10/01/2032
31385X-EC-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		87,139	87,139	87,575			(436)		(436)		87,139			0	1,354	06/01/2033
31391K-5X-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		46,795	46,795	48,674	48,652		(1,858)		(1,858)		46,795			0	1,338	05/01/2032

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31391U-EV-3	FNMA PASS-THRU LNG 30 YEAR		11/25/2008	VARIOUS		1,531,220	1,522,964	1,475,490	1,475,466		5,900		5,900		1,481,366		49,853	49,853	77,357	01/01/2033
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR		11/25/2008	VARIOUS		892,621	887,863	858,661	858,917		3,188		3,188		862,105		30,516	30,516	45,550	04/01/2034
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR		09/25/2008	VARIOUS		421,282	436,150	419,760	419,887		1,236		1,236		421,122		160	160	16,412	03/01/2034
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		37,804	37,804	36,817	36,815		989		989		37,804			0	986	01/01/2035
31402R-DH-9	FNMA PASS-THRU LNG 30 YEAR		11/25/2008	VARIOUS		1,038,673	1,021,882	1,032,929	1,032,933		(1,554)		(1,554)		1,031,379		7,294	7,294	56,327	04/01/2035
31402R-LN-7	FNMA PASS-THRU LNG 30 YEAR		01/25/2008	VARIOUS		1,912,572	1,927,570	1,766,738	1,768,555		1,711		1,711		1,770,265		142,306	142,306	13,708	10/01/2033
31403C-ZT-1	FNMA PASS-THRU LNG 30 YEAR		02/25/2008	VARIOUS		117,783	115,050	115,157	115,163		(6)		(6)		115,157		2,626	2,626	1,353	01/01/2036
31407J-2Q-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		15,537	15,537	14,760			777		777		15,537			0	137	09/01/2035
31407X-NP-2	FNMA PASS-THRU LNG 30 YEAR		03/25/2008	VARIOUS		1,585,164	1,589,798	1,557,132	1,557,018		1,284		1,284		1,558,302		26,863	26,863	22,516	11/01/2035
31409G-KL-9	FNMA PASS-THRU LNG 30 YEAR		01/25/2008	VARIOUS		24,738	24,192	23,982	23,981		2		2		23,984		754	754	173	08/01/2036
31409T-UK-2	FNMA PASS-THRU LNG 30 YEAR		01/25/2008	VARIOUS		24,924	24,370	24,157	24,156		1		1		24,157		767	767	174	08/01/2036
31410F-2Q-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		51,207	51,207	51,108			99		99		51,207			0	898	08/01/2034
31410F-T6-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		5,571	5,571	5,536			34		34		5,571			0	99	02/01/2035
31410F-YE-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		3,544	3,544	3,459			85		85		3,544			0	40	05/01/2036
31410G-AF-0	FNMA PASS-THRU LNG 30 YEAR		03/25/2008	VARIOUS		492,589	495,324	462,431	462,442		393		393		462,835		29,755	29,755	3,863	08/01/2036
31410G-BE-2	FNMA PASS-THRU LNG 30 YEAR		03/25/2008	VARIOUS		487,929	486,876	465,994	465,985		598		598		466,584		21,345	21,345	6,334	11/01/2036
31410G-KD-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		4,157	4,157	4,145			12		12		4,157			0	57	09/01/2036
31410G-RL-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		382,442	382,442	397,799			(15,357)		(15,357)		382,442			0	7,740	11/01/2037
31410K-NH-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	VARIOUS		429,269	433,968	425,695			154		154		425,849		3,420	3,420	2,317	05/01/2038
31410K-RB-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		94,360	94,360	97,294			(2,934)		(2,934)		94,360			0	1,026	07/01/2038
31410P-AU-7	FNMA PASS-THRU LNG 30 YEAR		01/25/2008	VARIOUS		760,726	744,012	744,593	744,645		(29)		(29)		744,616		16,110	16,110	5,308	08/01/2036
31410S-PH-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		6,656	6,656	6,663	6,664		(8)		(8)		6,656			0	191	08/01/2036
31412W-6H-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		18,790	18,790	18,987			(197)		(197)		18,790			0	111	06/01/2037
31413F-EA-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		45,585	45,585	46,732	46,738		(1,153)		(1,153)		45,585			0	1,051	08/01/2037
31414H-L9-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		59,941	59,941	62,292			(2,351)		(2,351)		59,941			0	1,658	12/01/2037
31414T-SA-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		1,300	1,300	1,312			(12)		(12)		1,300			0	8	04/01/2038
31415L-LT-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		2,679	2,679	2,748			(69)		(69)		2,679			0	29	07/01/2038
31415M-X4-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2008	PRINCIPAL RECEIPT		7,618	7,618	7,460			158		158		7,618			0	72	06/01/2038
31371N-LS-2	FNMA PASS-THRU LNG IO 7-10YR		12/25/2008	PRINCIPAL RECEIPT		103,394	103,394	105,285			(1,890)		(1,890)		103,394			0	1,075	10/01/2037
31413Q-NG-9	FNMA PASS-THRU LNG IO 7-10YR		02/29/2008	VARIOUS		178,031	173,383	175,469	175,519		(97)		(97)		175,421		2,609	2,609	2,176	09/01/2037
31413Q-PD-4	FNMA PASS-THRU LNG IO 7-10YR		12/25/2008	VARIOUS		803,440	787,358	799,405	604,469		(5,807)		(5,807)		793,676		9,763	9,763	11,947	10/01/2037
31385H-QL-9	FNMA PASS-THRU MEGA MULTI 7		12/25/2008	PRINCIPAL RECEIPT		4,141	4,141	4,390	1,827		(176)		(176)		4,141			0	71	05/01/2011
31385H-W6-5	FNMA PASS-THRU MEGA MULTI 7		12/25/2008	PRINCIPAL RECEIPT		2,792	2,792	2,929			(137)		(137)		2,792			0	51	11/01/2011
31385H-YR-7	FNMA PASS-THRU MEGA MULTI 7		12/25/2008	PRINCIPAL RECEIPT		2,783	2,783	2,863			(80)		(80)		2,783			0	27	11/01/2011
31385J-A4-0	FNMA PASS-THRU MEGA MULTI 7		12/25/2008	PRINCIPAL RECEIPT		4,523	4,523	4,767			(244)		(244)		4,523			0	118	02/01/2012
31385J-BQ-0	FNMA PASS-THRU MEGA MULTI 7		12/25/2008	PRINCIPAL RECEIPT		3,690	3,690	4,001	3,886		(197)		(197)		3,690			0	119	03/01/2012
31410F-S5-5	FNMA PASS-THRU SHRT 10 YEAR		12/25/2008	PRINCIPAL RECEIPT		294,925	294,925	299,625	299,409		(4,484)		(4,484)		294,925			0	7,995	11/01/2016
31360K-GQ-1	FNMA POOL #0008307		04/30/2008	VARIOUS		912	912	925	908		4		4		912			0	8	05/01/2008
31364M-Z8-2	FNMA POOL #111567		03/25/2008	PRINCIPAL RECEIPT		1,420	1,420	1,474	1,415		5		5		1,420			0	18	02/01/2018
31371K-T9-2	FNMA POOL #254476 5.5%		12/25/2008	PRINCIPAL RECEIPT		32,546	32,546	32,648	32,636		(90)		(90)		32,546			0	902	09/01/2032
31361W-5F-0	FNMA POOL #44046		11/25/2008	PRINCIPAL RECEIPT		375	375	372	373		2		2		375			0	6	12/01/2014
31382W-EG-3	FNMA Pool #494335 6%		12/25/2008	PRINCIPAL RECEIPT		32,695	32,695	34,151	33,742		(1,047)		(1,047)		32,695			0	1,069	04/01/2014
31385H-2U-5	FNMA Pool #545387 5.863%		12/25/2008	PRINCIPAL RECEIPT		49,545	49,545	51,524	51,376		(1,831)		(1,831)		49,545			0	1,241	01/01/2012
31385J-Q6-8	FNMA Pool #545977 5.5%		12/25/2008	PRINCIPAL RECEIPT		52,737	52,737	54,772	54,082		(1,345)		(1,345)		52,737			0	1,420	09/01/2017
31385W-TY-5	FNMA Pool #555067 6.5%		12/25/2008	PRINCIPAL RECEIPT		44,349	44,349	46,691	46,029		(1,680)		(1,680)		44,349			0	1,426	12/01/2014
31387D-3Q-0	FNMA Pool #581407		12/25/2008	PRINCIPAL RECEIPT		402	402	408	408		(6)		(6)		402			0	15	06/01/2031
31403D-A6-6	FNMA POOL #745329 6.000% 7/01/		12/15/2008	VARIOUS		185,948	182,186	183,923	183,887		(239)		(239)		183,648		2,300	2,300	10,434	07/01/2035
31406V-MU-7	FNMA POOL #821271 4.984% 5/01/		12/25/2008	PRINCIPAL RECEIPT		250,690	250,690	246,645	246,677		4,012		4,012		250,690			0	6,206	05/01/2035
31410G-AR-4	FNMA POOL #888416 5.000% 9/01/		08/25/2008	VARIOUS		735,873	757,250	724,475	724,585		2,196		2,196		726,781		9,092	9,092	25,783	09/01/2035
31410G-TM-5	FNMA POOL #888956 6.000% 3/01/		11/25/2008	VARIOUS		1,682,799	1,655,909	1,687,087	1,687,152		(4,824)		(4,824)		1,682,328		472	472	90,785	03/01/2036
31410K-MG-6	FNMA POOL #889659 5.000% 12/01/		12/25/2008	PRINCIPAL RECEIPT		21,961	21,961	21,139			822		822		21,961			0	270	12/01/2036
31410K-UK-8	FNMA POOL #889886 7.000% 12/01/		12/25/2008	PRINCIPAL RECEIPT		172,276	172,276	180,351			(8,075)		(8,075)		172,276			0	1,469	12/01/2037
31374S-6A-4	FNMA Pool 323165 6.0%		12/25/2008	PRINCIPAL RECEIPT		16,003	16,003	16,716	16,417		(414)		(414)		16,003			0	473	06/01/2013
31364H-AJ-6	FNMA REMIC STRIP E 1		12/25/2008	PRINCIPAL RECEIPT		20,506	20,506	20,057	20,317		189		189		20,506			0	1,261	09/01/2010
31359V-GF-4	FNMA REMIC TR 1999-1		12/25/2008	PRINCIPAL RECEIPT		535,895	535,895	556,410	556,600		(20,705)		(20,705)		535,895			0	15,737	02/25/2029
31359W-U5-8	FNMA REMIC TRUST 1999-51		12/25/2008	PRINCIPAL RECEIPT		164,573	164,573	169,098			(4,526)		(4,526)		164,573			0	2,390	08/25/2029
31392A-JW-9	FNMA REMIC TRUST 2001-50		12/25/2008	PRINCIPAL RECEIPT		77,351	77,351	81,793	79,974		(2,623)		(2,623)		77,351			0	2,681	10/25/2041
31394C-3N-0	FNMA REMIC TRUST 2005-23		11/26/2008	VARIOUS		3,178,563	3,174,014	3,153,184	3,151,959		3,166		3,166		3,155,125		23,438	23,438	158,699	10/25/2032
31395N-U4-7	FNMA REMIC TRUST 2006-59		12/25/2008	PRINCIPAL RECEIPT		1,794,225	1,794,225	1,803,197			(8,971)		(8,971)		1,794,225			0	41,641	02/25/2029
31395B-5P-4	FNMA REMIC TRUST 2006-W1		12/25/2008	PRINCIPAL RECEIPT		527,696	527,696	503,290			24,406		24,406		527,696			0	4,313	02/25/2046
31358S-7A-3	FNMA SERIES 2001-T3		12/25/2008	PRINCIPAL RECEIPT		15,697	15,697	16,087	15,799		(102)		(102)		15,697			0	522	11/25/2040
31392J-AA-7	FNMA Series 2003-W2 6.50%		12/25/2008	PRINCIPAL RECEIPT		24,528	24,528	25,952	25,328		(800)		(800)		24,528			0	719	07/25/2042
31392D-7G-1	FNR 2002-T12 CL A3 7.5%		12/25/2008	PRINCIPAL RECEIPT		20,614	20,614	22,733	21,778		(1,164)		(1,164)		20,614			0	753	05/25/2042
31393A-P9-2	FNR 2003-W4 CL -W4 7.0%		12/25/2008	PRINCIPAL RECEIPT		16,746	16,746	17,947	17,474		(727)		(727)		16,746			0	546	10/25/2042
38375J-B7-9	GNMA REMIC TRUST 2007-18		12/05/2008	VARIOUS		3,585,506	3,603,668	3,574,388	3,574,989		6,405		6,405		3,581,395		4,111	4,111	181,885	05/20/2035
38375J-M9-3	GNMA REMIC TRUST 2007-27		12/20/2008	PRINCIPAL RECEIPT		203,175	203,175	203,555	203,552		(377)		(377)		203,175			0	5,693	09/20/2036
484890-JP-4	KANSAS CITY MO ARPT REV		03/03/2008	VARIOUS		965,000	1,000,000	987,480	989,338		137		137		989,475		(24,475)	(24,475)	25,694	09/01/2016
78442G-NU-6	SLM STUDENT LOAN TR 2005-2		10/25/2008	PRINCIPAL RECEIPT		152,122	152,122	151,106			1,016		1,016		152,122			0	1,696	04/25/2017

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
78443G-AB-1	SLM STUDENT LOAN TR 2006-7		10/25/2008	PRINCIPAL RECEIPT		443,503	443,503	443,330	443,290		213		213		443,503			0	6,930	10/25/2016
78443H-AB-9	SLM STUDENT LOAN TR 2006-8		10/25/2008	PRINCIPAL RECEIPT		254,136	254,136	253,063	253,175		961		961		254,136			0	3,097	10/25/2016
78442G-SB-3	SLM STUDNET LOAN TR 2006-3		10/25/2008	PRINCIPAL RECEIPT		84,111	84,111	83,572			539		539		84,111			0	629	04/25/2017
3199999 - Bonds - Special Revenues						47,908,478	47,989,702	47,488,073	40,577,266	0	(310,168)	0	(310,168)	0	47,020,897	0	887,582	887,582	1,453,260	XXX
002824-AS-9	ABBOTT LABS		01/07/2008	VARIOUS		1,565,610	1,500,000	1,551,090	1,549,920		(227)		(227)		1,549,693		15,917	15,917	12,833	05/15/2011
018490-AL-6	ALLERGAN INC		01/18/2008	VARIOUS		85,225	70,000	73,806	73,580		(8)		(8)		73,571		11,654	11,654	330	04/01/2026
018490-AK-8	ALLERGAN INC 1.500% 4/01/		09/25/2008	VARIOUS		452,040	450,000	453,375	452,368		(328)		(328)		452,040			0	5,700	04/01/2026
02261W-AB-5	ALZA CORP ZERO COUPON		10/29/2008	VARIOUS		85,650	100,000	94,155	94,651		343		343		94,994		(9,344)	(9,344)		07/28/2020
02342T-AD-1	AMDOCS LTD		10/16/2008	VARIOUS		453,550	470,000	461,745	458,642		(1,646)		(1,646)		456,996		(3,446)	(3,446)	2,585	03/15/2024
023551-AJ-3	AMERADA HESS CORP		12/05/2008	VARIOUS		21,336	25,000	26,614	26,600		(27)		(27)		26,573		(5,237)	(5,237)	2,408	08/15/2031
025932-AD-6	AMERICAN FINL GROUP INC OHIO		05/29/2008	UBS Securities		172,761	465,000	196,904	212,817		1,931		1,931		214,748		(41,986)	(41,986)	3,455	06/02/2033
039483-AW-2	ARCHER DANIELS MIDLAND CO		12/11/2008	VARIOUS		179,750	200,000	225,500	225,357		(3,891)		(3,891)		221,466		(41,716)	(41,716)	2,277	02/15/2014
046353-AC-2	ASTRAZENECA PLC		08/08/2008	VARIOUS		2,061,860	2,000,000	2,074,520	2,073,204		(8,542)		(8,542)		2,064,661		(2,801)	(2,801)	99,300	09/15/2012
00206R-AG-7	AT&T INC		01/04/2008	VARIOUS		50,477	50,000	49,780	49,780				0		49,780		697	697	289	01/15/2038
00206R-AJ-1	AT&T INC		03/07/2008	VARIOUS		34,510	35,000	34,923			1		1		34,924		(413)	(413)	219	02/01/2018
05948X-TD-3	BA MTG SECS INC 2003-H		12/25/2008	VARIOUS		31,646	31,646	27,848			3,086		3,086		30,934		712	712	544	09/25/2033
05949C-CA-2	BA MTG SECS INC 2005-F		12/25/2008	PRINCIPAL RECEIPT		125,136	125,136	112,623			12,514		12,514		125,136			0	2,220	07/25/2035
060505-CK-8	BANK OF AMERICA CORPORATION		07/11/2008	VARIOUS		125,945	125,000	124,339	124,413		78		78		124,492		1,453	1,453	6,084	08/15/2011
060505-CZ-5	BANK OF AMERICA CORPORATION		05/23/2008	VARIOUS		317,460	325,000	325,000	325,000				0		325,000		(7,540)	(7,540)	641	02/15/2012
060505-DP-6	BANK OF AMERICA CORPORATION		01/09/2008	VARIOUS		50,427	50,000	49,649	49,650		1		1		49,651		776	776	311	12/01/2017
073902-CC-0	BEAR STEARNS 2.875%		06/23/2008	VARIOUS		1,999,860	2,000,000	1,944,480	1,964,496		33,684		33,684		1,998,180		1,680	1,680	56,542	07/02/2008
075811-AC-3	BECKMAN COULTER INC		10/25/2008	VARIOUS		1,254,473	1,200,000	1,236,385	1,235,895		(734)		(734)		1,235,161		19,313	19,313	15,458	12/15/2036
05568Y-AA-6	BNSF RAILWAY CO 2007-1		04/01/2008	PRINCIPAL RECEIPT		19,650	19,650	19,650	19,650				0		19,650			0	926	04/01/2024
10138M-AH-8	BOTTLING GROUP LLC 6.950% 3/15/		11/19/2008	VARIOUS		47,542	45,000	44,907			1		1		44,908		2,634	2,634	261	03/15/2014
110122-AP-3	BRISTOL MYERS SQUIBB CO		04/04/2008	VARIOUS		980,660	1,000,000	1,023,590	1,023,559		(85)		(85)		1,023,474		(42,814)	(42,814)	23,500	11/15/2036
12189P-AG-7	BURLINGTON NORTHERN SANTA FE 8.25%		07/15/2008	Sink PMT @ 100.0000000		15,765	15,765	15,765	15,765				0		15,765			0	976	01/15/2021
13342B-AB-1	CAMERON INTERNATIONAL CORP		01/07/2008	VARIOUS		93,863	60,000	63,750	63,593		(3)		(3)		63,591		30,272	30,272	104	06/15/2026
161505-DK-5	CHASE COMM MTG SECS 99-2		12/15/2008	PRINCIPAL RECEIPT		5,503	5,503	5,544			(41)		(41)		5,503			0	114	01/15/2032
161630-AQ-1	CHASE MORTGAGE FIN TR 2007-A1		12/25/2008	PRINCIPAL RECEIPT		333,413	333,413	324,661			8,752		8,752		333,413			0	2,879	02/25/2037
17275R-AC-6	CISCO SYS INC		11/18/2008	VARIOUS		72,647	75,000	72,915	73,012		172		172		73,184		(538)	(538)	5,145	02/22/2016
125581-AV-0	CIT GROUP INC		12/17/2008	VARIOUS		975,000	1,000,000	951,620	955,334		39,646		39,646		994,981		(19,981)	(19,981)	42,277	01/30/2009
17312K-AQ-5	CITICORP MTG SEC REMIC 2007-5		12/25/2008	PRINCIPAL RECEIPT		9,656	9,656	8,352			1,304		1,304		9,656			0	59	06/25/2037
173094-AA-1	CITIGROUP CAP XXI		01/04/2008	VARIOUS		78,974	75,000	74,819	74,819				0		74,819		4,154	4,154	311	12/21/2077
172967-DR-9	CITIGROUP INC		04/11/2008	Ferris Baker		989,450	1,109,000	1,035,972	1,036,088		243		243		1,036,330		(46,881)	(46,881)	43,586	08/25/2036
172967-EL-1	CITIGROUP INC		11/26/2008	VARIOUS		45,125	50,000	49,907	49,910		15		15		49,925		(4,800)	(4,800)	2,952	10/17/2012
20030N-AR-2	COMCAST CORP NEW		11/05/2008	VARIOUS		154,786	175,000	175,154	175,145		(9)		(9)		175,136		(20,350)	(20,350)	12,709	02/15/2018
20030N-AU-5	COMCAST CORP NEW		03/07/2008	VARIOUS		61,703	60,000	59,855	59,859		1		1		59,860		1,843	1,843	928	11/15/2017
20986N-AA-3	CONSOLIDATED RAIL CORP 1995-A		11/25/2008	PRINCIPAL RECEIPT		37,694	37,694	39,711	36,825		869		869		37,694			0	1,915	05/25/2015
210518-CE-4	CONSUMERS ENERGY CO		05/12/2008	VARIOUS		54,912	55,000	53,264	53,339		54		54		53,393		1,519	1,519	2,269	08/15/2016
22544Q-AE-9	CSFB COML MTG PTC 2007-C3		04/18/2008	VARIOUS		244,932	250,000	248,342	248,369		29		29		248,398		(3,466)	(3,466)	5,723	06/15/2039
225458-UE-6	CSFB MTG PTC 2005-5		12/25/2008	PRINCIPAL RECEIPT		80,270	80,270	81,198	81,263		(993)		(993)		80,270			0	2,705	07/25/2035
126410-LM-9	CSX TRANS INC 2007-1		07/15/2008	PRINCIPAL RECEIPT		3,803	3,803	3,803	3,803				0		3,803			0		01/15/2023
12667G-UG-6	CWALT INC 2005-29CB		12/25/2008	PRINCIPAL RECEIPT		59,437	59,437	47,104			12,333		12,333		59,437			0	530	07/25/2035
12668A-N2-7	CWALT INC 2005-69		12/25/2008	PRINCIPAL RECEIPT		4,050	4,050	2,832			1,217		1,217		4,050			0	32	12/25/2035
12668A-H7-3	CWALT INC 2005-71		12/25/2008	PRINCIPAL RECEIPT		222,752	222,752	155,342	224,059		(345)	68,709	(69,054)		155,006		67,747	67,747	5,892	01/25/2036
02146T-AA-5	CWALT INC 2006-24CB		12/25/2008	PRINCIPAL RECEIPT		58,732	58,732	57,512			1,221		1,221		58,732			0	1,116	08/25/2036
02148Y-AC-8	CWALT INC 2006-42		12/25/2008	PRINCIPAL RECEIPT		326,838	326,838	299,874			26,964		26,964		326,838			0	4,717	01/25/2047
12668B-UA-9	CWALT INC 2006-6CB		12/25/2008	PRINCIPAL RECEIPT		67,523	67,523	64,844			2,680		2,680		67,523			0	1,452	05/25/2036
02151A-AJ-9	CWALT INC 2007-19		12/25/2008	VARIOUS		100,274	100,274	63,674			32,252		32,252		95,927		4,348	4,348	2,371	08/25/2037
02149V-AU-3	CWALT INC 2007-3T1		12/25/2008	PRINCIPAL RECEIPT		512,232	512,232	485,339			26,892		26,892		512,232			0	8,043	03/25/2027
02147L-AL-7	CWALT INC RESECURE 2006-22R		12/25/2008	VARIOUS		691,755	691,755	672,818			14,781		14,781		687,599		4,156	4,156	10,321	05/25/2036
12669E-AU-0	CWMBS INC 2003-8		06/25/2008	VARIOUS		1,458,283	1,498,514	1,454,495	1,460,032		8,900		8,900		1,468,933		(10,649)	(10,649)	31,678	05/25/2018
126694-HM-3	CWMBS INC 2005-25		12/25/2008	PRINCIPAL RECEIPT		42,677	42,677	42,356			320		320		42,677			0	795	11/25/2035
26441Y-AM-9	DUKE RLTY LTD PARTNERSHIP NEW		01/24/2008	Ferris Baker		949,110	1,000,000	999,250	999,323		4		4		999,327		(50,217)	(50,217)	27,106	02/15/2017
292505-AF-1	ENCANA CORP		08/05/2008	VARIOUS		49,743	50,000	49,915	49,915		3		3		49,918		(175)	(175)	1,486	12/01/2017
292505-AG-9	ENCANA CORP		03/07/2008	VARIOUS		19,603	20,000	20,440	20,440		(1)		(1)		20,439		(836)	(836)	354	02/01/2038
31331F-AX-9	FEDERAL EXPRESS 6.72%		07/15/2008	Sink PMT @ 100.0000000		1,148	1,148	1,150			(1)		(1)		1,148			0	39	01/15/2022
31331F-BA-8	FEDERAL EXPRESS 7.65%		07/15/2008	VARIOUS		15,504	15,504	15,504	15,504				0		15,504			0	670	07/15/2024
32051G-FL-4	FIRST HORIZON ALT MTG 2005-FA1		06/11/2008	VARIOUS		2,475,000	3,000,000	2,879,063	2,880,071		1,561		1,561		2,881,631		(406,631)	(406,631)	89,375	03/25/2035
32051G-XQ-3	FIRST HORIZON MTG TR 2005-AR5		12/25/2008	PRINCIPAL RECEIPT		95,489	95,489	85,940			9,549		9,549		95,489			0	1,270	11/25/2035
337378-AB-9	FIRST UNION 1999-C4		12/15/2008	PRINCIPAL RECEIPT		12,444	12,444	12,603			(159)		(159)		12,444			0	234	12/15/2031
338032-AX-3	FISHER SCIENTIFIC INTL INC		02/13/2008	VARIOUS		441,349	285,000	362,160	357,774		(467)		(467)		357,307		84,041	84,041	4,323	03/01/2024
36828Q-BN-5	GE CAP CMBS 2003-C2		03/10/2008	VARIOUS		166,802	166,802	168,626	167,039		(219)		(219)		166,819		(17)	(17)	825	07/10/2037
37247X-AE-2	GENWORTH GLOBAL FUND 5.375% 9/15/		06/17/2008	VARIOUS		980,000	1,000,000	999,620	999,711		33		33		999,744		(19,744)	(19,744)	41,059	09/15/2011
361849-KN-1	GMAC COML MTG SECS 2000-C1		12/15/2008	PRINCIPAL RECEIPT		12,783	12,783	13,083			(300)		(300)		12,783			0	371	03/15/2033
38141G-EE-0	GOLDMAN SACHS GROUP 5.350% 1/15/		11/17/2008	VARIOUS		102,656	125,000	118,161	118,499		564		564		119,063		(16,407)	(16,407)	9,010	01/15/2016
38141G-EV-2	GOLDMAN SACHS GROUP INC		12/04/2008	VARIOUS		36,050	40,000	39,367	39,430		117		117		39,547		(3,497)	(3,497)	2,797	02/14/2012

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
38141G-FD-1	GOLDMAN SACHS GROUP INC		04/04/2008	VARIOUS		947,920	1,000,000	1,000,130	1,000,130				0		1,000,130		(52,210)	(52,210)	34,875	10/01/2037
362341-LC-1	GSR MTG TR 2005-AR5		12/25/2008	VARIOUS		33,526	33,526	32,402			930		930		33,332		194	194	452	10/25/2035
362341-RT-8	GSR MTG TR 2005-AR6		12/25/2008	PRINCIPAL RECEIPT		71,288	71,288	70,439	70,413		875		875		71,288			0	1,497	09/25/2035
41162D-AF-6	HARBORVIEW MTG LN TR 2006-12		12/19/2008	PRINCIPAL RECEIPT		4,579	4,579	3,354			1,225		1,225		4,579			0	31	12/19/2036
42217K-AP-1	HEALTH CARE REIT INC		09/24/2008	VARIOUS		109,000	100,000	102,793			(65)		(65)		102,728		6,272	6,272	3,932	12/01/2026
428236-AC-7	HEWLETT PACKARD CO ZERO COUPON		04/28/2008	VARIOUS		1,147,740	1,565,000	970,175	1,049,561		13,929		13,929		1,063,489		84,250	84,250		10/14/2017
438516-AV-8	HONEYWELL INTL INC		10/24/2008	VARIOUS		1,988,520	2,000,000	1,996,100	1,996,391		575		575		1,996,966		(8,446)	(8,446)	141,250	08/01/2012
456652-AG-1	INDYMAC IMJA MTG LN TR 2007-A1		01/30/2008	VARIOUS		4,900,000	5,000,000	4,860,938	4,862,678		393		393		4,863,072		36,928	36,928	50,000	08/25/2037
459902-AN-2	INTERNATIONAL GAME TECHNOLOGY		07/23/2008	VARIOUS		634,013	660,000	658,988	659,004		12		12		659,016		(25,004)	(25,004)	10,630	12/15/2036
45974V-ZX-9	INTERNATIONAL LEASE FIN MTN BE		04/04/2008	VARIOUS		1,467,150	1,500,000	1,464,750	1,471,378		1,276		1,276		1,472,654		(5,504)	(5,504)	38,063	01/10/2013
45920Q-ES-9	INTL BUSN MACHS CORP MTN BE		04/04/2008	VARIOUS		2,031,080	2,000,000	2,001,380	2,001,270		(225)		(225)		2,001,044		30,036	30,036	31,111	06/01/2009
46627M-AU-1	JP MORGAN ALT LN TR 2005-S1		12/25/2008	PRINCIPAL RECEIPT		195,086	195,086	146,314			48,771		48,771		195,086			0	2,406	12/25/2035
46625H-GY-0	JP MORGAN CHASE & CO		07/08/2008	VARIOUS		157,751	155,000	156,611	124,768		(38)		(38)		156,574		1,177	1,177	2,257	01/15/2018
500255-AP-9	KOHLS CORP		01/23/2008	Ferris Baker		1,991,420	2,000,000	2,006,680	2,006,610		(29)		(29)		2,006,581		(15,161)	(15,161)	41,667	12/15/2017
50075N-AT-1	KRAFT FOODS INC		01/04/2008	VARIOUS		51,842	50,000	49,676	49,676				0		49,676		2,166	2,166	258	02/01/2038
525170-BL-9	LEHMAN ABS MTG 2003-1		12/25/2008	VARIOUS		16,776	16,776	15,656			875		875		16,531		245	245	236	12/25/2033
524908-7M-6	LEHMAN BROS HLDGS INC		01/09/2008	VARIOUS		25,451	25,000	24,982	24,982				0		24,982		469	469	108	12/28/2017
524908-UY-4	LEHMAN BROS HLDGS INC		05/29/2008	VARIOUS		308,588	325,000	325,000	325,000				0		325,000		(16,413)	(16,413)	648	02/16/2012
52517P-4Z-1	LEHMAN BROS HLDGS INC MTN BE		08/22/2008	VARIOUS		69,375	75,000	75,000	75,000				0		75,000		(5,625)	(5,625)	2,793	09/15/2022
52517P-5X-5	LEHMAN BROS HLDGS INC MTN BE		03/06/2008	VARIOUS		63,105	65,000	64,945	64,947		1		1		64,948		(1,844)	(1,844)	1,847	09/26/2014
52517P-F6-3	LEHMAN BROS HLDGS INC MTN BE		03/06/2008	VARIOUS		50,994	55,000	52,843	52,946		35		35		52,981		(1,987)	(1,987)	1,319	04/04/2016
539830-AP-4	LOCKHEED MARTIN CORP		09/30/2008	VARIOUS		1,531,971	1,000,000	1,147,113	1,138,917		(2,142)		(2,142)		1,136,775		395,195	395,195	24,603	08/15/2033
548661-CG-0	Lowes Companies Inc. 0.861%		01/09/2008	VARIOUS		272,530	310,000	312,844	312,299		(4)		(4)		312,295		(39,765)	(39,765)		10/19/2021
55265K-3R-8	MASTR ASSET TR 2003-12		12/25/2008	PRINCIPAL RECEIPT		30,083	30,083	30,012			71		71		30,083			0	760	12/25/2033
55265K-7Q-6	MASTR ASSET TR 2004-3		12/11/2008	VARIOUS		213,583	221,369	215,212	215,355		2,760		2,760		218,115		(4,532)	(4,532)	9,699	03/25/2019
585055-AL-0	MEDTRONIC INC		07/24/2008	VARIOUS		162,281	150,000	156,563	154,937		(841)		(841)		154,096		8,185	8,185	1,775	04/15/2011
60871R-AA-8	MOLSON COORS BREWING CO		11/21/2008	VARIOUS		264,188	225,000	275,625	275,108		(6,217)		(6,217)		268,891		(4,704)	(4,704)	6,242	07/30/2013
617446-H5-1	MORGAN STANLEY		10/23/2008	VARIOUS		127,616	150,000	141,926	142,256		412		412		142,668		(15,052)	(15,052)	7,076	04/27/2017
61749C-AM-3	MORGAN STANLEY MTG 6.00077% 5/25/		05/25/2008	VARIOUS		1,189,760	1,598,468	1,599,467	1,599,899		(329)		(329)		1,599,570		(409,810)	(409,810)	43,777	05/25/2036
64908Q-AA-9	New VY Generation V 4.929%		01/25/2008	Lehman Brothers		16,315	16,315	16,315	16,315				0		16,315			0	402	01/15/2021
652478-BW-7	NEWS AMER HLDGS INC		01/14/2008	VARIOUS		1,378,374	1,355,000	1,380,989	1,375,035		(889)		(889)		1,374,146		4,228	4,228	24,983	10/17/2008
652482-BL-3	NEWS AMER INC		01/17/2008	VARIOUS		19,831	20,000	18,812	18,820		1		1		18,820		1,011	1,011	135	12/15/2035
65475A-AD-8	NISSAN AUTO RECV 2005-B		01/15/2008	VARIOUS		412,536	415,000	407,527	409,075		189		189		409,264		3,272	3,272	1,446	10/15/2010
68402L-AC-8	ORACLE CORP / OZARK HLDG INC		03/07/2008	VARIOUS		40,109	40,000	38,203	38,288		31		31		38,319		1,790	1,790	1,383	01/15/2016
713409-AC-4	PEPSI BOTTLING GROUP INC		04/04/2008	VARIOUS		1,732,830	1,500,000	1,682,010	1,680,982		(1,120)		(1,120)		1,679,861		52,969	52,969	63,583	03/01/2029
718282-AA-4	PHILIPPINE PWR TR I		09/29/2008	VARIOUS		19,048	19,048	19,214	19,206		(8)		(8)		19,197		(150)	(150)	1,029	09/26/2018
744320-AG-7	PRUDENTIAL FINL INC		07/24/2008	VARIOUS		1,345,781	1,375,000	1,423,504	1,422,859		(1,685)		(1,685)		1,421,174		(75,393)	(75,393)	11,952	12/12/2036
744448-BZ-3	PUBLIC SERVICE CO COLO		08/06/2008	VARIOUS		24,758	25,000	24,795	24,795		1		1		24,797		(39)	(39)	1,545	09/01/2037
75913M-AA-7	REGIONS BK BIRMINGHAM ALA		05/08/2008	VARIOUS		829,820	1,000,000	837,840	993,409		19	155,587	(155,568)		837,840		(8,020)	(8,020)	24,546	06/26/2037
74958V-AA-6	RFMSI SERIES TRUST 2007-S9		12/25/2008	PRINCIPAL RECEIPT		24,730	24,730	24,833			(102)		(102)		24,730			0	620	10/25/2037
806857-AD-0	SCHLUMBERGER LTD		07/24/2008	VARIOUS		502,684	200,000	213,429	207,358		(1,935)		(1,935)		205,423		297,261	297,261	2,529	06/01/2023
842587-AB-3	SOUTHERN CO		05/08/2008	VARIOUS		1,543,575	1,500,000	1,498,320	1,498,607		110		110		1,498,717		44,858	44,858	65,808	01/15/2012
852060-AD-4	SPRINT CAP CORP		08/28/2008	VARIOUS		44,372	50,000	48,210	48,216		11		11		48,227		(3,855)	(3,855)	1,490	11/15/2028
86361J-AN-0	STRUCTURED ADJ RATE 2006-8		12/25/2008	PRINCIPAL RECEIPT		46,269	46,269	41,291	46,327		(30)	5,041	(5,071)		41,256		5,013	5,013	1,469	09/25/2036
86800Y-AA-4	SUNTRUST CAP VIII		02/25/2008	VARIOUS		41,347	50,000	45,569	45,572		1		1		45,573		(4,227)	(4,227)	618	12/01/2066
87222E-AC-2	TBW MTG BKD TR 2007-1		06/04/2008	VARIOUS		1,420,000	2,000,000	1,999,939	1,999,367		(1,281)		(1,281)		1,998,086		(578,086)	(578,086)	61,413	03/25/2037
88163V-AE-9	TEVA PHARMACEUTICAL FIN LLC		07/23/2008	VARIOUS		244,988	235,000	248,513			(408)		(408)		248,105		(3,117)	(3,117)	583	02/01/2026
88732J-AQ-1	TIME WARNER CABLE INC		11/19/2008	VARIOUS		80,486	80,000	79,879					0		79,879		607	607	110	02/14/2014
872540-AL-3	TJX COS INC NEW ZERO COUPON		03/25/2008	VARIOUS		285,711	260,000	216,840	221,390		399		399		221,789		63,922	63,922		02/13/2021
893830-AS-8	TRANSOCEAN SEDCO FOREX INC		01/04/2008	VARIOUS		50,105	50,000	49,832	49,832				0		49,832		272	272	233	03/15/2018
90261X-CY-6	UBS AG BRH MTN SR DEP NT BE		03/03/2008	VARIOUS		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	80,550	09/02/2010
90783W-AA-1	UNION PAC RR CO 5.866% 7/02/		07/15/2008	VARIOUS		1,913	1,913	1,913	1,913				0		1,913			0	97	07/02/2030
907833-AH-0	UNION PACIFIC RR		07/02/2008	Morgan Stanley		18,337	18,337	18,337	18,337				0		18,337			0	146	01/02/2020
90783X-AA-9	UNION PACIFIC RR CO 2007-3		01/25/2008	VARIOUS		2,918	2,918	2,918	2,918				0		2,918			0	76	01/02/2031
90783S-AA-0	UNION PACIFIC RR COMPANY 2003-1		07/15/2008	Principal Receipt		1,569	1,569	1,494	1,504		1		1		1,505		64	64	56	01/02/2024
903278-CR-8	USAA AUTO OWNER TR 2006-1		06/13/2008	VARIOUS		353,363	350,000	347,703	348,170		553		553		348,722		4,641	4,641	8,869	12/15/2011
91913Y-AL-4	VALERO ENERGY CORP NEW		01/29/2008	VARIOUS		24,750	25,000	24,928	24,929				0		24,929		(179)	(179)	210	06/15/2037
92978Y-AD-2	WACHOVIA CMBS 2007-C32		12/08/2008	VARIOUS		153,135	250,000	246,451	246,515		228		228		246,743		(93,608)	(93,608)	14,999	06/15/2049
929903-DT-6	WACHOVIA CORP NEW		07/02/2008	VARIOUS		91,353	100,000	99,577	99,595		16		16		99,611		(8,258)	(8,258)	3,242	06/15/2017
931142-BX-0	WAL MART STORES INC		01/07/2008	VARIOUS		3,011,730	3,000,000	2,911,770	2,938,861		480		480		2,939,341		72,389	72,389	58,333	01/15/2010
254687-AU-0	WALT DISNEY 2.125%		04/15/2008	CALLED @ 100.0000000		1,210,000	1,210,000	1,319,889	1,228,231		(18,231)		(18,231)		1,210,000			0		04/15/2023
92922F-W2-0	WAMU MTG CERT 2005-AR10		12/25/2008	VARIOUS		75,288	75,288	72,396			2,672		2,672		75,068		220	220	1,206	09/25/2035
93363N-AF-2	WAMU MTG CERT 2006-AR12		12/25/2008	PRINCIPAL RECEIPT		32,949	32,949	30,354			2,595		2,595		32,949			0	524	10/25/2036
92925G-AA-1	WAMU MTG CERT 2006-AR16		07/25/2008	VARIOUS		6,318,368	6,689,753	6,700,206	6,698,631		(1,521)		(1,521)		6,697,110		(378,742)	(378,742)	204,739	12/25/2036
93935P-AP-4	WAMU PTC WMALT 2007-1		12/25/2008	PRINCIPAL RECEIPT		7,161	7,161	6,669			492		492		7,161			0	153	01/25/2022
947074-AJ-9	WEATHERFORD INTL INC		01/25/2008	VARIOUS		26,433	25,000	24,980	24,981				0		24,981		1,452	1,452	198	06/15/2017
949746-JM-4	WELLS FARGO & CO NEW		04/14/2008	VARIOUS		1,927,650	2,130,000	1,968,356	1,968,681		700		700		1,969,380		(41,730)	(41,730)	79,505	02/07/2035
94981C-AF-6	WELLS FARGO MBS 2003-17		06/25/2008	VARIOUS		5,310,022	5,405,205	5,366,355	5,355,020		6,834		6,834		5,361,854		(51,832)	(51,832)	148,368	01/25/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
94982P-AA-7	WELLS FARGO MBS 2005-AR7		12/25/2008	PRINCIPAL RECEIPT		215,619	215,619	213,463	213,492		2,127		2,127		215,619			0	5,158	05/25/2035
94983B-AA-7	WELLS FARGO MBS 2006-4		12/25/2008	VARIOUS		9,595	9,595	9,412			162		162		9,574		21	21	190	04/25/2036
94984A-AS-9	WELLS FARGO MBS 2006-6		01/15/2008	VARIOUS		10,006,250	10,000,000	9,916,406	9,922,824		105		105		9,922,928		83,322	83,322	75,075	05/25/2036
94980S-AQ-8	WELLS FARGO MBS 2006-9		12/25/2008	VARIOUS		302,911	302,911	290,984			7,010		7,010		297,994		4,917	4,917	5,230	08/25/2036
94985W-DN-8	WELLS FARGO MBS 2007-11		12/25/2008	PRINCIPAL RECEIPT		23,391	23,391	22,821	22,845		546		546		23,391			0	680	08/25/2037
94984X-AQ-3	WELLS FARGO MBS 2007-2		07/18/2008	VARIOUS		492,320	544,000	484,160					0		484,160		8,160	8,160	1,912	03/25/2037
94985T-AA-6	WELLS FARGO MBS 2007-3		12/25/2008	PRINCIPAL RECEIPT		95,392	95,392	72,946			22,446		22,446		95,392			0	341	04/25/2037
959053-AD-1	WESTERN OIL SANDS INC		01/14/2008	Ferris Baker		1,116,000	1,000,000	1,115,000	1,112,159		(828)		(828)		1,111,331		4,669	4,669	17,681	05/01/2012
966629-AA-5	WHITNEY NATL BK NEW ORLEANS LA		01/16/2008	VARIOUS		2,401,200	2,500,000	2,448,760	2,450,239		167		167		2,450,406		(49,206)	(49,206)	45,286	04/01/2017
983024-AD-2	WYETH		01/07/2008	VARIOUS		1,491,537	1,415,000	1,503,428	1,473,231		(628)		(628)		1,472,603		18,935	18,935	34,376	01/15/2024
98372P-AG-3	XL CAP LTD		07/09/2008	VARIOUS		736,250	1,000,000	960,110	961,972		649		649		962,621		(226,371)	(226,371)	42,323	11/15/2024
4599999 - Bonds - Industrial and Miscellaneous						90,893,582	93,364,028	91,982,154	88,122,526	0	306,212	229,337	76,876	0	92,289,911	0	(1,396,329)	(1,396,329)	2,161,107	XXX
6099997 - Bonds - Part 4						252,931,308	250,588,314	248,594,828	234,308,600	0	24,711	229,337	(204,625)	0	248,595,906	0	4,335,403	4,335,403	6,829,061	XXX
6099998 - Bonds - Part 5						568,114,035	537,670,848	568,314,180		0	(112,611)	0	(112,611)	0	568,201,569	0	(87,534)	(87,534)	7,630,710	XXX
6099999 - Total - Bonds						821,045,343	788,259,161	816,909,008	234,308,600	0	(87,900)	229,337	(317,236)	0	816,797,475	0	4,247,869	4,247,869	14,459,771	XXX
806605-70-5	SCHERING PLOUGH CORP		07/02/2008	VARIOUS	5,200.000	979,064		796,536	1,262,612	109,769		575,845	(466,076)		796,536		182,528	182,528	39,000	
854616-20-8	STANLEY WKS		01/09/2008	VARIOUS	640.000	528,463		596,760	574,800	21,960			21,960		596,760		(68,297)	(68,297)		
G98255-12-1	XL CAP LTD		02/01/2008	VARIOUS	44,000.000	769,285		840,840	840,840				0		840,840		(71,555)	(71,555)	13,038	
6399999 - Preferred Stocks - Industrial and Miscellaneous						2,276,811	XXX	2,234,136	2,678,252	131,729	0	575,845	(444,116)	0	2,234,136	0	42,675	42,675	52,038	XXX
6599997 - Preferred Stocks - Part 4						2,276,811	XXX	2,234,136	2,678,252	131,729	0	575,845	(444,116)	0	2,234,136	0	42,675	42,675	52,038	XXX
6599998 - Preferred Stocks - Part 5						150,625	XXX	152,736		0	0	30,192	(30,192)	0	122,544	0	28,081	28,081	3,000	XXX
6599999 - Total - Preferred Stocks						2,427,436	XXX	2,386,872	2,678,252	131,729	0	606,037	(474,308)	0	2,356,680	0	70,756	70,756	55,038	XXX
H0010V-10-1	ABB LTD ZUERICH /CHF/	C	05/23/2008	UBS Securities	5,131.000	167,194		124,312	147,837	(21,410)			(21,410)	(2,115)	124,312	17,617	25,265	42,882		XXX
F00189-12-0	ACCOR /EUR/	D	05/23/2008	UBS Securities	589.000	44,855		49,856	47,105	5,887			5,887	(3,136)	49,856	6,834	(11,835)	(5,001)	2,178	XXX
N00927-29-8	AEGON NV /EUR/	D	05/23/2008	UBS Securities	4,121.000	62,104		73,908	72,844	4,308			4,308	(3,243)	73,908	8,962	(20,767)	(11,805)	1,768	XXX
J0109X-10-7	ALFRESA HOLDINGS CORP /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	700.000	54,773		42,893	42,232	2,428			2,428	(1,768)	42,893	5,544	6,336	11,880	255	XXX
J01218-10-6	AMADA CO LTD /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	8,000.000	61,552		80,412	70,322	14,196			14,196	(4,106)	80,412	10,394	(29,254)	(18,860)	772	XXX
G03340-17-7	AMLIN ORD SHS /GBP/	D	04/22/2008	VARIOUS	11,006.220	62,185		72,031	65,289	5,707			5,707	1,035	72,031	(1,071)	(8,776)	(9,847)	2,180	XXX
G03340-22-7	AMLIN PLC B SHARES	D	01/31/2008	Exchange	12,382.000	5,514		5,865	73,450	(67,580)			(67,580)	(5)	5,865	(92)	(259)	(351)		XXX
G0398N-12-8	ANTOFAGASTA PLC /GBP/	D	05/23/2008	UBS Securities	15,156.000	208,242		215,601	216,316	(6,384)			(6,384)	5,670	215,601	(6,621)	(738)	(7,359)		XXX
J52817-11-1	AOZORA BANK LTD /JPY/	D	05/23/2008	VARIOUS	22,000.000	39,730		70,322	64,396	9,161			9,161	(3,235)	70,322	8,264	(38,856)	(30,592)	9	XXX
L0218T-39-0	ARCELORMITTAL /EUR/	D	05/23/2008	VARIOUS	2,377.000	223,763		158,072	184,851	(19,598)			(19,598)	(7,181)	158,072	21,427	44,263	65,690	779	XXX
J02100-11-3	ASAHI BREWERY LTD /JPY/	D	05/23/2008	Investment Technology Gro.	9,200.000	167,500		149,245	155,811	(7,996)			(7,996)	1,430	149,245	11,132	7,123	18,255	814	XXX
G0593M-10-7	ASTRAZENECA PLC/GBP/	D	04/07/2008	Credit Suisse First Bosto	4,132.000	170,778		194,211	177,993	12,466			12,466	3,751	194,211	(3,847)	(19,586)	(23,433)	5,597	XXX
G06812-11-2	AVEVA GROUP PLC ORD /GBP/	D	05/23/2008	VARIOUS	3,589.000	86,545		69,832	68,978	(993)			(993)	1,847	69,832	(2,048)	18,761	16,713	117	XXX
F06106-10-2	AXA /EUR/	D	05/23/2008	UBS Securities	3,109.000	107,869		121,046	124,502	2,086			2,086	(5,542)	121,046	15,316	(28,494)	(13,178)	4,865	XXX
H04530-20-2	BALOISE HOLDING N SHARE /CHF/	C	05/23/2008	UBS Securities	802.000	87,867		76,561	78,985	1,514			1,514	(3,937)	76,561	12,220	(914)	11,306		XXX
E11805-10-3	BANCO BILBAO VIZ ARG REGD/EUR/	D	05/23/2008	UBS Securities	7,360.000	167,998		159,269	180,349	(13,408)			(13,408)	(7,672)	159,269	21,832	(13,103)	8,729	1,341	XXX
E19790-10-9	BANCO SANTANDER SA /EUR/	D	05/23/2008	UBS Securities	16,402.000	344,655		302,689	354,673	(45,259)			(45,259)	(6,724)	302,689	34,570	7,395	41,965	8,422	XXX
J04242-10-3	BANK OF YOKOHAMA LTD /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	5,000.000	35,427		31,748	35,089	(2,375)			(2,375)	(966)	31,748	4,104	(425)	3,679	289	XXX
G08036-12-4	BARCLAYS ORD GBP0.25 /GBP/	D	05/23/2008	VARIOUS	20,621.000	175,432		233,350	206,883	23,416			23,416	3,051	233,350	(3,635)	(54,282)	(57,917)	9,227	XXX
D06216-10-1	BASF AG /EUR/	D	05/23/2008	UBS Securities	1,702.000	250,456		220,726	252,350	(21,180)			(21,180)	(10,444)	220,726	30,256	(526)	29,730	8,662	XXX
G10877-10-1	BHP BILLITON PLC /GBP/	D	05/23/2008	UBS Securities	1,719.000	68,454		50,813	52,902	(2,322)			(2,322)	233	50,813	(465)	18,107	17,642	510	XXX
F1058Q-23-8	BNP PARIBAS /EUR/	D	05/23/2008	UBS Securities	854.000	91,502		86,325	92,671	(3,542)			(3,542)	(2,804)	86,325	10,079	(4,901)	5,178		XXX
F11487-12-5	BOUYGUES /EUR/	D	04/07/2008	Credit Suisse First Bosto	1,768.000	123,041		141,191	212,350	(68,234)			(68,234)	(2,925)	141,191	18,784	(36,934)	(18,150)		XXX
G12793-10-8	BP PLC /GBP/	D	05/23/2008	UBS Securities	4,924.000	61,479		58,517	60,281	(4,025)			(4,025)	2,262	58,517	(2,527)	5,489	2,962	5,561	XXX
G12793-18-1	BP PLC /GBP/	D	05/31/2008	ABN Amro	15,491.000	192,786		177,083	189,644	(13,311)			(13,311)	749	177,083	(2,121)	17,824	15,703		XXX
J04662-10-2	BROTHER INDUSTRIES /JPY/	D	05/23/2008	Investment Technology Gro.	1,000.000	13,856		12,570	12,917	122			122	(469)	12,570	1,510	(224)	1,286	95	XXX
J05124-14-4	CANON INC /JPY/	D	05/23/2008	VARIOUS	2,500.000	128,971		129,017	116,368	13,151			13,151	(502)	129,017	10,130	(10,176)	(46)	1,402	XXX
F13587-12-0	CAP GEMINI SA /EUR/	D	04/07/2008	Credit Suisse First Bosto	959.000	56,531		54,329	87,632	(32,619)			(32,619)	(683)	54,329	7,228	(5,026)	2,202		XXX
K36628-13-7	CARLSBERG AS B SHS /DKK/	D	05/23/2008	UBS Securities	425.000	46,685		57,295	51,416	9,257			9,257	(3,378)	57,295	7,383	(17,993)	(10,610)	384	XXX
J05523-10-5	CENTRAL JAPAN RAILWAY CO /JPY/	D	05/23/2008	Investment Technology Gro.	9.000	92,244		79,049	76,776	4,014			4,014	(1,740)	79,049	7,930	5,265	13,195	348	XXX
J06510-10-1	CHUBU ELECTRIC POWER /JPY/	D	05/23/2008	VARIOUS	3,300.000	78,780		84,529	86,108	1,640			1,640	(3,219)	84,529	10,529	(16,278)	(5,749)	867	XXX
Y1764Z-20-8	COSCO CORP /SGD/	D	05/16/2008	Credit Suisse First Bosto	11,000.000	28,463		46,162	44,170	2,255			2,255	(262)	46,162	2,491	(20,191)	(17,700)	563	XXX
D1668R-12-3	DAIMLERCHRYSLER /REGD/ /EUR/	D	05/23/2008	UBS Securities	1,045.000	81,459		97,869	146,108	(49,679)			(49,679)	1,441	97,869	10,030	(26,440)	(16,410)	2,604	XXX
K22272-11-4	DANSKE BANK A/S /DKK/	D	05/23/2008	UBS Securities	1,400.000	47,911		52,397	10,816	47,834			47,834	(6,253)	52,397	7,095	(11,582)	(4,487)	1,766	XXX
D18190-89-8	DEUTSCHE BK AG REGD NPV /EUR/	D	05/23/2008	VARIOUS	1,048.000	122,126		128,269	198,286	(68,958)			(68,958)	(1,058)	128,269	16,278	(22,422)	(6,144)		XXX
D1908N-10-6	DEUTSCHE LUFTHANSA REGD /EUR/	D	04/07/2008	Credit Suisse First Bosto	1,768.000	49,123		47,456	47,097	3,155			3,155	(2,796)	47,456	6,313	(4,647)	1,666		XXX
B3357R-21-8	DEXIA NPV /EUR/	D	05/23/2008	VARIOUS	4,326.000	111,194		118,043	108,977	12,771			12,771	(3,705)	118,043	12,111	(18,960)	(6,849)	3,298	XXX
D24909-10-9	E.ON AG /EUR/	D	04/07/2008	Credit Suisse First Bosto	1,137.000	218,639		199,880	242,022	(33,625)			(33,625)	(8,517)	199,880	26,591	(7,832)	18,759		XXX
T3679P-11-5	ENEL SOCIETE PER AZIONI /EUR/	D	05/23/2008	ABN Amro	20,376.000	230,370		235,006	242,348	(3,902)			(3,902)	(3,440)	235,006	22,467	(27,103)	(4,636)		XXX
T3643A-14-5	ENI SPA ROMA /EUR/	D	05/23/2008	ABN Amro	6,747.000	280,123		234,206	247,105	(1,070)			(1,070)	(11,829)	234,206	31,229	14,688	45,917	6,023	XXX
H26091-14-2	FISCHER GEORGE REGD /CHF/	C	02/04/2008	VARIOUS	173.000	76,740		111,985	106,506	4,629			4,629	850	111,985	3,618	(38,862)	(35,244)		XXX
B4399L-10-2	FORTIS /EUR/	D	05/23/2008	ABN Amro	3,587.000	89,876		105,324	136,616	(27,581)			(27,581)	(3,711)	105,324	14,437	(29,885)	(15,448)	4,704	XXX
J15708-15-9	FUJITSU LTD /JPY/	D	05/23/2008	Investment Technology Gro.	18,000.000	146,198		122,225	121,327	5,801			5,801	(4,902)	122,225	14,684	9,289	23,973	801	XXX
G3910J-11-2	GLAXOSMITHKLINE /GBP/	D	04/07/2008	Credit Suisse First Bosto	4,638.000	104,288		123,197	118,083	4,524			4,524	591	123,197	(654)	(18,255)	(18,909)	2,669	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
Y30327-10-3	HANG SENG BANK ORD /HKD/	D	05/23/2008	VARIOUS	7,700.000	153,737		132,023	158,791	(26,916)			(26,916)	148	132,023	(256)	21,970	21,714	4,054	XXX
J22302-11-1	HONDA MOTOR CO LTD ORD /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	3,500.000	100,831		113,085	1,035	126,574			126,574	(14,525)	113,085	14,617	(26,872)	(12,255)	1,336	XXX
N4578E-41-3	ING GROEP NV /EUR/	D	05/23/2008	VARIOUS	4,467.000	175,571		178,099	174,704	9,855			9,855	(6,460)	178,099	19,814	(22,342)	(2,528)	2,214	XXX
J2501P-10-4	ITOCHU CORP /JPY/	D	05/23/2008	Investment Technology Gro	13,000.000	156,655		136,643	127,073	12,083			12,083	(2,514)	136,643	12,759	7,253	20,012		XXX
G52562-14-0	KINGBOARD CHEMICAL HOLD /HKD/	D	04/07/2008	Credit Suisse First Bosto	8,500.000	31,301		52,382	49,927	2,401			2,401	55	52,382	(11)	(21,070)	(21,081)		XXX
N4297B-14-6	KONINKLIJKE KPN NV /EUR/	D	05/23/2008	VARIOUS	15,882.000	289,248		266,614	288,861	(10,562)			(10,562)	(11,686)	266,614	34,160	(11,526)	22,634	6,130	XXX
J39584-10-7	MAKITA CORP /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	1,700.000	56,261		63,739	72,130	(6,602)			(6,602)	(1,789)	63,739	8,239	(15,716)	(7,477)	998	XXX
D51716-10-4	MAN AG /EUR/	D	05/23/2008	UBS Securities	1,016.000	154,777		145,325	169,044	(19,527)			(19,527)	(4,192)	145,325	17,463	(8,011)	9,452	4,185	XXX
G5824M-10-7	MARKS & SPENCER GROUP PLC /GBP	D	04/07/2008	Credit Suisse First Bosto	9,292.000	72,570		110,666	103,581	5,413			5,413	1,672	110,666	(1,727)	(36,369)	(38,096)	1,065	XXX
G68694-11-9	MICHAEL PAGE INTL PLC /GBP/	D	04/07/2008	VARIOUS	15,771.000	91,001		94,764	90,414	2,077			2,077	2,272	94,764	(2,321)	(1,441)	(3,762)		XXX
J43830-11-6	MITSUBISHI CORP /JPY/	D	05/23/2008	Investment Technology Gro	6,900.000	248,856		197,903	188,999	17,442			17,442	(8,538)	197,903	23,776	27,177	50,953		XXX
J43873-11-6	MITSUBISHI ELECTRIC CORP /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	5,000.000	46,404		58,789	52,276	9,437			9,437	(2,924)	58,789	7,599	(19,983)	(12,384)	309	XXX
J44948-10-7	MITSUI MINING & SMELTING /JPY/	D	04/07/2008	VARIOUS	16,000.000	52,183		62,627	64,163	(401)			(401)	(1,135)	62,627	6,872	(17,317)	(10,445)	1,684	XXX
J45013-10-9	MITSUI OSK LINES LTD /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	9,000.000	112,462		131,166	114,882	22,966			22,966	(6,681)	131,166	16,955	(35,659)	(18,704)	1,316	XXX
H57312-46-6	NESTLE SA REG SHS /CHF/	C	04/07/2008	Credit Suisse First Bosto	194.000	99,632		93,980	89,105	4,020			4,020	855	93,980	9,512	(3,860)	5,652		XXX
X61873-13-3	NOKIA /AB/ OY /EUR/	D	05/23/2008	UBS Securities	8,085.000	230,683		291,199	313,485	(14,645)			(14,645)	(7,641)	291,199	32,253	(92,768)	(60,515)	987	XXX
W57996-10-5	NORDEA BANK AB /SEK/	D	05/23/2008	UBS Securities	10,000.000	161,872		150,077	167,100	(12,665)			(12,665)	(4,357)	150,077	20,372	(8,577)	11,795		XXX
J59386-10-2	NTT DATA CORP /JPY/	D	05/23/2008	Investment Technology Gro	33.000	137,206		148,997	146,811	1,563			1,563	623	148,997	11,214	(23,005)	(11,791)	711	XXX
G67749-15-3	ORIENT OVERSEAS INTL LTD /HKD/	D	05/23/2008	VARIOUS	7,000.000	45,387		51,994	51,979	(57)			(57)	72	51,994	(107)	(6,500)	(6,607)	943	XXX
F7269R-10-5	PPR /EUR/	D	05/16/2008	Citibank CP/IPA	501.000	69,269		88,372	80,574	13,400			13,400	(5,601)	88,372	10,735	(29,839)	(19,104)		XXX
X72559-10-1	RAUTARUUKKI OY K /EUR/	D	04/07/2008	Credit Suisse First Bosto	960.000	42,667		51,043	41,616	13,110			13,110	(3,683)	51,043	6,791	(15,166)	(8,375)	2,603	XXX
G7420A-10-7	RECKITT BENCKISER PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	1,399.000	78,030		79,767	81,151	(1,743)			(1,743)	358	79,767	(402)	(1,335)	(1,737)	830	XXX
H25662-14-1	RICHEMONT UTS A /CHF/	C	04/07/2008	Credit Suisse First Bosto	758.000	44,018		45,784	52,022	(4,431)			(4,431)	(1,807)	45,784	7,860	(9,626)	(1,766)		XXX
H69293-21-7	ROCHE HOLDING /CHF/	C	05/23/2008	UBS Securities	1,005.000	171,486		182,264	173,632	11,952			11,952	(3,320)	182,264	21,528	(32,305)	(10,777)	3,080	XXX
G76891-11-1	ROYAL BK OF SCOTLAND GRP /GBP/	D	05/23/2008	UBS Securities	9,874.000	48,269		100,961	171,000	(70,212)			(70,212)	172	100,961	(924)	(51,767)	(52,691)	6,850	XXX
G7690A-10-0	ROYAL DUTCH SHELL GROUP /EUR/	D	04/07/2008	Credit Suisse First Bosto	2,223.000	80,041		89,797	134,881	(43,211)			(43,211)	(1,873)	89,797	11,946	(21,702)	(9,756)		XXX
D6629K-10-9	RWE AG /EUR/	D	05/23/2008	VARIOUS	1,825.000	230,936		238,771	256,152	(15,595)			(15,595)	(1,785)	238,771	21,147	(28,982)	(7,835)	1,689	XXX
G77395-10-4	SABMILLER PLC /GBP/	D	05/23/2008	UBS Securities	4,564.000	110,677		122,392	128,645	(7,630)			(7,630)	1,376	122,392	(1,942)	(9,772)	(11,714)		XXX
D80900-10-9	SALZGITTER AG /EUR/	D	04/07/2008	Credit Suisse First Bosto	447.000	80,285		83,802	66,694	23,276			23,276	(6,168)	83,802	11,149	(14,665)	(3,516)		XXX
F15561-67-7	SCOR SE /EUR/	D	05/16/2008	VARIOUS	3,089.000	74,453		80,276	114,953	(37,730)			(37,730)	3,053	80,276	5,451	(11,274)	(5,823)	185	XXX
J7030F-10-5	SEIKO EPSON CORP /JPY/	D	05/23/2008	Investment Technology Gro	7,300.000	176,769		167,950	158,461	8,569			8,569	920	167,950	11,856	(3,037)	8,819		XXX
J70746-13-6	SEKISUI HOUSE LTD /JPY/	D	04/07/2008	VARIOUS	6,000.000	56,353		69,481	64,879	6,096			6,096	(1,495)	69,481	7,297	(20,424)	(13,127)	643	XXX
J72122-10-4	SHIMACHU /JPY/	D	05/23/2008	Investment Technology Gro	1,800.000	47,523		51,048	51,076	1,987			1,987	(2,015)	51,048	6,133	(9,658)	(3,525)	283	XXX
Y79946-10-2	SINGAPORE EXCHANGE LTD/SGD/	D	05/23/2008	VARIOUS	9,000.000	55,408		61,280	58,772	6,092			6,092	(3,584)	61,280	7,082	(12,954)	(5,872)	191	XXX
F43638-14-1	SOCIETE GENERALE PARIS /EUR/	D	04/07/2008	Credit Suisse First Bosto	411.000	44,602		63,216	86,831	(21,690)			(21,690)	(1,925)	63,216	8,410	(27,023)	(18,613)		XXX
J81281-11-5	TAKEDA PHARMACEUTICAL CO /JPY/	D	04/07/2008	VARIOUS	2,400.000	129,384		158,140	141,145	19,144			19,144	(2,149)	158,140	14,771	(43,526)	(28,755)	1,766	XXX
D8398Q-11-9	THYSSENKRUPP AG /EUR/	D	05/23/2008	VARIOUS	3,453.000	221,116		192,618	284,734	(95,342)			(95,342)	3,227	192,618	18,708	9,790	28,498	5,572	XXX
F92124-10-0	TOTAL SA /EUR/	D	05/23/2008	UBS Securities	3,159.000	281,654		244,037	262,476	(5,595)			(5,595)	(12,844)	244,037	33,451	4,166	37,617	4,453	XXX
J92547-13-2	TOYO SUISAN KAISHA /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	2,000.000	32,738		35,766	36,342	796			796	(1,373)	35,766	4,623	(7,651)	(3,028)	263	XXX
J92676-11-3	TOYOTA MOTOR CORP /JPY/	D	05/23/2008	Investment Technology Gro	2,700.000	134,189		149,331	1,281	163,056			163,056	(15,005)	149,331	15,109	(30,251)	(15,142)	1,741	XXX
N8981F-37-0	UNILEVER NV CERIFICATES /EUR/	D	05/31/2008	VARIOUS	5,700.000	182,327		176,323	209,593	(25,227)			(25,227)	(8,043)	176,323	21,588	(15,585)	6,003	3,208	XXX
J94368-14-9	UNY CO /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	3,000.000	31,223		25,736	25,753	1,006			1,006	(1,024)	25,736	3,327	2,160	5,487	241	XXX
G93882-13-5	VODAFONE GROUP PLC /GBP/	D	05/23/2008	UBS Securities	63,195.000	204,459		230,209	236,245	(12,337)			(12,337)	6,300	230,209	(7,340)	(18,410)	(25,750)	1,315	XXX
D94523-14-5	VOLKSWAGENWERK AG /EUR/	D	05/23/2008	UBS Securities	1,049.000	298,972		219,740	239,409	(8,344)			(8,344)	(11,325)	219,740	30,121	49,111	79,232	2,466	XXX
928856-30-1	VOLVO AKTIEBOLAGET	D	05/23/2008	UBS Securities	7,100.000	119,743		116,980	119,190	336			336	(2,546)	116,980	13,969	(11,206)	2,763	5,609	XXX
V97973-10-7	WING TAI HOLDINGS /SGD/	D	05/16/2008	Credit Suisse First Bosto	8,000.000	11,884		18,192	15,006	4,358			4,358	(1,172)	18,192	1,929	(8,238)	(6,309)		XXX
H9870Y-10-5	ZURICH FINL SVCS /CHF/	C	05/23/2008	UBS Securities	376.000	112,249		107,303	110,427	2,422			2,422	(5,547)	107,303	17,126	(12,180)	4,946	3,614	XXX
G02072-11-7	ALLIED IRISH BANKS /EUR/	D	04/07/2008	Credit Suisse First Bosto	4,800.000	106,761		98,229	156,147	(63,800)			(63,800)	5,883	98,229	5,779	2,753	8,532	3,087	XXX
Q04020-10-5	ANSELL LTD /AUD/	D	04/07/2008	Credit Suisse First Bosto	3,150.000	33,598		33,544	33,384	1,875			1,875	(1,716)	33,544	3,550	(3,495)	55	319	XXX
Q1498M-10-0	BHP BILLITON LTD /AUD/	D	05/23/2008	Goldman Sachs & Co	6,965.000	317,765		257,492	214,046	47,904			47,904	(4,458)	257,492	24,838	35,435	60,273	2,049	XXX
G2067Y-10-4	CHARTER PLC REGD /GBP/	D	04/07/2008	Credit Suisse First Bosto	5,300.000	90,462		99,548	83,716	12,106			12,106	3,726	99,548	(3,771)	(5,315)	(9,086)		XXX
Q2594P-14-6	COCA-COLA AMATIL LTD /AUD/	D	05/23/2008	Goldman Sachs & Co	10,643.000	82,615		95,773	88,591	7,986			7,986	(804)	95,773	9,239	(22,397)	(13,158)	1,972	XXX
Q26915-10-0	COMMONWEALTH BK AUSTRALIA /AUD	D	05/23/2008	Goldman Sachs & Co	2,453.000	99,683		113,906	127,293	(8,645)			(8,645)	(4,742)	113,906	16,862	(31,085)	(14,223)		XXX
Q27075-10-2	COMMONWEALTH PPTY OFFICE /AUD/	D	04/07/2008	VARIOUS	50,394.000	67,726		71,622	68,364	7,081			7,081	(3,823)	71,622	7,580	(11,476)	(3,896)	1,632	XXX
Q3018U-22-4	CSL LTD /AUD/	D	05/31/2008	Citigroup Global Markets	5,046.000	193,859		144,122	161,098	(10,886)			(10,886)	(6,090)	144,122	19,925	29,813	49,738		XXX
E56793-10-7	GESTEVISION TECINCO /EUR/	D	05/23/2008	UBS Securities	348.000	5,831		9,112	8,909	74			74	129	9,112	570	(3,851)	(3,281)	573	XXX
030989-19-8	GOODMAN GROUP NPV (STAPLED UNITS)	D	04/08/2008	VARIOUS	7,904.000	32,245		43,369	33,937	10,007			10,007	(574)	43,369	2,453	(13,577)	(11,124)	933	XXX
Q40060-10-7	GPT GROUP /AUD/	D	05/23/2008	Goldman Sachs & Co	10,425.000	29,645		41,421	36,981	6,059			6,059	(1,618)	41,421	5,139	(16,916)	(11,777)	1,099	XXX
Y3506N-12-1	HONG KONG EXCH & CLEAR /HKD/	D	04/07/2008	Credit Suisse First Bosto	5,000.000	97,282		143,572	17,891	125,515			125,515	167	143,572	(151)	(46,139)	(46,290)		XXX
G4755S-12-6	INDEPENDENT NEWS & MEDIA /EUR/	D	04/07/2008	Credit Suisse First Bosto	8,876.000	29,677		38,925	30,743	11,065			11,065	(2,883)	38,925	5,178	(14,427)	(9,249)		XXX
N0139V-14-2	KONINKLIJKE AHOLD NV /EUR/	D	04/07/2008	Credit Suisse First Bosto	4,166.000	61,985		58,564	58,046	(24)			(24)	541	58,564	3,794	(373)	3,421		XXX
G5689U-10-3	LONDON STOCK EXCHANGE /GBP/	D	05/23/2008	VARIOUS	3,619.000	80,951		132,748	286,719	(158,321)			(158,321)	4,350	132,748	(5,262)	(46,534)	(51,796)	576	XXX
J41121-10-4	MATSUSHITA ELEC INDL LTD /JPY/	D	05/23/2008	Investment Technology Gro	4,000.000	91,277		81,699	741	84,743			84,743	(3,785)	81,699	3,845	5,733	9,578	623	XXX
G62748-11-9	MORRISON SUPERMARKETS /GBP/	D	05/23/2008	UBS Securities	9,445.000	52,347		56,983	60,540	(6,065)			(6,065)	2,508	56,983	(2,774)	(1,861)	(4,635)	767	XXX
D55535-10-4	MUNCHENER RUCKVERS F/PD /EUR/	D	05/23/2008	UBS Securities	822.000	153,251		146,835	159,768	(16,285)			(16,285)	3,352	146,835	9,192	(2,776)	6,416	8,649	XXX
Y63084-12-6	NEW WORLD DEVELOPMENT CO /HKD/	D	05/23/2008	VARIOUS	26,000.000	62,036		91,357	11,671	79,456			79,456	230	91,357	(238)	(29,083)	(29,321)		XXX
J59396-10-1	NIPPON TELEGRAPH & TELEPH JPY	D	05/23/2008	Investment Technology Gro	33.000	159,222		150,411	165,126	(15,562)			(15,562)	848	150,411	12,465	(3,654)	8,811	1,288	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
J5900F-10-6	NOMURA RESEARCH INSTITUTE /JPY	O	04/07/2008	DEUTSCHE-BANK SECURITIES	900.000	24,360		32,624	29,647	4,067			4,067	(1,090)	32,624	3,741	(12,005)	(8,264)	208	XXX
J59399-10-5	NTT DOCOMO INC /JPY/	O	05/23/2008	Investment Technology Gro.	99.000	154,117		153,188	164,830	(15,174)			(15,174)	3,532	153,188	9,758	(8,829)	929	2,047	XXX
Q81437-10-7	RIO TINTO LIMITED /AUD/	D	05/23/2008	VARIOUS	1,344.000	170,797		110,608	158,074	(44,730)			(44,730)	(2,737)	110,608	12,485	47,705	60,190	1,185	XXX
G7690A-32-4	ROYAL DUTCH SHELL B SHS /GBP/	O	05/31/2008	VARIOUS	6,365.000	249,800		258,418	264,807	(15,973)			(15,973)	9,584	258,418	(10,762)	2,144	(8,618)	914	XXX
Q8461W-10-6	SEVEN NETWORK LTD /AUD/	O	05/16/2008	VARIOUS	4,674.000	39,135		54,986	52,654	2,591			2,591	(259)	54,986	4,577	(20,427)	(15,850)	738	XXX
G8125A-10-3	SHRIRE PLC ORD GBP 0.05 /GBP/	O	05/16/2008	Citibank CP/IPA	3,980.000	65,922		95,980	91,031	1,214			1,214	3,736	95,980	(5,425)	(24,633)	(30,058)	263	XXX
R8412T-10-2	STATOILHYDRO ASA /NOK/	O	05/23/2008	UBS Securities	1,950.000	81,822		65,111	60,692	4,002			4,002	417	65,111	4,601	12,110	16,711	2,755	XXX
N83574-10-8	STMICROELECTRONICS NV /EUR/	O	05/23/2008	UBS Securities	3,406.000	43,141		52,031	48,802	2,966			2,966	263	52,031	3,568	(12,458)	(8,890)	259	XXX
Q87764-10-8	STOCKLAND /AUD/	D	05/23/2008	Goldman Sachs & Co.	7,873.000	46,591		58,422	51,176	11,022			11,022	(3,776)	58,422	8,649	(20,480)	(11,831)	1,249	XXX
Q8802S-10-3	SUNCORP METWAY LIMITED /AUD/	D	04/07/2008	VARIOUS	5,020.000	64,214		81,490	67,219	19,202			19,202	(4,931)	81,490	8,625	(25,901)	(17,276)	2,359	XXX
H83949-14-1	SWATCH GROUP AG /CHF/	C	05/23/2008	UBS Securities	136.000	38,013		39,991	40,993	(1,107)			(1,107)	105	39,991	4,194	(6,171)	(1,977)		XXX
J81335-10-1	TAKEFUJI CORP /JPY/	O	04/07/2008	DEUTSCHE-BANK SECURITIES	1,240.000	27,445		30,656	266	32,070			32,070	(1,680)	30,656	1,704	(4,914)	(3,210)	979	XXX
J86914-10-8	TOKYO ELEC POWER CO INC /JPY/	O	05/23/2008	VARIOUS	2,800.000	72,381		74,527	72,434	(241)			(241)	2,334	74,527	3,870	(6,017)	(2,147)	736	XXX
T95132-10-5	UNICREDITO ITALIANO SPA /EUR/	O	05/23/2008	bnp paribas	11,146.000	76,321		91,080	92,561	(3,047)			(3,047)	1,565	91,080	5,702	(20,460)	(14,758)	3,325	XXX
G92087-16-5	UNILEVER PLC /GBP/	O	04/07/2008	Credit Suisse First Bosto.	4,047.000	137,742		147,819	152,258	(9,957)			(9,957)	5,518	147,819	(5,599)	(4,478)	(10,077)		XXX
F97982-10-6	VIVENDI /EUR/	O	05/23/2008	UBS Securities	1,958.000	80,250		88,036	131,684	(48,476)			(48,476)	4,828	88,036	5,511	(13,297)	(7,786)	3,405	XXX
A9101Y-10-3	VOESTALPINE AG /EUR/	O	04/07/2008	Credit Suisse First Bosto.	1,830.000	131,816		135,822	132,306	1,625			1,625	1,891	135,822	7,990	(11,996)	(4,006)		XXX
Q97417-10-1	WESTPAC BANKING CORP /AUD/	D	05/23/2008	Goldman Sachs & Co.	4,500.000	97,313		102,178	94,829	13,446			13,446	(6,097)	102,178	15,126	(19,991)	(4,865)		XXX
Q98418-10-8	WOOLWORTH LTD /AUD/	D	05/23/2008	Goldman Sachs & Co.	2,129.000	58,884		60,043	63,540	(4,206)			(4,206)	709	60,043	5,340	(6,499)	(1,159)	882	XXX
6899999 - Common Stocks - Industrial and Miscellaneous						14,160,923	XXX	14,377,579	14,829,592	(212,184)	0	0	(212,184)	(239,828)	14,377,579	1,160,858	(1,377,514)	(216,657)	196,271	XXX
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND		06/25/2008	Vanguard Group	103,240.553	12,697,920		10,225,023	13,848,688	(3,623,665)			(3,623,665)		10,225,023		2,472,897	2,472,897		XXX
7099999 - Common Stocks - Mutual Fund						12,697,920	XXX	10,225,023	13,848,688	(3,623,665)	0	0	(3,623,665)	0	10,225,023	0	2,472,897	2,472,897	0	XXX
7299997 - Common Stocks - Part 4						26,858,843	XXX	24,602,602	28,678,280	(3,835,849)	0	0	(3,835,849)	(239,828)	24,602,602	1,160,858	1,095,382	2,256,240	196,271	XXX
7299998 - Common Stocks - Part 5						6,802,186	XXX	6,697,320		0	0	0	0	0	6,697,320	6,408	98,459	104,866	55,993	XXX
7299999 - Total - Common Stocks						33,661,029	XXX	31,299,922	28,678,280	(3,835,849)	0	0	(3,835,849)	(239,828)	31,299,922	1,167,266	1,193,841	2,361,106	252,264	XXX
7399999 - Total - Preferred and Common Stocks						36,088,465	XXX	33,686,794	31,356,532	(3,704,120)	0	606,037	(4,310,157)	(239,828)	33,656,602	1,167,266	1,264,597	2,431,862	307,302	XXX
7499999 Totals						857,133,808	XXX	850,595,802	265,665,132	(3,704,120)	(87,900)	835,374	(4,627,393)	(239,828)	850,454,077	1,167,266	5,512,466	6,679,731	14,767,073	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3133XM-Q8-7	FEDERAL HOME LN BKS		09/15/2008	VARIOUS	12/03/2008	VARIOUS	5,050,000	5,378,841	5,589,719	5,372,392		(6,449)		(6,449)			217,327	217,327	138,174	84,868
3134A4-VG-6	FEDERAL HOME LN MTG CORP		01/29/2008	VARIOUS	03/13/2008	VARIOUS	75,000	79,169	77,620	79,113		(56)		(56)			(1,493)	(1,493)	1,158	722
3137EA-AR-0	FEDERAL HOME LN MTG CORP		09/15/2008	VARIOUS	12/03/2008	VARIOUS	2,700,000	2,849,238	2,869,066	2,840,410		(8,828)		(8,828)			28,656	28,656	31,706	4,631
31359M-H8-9	FEDERAL NATL MTG ASSN		09/15/2008	VARIOUS	12/03/2008	VARIOUS	4,000,000	4,300,937	4,384,375	4,293,433		(7,504)		(7,504)			90,942	90,942	43,889	1,667
36295N-A6-4	GNMA PASS-THRU X SINGLE FAMILY		02/20/2008	VARIOUS	07/15/2008	VARIOUS	324,211	325,832	321,963	325,812		(20)		(20)			(3,849)	(3,849)	6,517	941
912803-CZ-4	U.S TREAS BD STRIPPED PRIN PMT		02/29/2008	VARIOUS	03/19/2008	VARIOUS	275,000	74,347	74,347	74,514		167		167			(167)	(167)	1,952	
912810-FG-8	U.S. TREASURY BONDS 5.25%		05/13/2008	Ferris Baker	06/06/2008	Ferris Baker	7,000,000	7,660,469	7,668,262	7,659,290		(1,178)		(1,178)			8,971	8,971	172,644	149,012
912810-FP-8	U.S. TREASURY BONDS 5.375%		08/05/2008	VARIOUS	08/07/2008	VARIOUS	9,000,000	9,934,492	9,906,406	9,932,794		(1,698)		(1,698)			(26,388)	(26,388)	201,563	169,372
912810-EY-0	UNITED STATES TREAS BDS		05/29/2008	Ferris Baker	06/03/2008	Ferris Baker	5,000,000	6,051,953	6,145,508	6,051,472		(481)		(481)			94,035	94,035	19,429	16,780
912810-FA-1	UNITED STATES TREAS BDS		05/29/2008	Ferris Baker	06/03/2008	Ferris Baker	5,000,000	5,989,453	6,081,836	5,989,018		(435)		(435)			92,817	92,817	98,077	95,450
912810-FB-9	UNITED STATES TREAS BDS		06/03/2008	Ferris Baker	06/03/2008	Ferris Baker	10,000,000	11,731,445	11,842,578	11,731,162		(283)		(283)			111,416	111,416	32,456	32,456
912810-FE-3	UNITED STATES TREAS BDS		05/22/2008	Ferris Baker	07/08/2008	VARIOUS	1,500,000	1,666,406	1,679,941	1,665,758		(648)		(648)			14,183	14,183	33,317	23,345
912810-FF-0	UNITED STATES TREAS BDS		05/13/2008	Ferris Baker	06/06/2008	Ferris Baker	7,000,000	7,663,086	7,667,734	7,661,881		(1,204)		(1,204)			5,853	5,853	81,673	58,121
912810-FJ-2	UNITED STATES TREAS BDS		04/18/2008	Ferris Baker	06/09/2008	Ferris Baker	8,500,000	10,352,246	10,319,063	10,347,285		(4,961)		(4,961)			(28,222)	(28,222)	231,286	181,335
912810-FM-5	UNITED STATES TREAS BDS		04/24/2008	Ferris Baker	07/08/2008	VARIOUS	4,500,000	5,568,926	5,558,027	5,563,114		(5,812)		(5,812)			(5,087)	(5,087)	184,188	128,262
912810-FT-0	UNITED STATES TREAS BDS		11/26/2008	VARIOUS	11/26/2008	VARIOUS	24,000,000	24,930,547	24,536,015	24,930,562		15		15			(394,547)	(394,547)	373,264	353,350
912810-PT-9	UNITED STATES TREAS BDS		08/21/2008	VARIOUS	09/03/2008	VARIOUS	21,140,000	21,826,337	21,924,989	21,825,635		(702)		(702)			99,354	99,354	371,853	318,085
912810-PU-6	UNITED STATES TREAS BDS		08/21/2008	VARIOUS	09/03/2008	VARIOUS	22,065,000	23,711,428	23,791,230	23,710,089		(1,339)		(1,339)			81,141	81,141	344,160	293,947
912810-PW-2	UNITED STATES TREAS BDS		12/04/2008	VARIOUS	12/08/2008	VARIOUS	61,875,000	67,837,280	66,557,953	67,836,343		(937)		(937)			(1,278,390)	(1,278,390)	735,666	711,733
912810-PX-0	UNITED STATES TREAS BDS		12/04/2008	VARIOUS	12/08/2008	VARIOUS	124,000,000	135,596,404	134,482,622	135,593,236		(3,168)		(3,168)			(1,110,614)	(1,110,614)	1,776,944	1,749,736
912828-CN-8	UNITED STATES TREAS NTS		11/14/2008	VARIOUS	12/01/2008	VARIOUS	6,000,000	6,102,656	6,106,386	6,095,581		(7,076)		(7,076)			10,806	10,806	83,927	75,061
912828-CV-0	UNITED STATES TREAS NTS		08/28/2008	VARIOUS	11/14/2008	VARIOUS	9,700,000	9,829,895	9,850,303	9,806,109		(23,785)		(23,785)			44,194	44,194	184,016	111,742
912828-DR-8	UNITED STATES TREAS NTS		01/30/2008	Ferris Baker	02/07/2008	Ferris Baker	9,000,000	9,334,336	9,364,922	9,331,103		(3,232)		(3,232)			33,819	33,819	118,033	106,230
912828-DV-9	UNITED STATES TREAS NTS		04/18/2008	Ferris Baker	11/20/2008	VARIOUS	2,500,000	2,621,582	2,750,781	2,612,523		(9,059)		(9,059)			138,258	138,258	104,834	45,330
912828-EC-0	UNITED STATES TREAS NTS		02/28/2008	VARIOUS	08/15/2008	VARIOUS	7,000,000	7,069,902	7,010,078	7,008,297		(61,606)		(61,606)			1,781	1,781	127,920	7,649
912828-GH-7	UNITED STATES TREAS NTS		07/02/2008	VARIOUS	09/11/2008	VARIOUS	795,000	837,722	846,199	837,516		(206)		(206)			8,683	8,683	16,095	14,546
912828-HA-1	UNITED STATES TREAS NTS		02/04/2008	VARIOUS	04/04/2008	VARIOUS	155,000	168,855	169,663	168,722		(133)		(133)			941	941	2,233	3,463
912828-HH-6	UNITED STATES TREAS NTS		04/18/2008	VARIOUS	11/20/2008	VARIOUS	3,805,000	3,952,030	4,123,595	3,947,131		(4,899)		(4,899)			176,463	176,463	120,382	57,363
912828-HJ-2	UNITED STATES TREAS NTS		01/30/2008	Ferris Baker	02/07/2008	Ferris Baker	9,000,000	9,137,813	9,166,992	9,136,206		(1,607)		(1,607)			30,786	30,786	56,865	47,643
912828-HL-7	UNITED STATES TREAS NTS		01/23/2008	VARIOUS	04/29/2008	VARIOUS	2,750,000	2,789,639	2,796,854	2,785,095		(4,544)		(4,544)			11,758	11,758	22,828	4,596
912828-HM-5	UNITED STATES TREAS NTS		01/17/2008	VARIOUS	01/22/2008	VARIOUS	480,000	494,411	500,625	494,369		(42)		(42)			6,256	6,256	1,147	1,065
912828-HP-8	UNITED STATES TREAS NTS		01/30/2008	Ferris Baker	02/07/2008	Ferris Baker	9,000,000	8,974,688	9,007,031	8,974,924		237		237			32,107	32,107	6,305	
912828-HQ-6	UNITED STATES TREAS NTS		03/26/2008	VARIOUS	09/08/2008	VARIOUS	975,000	983,059	970,918	982,528		(531)		(531)			(11,610)	(11,610)	10,953	1,996
912828-HR-4	UNITED STATES TREAS NTS		05/02/2008	VARIOUS	07/03/2008	VARIOUS	1,365,000	1,354,082	1,347,207	1,354,132		50		50			(6,925)	(6,925)	8,038	5,718
912828-HS-2	UNITED STATES TREAS NTS		07/24/2008	VARIOUS	11/14/2008	VARIOUS	13,500,000	13,505,320	13,531,698	13,504,427		(893)		(893)			27,271	27,271	140,273	72,446
912828-HT-0	UNITED STATES TREAS NTS		04/16/2008	VARIOUS	10/22/2008	VARIOUS	8,480,000	8,632,386	8,488,741	8,628,496		(3,890)		(3,890)			(139,755)	(139,755)	47,969	14,740
912828-HV-5	UNITED STATES TREAS NTS		04/02/2008	VARIOUS	04/17/2008	VARIOUS	450,000	445,746	441,633	445,779		32		32			(4,146)	(4,146)	553	123
912828-HY-9	UNITED STATES TREAS NTS		06/02/2008	VARIOUS	11/14/2008	VARIOUS	8,760,000	8,702,728	8,950,531	8,705,527		2,799		2,799			245,004	245,004	96,701	25,985
912828-HZ-6	UNITED STATES TREAS NTS		07/24/2008	VARIOUS	09/11/2008	VARIOUS	4,795,000	4,752,399	4,819,664	4,752,690		291		291			66,974	66,974	51,053	34,496
912828-JA-9	UNITED STATES TREAS NTS		06/12/2008	Ferris Baker	07/22/2008	VARIOUS	7,000,000	6,948,047	6,996,718	6,950,840		2,793		2,793			45,879	45,879	27,613	6,527
912828-JB-7	UNITED STATES TREAS NTS		06/12/2008	Ferris Baker	09/11/2008	VARIOUS	7,000,000	6,940,938	7,212,188	6,943,637		2,699		2,699			268,551	268,551	72,295	8,702
912828-JC-5	UNITED STATES TREAS NTS		07/24/2008	VARIOUS	12/22/2008	VARIOUS	2,730,000	2,748,492	2,781,148	2,746,761		(1,731)		(1,731)			34,387	34,387	20,688	4,876
912828-JD-3	UNITED STATES TREAS NTS		07/25/2008	VARIOUS	11/14/2008	VARIOUS	10,350,000	10,374,433	10,562,572	10,373,833		(600)		(600)			188,738	188,738	74,466	26,794
912828-JF-8	UNITED STATES TREAS NTS		11/14/2008	VARIOUS	12/01/2008	VARIOUS	6,000,000	6,169,688	6,201,777	6,165,147		(4,540)		(4,540)			36,629	36,629	56,495	49,769
912828-JH-4	UNITED STATES TREAS NTS		09/12/2008	VARIOUS	10/03/2008	VARIOUS	550,000	562,031	569,837	561,993		(38)		(38)			7,843	7,843	2,589	1,853
912828-JM-3	UNITED STATES TREAS NTS		11/20/2008	VARIOUS	12/01/2008	VARIOUS	6,000,000	6,345,489	6,415,995	6,343,440		(2,049)		(2,049)			72,555	72,555	33,482	28,846
912828-JQ-4	UNITED STATES TREAS NTS		11/19/2008	VARIOUS	12/12/2008	VARIOUS	6,740,000	6,877,100	7,019,938	6,876,508		(592)		(592)			143,430	143,430	13,750	9,886
912828-JR-2	UNITED STATES TREAS NTS		11/13/2008	VARIOUS	11/18/2008	Barclays Capital	375,000	371,543	378,867	371,545		2		2			7,322	7,322	155	78
912828-FF-2	US TREAS 5.125% 5/15/		05/22/2008	Ferris Baker	11/20/2008	VARIOUS	5,000,000	5,468,164	5,571,094	5,456,130		(12,034)		(12,034)			114,964	114,964	67,495	9,052
912810-PV-4	US TRSY INFL INDEX 1.750% 1/15/		07/23/2008	VARIOUS	07/24/2008	VARIOUS	5,000,000	4,750,542	4,808,692	4,750,588		46		46			58,104	58,104	3,933	3,933
0399999 - Bonds - U.S. Governments							478,259,211	510,774,548	510,241,899	510,594,892	0	(179,657)	0	(179,657)	0	0	(352,992)	(352,992)	6,453,004	5,154,320
3128L4-TZ-7	FHLMC PC GOLD COMB 30		01/08/2008	VARIOUS	02/15/2008	VARIOUS	800,000	818,625	823,622	818,634		9		9			4,988	4,988	5,459	1,733
3128L8-KE-4	FHLMC PC GOLD COMB 30		03/19/2008	VARIOUS	04/15/2008	VARIOUS	3,000,000	2,988,516	2,963,973	2,988,518		3		3			(24,546)	(24,546)	23,668	10,000
3128L8-ZN-8	FHLMC PC GOLD COMB 30		03/11/2008	VARIOUS	03/18/2008	VARIOUS	175,000	169,237	174,207	169,253		16		16			4,954	4,954	559	559
3128LX-J5-0	FHLMC PC GOLD COMB 30		03/31/2008	VARIOUS	04/24/2008	VARIOUS	226,276	224,438	221,327	224,434		(4)		(4)			(3,108)	(3,108)	880	409
3128M5-QM-5	FHLMC PC GOLD COMB 30		01/11/2008	VARIOUS	02/01/2008	VARIOUS	124,813	127,992	128,518	128,022		31		31			496	496	229	229
3128M6-EF-1	FHLMC PC GOLD COMB 30		06/12/2008	VARIOUS	11/15/2008	VARIOUS	322,719	305,776	308,920	306,045		269		269			2,875	2,875	5,875	583

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31371K-VP-3	FNMA PASS-THRU INT 20 YEAR		06/04/2008	VARIOUS	12/25/2008	VARIOUS	2,268,894	2,300,801	2,304,188	2,297,483		(3,318)		(3,318)			6,705	6,705	63,524	3,813
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR		03/31/2008	VARIOUS	11/25/2008	VARIOUS	223,749	221,861	221,050	221,948		87		87			(897)	(897)	7,093	404
31403D-T3-3	FNMA PASS-THRU LNG 30 YEAR		02/28/2008	VARIOUS	03/10/2008	VARIOUS	551,001	539,981	530,553	539,924		(57)		(57)			(9,370)	(9,370)	918	842
31410G-KA-0	FNMA PASS-THRU LNG 30 YEAR		07/10/2008	VARIOUS	11/25/2008	VARIOUS	719,348	695,688	698,907	696,246		558		558			2,661	2,661	10,664	1,199
31410K-NH-3	FNMA PASS-THRU LNG 30 YEAR		07/02/2008	VARIOUS	07/16/2008	VARIOUS	318,078	312,312	313,406	312,335		22		22			1,071	1,071	972	632
31414R-NH-4	FNMA PASS-THRU LNG 30 YEAR		07/11/2008	VARIOUS	11/25/2008	VARIOUS	328,255	319,459	322,089	319,632		173		173			2,457	2,457	6,411	638
31415C-LL-9	FNMA PASS-THRU LNG 30 YEAR		07/11/2008	VARIOUS	11/25/2008	VARIOUS	323,307	314,643	317,659	314,809		166		166			2,849	2,849	6,236	629
3199999 - Bonds - Special Revenue							9,381,439	9,339,328	9,328,418	9,337,285	0	(2,044)	0	(2,044)	0	0	(8,866)	(8,866)	132,486	21,669
927804-FG-4	VIRGINIA ELEC & PWR CO		11/03/2008	VARIOUS	11/19/2008	VARIOUS	75,000	74,996	78,752	74,996				0			3,756	3,756	333	
3899999 - Bonds - Public Utilities							75,000	74,996	78,752	74,996	0	0	0	0	0	0	3,756	3,756	333	0
002819-AB-6	ABBOTT LABORATORIES		01/07/2008	VARIOUS	01/23/2008	VARIOUS	2,500,000	2,603,700	2,622,650	2,603,342		(358)		(358)			19,308	19,308	30,722	23,722
02342T-AD-1	AMDOCS LTD		06/24/2008	VARIOUS	10/16/2008	VARIOUS	255,000	251,494	246,075	251,560		66		66			(5,485)	(5,485)	765	361
035229-DC-4	ANHEUSER BUSCH COS INC		07/10/2008	VARIOUS	07/14/2008	VARIOUS	2,000,000	1,871,800	1,880,800	1,871,815		15		15			8,985	8,985	48,733	48,017
039483-AY-8	ARCHER DANIELS MIDLAND CO		06/25/2008	VARIOUS	07/18/2008	VARIOUS	3,000,000	2,912,790	2,892,750	2,913,220		430		430			(20,470)	(20,470)	63,129	52,683
00206R-AN-2	AT&T INC		06/26/2008	VARIOUS	12/17/2008	VARIOUS	2,000,000	1,930,480	2,050,080	1,930,841		361		361			119,239	119,239	77,867	16,711
06051G-DX-4	BANK AMER FDG CORP		04/29/2008	VARIOUS	12/04/2008	VARIOUS	125,000	124,331	116,987	124,356		25		25			(7,369)	(7,369)	3,546	
060505-DP-6	BANK OF AMERICA CORPORATION		03/24/2008	VARIOUS	04/10/2008	VARIOUS	75,000	77,369	77,417	77,360		(8)		(8)			57	57	1,569	1,354
060505-DR-2	BANK OF AMERICA CORPORATION		01/24/2008	VARIOUS	02/07/2008	VARIOUS	100,000	100,000	105,500	100,000				0			5,500	5,500	267	
060505-DT-8	BANK OF AMERICA CORPORATION		05/16/2008	VARIOUS	07/02/2008	VARIOUS	250,000	254,125	236,250	254,120		(5)		(5)			(17,870)	(17,870)	3,837	711
073902-CE-6	BEAR STEARNS COS INC		06/23/2008	VARIOUS	07/15/2008	VARIOUS	1,000,000	988,210	988,900	988,499		289		289			401	401	10,000	7,250
172967-ER-8	CITIGROUP INC		04/21/2008	VARIOUS	11/25/2008	VARIOUS	125,000	125,000	68,750	125,000				0			(56,250)	(56,250)	6,142	
20030N-AR-2	COMCAST CORP NEW		03/19/2008	VARIOUS	11/05/2008	VARIOUS	275,000	268,700	243,235	268,996		296		296			(25,761)	(25,761)	11,893	1,795
208251-AE-8	CONOCO INC		06/23/2008	VARIOUS	07/18/2008	VARIOUS	3,000,000	3,307,635	3,234,810	3,307,118		(517)		(517)			(72,308)	(72,308)	56,758	41,121
12667F-AK-1	CWALT INC 2004-2CB		03/10/2008	VARIOUS	06/12/2008	VARIOUS	5,613,373	5,052,036	5,303,719	4,996,483		(55,552)		(55,552)			307,235	307,235	53,456	9,922
233875-AC-7	DAIMLERCHRYSLER AUTO TR 2006-C		01/08/2008	VARIOUS	06/30/2008	VARIOUS	275,000	275,730	275,118	275,613		(118)		(118)			(495)	(495)	6,657	114
25243Y-AN-9	DIAGEO PLC 7.375% 1/15/		10/16/2008	VARIOUS	11/04/2008	Barclays Capital	200,000	199,236	206,222	199,240		4		4			6,982	6,982	656	
2546X0-AA-1	DISCOVER BK NEW CASTLE DEL MTN		04/23/2008	Ferris Baker	06/06/2008	VARIOUS	2,000,000	1,913,260	1,907,500	1,925,802		12,542		12,542			(18,302)	(18,302)	21,188	13,887
26138E-AC-3	DR PEPPER SNAPPLE GROUP INC		04/25/2008	VARIOUS	04/25/2008	VARIOUS	125,000	124,981	127,724	124,981				0			2,743	2,743		
263534-BT-5	DU PONT E I DE NEMOURS & CO		07/23/2008	VARIOUS	07/23/2008	VARIOUS	1,000,000	999,580	1,000,320	999,580				0			740	740		
372917-AN-4	GENZYME CORP		06/24/2008	VARIOUS	12/15/2008	Call/Redemption	850,000	956,688	850,000	952,226		(4,461)		(4,461)			(102,226)	(102,226)	9,375	2,889
38141G-FG-4	GOLDMAN SACHS GROUP INC		03/24/2008	VARIOUS	04/11/2008	VARIOUS	75,000	75,241	74,816	75,240		(1)		(1)			(424)	(424)	1,091	855
453414-AC-8	INDEPENDENCE CMNTY BK CORP		08/27/2008	VARIOUS	11/13/2008	VARIOUS	2,500,000	2,146,250	2,268,750	2,189,483		43,233		43,233			79,267	79,267	79,965	43,215
459200-GN-5	INTERNATIONAL BUSINE 6.500% 10/15/		10/09/2008	VARIOUS	11/19/2008	VARIOUS	100,000	99,647	105,285	99,653		6		6			5,632	5,632	704	
46625H-HA-1	JP MORGAN CHASE & CO		07/23/2008	VARIOUS	12/11/2008	VARIOUS	325,000	316,469	273,763	316,469				0			(42,706)	(42,706)	10,193	3,588
46625H-HF-0	JP MORGAN CHASE & CO		05/16/2008	VARIOUS	07/02/2008	VARIOUS	50,000	49,423	45,905	49,424		1		1			(3,519)	(3,519)	409	
58013M-EF-7	MCDONALDS CORP MED TERM NT BE		06/26/2008	VARIOUS	07/10/2008	VARIOUS	2,000,000	1,963,180	1,990,240	1,963,223		43		43			27,017	27,017	47,250	42,000
617446-6Q-7	MORGAN STANLEY		04/04/2008	VARIOUS	07/02/2008	VARIOUS	150,000	155,739	141,827	155,637		(102)		(102)			(13,810)	(13,810)	2,678	221
61757R-AD-9	MORGAN STANLEY CAP 2007-HQ13		01/24/2008	VARIOUS	05/21/2008	VARIOUS	75,000	73,969	74,640	73,984		15		15			656	656	1,694	325
61753J-AE-9	MORGAN STANLEY CAP 2007-IQ13		01/24/2008	VARIOUS	05/21/2008	VARIOUS	75,000	73,383	73,808	73,438		55		55			370	370	1,632	324
635405-AR-4	NATIONAL CITY CORP		01/23/2008	Ferris Baker	04/09/2008	VARIOUS	1,000,000	933,780	828,750	938,920		5,140		5,140			(110,170)	(110,170)	15,355	6,021
71644E-AJ-1	PETRO-CDA		05/12/2008	VARIOUS	08/13/2008	VARIOUS	75,000	74,838	70,754	74,838				0			(4,084)	(4,084)	1,318	
7591EP-AE-0	REGIONS FINANCIAL CORP NEW		01/24/2008	VARIOUS	04/11/2008	VARIOUS	1,000,000	1,017,640	926,390	1,017,603		(37)		(37)			(91,213)	(91,213)	25,813	10,038
76110H-FX-2	RESIDENTIAL ACCREDIT 2003-QS13		03/11/2008	VARIOUS	06/26/2008	VARIOUS	3,572,979	3,095,093	3,116,462	3,104,312		9,219		9,219			12,150	12,150	40,233	7,138
45660N-PH-2	RESIDENTIAL ASSET SEC 2003-A4		03/11/2008	VARIOUS	06/11/2008	VARIOUS	4,342,069	3,636,483	3,903,810	3,696,518		60,035		60,035			207,292	207,292	40,378	8,101
90261X-FA-5	UBS AG BRH MTN SR DEP NT BE		04/22/2008	VARIOUS	07/02/2008	VARIOUS	100,000	99,378	95,880	99,387		9		9			(3,507)	(3,507)	1,166	
911312-AJ-5	UNITED PARCEL SERVICE INC		01/23/2008	VARIOUS	12/17/2008	VARIOUS	1,000,000	1,054,440	1,120,000	1,053,810		(630)		(630)			66,190	66,190	58,039	2,239
913017-BP-3	UNITED TECHNOLOGIES CORP		06/26/2008	VARIOUS	12/17/2008	VARIOUS	2,000,000	1,988,820	2,088,900	1,988,883		63		63			100,017	100,017	73,500	14,972
92344G-AM-8	VERIZON GLOBAL FUNDING CORP. 7.75%		04/01/2008	VARIOUS	07/09/2008	VARIOUS	1,000,000	1,074,330	1,064,000	1,073,960		(370)		(370)			(9,960)	(9,960)	48,007	26,479
92978N-AF-1	WACHOVIA CMBS 2007-C33		01/24/2008	VARIOUS	05/21/2008	VARIOUS	100,000	102,035	102,574	102,016		(20)		(20)			559	559	2,410	474
931142-CG-6	WAL MART STORES INC		01/08/2008	VARIOUS	06/26/2008	VARIOUS	2,500,000	2,568,075	2,519,400	2,565,332		(2,743)		(2,743)			(45,932)	(45,932)	98,915	35,833
931142-CK-7	WAL MART STORES INC		06/26/2008	VARIOUS	07/08/2008	VARIOUS	2,500,000	2,551,275	2,531,675	2,551,254		(21)		(21)			(19,579)	(19,579)	65,903	60,938
92922F-DE-5	WAMU MTG CERT 2003-S8		01/22/2008	VARIOUS	12/25/2008	VARIOUS	255,049	256,364	237,149	256,158		(206)		(206)			(19,009)	(19,009)	9,818	992
947075-AE-7	WEATHERFORD INTL LTD		03/19/2008	VARIOUS	08/05/2008	VARIOUS	100,000	99,655	99,546	99,656		1		1			(110)	(110)	2,586	
949809-AA-5	WELLS FARGO MBS 2004-3		03/28/2008	VARIOUS	12/25/2008	VARIOUS	291,728	282,657	275,835	285,048		2,391		2,391			(9,213)	(9,213)	9,271	1,155
4599999 - Bonds - Industrial and Miscellaneous							49,955,197	48,125,307	48,464,965	48,194,396	0	69,089	0	69,089	0	0	270,569	270,569	1,044,887	485,444
6099998 - Subtotal Bonds							537,670,848	568,314,180	568,114,035	568,201,569	0	(112,611)	0	(112,611)	0	0	(87,534)	(87,534)	7,630,710	5,661,433

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
806605-70-5	SCHERING PLOUGH CORP		03/27/2008	VARIOUS	07/02/2008	VARIOUS	800.000	152,736	150,625	122,544			30,192	(30,192)			28,081	28,081	3,000	
6399999 - Preferred Stocks - Industrial and Miscellaneous								152,736	150,625	122,544	0	0	30,192	(30,192)	0	0	28,081	28,081	3,000	0
6599999 - Total - Preferred Stocks								152,736	150,625	122,544	0	0	30,192	(30,192)	0	0	28,081	28,081	3,000	0
D03080-11-2	ALLIANZ SE REGISTERED /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	339.000	70,888	63,336	70,888				0		253	(7,805)	(7,552)	2,312	
G0398N-12-8	ANTOFAGASTA PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	3,052.000	47,528	41,934	47,528				0		(184)	(5,410)	(5,594)	7,840	
J02100-11-3	ASAHI BREWERY LTD /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	05/23/2008	Investment Technology Gro	1,600.000	33,654	29,130	33,654				0		(272)	(4,252)	(4,524)		
H04530-20-2	BALOISE HOLDING N SHARE /CHF/	C	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	160.000	16,678	17,530	16,678				0		(172)	1,023	851	2,669	
E11805-10-3	BANCO BILBAO VIZ ARG REGD/EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	3,376.000	79,257	77,060	79,257				0		282	(2,480)	(2,198)	3,850	
G49374-14-6	BK OF IRELAND /EUR/	D	04/07/2008	Credit Suisse First Bosto	06/01/2008	UBS Securities	4,693.000	72,827	59,458	72,827				0		(797)	(12,572)	(13,369)		
Y0920U-10-3	BOC HONG KONG HLDGS LTD /HKD/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	VARIOUS	45,000.000	114,085	112,267	114,085				0		(178)	(1,641)	(1,819)	2,808	
F14133-10-6	CASINO GUICHARD PERRACHN /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	1,046.000	130,550	133,394	130,550				0		465	2,379	2,844		
J05250-13-9	CASIO COMPUTER CO /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	05/23/2008	Investment Technology Gro	5,300.000	74,087	70,698	74,087				0		(598)	(2,790)	(3,388)		
J05523-10-5	CENTRAL JAPAN RAILWAY CO /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	05/23/2008	Investment Technology Gro	17.000	171,196	174,239	171,196				0		(1,383)	4,425	3,042		
G2018Z-14-3	CENTRICA PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	11,499.000	72,148	65,611	72,148				0		(279)	(6,258)	(6,537)	2,178	
F1876N-31-8	CNP ASSURANCES /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	441.000	58,391	54,335	58,391				0		208	(4,264)	(4,056)	1,471	
G23296-18-2	COMPASS GROUP PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	26,026.000	172,638	186,531	172,638				0		(667)	14,561	13,894		
G2702K-12-1	DE LA RUE ORD .297535 /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	8,472.000	149,427	148,600	149,427				0		(577)	(249)	(826)		
G3122U-14-5	ESPRIT HOLDINGS /HKD/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	VARIOUS	4,300.000	51,992	51,364	51,992				0		(81)	(547)	(628)		
G37217-10-9	GAME GROUP PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	VARIOUS	24,150.000	116,984	137,834	116,984				0		(1,773)	22,623	20,850		
F42651-11-1	GAZ DE FRANCE /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	2,251.000	143,145	145,272	143,145				0		510	1,616	2,126	3,701	
A27849-14-9	IMMOFINANZ AG /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	3,831.000	42,616	44,931	42,616				0		152	2,163	2,315		
Y1659R-10-5	INDOFOOD AGRI RESOURCES /SGD/	D	04/07/2008	Citigroup Global Markets	05/16/2008	Credit Suisse First Bosto	63,000.000	95,823	109,824	95,823				0		752	13,249	14,001		
J2501P-10-4	ITOCHU CORP /JPY/	D	05/16/2008	VARIOUS	05/23/2008	Investment Technology Gro	12,000.000	132,017	144,605	132,017				0		(181)	12,769	12,588	1,072	
H5498Z-11-0	MEYER BURGER TECHNOLOGY /CHF/	C	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	252.000	76,680	78,502	76,680				0		(789)	2,611	1,822		
L6388F-12-8	MILLICOM INTL CELLULAR /SEK/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	575.000	55,392	65,300	55,392				0		545	9,363	9,908		
J43830-11-6	MITSUBISHI CORP /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	05/23/2008	Investment Technology Gro	2,800.000	92,185	100,985	92,185				0		(745)	9,544	8,799	1,796	
J81754-10-3	MITSUBISHI TANABE PHARMA /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	05/23/2008	VARIOUS	14,000.000	171,930	177,488	171,930				0		(1,877)	7,435	5,558		
G6258S-10-7	MONDI PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	21,226.000	176,280	163,508	176,280				0		(681)	(12,090)	(12,771)	5,160	
X61873-13-3	NOKIA /AB/ OY /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	1,308.000	45,240	37,320	45,240				0		161	(8,081)	(7,920)	5,599	
W57996-10-5	NORDEA BANK AB /SEK/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	4,400.000	73,449	71,224	73,449				0		722	(2,948)	(2,226)	722	
K7314N-15-2	NOVO NORDISK /DKK/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	4,575.000	323,293	302,560	323,293				0		1,100	(21,834)	(20,734)		
H6120A-10-1	PARTNERS GROUP HOLDING AG/CHF/	C	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	297.000	45,081	43,173	45,081				0		(464)	(1,443)	(1,907)	822	
G7052T-10-1	PETROFAC LTD /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	5,199.000	60,393	63,913	60,393				0		(233)	3,753	3,520	579	
G7540P-10-9	REUTERS GROUP PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	04/25/2008	Credit Suisse First Bosto	5,537.000	66,686	66,654	66,686				0		(32)		(32)	354	
J7030F-10-5	SEIKO EPSON CORP /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	05/23/2008	Investment Technology Gro	3,000.000	77,735	72,645	77,735				0		(628)	(4,463)	(5,091)	180	
Y79946-10-2	SINGAPORE EXCHANGE LTD/SGD/	D	04/07/2008	Citigroup Global Markets	05/23/2008	VARIOUS	5,000.000	32,221	30,782	32,221				0		532	(1,971)	(1,439)	306	
GB2365-66-5	STAGECO	D	04/07/2008	C.E. Unterberg Towbin	05/23/2008	UBS Securities	33,424.000	163,746	150,645	163,746				0		(633)	(12,468)	(13,101)		
F90131-11-5	SUEZ SA /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	1,037.000	71,764	72,548	71,764				0		256	528	784	1,635	
H83949-13-3	SWATCH GROUP AG /CHF/ REGD	C	04/07/2008	Credit Suisse First Bosto	05/16/2008	Citibank CP/IPA	1,550.000	81,573	83,346	81,573				0		(2,623)	4,397	1,774		
H84046-13-7	SWISS REINSURANCE COMPANY/CHF/	C	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	934.000	85,436	71,120	85,436				0		(880)	(13,436)	(14,316)	2,391	
G8847Z-10-5	THOMSON REUTERS PL ORD	D	05/16/2008	VARIOUS	05/23/2008	UBS Securities	2,259.000	73,535	71,610	73,535				0		544	(2,468)	(1,924)		
F9396N-10-6	UBISOFT ENTERTAINMENT SA /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	1,430.000	134,202	144,089	134,202				0		478	9,408	9,886		
G93882-13-5	VODAFONE GROUP PLC /GBP/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	27,900.000	89,119	90,267	89,119				0		(344)	1,492	1,148		
X98155-11-6	WARTSILA /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	1,716.000	119,251	127,253	119,251				0		425	7,577	8,002		
R9900C-10-6	YARA INTERNATIONAL ASA /NOK/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	2,650.000	167,613	210,724	167,613				0		1,704	41,406	43,110	1,785	
025932-10-4	AMERICAN FINL GROUP INC OHIO COM		06/01/2008	Exchange	07/15/2008	VARIOUS	2,191.740	66,125	56,163	66,125				0			(9,961)	(9,961)	274	
J06930-10-1	CHUGAI PHARMACEUTICAL LTD /JPY	D	05/16/2008	Credit Suisse First Bosto	05/23/2008	Investment Technology Gro	15,800.000	237,280	250,794	237,280				0		1,595	11,919	13,514		
Q26915-10-0	COMMONWEALTH BK AUSTRALIA /AUD	D	04/07/2008	VARIOUS	05/23/2008	Goldman Sachs & Co	488.000	20,102	19,831	20,102				0		767	(1,038)	(271)	2,612	
Q3018U-10-9	CSL LTD /AUD/	D	04/07/2008	VARIOUS	05/23/2008	Goldman Sachs & Co	1,957.000	68,766	75,937	68,766				0		2,624	4,546	7,170	1,072	
254687-10-6	DISNEY WALT CO		04/15/2008	Exchange	04/23/2008	VARIOUS	41,072.600	1,210,000	1,232,112	1,210,000				0			22,112	22,112		
Q4887E-10-1	INCITEC PIVOT LTD SHS /AUD/	D	04/07/2008	VARIOUS	05/23/2008	Goldman Sachs & Co	1,078.000	140,483	182,787	140,483				0		5,361	36,944	42,305		
539830-10-9	LOCKHEED MARTIN CORP		08/25/2008	Exchange	09/09/2008	VARIOUS	3,196.580	363,036	379,176	363,036				0			16,140	16,140	1,343	
J41121-10-4	MATSUSHITA ELEC INDL LTD /JPY/	D	04/07/2008	DEUTSCHE-BANK SECURITIES	05/23/2008	Investment Technology Gro	1,000.000	21,206	22,819	21,206				0		(171)	1,784	1,613		
D55535-10-4	MUNCHENER RUCKVERS F/PD /EUR/	D	04/07/2008	Credit Suisse First Bosto	05/23/2008	UBS Securities	445.000	89,778	82,964	89,778				0		320	(7,134)	(6,814)		
J59399-10-5	NTT DOCOMO INC /JPY/	D	05/16/2008	Credit Suisse First Bosto	05/23/2008	Investment Technology Gro	37.000	57,753	57,599	57,753				0		388	(542)	(154)		
G75754-10-4	RIO TINTO PLC /GBP/	D	05/16/2008	Citibank CP/IPA	05/23/2008	UBS Securities	1,133.000	157,019	141,395	157,019				0		2,265	(17,889)	(15,624)		
G7690A-11-8	ROYAL DUTCH SHELL B SHS /GBP/	D	05/16/2008	Citibank CP/IPA	05/31/2008	Citibank CP/IPA	1,617.000	66,011	68,001	66,011				0		762	1,228	1,990	1,464	
J92628-10-6	TOYOTA INDUSTRIES CORP /JPY/	D	05/16/2008	Credit Suisse First Bosto	05/23/2008	Investment Technology Gro	2,000.000	71,024	69,000	71,024				0		477	(2,502)	(2,025)		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
6899999 - Common Stocks - Industrial and Miscellaneous								6,697,320	6,802,186	6,697,320	0	0	0	0	0	6,408	98,459	104,866	55,993	0
7299998 - Total - Common Stocks								6,697,320	6,802,186	6,697,320	0	0	0	0	0	6,408	98,459	104,866	55,993	0
7399999 - Subtotal-Stocks								6,850,056	6,952,811	6,819,864	0	0	30,192	(30,192)	0	6,408	126,540	132,947	58,993	0
7499999 Totals								575,164,236	575,066,846	575,021,432	0	(112,611)	30,192	(142,803)	0	6,408	39,006	45,414	7,689,703	5,661,433

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Number of Shares	% of Outstanding
999999-99-8	CapitalCare, Inc		11227	3iiA	No		3,365,625	1,000.000	100.0
999999-99-8	The Dental Network, Inc			3iiA	No		259,306	5,000.000	100.0
1399999 - Common Stock - U.S. Health Entity							3,624,931	XXX	XXX
999999-99-8	TDN Administrative Services, LLC			3iiC	No		0	0.000	0.0
1899999 - Total Common Stocks							3,624,931	XXX	XXX
1999999 Totals							3,624,931	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
5499999 - Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999 - Total - Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Ridgeworth FD - US Treasury MM			11/15/2008	Suntrust Capital		6,419,231						6,419,231	8,532					2,518	
7999999 - Exempt Money Market Mutual Funds						6,419,231	0	0	0	0	XXX	6,419,231	8,532	0	XXX	XXX	XXX	2,518	0
Federated Prime Obligations Fund			12/31/2003	Federated Investors															
Ferris Baker Watts-Bear Stearns			12/15/2008	Ferris, Baker Watts		30,005,277						30,005,277						22,974	
Goldman Sachs Fin FF			12/15/2008	Suntrust Capital		44,116,000						44,116,000	6,703					10,242	
8099999 - Class One Money Market Mutual Funds						74,121,277	0	0	0	0	XXX	74,121,277	6,703	0	XXX	XXX	XXX	33,216	0
8299999 Totals						80,540,508	0	0	0	0	XXX	80,540,508	15,235	0	XXX	XXX	XXX	35,734	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Part C - Section 3

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Suntrust Bank	201 4th Avenue North, Nashville, TN 37219					(1,377,178)	XXX
0199998 Deposits in ..... allowable limit in any one depository (See Instructions) - open depositories	depositories which do not exceed the	XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX			(1,377,178)	XXX
							XXX
							XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
8799999 Totals					0	0	0

NONE

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For The Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD	ST	House Bill 5 requires downstream risk currently for neighborcare and MDxL	0	0	650,000	650,000
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	650,000	650,000
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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