QUARTERLY STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE QUARTER ENDED
JUNE 30, 2008

LIFE AND ACCIDENT AND HEALTH

2008

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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2008

OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company

NAIC Group Code 918 (Current) 918 (Prior) NAIC Company Code 65056 Employer's ID Number 38-1659835

Organized under the Laws of Michigan, State of Domicile or Port of Entry Michigan

Country of Domicile United States of America

Incorporated/Organized 06/19/1961 Commenced Business 08/30/1961

Statutory Home Office 1 Corporate Way (Street and Number), Lansing , MI 48951 (City or Town, State and Zip Code)

Main Administrative Office 1 Corporate Way (Street and Number)
Lansing , MI 48951 (City or Town, State and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Mail Address 1 Corporate Way (Street and Number or P.O. Box), Lansing , MI 48951 (City or Town, State and Zip Code)

Primary Location of Books and Records 1 Corporate Way (Street and Number)
Lansing , MI 48951 (City or Town, State and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Internet Web site Address www.jackson.com

Statutory Statement Contact Robert Arthur Fritts (Name), 517-381-5500 (Area Code) (Telephone Number)
statjnlic@jnli.com (E-mail Address), 517-706-5505 (FAX Number)

OFFICERS

President	Clark Preston Manning Jr.	Treasurer	James Patrick Binder
Secretary	Thomas John Meyer	Actuary	Richard David Ash

OTHER

Michael Andrew Wells Chief Operating Officer	Andrew Boutwell Hopping Chief Financial Officer	Clifford James Jack Executive Vice President
Julius George Napoles Executive Vice President	James Ronald Sopha Executive Vice President	Lisa Carol Drake Senior Vice President
Robert Arthur Fritts Senior Vice President	Stephen Anthony Hrapkiewicz Jr. Senior Vice President	Paul Chadwick Myers Senior Vice President
John Bruce Banez Vice President	John Howard Brown Vice President	Joseph Mark Clark Vice President
Marianne Clone Vice President	James Bradley Croom Vice President	Phillip Brian Eaves Vice President
James Douglas Garrison Vice President	Julia Anne Goatley Vice President	Clifford Schuyler Hale Vice President
Laura Louise Hanson # Vice President	Everett William Kunzelman Vice President	Lynn Withers Lopes Vice President
Dean Michael Miller Vice President	Keith Richard Moore Vice President	Jacky Morin Vice President
Mark Daniel Nerud Vice President	Russell Erwin Peck Vice President	Laura Louene Prieskorn Vice President
William Robert Schulz Vice President	Kathleen Marie Smith Vice President	Heather Rachelle Strang Vice President
Robert Marquis Tucker Jr. Vice President	Eamon Joseph Twomey Vice President	

DIRECTORS OR TRUSTEES

Andrew Boutwell Hopping	Clark Preston Manning Jr.	James Ronald Sopha
Michael Andrew Wells		

State of Michigan
County of Ingham SS:

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

Clark P. Manning, Jr. President	Thomas J. Meyer Secretary	Robert A. Fritts Controller

Subscribed and sworn to before me this 1st day of August 2008

Rhonda K. Phillips

Rhonda Phillips
Notary Public
November 10, 20

RHONDA K. PHILLIPS
NOTARY PUBLIC - STATE OF MICHIGAN
COUNTY OF INGHAM
My Commission Expires NOV. 10, 2011
Acting in the County of Ingham

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	36,152,531,695	0	36,152,531,695	35,561,635,927
2. Stocks:				
2.1 Preferred stocks	418,793,035	0	418,793,035	261,948,035
2.2 Common stocks	600,412,135	3,529,151	596,882,984	606,881,796
3. Mortgage loans on real estate:				
3.1 First liens	6,038,837,598	0	6,038,837,598	5,488,966,184
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	80,601,366	0	80,601,366	79,292,669
4.2 Properties held for the production of income (less $ 0 encumbrances)	18,002,109	0	18,002,109	17,418,775
4.3 Properties held for sale (less $ 0 encumbrances)	698,303	0	698,303	698,303
5. Cash ($ (51,378,089)), cash equivalents ($ 4) and short-term investments ($ 700,969,361)	649,591,276	0	649,591,276	97,989,703
6. Contract loans, (including $ 0 premium notes)	833,670,254	648,810	833,021,444	828,571,480
7. Other invested assets	1,470,797,928	0	1,470,797,928	1,399,187,535
8. Receivables for securities	77,813,246	0	77,813,246	25,925,400
9. Aggregate write-ins for invested assets	439,987,851	0	439,987,851	453,460,577
10. Subtotals, cash and invested assets (Lines 1 to 9)	46,781,736,796	4,177,961	46,777,558,835	44,821,976,384
11. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
12. Investment income due and accrued	479,739,265	0	479,739,265	438,157,316
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	(10,101,580)	0	(10,101,580)	(25,939,387)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	126,994,919	0	126,994,919	137,130,058
13.3 Accrued retrospective premiums	0	0	0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	12,461,526	0	12,461,526	11,832,409
14.2 Funds held by or deposited with reinsured companies	1,603,448	0	1,603,448	1,448,096
14.3 Other amounts receivable under reinsurance contracts	457,729	0	457,729	579,121
15. Amounts receivable relating to uninsured plans	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	8,626,345
16.2 Net deferred tax asset	493,567,970	413,992,970	79,575,000	79,419,542
17. Guaranty funds receivable or on deposit	9,778,843	0	9,778,843	9,394,563
18. Electronic data processing equipment and software	2,200,492	0	2,200,492	24,368,725
19. Furniture and equipment, including health care delivery assets ($ 0)	25,929,236	25,929,236	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates	109,992,921	0	109,992,921	78,125,260
22. Health care ($ 0) and other amounts receivable	0	0	0	0
23. Aggregate write-ins for other than invested assets	160,552,921	25,044,383	135,508,538	145,215,334
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	48,194,914,486	469,144,550	47,725,769,936	45,730,333,766
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	27,113,783,708	0	27,113,783,708	28,233,532,850
26. Total (Lines 24 and 25)	75,308,698,194	469,144,550	74,839,553,644	73,963,866,616
DETAILS OF WRITE-INS				
0901. Derivative instruments	439,987,851	0	439,987,851	453,460,577
0902.				
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	439,987,851	0	439,987,851	453,460,577
2301. Capitalized software and associated costs	17,724,965	17,724,965	0	0
2302. Prepaid operating expenses	3,219,111	3,219,111	0	0
2303. ING indemnification receivable	2,040,000	0	2,040,000	2,040,000
2398. Summary of remaining write-ins for Line 23 from overflow page	137,568,845	4,100,307	133,468,538	143,175,334
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	160,552,921	25,044,383	135,508,538	145,215,334

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 32,775,958,004 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	32,775,958,004	32,045,388,671
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	9,657,500,309	8,801,919,801
4.	Contract claims:		
	4.1 Life	262,926,899	239,921,261
	4.2 Accident and health	0	0
5.	Policyholders' dividends $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	0	0
	6.2 Dividends not yet apportioned (including $ 0 Modco)	290,405	387,031
	6.3 Coupons and similar benefits (including $ 0 Modco)	8,514	8,731
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	4,367,519	5,112,591
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including $ 0 accident and health experience rating refunds	0	0
	9.3 Other amounts payable on reinsurance, including $ 4,348,996 assumed and $ 0 ceded	4,348,996	1,468,244
	9.4 Interest Maintenance Reserve	169,689,145	172,896,309
10.	Commissions to agents due or accrued-life and annuity contracts $ 33,615,569 , accident and health $ 0 and deposit-type contract funds $ 0	33,615,569	41,378,950
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	120,953,212	155,791,659
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,347,470,326) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,343,305,024)	(1,356,745,574)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	23,926,181	20,758,737
15.1	Current federal and foreign income taxes, including $ 21,853,523 on realized capital gains (losses)	3,379,034	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,397,750	2,412,666
17.	Amounts withheld or retained by company as agent or trustee	551,791,015	508,555,809
18.	Amounts held for agents' account, including $ 0 agents' credit balances	642,839	822,869
19.	Remittances and items not allocated	61,413,061	26,133,754
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 350,000,000 and interest thereon $ 152,833	350,152,833	250,518,500
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	465,779,735	446,508,976
	24.2 Reinsurance in unauthorized companies	4,918,686	0
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers	0	0
	24.4 Payable to parent, subsidiaries and affiliates	33,036,836	32,314,042
	24.5 Drafts outstanding	0	0
	24.6 Liability for amounts held under uninsured plans	0	0
	24.7 Funds held under coinsurance	0	0
	24.8 Payable for securities	69,497,606	0
	24.9 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	337,342,008	310,724,022
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,590,631,132	41,706,277,049
27.	From Separate Accounts Statement	27,113,783,708	28,233,532,850
28.	Total liabilities (Lines 26 and 27)	70,704,414,840	69,939,809,899
29.	Common capital stock	13,800,000	13,800,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	249,287,727	249,279,727
33.	Gross paid in and contributed surplus	2,532,811,448	2,532,811,448
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,339,239,629	1,228,165,542
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	4,121,338,804	4,010,256,717
38.	Totals of Lines 29, 30 and 37	4,135,138,804	4,024,056,717
39.	Totals of Lines 28 and 38	74,839,553,644	73,963,866,616
	DETAILS OF WRITE-INS		
2501.	Deferred compensation	300,418,667	296,024,159
2502.	Deferred gain (loss) on futures	121,669	121,669
2503.	Escheat escrow liability - outstanding checks	2,896,713	3,013,204
2598.	Summary of remaining write-ins for Line 25 from overflow page	33,904,959	11,564,990
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	337,342,008	310,724,022
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,067,991,995	5,394,055,025	11,014,604,936
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	1,293,491,260	1,369,356,372	2,797,052,784
4.	Amortization of Interest Maintenance Reserve (IMR)	13,257,680	17,912,010	39,026,102
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	186,039	186,039
6.	Commissions and expense allowances on reinsurance ceded	9,788,528	9,711,021	19,344,942
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	274,338,495	215,596,978	483,303,190
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	48,337,170	24,646,359	54,581,770
9.	Totals (Lines 1 to 8.3)	6,707,205,128	7,031,463,804	14,408,099,763
10.	Death benefits	243,045,712	227,375,324	430,188,717
11.	Matured endowments (excluding guaranteed annual pure endowments)	297,773	1,009,430	2,023,706
12.	Annuity benefits	521,399,605	477,589,047	902,594,337
13.	Disability benefits and benefits under accident and health contracts	2,324,335	2,189,125	4,320,818
14.	Coupons, guaranteed annual pure endowments and similar benefits	28,306	29,099	81,623
15.	Surrender benefits and withdrawals for life contracts	2,426,058,880	2,670,663,928	5,727,761,230
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	196,963,084	233,658,973	478,341,268
18.	Payments on supplementary contracts with life contingencies	225,976	240,645	428,177
19.	Increase in aggregate reserves for life and accident and health contracts	730,569,335	(473,151,618)	(1,072,275,025)
20.	Totals (Lines 10 to 19)	4,120,913,006	3,139,603,953	6,473,464,851
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	345,554,222	363,499,559	758,143,675
22.	Commissions and expense allowances on reinsurance assumed	290,540	322,151	655,828
23.	General insurance expenses	169,439,717	158,806,572	350,858,259
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,631,264	16,399,582	30,693,020
25.	Increase in loading on deferred and uncollected premiums	10,834,569	8,402,054	7,837,498
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,850,642,925	3,003,433,491	6,089,653,521
27.	Aggregate write-ins for deductions	53,279,013	3,434,585	26,138,496
28.	Totals (Lines 20 to 27)	6,569,585,256	6,693,901,947	13,737,445,148
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	137,619,872	337,561,857	670,654,615
30.	Dividends to policyholders	47,356	135,229	335,293
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	137,572,516	337,426,628	670,319,322
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	39,044,969	82,660,000	132,434,255
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	98,527,547	254,766,628	537,885,067
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 12,680,544 (excluding taxes of $ 8,707,449 transferred to the IMR)	(45,342,912)	(37,931,535)	(47,874,500)
35.	Net income (Line 33 plus Line 34)	53,184,635	216,835,093	490,010,567
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,024,056,717	3,676,896,486	3,676,896,486
37.	Net income (Line 35)	53,184,635	216,835,093	490,010,567
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	18,101,708	151,400,072	181,764,392
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	(54,324,300)	52,213,860	(9,400,626)
41.	Change in non-admitted assets	75,325,364	(65,354,954)	(14,140,042)
42.	Change in liability for reinsurance in unauthorized companies	(4,918,686)	(4,650,913)	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(19,270,760)	(83,753,362)	(60,258,504)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	4,186,039	4,186,039
47.	Other changes in surplus in Separate Accounts Statement	0	(4,422,316)	(4,422,316)
48.	Change in surplus notes	8,000	7,383	15,156
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	42,976,126	(6,786,131)	5,405,565
52.	Dividends to stockholders	0	0	(246,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	111,082,087	259,674,771	347,160,231
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,135,138,804	3,936,571,257	4,024,056,717
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	18,627,275	724	57,713
08.302.	Marketing fees	28,888,344	24,271,604	53,305,811
08.303.	Reinsurance experience and other refunds	263,446	374,031	1,218,246
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	558,105	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	48,337,170	24,646,359	54,581,770
2701.	Additional contract benefits to Founders Plan policyholders	87,374	94,645	185,749
2702.	Amortization of goodwill and value of business acquired	9,706,803	9,706,803	19,413,606
2703.	Reinsurance of in-force business	42,976,121	(6,786,134)	5,405,565
2798.	Summary of remaining write-ins for Line 27 from overflow page	508,715	419,271	1,133,576
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	53,279,013	3,434,585	26,138,496
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	5,050,717,754	11,035,278,075
2.	Net investment income	1,272,764,040	2,863,330,446
3.	Miscellaneous income	322,785,202	537,872,526
4.	Total (Lines 1 to 3)	6,646,266,996	14,436,481,047
5.	Benefit and loss related payments	3,233,979,423	7,057,327,823
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,837,202,375	6,442,529,601
7.	Commissions, expenses paid and aggregate write-ins for deductions	583,829,881	1,084,231,612
8.	Dividends paid to policyholders	143,982	335,360
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	48,893,112	124,388,241
10.	Total (Lines 5 through 9)	5,704,048,773	14,708,812,637
11.	Net cash from operations (Line 4 minus Line 10)	942,218,223	(272,331,590)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,428,501,351	7,613,561,769
	12.2 Stocks	85,896,014	195,788,917
	12.3 Mortgage loans	178,112,376	860,933,026
	12.4 Real estate	172,089	0
	12.5 Other invested assets	60,584,153	300,592,842
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	251,634,182	63,519,599
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,004,900,165	9,034,396,153
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,111,173,760	7,294,579,910
	13.2 Stocks	268,351,245	423,451,862
	13.3 Mortgage loans	728,255,890	1,031,580,203
	13.4 Real estate	3,259,464	12,518,186
	13.5 Other invested assets	82,060,352	212,470,732
	13.6 Miscellaneous applications	45,354,766	169,356,550
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,238,455,477	9,143,957,443
14.	Net increase (or decrease) in contract loans and premium notes	4,449,964	13,559,854
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,238,005,276)	(123,121,144)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	100,000,000	250,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	646,724,284	216,493,800
	16.5 Dividends to stockholders	0	246,000,000
	16.6 Other cash provided (applied)	100,664,339	15,706,125
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	847,388,623	236,199,925
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	551,601,570	(159,252,809)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	97,989,703	257,242,512
	19.2 End of period (Line 18 plus Line 19.1)	649,591,273	97,989,703

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	593,733	602,497	1,184,563
2.	Ordinary life insurance	295,336,123	296,536,010	588,503,450
3.	Ordinary individual annuities	4,338,793,560	4,695,138,817	9,608,548,274
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	1,715,957	1,617,760	3,690,889
6.	Group annuities	503,314,216	470,113,919	949,843,601
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	7,026,662	10,391,338	20,210,691
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	5,146,780,251	5,474,400,341	11,171,981,468
12.	Deposit-type contracts	2,168,323,706	1,692,777,218	2,784,550,858
13.	Total	7,315,103,957	7,167,177,559	13,956,532,326
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Policies

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Michigan Office of Financial and Insurance Regulation.

The Office of Financial and Insurance Regulation recognizes statutory accounting practices prescribed or permitted by the State of Michigan for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Michigan Insurance Law. The Office of Financial and Insurance Regulation has adopted the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP), including appendices A - F and excluding Actuarial Guideline XXXV in Appendix C, as a component of prescribed or permitted practices by the State of Michigan to the extent that the accounting practices, procedures, and reporting standards are not modified by the Michigan Insurance Code. The commissioner of insurance has the right to permit other specific practices that deviate from prescribed practices.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Michigan is shown below:

	6/30/2008	12/31/2007
Net income, Michigan basis	$ 53,184,635	$ 490,010,567
Adjustments:		
Valuation of Life Insurance Policies Model Regulation (XXX):		
Increase in aggregate reserves for life and accident and health policies and contracts	(486,445)	(1,445,726)
Actuarial Guideline XXXV:		
(Increase)/decrease in aggregate reserves for life and accident and health policies and contracts	71,579,446	(5,140,606)
Increase/(decrease) in market values of financial derivatives used to hedge equity-index linked liabilities	(24,998,631)	11,798,796
Actuarial Guideline XXXV adjustment	46,580,815	6,658,190
Increase in federal income taxes	(15,421,236)	(1,942,201)
Net income, NAIC SAP	$ 83,857,769	$ 493,280,830
Statutory Capital and Surplus, Michigan basis	$4,135,138,804	$4,024,056,717
Adjustments:		
Aggregate reserve for life policies and contracts:		
Valuation of Life Insurance Policies Model Regulation (XXX):		
Reserve, Michigan basis	9,233,527	8,862,598
Reserve, NAIC SAP	23,003,080	22,145,706
Model Regulation (XXX) adjustment	(13,769,553)	(13,283,108)
Actuarial Guideline XXXV:		
Reserve, Michigan basis	4,521,166,496	4,282,122,028
Reserve, NAIC SAP	4,605,724,802	4,438,259,780
Mark to market of financial derivatives used to hedge equity-index linked liabilities	(7,066,962)	17,931,669
Actuarial Guideline XXXV adjustment	(91,625,268)	(138,206,083)
Tax effect of differences	33,726,831	49,148,067
Statutory Capital and Surplus, NAIC SAP	$4,063,470,814	$3,921,715,593

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 1, items B and C.

2. Accounting Changes and Corrections of Errors

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 2.

3. Business Combinations and Goodwill

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 3.

4. Discontinued Operations

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 4.

NOTES TO FINANCIAL STATEMENTS

5. Investments

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 5.

6. Joint Ventures, Partnerships and Limited Liability Companies

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 6.

7. Investment Income

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 7.

8. Derivative Instruments

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 8.

9. Income Taxes

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 9.

10. Information Concerning Parent, Subsidiaries and Affiliates

In June 2008, the Company made capital contributions of $25,000,000 to its wholly owned subsidiary, PGDS (US One) LLC through forgiveness of an intercompany receivable.

No other significant changes have occurred since 12/31/2007 that warrant disclosure in Note 10.

11. Debt

On December 15, 2007, Jackson entered into a short-term note program with the Federal Home Loan Bank of Indianapolis. Included in Federal Home Loan Bank advances at June 30, 2008 are $350.0 million of short-term notes compared to $250.5 million at December 31, 2007.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 12.

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

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 13.

14. Contingencies

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 14.

15. Leases

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 15.

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 16.

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

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 17.

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

NOTES TO FINANCIAL STATEMENTS

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 18.

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

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 19.

20. Other Items

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 20.

21. Events Subsequent

The Company is not aware of any events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

22. Reinsurance

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 22.

23. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 23.

24. Change in Incurred Losses and Loss Adjustment Expenses

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 24.

25. Intercompany Pooling Arrangements

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 25.

26. Structured Settlements

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 26.

27. Health Care Receivables

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 27.

28. Participating Policies

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 28.

29. Premium Deficiency Reserves

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 29.

30. Reserves for Life Contracts and Deposit-Type Contracts

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 30.

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

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 31.

32. Premium and Annuity Considerations Deferred and Uncollected

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 32.

NOTES TO FINANCIAL STATEMENTS

33. Separate Accounts

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 33.

34. Loss/Claim Adjustment Expenses

Significant changes have not occurred since 12/31/2007 that warrant disclosure in Note 34.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2004

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/27/2006

6.4 By what department or departments?
Michigan - Office of Financial and Insurance Regulation

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Jackson National Life Distributors, LLC	Denver, CO					YES
SII Investments, Inc.	Appleton, WI					YES
National Planning Corporation	Santa Monica, CA					YES
Investment Centers of America, Inc.	Bismarck, ND					YES
Invest Financial Corporation	Tampa, FL					YES
Curian Clearing, LLC	Denver, CO					YES

GENERAL INTERROGATORIES

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 60,834,314

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]
11.2 If yes, give full and complete information relating thereto:
PLEDGED AS COLLATERAL $3,287,886,873 OTHER SECURITIES RESTRICTED AS TO SALE $117,500,000
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 3,410,127
13. Amount of real estate and mortgages held in short-term investments: $ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]
14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 135,597,522	$ 156,511,690
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 772,247,566	$ 811,779,666
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 907,845,088	$ 968,291,356
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK MELLON	ONE WALL STREET 14TH FLOOR NEW YORK, NY 10286

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
DEPOSITORY TRUST CORPORATION	PPM AMERICA INC.	225 W. WACKER SUITE 100 CHICAGO, IL 60606

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 6,038,837,598
	1.14 Total Mortgages in Good Standing	$ 6,038,837,598
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,038,837,598
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	6,732,246	52,212,126	296,909	0	59,241,281	375,825
2. Alaska	AK	L	437,412	2,950,809	1,682	0	3,389,903	0
3. Arizona	AZ	L	4,828,176	107,861,234	7,333	0	112,696,743	362,203
4. Arkansas	AR	L	3,561,728	47,594,966	97,391	0	51,254,085	94,267
5. California	CA	L	33,975,882	550,106,484	7,123	0	584,089,489	1,766,496
6. Colorado	CO	L	4,233,367	106,228,381	24,185	0	110,485,933	86,573
7. Connecticut	CT	L	1,410,042	66,925,658	(283)	0	68,335,417	257,520
8. Delaware	DE	L	225,879	21,878,699	161	0	22,104,739	1,549,610,000
9. District of Columbia	DC	L	75,028	1,974,704	27	0	2,049,759	0
10. Florida	FL	L	21,586,155	323,975,928	776,979	0	346,339,062	1,388,349
11. Georgia	GA	L	24,152,830	97,902,105	1,866,691	0	123,921,626	441,815
12. Hawaii	HI	L	968,035	8,592,602	702	0	9,561,339	(34,916)
13. Idaho	ID	L	1,734,980	14,178,631	32	0	15,913,643	35,000
14. Illinois	IL	L	18,129,738	168,397,642	24,441	0	186,551,821	638,099
15. Indiana	IN	L	7,606,536	177,828,693	17,631	0	185,452,860	504,548,320
16. Iowa	IA	L	2,234,381	48,327,589	1,853	0	50,563,823	227,219
17. Kansas	KS	L	4,389,538	57,957,436	14,262	0	62,361,236	60,270
18. Kentucky	KY	L	2,002,535	46,153,356	123,497	0	48,279,388	568,291
19. Louisiana	LA	L	6,956,093	74,588,012	67,461	0	81,611,566	244,004
20. Maine	ME	L	318,738	17,064,273	4,567	0	17,387,578	0
21. Maryland	MD	L	1,646,101	96,706,497	8,319	0	98,360,917	667,000
22. Massachusetts	MA	L	1,966,037	109,936,290	176	0	111,902,503	51,985,496
23. Michigan	MI	L	18,925,234	371,821,911	9,827	0	390,756,972	2,927,095
24. Minnesota	MN	L	5,140,830	162,912,106	43	0	168,052,979	831,490
25. Mississippi	MS	L	3,450,645	21,604,558	391,548	0	25,446,751	42,478
26. Missouri	MO	L	7,130,065	85,631,662	50,879	0	92,812,606	25,000
27. Montana	MT	L	1,048,198	13,031,317	247	0	14,079,762	0
28. Nebraska	NE	L	2,664,324	37,540,674	20,320	0	40,225,318	99,621
29. Nevada	NV	L	1,676,111	24,788,025	1,052	0	26,465,188	167,500
30. New Hampshire	NH	L	784,126	40,134,285	3,428	0	40,921,839	910,086
31. New Jersey	NJ	L	3,274,008	213,549,412	8,600	0	216,832,020	708,279
32. New Mexico	NM	L	881,083	10,602,701	0	0	11,483,784	109,397
33. New York	NY	N	1,218,315	21,484,063	11,565	0	22,713,943	0
34. North Carolina	NC	L	10,151,754	110,695,425	1,062,056	0	121,909,235	250,367
35. North Dakota	ND	L	1,069,932	21,197,846	0	0	22,267,778	302,414
36. Ohio	OH	L	8,503,406	282,524,506	29,382	0	291,057,294	689,461
37. Oklahoma	OK	L	3,829,462	48,427,423	3,552	0	52,260,437	493,972
38. Oregon	OR	L	3,873,821	52,042,933	3,426	0	55,920,180	105,794
39. Pennsylvania	PA	L	4,211,504	255,365,019	9,848	0	259,586,371	1,234,473
40. Rhode Island	RI	L	159,737	11,429,944	0	0	11,589,681	0
41. South Carolina	SC	L	15,255,931	50,921,649	174,602	0	66,352,182	479,751
42. South Dakota	SD	L	929,008	21,694,080	236	0	22,623,324	0
43. Tennessee	TN	L	7,403,910	72,398,562	655,804	0	80,458,276	41,774,000
44. Texas	TX	L	16,826,831	309,378,359	260,469	0	326,465,659	958,255
45. Utah	UT	L	1,651,838	41,735,356	350	0	43,387,544	57,768
46. Vermont	VT	L	150,967	15,343,572	(443)	0	15,494,096	294,550
47. Virginia	VA	L	7,243,867	136,472,585	1,155,311	0	144,871,763	578,406
48. Washington	WA	L	8,476,768	82,690,995	2,304	0	91,170,067	1,453,821
49. West Virginia	WV	L	334,189	22,526,914	11,477	0	22,872,580	48,157
50. Wisconsin	WI	L	4,408,264	95,356,694	6,515	0	99,771,473	459,740
51. Wyoming	WY	L	217,942	8,937,835	2,223	0	9,158,000	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	21	0	0	0	21	0
54. Puerto Rico	PR	N	12,503	0	258	0	12,761	0
55. U.S. Virgin Islands	VI	N	18,006	388,827	0	0	406,833	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CN	N	13,858	1,200	(30)	0	15,028	0
58. Aggregate Other Aliens	OT	XXX	2,415,916	130,073	14,080	0	2,560,069	0
59. Subtotal		(a) 50	292,523,831	4,842,102,626	7,230,068	0	5,141,856,525	2,168,323,706
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	2,191,398	5,150	0	0	2,196,548	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	294,715,229	4,842,107,776	7,230,068	0	5,144,053,073	2,168,323,706
96. Plus Reinsurance Assumed		XXX	8,503,710	0	709,963	0	9,213,673	0
97 Totals (All Business)		XXX	303,218,939	4,842,107,776	7,940,031	0	5,153,266,746	2,168,323,706
98. Less Reinsurance Ceded		XXX	65,543,669	29,065,292	7,940,031	0	102,548,992	0
99. Totals (All Business) less Reinsurance Ceded		XXX	237,675,270	4,813,042,484	0	0	5,050,717,754	2,168,323,706
DETAILS OF WRITE-INS								
5801. Mexico and South America		XXX	1,328,292	0	0	0	1,328,292	0
5802. Cayman Islands		XXX	12,449	0	0	0	12,449	0
5803. Other countries		XXX	1,075,175	130,073	14,080	0	1,219,328	0
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	2,415,916	130,073	14,080	0	2,560,069	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3. It's included on the Reasonableness and Consistency of Assumptions Certification.

5.

6.

7.

Bar Code:

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

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Agents' balances (net)	4,100,307	4,100,307	0	0
2305.	Goodwill and value of business acquired	133,468,538	0	133,468,538	143,175,334
2397.	Summary of remaining write-ins for Line 23 from overflow page	137,568,845	4,100,307	133,468,538	143,175,334

Additional Write-ins for Liabilities Line 25

2504.	Founders Plan liability	92,132	188,000
2505.	Interest payable on death claims	13,080,432	13,319,841
2506.	Interest payable-surplus note	5,999,306	5,999,306
2507.	Investment escrow & unallocated proceeds	(21,270,131)	(14,852,907)
2508.	Deferred rent	9,348,440	9,395,444
2509.	Options written	24,614,780	(4,524,694)
2510.	Other contingency reserves	2,040,000	2,040,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	33,904,959	11,564,990

Additional Write-ins for Summary of Operations Line 8.3

08.304.	GIC fees	558,105	0	0
08.397.	Summary of remaining write-ins for Line 5 from overflow page	558,105	0	0

Additional Write-ins for Summary of Operations Line 27

2704.	Letter of credit fee	508,715	419,271	1,133,576
2797.	Summary of remaining write-ins for Line 27 from overflow page	508,715	419,271	1,133,576

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	97,409,749	87,129,387
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	0	2
	2.2 Additional investment made after acquisitions	3,259,464	12,518,184
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	172,089	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,195,346	2,237,824
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	99,301,778	97,409,749
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	99,301,778	97,409,749

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,488,966,184	5,319,445,488
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	692,472,318	889,593,075
	2.2 Additional investment made after acquisitions	35,783,572	141,987,128
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	12,686	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	178,112,376	860,933,026
8.	Deduct amortization of premium and mortgage interest points and commitment fees	284,786	1,126,481
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	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)	6,038,837,598	5,488,966,184
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,038,837,598	5,488,966,184

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,399,187,537	1,347,533,539
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions	18,495,549	22,676,526
	2.2 Additional investment made after acquisitions	63,564,803	189,794,206
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	50,134,192	139,776,108
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	60,584,153	300,592,842
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,470,797,928	1,399,187,537
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,470,797,928	1,399,187,537

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,433,981,241	36,640,445,202
2.	Cost of bonds and stocks acquired	3,379,525,005	7,718,031,772
3.	Accrual of discount	7,758,733	26,040,833
4.	Unrealized valuation increase (decrease)	(26,650,117)	(39,575,198)
5.	Total gain (loss) on disposals	(23,173,516)	(19,926,462)
6.	Deduct consideration for bonds and stocks disposed of	2,514,397,365	7,809,350,686
7.	Deduct amortization of premium	33,487,256	81,684,220
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	51,819,859	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,171,736,866	36,433,981,241
11.	Deduct total nonadmitted amounts	3,529,151	3,515,483
12.	Statement value at end of current period (Line 10 minus Line 11)	37,168,207,715	36,430,465,758

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	20,849,340,056	3,997,681,557	3,840,802,497	(168,056,573)	20,849,340,056	20,838,162,543	0	20,704,701,606
2. Class 2 (a)	13,270,128,403	448,607,342	226,963,943	(183,747,389)	13,270,128,403	13,308,024,413	0	12,824,811,953
3. Class 3 (a)	1,533,126,392	191,447,159	165,868,493	252,583,838	1,533,126,392	1,811,288,896	0	1,492,646,596
4. Class 4 (a)	687,835,166	69,378,600	55,207,730	41,841,028	687,835,166	743,847,064	0	573,718,453
5. Class 5 (a)	158,893,793	0	13,422,364	6,706,714	158,893,793	152,178,143	0	85,500,201
6. Class 6 (a)	0	0	7,913,827	7,913,827	0	0	0	0
7. Total Bonds	36,499,323,810	4,707,114,658	4,310,178,854	(42,758,555)	36,499,323,810	36,853,501,059	0	35,681,378,809
PREFERRED STOCK								
8. Class 1	310,361,466	64,000,000	0	0	310,361,466	374,361,466	0	131,162,556
9. Class 2	24,794,802	0	0	14,717,700	24,794,802	39,512,502	0	111,148,712
10. Class 3	19,141,049	0	0	(14,676,652)	19,141,049	4,464,397	0	19,141,049
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	495,718	0	0	(41,048)	495,718	454,670	0	495,718
14. Total Preferred Stock	354,793,035	64,000,000	0	0	354,793,035	418,793,035	0	261,948,035
15. Total Bonds and Preferred Stock	36,854,116,845	4,771,114,658	4,310,178,854	(42,758,555)	36,854,116,845	37,272,294,094	0	35,943,326,844

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
8299999 Totals	700,969,361	XXX	700,969,361	5,222,648	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	119,742,882	144,501,147
2.	Cost of short-term investments acquired	6,043,353,760	12,142,279,273
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	5,462,127,281	12,167,037,538
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	700,969,361	119,742,882
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	700,969,361	119,742,882

Schedule DB - Part F - Section 1 - Replicated (Synthetic) Assets Open

N O N E

Schedule DB - Part F - Section 2 - Reconciliation of Replicated (Synthetic) Assets Open

N O N E

SCHEDULE E - VERIFICATION

Cash Equivalents

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	18,425	183,143,795
2.	Cost of cash equivalents acquired	3,714,900,494	30,420,909,061
3.	Accrual of discount	0	7,901,473
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	4
6.	Deduct consideration received on disposals	3,714,918,915	30,611,935,908
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4	18,425
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4	18,425

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Data Center	Lansing	MI	06/30/2008	Various	742,013	0	742,013	742,013
Okemos Road - Home Office Building	Lansing	MI	06/30/2008	Various	81,738	0	81,738	81,738
5913 Executive Drive - Bldg	Lansing	MI	06/25/2008	Various	529,651	0	529,651	529,651
0199999. Acquired by Purchase					1,353,402	0	1,353,402	1,353,402
0399999 - Totals					1,353,402	0	1,353,402	1,353,402

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
03085B1	NAPERVILLE	IL		11/17/2004	5.446	0	704,255	15,600,000
04007A1	AMHERST	NY		05/13/2008	6.930	5,100,000	0	23,500,000
05023A1	TARRYTOWN	NY		06/04/2008	6.680	2,000,000	0	32,100,000
06057B1	LITHONIA	GA		11/16/2006	3.931	0	2,312,135	36,750,000
605901	MANASSAS	VA		04/18/2007	6.120	0	19,227	15,800,000
700501	SCHAUMBURG	IL		03/22/2007	4.054	0	1,217,539	46,000,000
700701	ORLANDO	FL		04/27/2007	6.400	0	193,158	7,700,000
701101	SANDY SPRINGS	GA		06/05/2007	6.510	0	509,994	60,250,000
702701	JACKSONVILLE	FL		02/15/2008	4.546	0	2,500,000	55,570,000
07030E2	GREENFIELD	IN		11/28/2007	5.940	0	2,729,340	29,700,000
703201	SANDY SPRINGS	GA		06/25/2007	6.620	0	797,114	58,400,000
703301	SANDY SPRINGS	GA		08/21/2007	5.960	0	603,459	33,500,000
704001	NEWNAN	GA		08/23/2007	3.931	0	1,530,091	31,800,000
704901	AUSTIN	TX		09/21/2007	6.060	0	2,110,000	9,050,000
706101	PENSACOLA	FL		11/29/2007	6.310	0	2,555,881	35,500,000
706401	PLAINSBORO	NJ		05/19/2008	6.350	4,821,600	0	6,650,000
707702	LIVONIA	MI		12/21/2007	5.740	0	845,000	11,030,000
07077A2	GREECE	NY		04/14/2008	5.740	2,440,000	0	11,030,000
07082B1	SCOTTSDALE	AZ		01/30/2008	5.930	0	100,000	56,800,000
708501	ARLINGTON	TX		01/22/2008	5.560	0	343,663	9,800,000
07087B1	PALO ALTO	CA		12/21/2007	6.060	0	4,500,000	46,900,000
07087D2	REDWOOD CITY	CA		05/01/2008	7.350	4,000,000	0	91,200,000
708901	CHARLOTTE	NC		04/03/2008	5.990	4,000,000	0	9,400,000
800401	MORRISVILLE	NC		05/30/2008	5.660	10,400,000	0	14,200,000
800501	GRAND RAPIDS	MI		04/30/2008	5.820	5,000,000	0	7,750,000
800601	WESTMINSTER	CO		04/02/2008	5.051	7,930,000	0	12,300,000
800801	GREENSBORO	NC		04/02/2008	5.660	16,500,000	0	26,700,000
800901	NORTH OGDEN	UT		06/04/2008	6.750	2,700,000	0	4,450,000
801101	ROUND ROCK	TX		04/22/2008	4.610	18,400,000	0	31,850,000
801201	CENTENNIAL	CO		04/30/2008	5.430	8,200,000	0	13,200,000
801401	RALEIGH	NC		04/03/2008	5.130	67,500,000	0	113,800,000
801501	WALNUT CREEK	CA		05/20/2008	6.150	2,327,893	1,172,107	6,100,000
801601	SACRAMENTO	CA		05/06/2008	5.180	17,500,000	0	27,000,000
802101	ST. PETERS	MO		06/12/2008	6.230	13,500,000	0	18,270,000
08023A1	E. RUTHERFORD	NJ		06/19/2008	5.590	9,804,000	0	15,500,000
08023B1	S. HACKENSACK	NJ		06/19/2008	5.590	3,277,000	0	4,900,000
08023C1	LINDEN	NJ		06/19/2008	5.590	1,600,000	0	2,700,000
08023D1	ALLENTOWN	PA		06/19/2008	5.590	5,372,000	0	9,000,000
08023E1	NEW KINGSTOWN	PA		06/19/2008	5.590	2,786,000	0	7,350,000
08023F1	FT. LAUDERDALE	FL		06/19/2008	5.590	3,092,000	0	5,200,000
08023G1	MEDLEY	FL		06/19/2008	5.590	8,609,000	0	13,400,000
802401	LEXINGTON	KY		05/15/2008	6.150	11,800,000	0	17,900,000
802601	EDINA	MN		05/20/2008	5.500	13,350,000	0	24,000,000
802701	EDINA	MN		05/20/2008	5.500	12,790,000	0	24,000,000
802801	CHINO HILLS	CA		04/18/2008	5.320	19,353,639	0	49,600,000
802902	BROOKFIELD	WI		05/15/2008	4.332	52,104,999	0	89,800,000
803101	NORWALK	CT		05/28/2008	7.070	22,000,000	0	40,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						358,258,131	24,742,963	1,313,500,000
0899999. Total Mortgages in good standing						358,258,131	24,742,963	1,313,500,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						358,258,131	24,742,963	1,313,500,000

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03015A2	PHOENIX	AZ		07/08/2003	06/09/2008	33,325,000	0	0	0	0	0	0	33,325,000	33,325,000	0	0	0
302801	SAN BERNARDINO	CA		04/10/2003	05/01/2008	5,924,236	0	0	0	0	0	0	4,503,571	4,503,571	0	0	0
302901	RIVERSIDE	CA		04/10/2003	04/30/2008	2,406,721	0	0	0	0	0	0	1,829,546	1,829,546	0	0	0
9708301	CHICAGO	IL		06/26/1998	05/01/2008	7,905,421	0	0	0	0	0	0	7,775,805	7,775,805	0	0	0
9708801	TUALATIN	OR		03/09/1998	06/04/2008	1,028,714	0	0	0	0	0	0	962,486	962,486	0	0	0
9712201	SOUTHHAVEN	MS		05/11/1998	05/01/2008	4,299,190	0	0	0	0	0	0	4,203,596	4,203,596	0	0	0
9802901	WALNUT CREEK	CA		06/11/1998	05/20/2008	2,349,407	0	0	0	0	0	0	2,327,893	2,327,893	0	0	0
9857201	SALT LAKE CITY	UT		07/01/1998	04/18/2008	106,564	0	0	0	0	0	0	26,785	26,785	0	0	0
0199999. Mortgages closed by repayment						57,345,253	0	0	0	0	0	0	54,954,682	54,954,682	0	0	0
1101	BANNOCKBURN	IL		05/11/2000		24,793,781	0	0	0	0	0	0	0	100,863	0	0	0
1801	PLEASANT HILL	CA		08/14/2000		3,775,997	0	0	0	0	0	0	0	15,147	0	0	0
00021A2	LANCASTER	PA		05/31/2000		40,615,726	0	0	0	0	0	0	0	277,265	0	0	0
00021B2	COATESVILLE	PA		05/31/2000		3,916,226	0	0	0	0	0	0	0	26,599	0	0	0
00021C1	MECHANICSBURG	PA		05/31/2000		3,263,522	0	0	0	0	0	0	0	22,166	0	0	0
00021D1	LANCASTER	PA		12/22/2005		1,115,403	0	0	0	0	0	0	0	6,244	0	0	0
2201	ALBUQUERQUE	NM		01/12/2001		4,894,898	0	0	0	0	0	0	0	54,450	0	0	0
2601	WEST JORDAN	UT		08/14/2000		7,393,973	0	0	0	0	0	0	0	50,940	0	0	0
00026A1	WEST JORDAN	UT		11/17/2005		1,916,588	0	0	0	0	0	0	0	11,177	0	0	0
2701	CLEARFIELD	UT		08/03/2000		4,805,888	0	0	0	0	0	0	0	32,261	0	0	0
2801	HOMESTEAD	PA		09/22/2000		6,904,262	0	0	0	0	0	0	0	80,640	0	0	0
3002	MERIDIAN	ID		07/26/2000		2,628,362	0	0	0	0	0	0	0	31,078	0	0	0
3201	AMHERST	NY		10/13/2000		10,695,362	0	0	0	0	0	0	0	251,139	0	0	0
3301	BOISE	ID		07/11/2000		2,535,971	0	0	0	0	0	0	0	29,986	0	0	0
3401	WEST VALLEY CITY	UT		08/29/2000		2,502,469	0	0	0	0	0	0	0	29,284	0	0	0
3902	GRAND PRAIRIE	TX		08/01/2000		12,054,710	0	0	0	0	0	0	0	44,126	0	0	0
4001	SEATTLE	WA		08/01/2000		6,169,540	0	0	0	0	0	0	0	55,329	0	0	0
4102	AYER	MA		08/01/2000		5,059,810	0	0	0	0	0	0	0	18,521	0	0	0
00045A2	HOUSTON	TX		12/28/2000		13,116,185	0	0	0	0	0	0	0	57,002	0	0	0
00045B2	MARIETTA	GA		12/05/2000		7,987,746	0	0	0	0	0	0	0	34,991	0	0	0
4701	SACRAMENTO	CA		12/27/2000		7,368,049	0	0	0	0	0	0	0	46,673	0	0	0
4801	COLORADO SPRINGS	CO		05/15/2001		4,768,682	0	0	0	0	0	0	0	53,554	0	0	0
4901	TORRANCE	CA		08/07/2001		7,824,953	0	0	0	0	0	0	0	83,710	0	0	0
5001	MINNETONKA	MN		12/27/2000		4,529,915	0	0	0	0	0	0	0	28,941	0	0	0
5201	WEST SENECA	NY		04/06/2001		3,236,860	0	0	0	0	0	0	0	35,505	0	0	0
5301	GRAND ISLAND	NY		04/06/2001		3,318,807	0	0	0	0	0	0	0	36,404	0	0	0
5501	COLUMBUS	OH		03/15/2001		27,423,661	0	0	0	0	0	0	0	176,165	0	0	0
5901	ELLWOOD CITY	PA		07/12/2001		2,351,253	0	0	0	0	0	0	0	25,418	0	0	0
6201	MAYFIELD HEIGHTS	OH		06/11/2002		5,302,111	0	0	0	0	0	0	0	97,758	0	0	0
100101	CARLSBAD	CA		05/15/2001		9,220,981	0	0	0	0	0	0	0	285,833	0	0	0
101002	BRIDGEPORT	NJ		07/23/2001		6,509,891	0	0	0	0	0	0	0	140,430	0	0	0
101101	CINNAMINSON	NJ		07/23/2001		559,223	0	0	0	0	0	0	0	12,063	0	0	0
101201	WEST SACRAMENTO	CA		04/11/2001		3,622,185	0	0	0	0	0	0	0	80,038	0	0	0
101301	ALBUQUERQUE	NM		12/31/2001		7,539,605	0	0	0	0	0	0	0	82,077	0	0	0
101501	PHOENIX	AZ		08/16/2001		2,517,330	0	0	0	0	0	0	0	75,024	0	0	0
101701	IVYLAND	PA		02/11/2002		4,819,486	0	0	0	0	0	0	0	94,311	0	0	0
102001	TIGARD	OR		07/11/2001		3,893,299	0	0	0	0	0	0	0	25,546	0	0	0
102201	NORTH FORT MYERS	FL		01/31/2002		3,563,524	0	0	0	0	0	0	0	38,022	0	0	0
102602	LIVONIA	MI		07/27/2001		1,833,717	0	0	0	0	0	0	0	38,887	0	0	0
103001	MILWAUKIE	OR		08/13/2001		4,817,485	0	0	0	0	0	0	0	33,639	0	0	0
01031A1	NEWTOWN TOWNSHIP	PA		12/03/2001		16,690,456	0	0	0	0	0	0	0	102,397	0	0	0
01031B1	NEWTOWN TOWNSHIP	PA		12/03/2001		586,253	0	0	0	0	0	0	0	30,056	0	0	0
103501	FRESNO	CA		12/07/2001		1,988,837	0	0	0	0	0	0	0	21,634	0	0	0
103601	FRESNO	CA		12/07/2001		1,781,666	0	0	0	0	0	0	0	19,380	0	0	0
103901	AVALON BOROUGH	NJ		01/02/2002		5,389,193	0	0	0	0	0	0	0	33,056	0	0	0
01039A1	AVALON BOROUGH	NJ		01/02/2002		7,216,140	0	0	0	0	0	0	0	44,622	0	0	0
104002	BOISE	ID		06/07/2001		2,175,764	0	0	0	0	0	0	0	24,563	0	0	0
104401	ROCHESTER HILLS	MI		02/28/2002		4,474,135	0	0	0	0	0	0	0	28,451	0	0	0
105301	VERNON	CA		03/27/2003		10,049,912	0	0	0	0	0	0	0	174,935	0	0	0
105601	CLARENCE	NY		02/15/2002		4,528,070	0	0	0	0	0	0	0	47,346	0	0	0
105701	EAST AURORA	NY		02/15/2002		6,234,243	0	0	0	0	0	0	0	73,824	0	0	0
105901	CARMEL	IN		12/10/2001		4,320,158	0	0	0	0	0	0	0	29,012	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
106701	MANCHESTER	MO		12/19/2001		5,063,122	0	0	0	0	0	0	0	22,694	0	0	0
106801	CHANTILLY	VA		01/24/2002		4,129,478	0	0	0	0	0	0	0	45,297	0	0	0
01069A1	JACKSONVILLE	FL		03/27/2002		5,157,365	0	0	0	0	0	0	0	102,433	0	0	0
01069B1	JACKSONVILLE	FL		03/27/2002		4,722,722	0	0	0	0	0	0	0	93,800	0	0	0
107001	TIGARD	OR		01/15/2002		4,177,275	0	0	0	0	0	0	0	45,094	0	0	0
107101	FARMINGTON HILLS	MI		12/04/2001		3,358,653	0	0	0	0	0	0	0	36,422	0	0	0
107201	KEARNS	UT		03/28/2002		10,640,420	0	0	0	0	0	0	0	36,720	0	0	0
107301	LAS VEGAS	NV		02/26/2002		9,920,934	0	0	0	0	0	0	0	57,181	0	0	0
108101	VERNON HILLS	IL		05/15/2002		7,745,467	0	0	0	0	0	0	0	108,972	0	0	0
01081B2	VERNON HILLS	IL		02/16/2006		6,781,533	0	0	0	0	0	0	0	64,238	0	0	0
200701	CHULA VISTA	CA		10/23/2002		5,576,051	0	0	0	0	0	0	0	251,915	0	0	0
200801	SANTA FE	CA		04/30/2002		5,448,345	0	0	0	0	0	0	0	57,780	0	0	0
201001	SPOKANE	WA		10/31/2002		4,636,888	0	0	0	0	0	0	0	27,468	0	0	0
201701	FORT MITCHELL	KY		06/07/2002		5,448,396	0	0	0	0	0	0	0	102,507	0	0	0
202001	OREM	UT		07/05/2002		4,263,819	0	0	0	0	0	0	0	42,529	0	0	0
202701	MENDOTA HEIGHTS	MN		08/08/2002		8,442,583	0	0	0	0	0	0	0	50,230	0	0	0
202901	VISTA	CA		03/31/2003		9,101,630	0	0	0	0	0	0	0	370,387	0	0	0
203201	NAPERVILLE	IL		01/08/2003		11,861,306	0	0	0	0	0	0	0	211,887	0	0	0
203301	CLAY	NY		02/21/2003		10,661,598	0	0	0	0	0	0	0	84,297	0	0	0
02033A1	CLAY	NY		05/12/2005		1,610,625	0	0	0	0	0	0	0	12,735	0	0	0
203402	AMHERST	NY		11/21/2002		40,816,057	0	0	0	0	0	0	0	408,470	0	0	0
203501	SEAL BEACH	CA		01/30/2003		10,735,558	0	0	0	0	0	0	0	462,377	0	0	0
203601	EVESHAM TOWNSHIP	NJ		12/24/2002		14,941,944	0	0	0	0	0	0	0	154,136	0	0	0
203701	KENT	WA		10/31/2002		13,413,302	0	9,180	0	0	9,180	0	0	125,787	0	0	0
203801	RENTON	WA		10/31/2002		1,859,274	0	0	0	0	0	0	0	36,863	0	0	0
204201	MACOMB	MI		03/20/2003		8,240,515	0	0	0	0	0	0	0	53,804	0	0	0
204301	MOORESTOWN	NJ		04/17/2003		8,261,239	0	0	0	0	0	0	0	81,081	0	0	0
204401	STANTON	CA		12/10/2002		2,776,821	0	0	0	0	0	0	0	156,174	0	0	0
204702	SANTA CLARA	CA		12/09/2002		3,427,667	0	0	0	0	0	0	0	22,387	0	0	0
204801	Salem	NH		12/02/2002		6,520,076	0	0	0	0	0	0	0	43,188	0	0	0
02048A1	Salem	NH		09/20/2007		1,996,417	0	0	0	0	0	0	0	5,538	0	0	0
204901	MAYFIELD HEIGHTS	OH		12/19/2002		7,767,470	0	0	0	0	0	0	0	83,627	0	0	0
205001	OVERLAND PARK	KS		02/28/2003		5,843,084	0	0	0	0	0	0	0	40,104	0	0	0
205102	FAIRLAWN	OH		03/06/2003		10,388,854	0	0	0	0	0	0	0	102,222	0	0	0
205501	FRESNO	CA		12/10/2002		789,738	0	0	0	0	0	0	0	44,416	0	0	0
205701	CHARLOTTE	NC		11/05/2003		7,439,135	0	0	0	0	0	0	0	71,724	0	0	0
205902	EVESHAM	NJ		04/16/2003		14,860,479	0	0	0	0	0	0	0	263,634	0	0	0
206001	TOWN OF NEWINGTON	CT		06/13/2003		8,174,766	0	0	0	0	0	0	0	80,815	0	0	0
206101	ALBURQUERQUE	NM		02/25/2003		3,860,711	0	0	0	0	0	0	0	70,223	0	0	0
206501	VENTURA	CA		09/12/2003		6,410,933	0	0	0	0	0	0	0	40,629	0	0	0
207001	MT. LAUREL TOWNSHIP	NJ		08/05/2003		15,088,903	0	0	0	0	0	0	0	398,228	0	0	0
207101	AMHERST	NY		06/12/2003		12,050,060	0	0	0	0	0	0	0	212,353	0	0	0
207401	THE VILLAGES	FL		03/25/2003		6,825,729	0	0	0	0	0	0	0	57,889	0	0	0
03002A2	LOMBARD	IL		05/15/2003		5,465,332	0	0	0	0	0	0	0	98,220	0	0	0
300302	ELK GROVE VILLAGE	IL		07/14/2003		7,456,802	0	0	0	0	0	0	0	49,239	0	0	0
300401	DOWNINGTON	PA		06/25/2003		6,280,537	0	0	0	0	0	0	0	111,822	0	0	0
300502	E. LAMPETER TWNSP	PA		05/05/2003		11,436,253	0	0	0	0	0	0	0	78,084	0	0	0
300801	WALNUT CREEK	CA		10/28/2003		13,928,401	0	0	0	0	0	0	0	94,658	0	0	0
03010A2	NEEDHAM	MA		05/30/2003		12,475,983	0	0	0	0	0	0	0	44,152	0	0	0
03010B2	NEEDHAM	MA		05/30/2003		4,126,422	0	0	0	0	0	0	0	16,367	0	0	0
301201	AMHERST	NY		09/29/2003		13,220,354	0	0	0	0	0	0	0	72,568	0	0	0
301301	GUILDERLAND	NY		09/03/2003		22,938,339	0	0	0	0	0	0	0	106,418	0	0	0
301401	AMHERST	NY		09/03/2003		8,894,458	0	0	0	0	0	0	0	41,264	0	0	0
301601	STUDIO CITY	CA		04/22/2003		33,752,365	0	38,187	0	0	38,187	0	0	196,305	0	0	0
301801	LAKEWOOD	CA		04/22/2003		10,114,222	0	10,965	0	0	10,965	0	0	60,824	0	0	0
301901	GARDENA	CA		04/22/2003		33,814,946	0	14,309	0	0	14,309	0	0	51,729	0	0	0
302001	COLTON	CA		04/22/2003		4,213,604	0	5,526	0	0	5,526	0	0	10,775	0	0	0
302101	LOMA LINDA	CA		04/22/2003		4,646,995	0	4,038	0	0	4,038	0	0	31,991	0	0	0
302201	TUSTIN	CA		04/22/2003		8,426,448	0	11,194	0	0	11,194	0	0	25,463	0	0	0
302301	SAN DIEGO	CA		04/22/2003		18,668,255	0	16,673	0	0	16,673	0	0	45,792	0	0	0
302401	SAN DIEGO	CA		07/31/2003		18,721,241	0	27,294	0	0	27,294	0	0	52,870	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
302601	ONTARIO	CA		04/10/2003		11,802,190	0	0	0	0	0	0	0	74,278	0	0	0
302701	RANCHO CUCAMONGA	CA		04/10/2003		5,970,519	0	0	0	0	0	0	0	37,576	0	0	0
302801	SAN BERNARDINO	CA		04/10/2003		5,924,236	0	0	0	0	0	0	0	18,573	0	0	0
302901	RIVERSIDE	CA		04/10/2003		2,406,721	0	0	0	0	0	0	0	7,545	0	0	0
303001	CHICAGO	IL		11/25/2003		18,486,143	0	0	0	0	0	0	0	109,382	0	0	0
303301	VILLAGE OF MENANDS	NY		09/03/2003		3,006,940	0	0	0	0	0	0	0	13,259	0	0	0
303601	UPPER UWCHLAN TOWNSHIP	PA		10/29/2003		9,144,533	0	0	0	0	0	0	0	93,965	0	0	0
304101	LAWRENCEVILLE	GA		06/26/2003		15,575,808	0	0	0	0	0	0	0	110,706	0	0	0
304601	NEW SMYRNA BEACH	FL		07/30/2003		6,001,411	0	0	0	0	0	0	0	65,066	0	0	0
304701	SAN DIEGO	CA		12/29/2003		5,652,076	0	0	0	0	0	0	0	96,726	0	0	0
305101	SMITHTOWN	NY		08/22/2003		11,611,925	0	0	0	0	0	0	0	75,385	0	0	0
305301	DES PLAINES	IL		04/30/2004		5,727,906	0	0	0	0	0	0	0	37,709	0	0	0
305401	SAN RAFAEL	CA		03/18/2004		17,534,075	0	0	0	0	0	0	0	99,861	0	0	0
305901	MT. LAUREL TOWNSHIP	NJ		05/26/2004		8,587,031	0	0	0	0	0	0	0	204,383	0	0	0
306501	CLEARWATER	FL		10/31/2003		10,887,826	0	0	0	0	0	0	0	126,416	0	0	0
306601	STRONGSVILLE	OH		10/31/2003		9,692,300	0	0	0	0	0	0	0	112,535	0	0	0
306701	RESTON	VA		03/22/2004		6,206,013	0	0	0	0	0	0	0	59,623	0	0	0
306901	HUNTSVILLE	AL		12/12/2003		8,713,109	0	0	0	0	0	0	0	100,221	0	0	0
307001	GADSDEN	AL		01/28/2004		8,286,840	0	0	0	0	0	0	0	89,517	0	0	0
307101	COLUMBUS	MS		12/12/2003		8,352,241	0	0	0	0	0	0	0	101,007	0	0	0
307501	WATERFORD TOWNSHIP	MI		04/07/2004		7,895,483	0	0	0	0	0	0	0	47,704	0	0	0
307601	TOWSON	MD		02/09/2004		12,960,856	0	0	0	0	0	0	0	77,211	0	0	0
308401	TROY	MI		02/05/2004		6,248,903	0	0	0	0	0	0	0	57,358	0	0	0
03085A1	NAPERVILLE	IL		12/05/2003		8,571,905	0	0	0	0	0	0	0	56,745	0	0	0
03085B1	NAPERVILLE	IL		11/17/2004		273,871	0	0	0	0	0	0	0	2,285	0	0	0
03088A2	LANCASTER	PA		12/29/2003		8,644,138	0	0	0	0	0	0	0	54,855	0	0	0
03088B1	COATESVILLE	PA		12/29/2003		2,758,767	0	0	0	0	0	0	0	17,507	0	0	0
03088C1	MECHANICSBURG	PA		12/29/2003		1,655,260	0	0	0	0	0	0	0	10,504	0	0	0
03088D1	SARASOTA	FL		12/29/2003		1,655,260	0	0	0	0	0	0	0	10,504	0	0	0
309901	NASHVILLE	TN		12/31/2003		20,683,511	0	0	0	0	0	0	0	91,101	0	0	0
03099B1	NASHVILLE	TN		07/31/2006		2,942,022	0	0	0	0	0	0	0	11,738	0	0	0
310001	MOON	PA		12/31/2003		11,720,656	0	0	0	0	0	0	0	51,624	0	0	0
310201	GATLINBURG	TN		12/31/2003		17,083,477	0	0	0	0	0	0	0	119,896	0	0	0
310701	ST. PETERSBURG	FL		06/10/2004		14,688,034	0	0	0	0	0	0	0	146,573	0	0	0
400201	SALT LAKE CITY	UT		06/02/2004		18,131,651	0	0	0	0	0	0	0	112,063	0	0	0
04005A1	SOUTH PARK	PA		08/31/2004		10,941,550	0	0	0	0	0	0	0	51,438	0	0	0
04005B1	SOUTH PARK	PA		08/31/2004		47,366	0	0	0	0	0	0	0	223	0	0	0
400601	CINCINNATI	OH		08/31/2004		8,680,657	0	0	0	0	0	0	0	36,942	0	0	0
400701	AMHERST	NY		05/27/2004		12,331,342	0	0	0	0	0	0	0	53,476	0	0	0
401401	MONROEVILLE	PA		06/14/2004		7,869,858	0	0	0	0	0	0	0	35,021	0	0	0
401601	LAS VEGAS	NV		06/22/2004		14,169,424	0	0	0	0	0	0	0	92,697	0	0	0
401701	BEACHWOOD	OH		08/31/2004		8,463,452	0	0	0	0	0	0	0	46,701	0	0	0
401801	WAUSAU	WI		10/08/2004		3,971,133	0	0	0	0	0	0	0	124,148	0	0	0
402001	TOWSON	MD		09/21/2004		10,748,322	0	0	0	0	0	0	0	64,281	0	0	0
04021A2	RICHMOND	VA		06/18/2004		79,187,810	0	0	0	0	0	0	0	383,505	0	0	0
04022A2	NAPERVILLE	IL		04/02/2004		46,362,498	0	0	0	0	0	0	0	411,114	0	0	0
04022B2	NAPERVILLE	IL		04/02/2004		17,657,268	0	0	0	0	0	0	0	155,005	0	0	0
04022C2	NAPERVILLE	IL		04/02/2004		26,223,353	0	0	0	0	0	0	0	126,215	0	0	0
402301	WEST CHESTER	PA		09/15/2004		5,661,183	0	0	0	0	0	0	0	115,627	0	0	0
402801	BIG BEAR LAKE	CA		10/14/2004		5,870,932	0	0	0	0	0	0	0	22,760	0	0	0
403001	BLOOMINGTON	MN		02/22/2005		10,112,503	0	0	0	0	0	0	0	38,940	0	0	0
04034A1	KEY WEST	FL		10/26/2004		13,298,707	0	0	0	0	0	0	0	64,996	0	0	0
04034B1	KEY WEST	FL		10/26/2004		1,814,218	0	0	0	0	0	0	0	53,531	0	0	0
403501	FULLERTON	CA		10/15/2004		10,746,843	0	0	0	0	0	0	0	158,935	0	0	0
403701	BRIDGEVIEW	IL		10/22/2004		5,398,870	0	0	0	0	0	0	0	29,720	0	0	0
403801	THORNTON	CO		07/29/2004		20,902,294	0	0	0	0	0	0	0	75,372	0	0	0
403901	BELMONT	CA		11/30/2004		8,701,783	0	0	0	0	0	0	0	122,153	0	0	0
404701	MACEDONIA	OH		05/12/2005		8,602,110	0	0	0	0	0	0	0	76,021	0	0	0
404901	NORCROSS	GA		01/21/2005		11,897,760	0	0	0	0	0	0	0	102,962	0	0	0
405601	BRIDGETON	NJ		05/09/2005		3,714,866	0	0	0	0	0	0	0	31,302	0	0	0
405902	ST. LOUIS	MO		03/07/2005		49,835,089	0	0	0	0	0	0	0	327,368	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
04059A2	ST. LOUIS	MO		01/23/2008		0	0	0	0	0	0	0	0	97,669	0	0	0
406001	SAN DIEGO	CA		03/21/2005		24,141,737	0	0	0	0	0	0	0	89,060	0	0	0
406101	DEL MAR	CA		03/21/2005		9,656,695	0	0	0	0	0	0	0	35,624	0	0	0
406401	SPOKANE	WA		03/31/2005		4,179,788	0	0	0	0	0	0	0	17,910	0	0	0
406701	ROSEMEAD	CA		08/09/2005		8,711,729	0	0	0	0	0	0	0	228,369	0	0	0
406801	CREVE COUER	MO		03/07/2005		7,512,116	0	0	0	0	0	0	0	50,324	0	0	0
406901	DOYLESTOWN	PA		04/22/2005		13,842,656	0	0	0	0	0	0	0	122,406	0	0	0
407101	CHICAGO	IL		04/14/2005		4,650,084	0	0	0	0	0	0	0	17,198	0	0	0
407201	PROVIDENCE	RI		01/03/2005		2,070,769	0	0	0	0	0	0	0	8,143	0	0	0
407301	PROVIDENCE	RI		05/05/2005		6,653,054	0	0	0	0	0	0	0	24,571	0	0	0
407401	PARAMUS	NJ		01/21/2005		20,119,303	0	0	0	0	0	0	0	118,786	0	0	0
407501	BOLINGBROOK	IL		04/29/2005		6,368,812	0	0	0	0	0	0	0	37,168	0	0	0
407601	ELGIN	IL		04/08/2005		2,945,055	0	0	0	0	0	0	0	16,484	0	0	0
407901	OFALLON	MO		06/07/2005		4,681,174	0	0	0	0	0	0	0	24,881	0	0	0
408001	LYNDHURST	OH		03/31/2005		8,880,067	0	0	0	0	0	0	0	37,834	0	0	0
500201	FEDERALWAY	WA		02/14/2005		2,297,594	0	0	0	0	0	0	0	1,796,752	0	0	0
500401	BRIGHTON	NY		10/21/2005		8,145,187	0	0	0	0	0	0	0	45,931	0	0	0
500602	NEW ORLEANS	LA		06/24/2005		34,027,168	0	0	0	0	0	0	0	223,036	0	0	0
500701	CRANBURY	NJ		09/07/2005		18,938,527	0	0	0	0	0	0	0	257,862	0	0	0
500801	RALEIGH	NC		09/01/2005		11,125,691	0	0	0	0	0	0	0	96,358	0	0	0
500901	WAKE FOREST	NC		09/01/2005		2,871,482	0	0	0	0	0	0	0	40,736	0	0	0
501201	VIENNA	VA		06/01/2005		10,988,721	0	0	0	0	0	0	0	62,974	0	0	0
502001	LOUISVILLE	KY		10/12/2005		9,858,308	0	0	0	0	0	0	0	83,102	0	0	0
502102	SEATTLE	WA		08/10/2005		14,633,312	0	0	0	0	0	0	0	77,391	0	0	0
502301	TARRYTOWN	NY		11/30/2005		17,347,950	0	0	0	0	0	0	0	88,553	0	0	0
502601	WARREN	MI		09/26/2005		7,280,616	0	0	0	0	0	0	0	27,473	0	0	0
502702	PORTLAND	OR		11/17/2005		9,368,830	0	0	0	0	0	0	0	78,248	0	0	0
502901	WILSONVILLE	OR		10/21/2005		2,891,487	0	0	0	0	0	0	0	23,940	0	0	0
503201	PORTLAND	OR		11/17/2005		2,741,843	0	0	0	0	0	0	0	22,671	0	0	0
503301	MOUNT LAUREL	NJ		08/30/2006		11,078,571	0	0	0	0	0	0	0	194,394	0	0	0
05038A1	CREVE COUER	MO		06/17/2005		5,548,240	0	0	0	0	0	0	0	17,830	0	0	0
05038B1	CREVE COUER	MO		11/17/2005		2,179,108	0	0	0	0	0	0	0	5,974	0	0	0
503901	TOWNSHIP OF CANTON	MI		07/29/2005		15,218,398	0	0	0	0	0	0	0	53,610	0	0	0
504202	AGOURA HILLS	CA		08/17/2005		23,178,079	0	0	0	0	0	0	0	195,725	0	0	0
504701	TAMPA	FL		09/01/2005		4,275,181	0	0	0	0	0	0	0	38,778	0	0	0
505201	FRANKFORT	IL		12/21/2005		15,630,376	0	0	0	0	0	0	0	135,176	0	0	0
505401	WILDER	KY		09/28/2005		14,366,459	0	0	0	0	0	0	0	51,517	0	0	0
05054A1	WILDER	KY		10/31/2006		774,266	0	0	0	0	0	0	0	2,260	0	0	0
505701	IRVINE	CA		08/09/2006		10,803,117	0	0	0	0	0	0	0	26,011	0	0	0
505901	NORTH HOLLYWOOD	CA		02/13/2006		4,932,042	0	0	0	0	0	0	0	40,886	0	0	0
506001	NICHOLASVILLE	KY		10/04/2005		6,575,257	0	0	0	0	0	0	0	67,740	0	0	0
506101	BENSALEM	PA		03/01/2006		8,156,360	0	0	0	0	0	0	0	67,685	0	0	0
506201	BERLIN	CT		01/12/2006		8,196,461	0	0	0	0	0	0	0	44,442	0	0	0
506501	JACKSONVILLE	FL		04/28/2006		11,151,357	0	0	0	0	0	0	0	58,751	0	0	0
506602	MADEIRA BEACH	FL		09/29/2005		11,723,136	0	0	0	0	0	0	0	41,281	0	0	0
506801	PHILADELPHIA	PA		12/30/2005		15,486,238	0	0	0	0	0	0	0	211,394	0	0	0
506902	WESTLAKE VILLAGE	CA		11/22/2005		11,667,580	0	0	0	0	0	0	0	44,787	0	0	0
507001	UNION CITY	CA		02/02/2006		2,894,845	0	0	0	0	0	0	0	15,421	0	0	0
507101	LIVERMORE	CA		12/22/2005		2,415,670	0	0	0	0	0	0	0	13,235	0	0	0
507201	LIVERMORE	CA		12/22/2005		1,289,641	0	0	0	0	0	0	0	7,066	0	0	0
507301	LIVERMORE	CA		12/22/2005		1,395,506	0	0	0	0	0	0	0	7,646	0	0	0
507501	SCOTTS VALLEY	CA		04/18/2006		6,684,888	0	0	0	0	0	0	0	53,083	0	0	0
507601	SARASOTA	FL		12/22/2005		13,076,399	0	0	0	0	0	0	0	73,302	0	0	0
507901	FAIRFAX	VA		11/09/2005		3,837,342	0	0	0	0	0	0	0	21,850	0	0	0
508001	FOREST PARK	OH		12/15/2005		8,494,132	0	0	0	0	0	0	0	70,857	0	0	0
508501	CHASKA	MN		12/21/2005		3,218,711	0	0	0	0	0	0	0	17,072	0	0	0
508601	FOREST PARK	OH		01/19/2006		2,229,159	0	0	0	0	0	0	0	17,744	0	0	0
05087A2	MORRISVILLE	NC		01/31/2006		20,758,339	0	0	0	0	0	0	0	75,616	0	0	0
05087B2	MORRISVILLE	NC		01/31/2006		5,446,823	0	0	0	0	0	0	0	23,859	0	0	0
508801	MOUNT LAUREL	NJ		10/27/2006		12,153,312	0	0	0	0	0	0	0	205,721	0	0	0
509001	CARROLLTON	TX		12/28/2005		7,795,953	0	0	0	0	0	0	0	28,701	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
509101	OAK CREEK	WI		02/10/2006		7,265,547	0	0	0	0	0	0	0	50,694	0	0	0
509201	NORTH LAS VEGAS	NV		02/16/2006		19,318,876	0	0	0	0	0	0	0	104,224	0	0	0
509601	LOS ANGELES	CA		03/28/2006		7,754,262	0	0	0	0	0	0	0	39,562	0	0	0
509702	LEXINGTON	KY		01/08/2007		4,434,635	0	0	0	0	0	0	0	34,639	0	0	0
509801	WASHINGTON	DC		02/07/2006		10,350,692	0	0	0	0	0	0	0	52,070	0	0	0
510301	JACKSONVILLE	FL		05/08/2006		11,569,967	0	0	0	0	0	0	0	76,359	0	0	0
600101	FAIRLAWN	OH		06/01/2006		4,532,815	0	0	0	0	0	0	0	22,080	0	0	0
600501	ELMHURST	IL		01/08/2007		3,493,853	0	0	0	0	0	0	0	17,801	0	0	0
600601	GRAND RAPIDS	MI		05/01/2006		7,278,804	0	0	0	0	0	0	0	37,356	0	0	0
601001	SEATTLE	WA		06/21/2006		16,937,104	0	0	0	0	0	0	0	124,982	0	0	0
601101	BELLEVUE	WA		06/21/2006		12,029,193	0	0	0	0	0	0	0	88,765	0	0	0
601201	REDMOND	WA		06/21/2006		9,240,445	0	0	0	0	0	0	0	67,826	0	0	0
601401	NEW BRAUNFELS	TX		01/08/2007		3,919,962	0	0	0	0	0	0	0	13,537	0	0	0
601501	MT. LAUREL	NJ		08/01/2006		23,978,970	0	0	0	0	0	0	0	301,750	0	0	0
601602	DELRAN TOWNSHIP	NJ		05/23/2006		11,202,221	0	0	0	0	0	0	0	141,596	0	0	0
601701	PASADENA	CA		09/29/2006		9,670,715	0	0	0	0	0	0	0	74,394	0	0	0
601801	BOULDER	CO		06/23/2006		4,523,344	0	0	0	0	0	0	0	14,476	0	0	0
601901	LAKEWOOD	CO		05/18/2006		8,852,228	0	0	0	0	0	0	0	44,142	0	0	0
602001	HOLLAND	MI		06/15/2006		3,203,610	0	0	0	0	0	0	0	74,289	0	0	0
602401	INDIANAPOLIS	IN		07/01/2006		9,886,696	0	0	0	0	0	0	0	45,122	0	0	0
602701	FLORENCE	KY		09/07/2006		6,696,120	0	0	0	0	0	0	0	23,498	0	0	0
602801	FLORENCE	KY		09/01/2006		6,794,592	0	0	0	0	0	0	0	23,844	0	0	0
06034A2	WESTERVILLE	OH		09/08/2006		14,705,929	0	0	0	0	0	0	0	104,647	0	0	0
06034B2	WESTERVILLE	OH		09/08/2006		5,802,298	0	0	0	0	0	0	0	69,645	0	0	0
603501	SUN PRAIRIE	WI		04/26/2007		6,892,536	0	0	0	0	0	0	0	25,694	0	0	0
603601	BROOKFIELD	WI		01/08/2007		3,440,079	0	0	0	0	0	0	0	15,819	0	0	0
603701	GREENFIELD	WI		11/30/2006		2,653,775	0	0	0	0	0	0	0	12,203	0	0	0
603901	MANCHESTER	CT		08/30/2007		13,444,516	0	0	0	0	0	0	0	57,275	0	0	0
604401	MILFORD	OH		01/08/2007		2,619,047	0	0	0	0	0	0	0	12,322	0	0	0
604502	LOS ANGELES	CA		11/03/2006		8,003,284	0	0	0	0	0	0	0	25,508	0	0	0
604801	CHARLOTTE	NC		09/14/2006		9,797,704	0	0	0	0	0	0	0	45,991	0	0	0
605302	ADDISON	IL		11/16/2006		4,913,753	0	0	0	0	0	0	0	22,759	0	0	0
605601	ATLANTA	GA		12/01/2006		8,564,208	0	0	0	0	0	0	0	52,698	0	0	0
605801	STOW	OH		09/26/2007		9,074,705	0	0	0	0	0	0	0	39,044	0	0	0
606001	SPRINGFIELD	MA		12/20/2007		8,000,000	0	0	0	0	0	0	0	35,475	0	0	0
606401	LAS VEGAS	NV		04/30/2007		15,000,000	0	0	0	0	0	0	0	54,877	0	0	0
700101	LOUISVILLE	KY		06/26/2007		4,909,935	0	0	0	0	0	0	0	55,815	0	0	0
700301	VERNON HILLS	IL		03/15/2007		16,083,086	0	0	0	0	0	0	0	145,109	0	0	0
700401	LANSING	MI		03/14/2007		8,892,822	0	0	0	0	0	0	0	41,903	0	0	0
701001	MT. LAUREL	NJ		06/04/2007		6,923,040	0	0	0	0	0	0	0	47,802	0	0	0
701301	ST. LOUIS	MO		09/28/2007		5,338,844	0	0	0	0	0	0	0	17,181	0	0	0
701401	WARSON WOODS	MO		09/28/2007		8,382,484	0	0	0	0	0	0	0	26,976	0	0	0
701501	CREVE COEUR	MO		09/28/2007		8,232,797	0	0	0	0	0	0	0	26,495	0	0	0
701701	CORONA	CA		01/25/2008		0	0	0	0	0	0	0	0	40,289	0	0	0
702201	ST. GEORGE	UT		12/12/2007		10,000,000	0	0	0	0	0	0	0	102,991	0	0	0
702301	LINCOLN	NE		09/06/2007		5,902,010	0	919	0	0	919	0	0	13,233	0	0	0
702801	RIVERSIDE	CA		08/31/2007		6,330,203	0	0	0	0	0	0	0	20,378	0	0	0
704901	AUSTIN	TX		09/21/2007		3,475,992	0	0	0	0	0	0	0	32,408	0	0	0
705001	AUBURN HILLS	MI		10/25/2007		6,990,579	0	0	0	0	0	0	0	29,031	0	0	0
705101	WARREN	MI		10/25/2007		4,493,944	0	0	0	0	0	0	0	18,663	0	0	0
705301	COLUMBUS	OH		12/20/2007		43,300,000	0	0	0	0	0	0	0	134,268	0	0	0
705401	FT. WRIGHT	KY		11/30/2007		4,200,000	0	0	0	0	0	0	0	125,967	0	0	0
705801	ALBUQUERQUE	NM		10/31/2007		3,794,749	0	0	0	0	0	0	0	16,171	0	0	0
706001	WAYZATA	MN		10/09/2007		7,489,587	0	0	0	0	0	0	0	32,060	0	0	0
706301	LAYTON	UT		11/30/2007		7,400,000	0	0	0	0	0	0	0	14,429	0	0	0
706502	CINNAMINSON	NJ		11/19/2007		22,275,000	0	0	0	0	0	0	0	238,473	0	0	0
706601	HOLLYWOOD	FL		03/31/2008		0	0	0	0	0	0	0	0	23,537	0	0	0
706901	CHARLESTON	SC		02/12/2008		0	0	0	0	0	0	0	0	69,902	0	0	0
707101	WASHINGTON TOWNSHIP	NJ		11/09/2007		8,800,000	0	0	0	0	0	0	0	27,115	0	0	0
07080A2	COLUMBIA	MO		02/28/2008		0	0	0	0	0	0	0	0	282,191	0	0	0
07080B2	COLUMBIA	MO		02/28/2008		0	0	0	0	0	0	0	0	71,802	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
07082A1	SCOTTSDALE	AZ		01/31/2008		0	0	0	0	0	0	0	0	102,367	0	0	0
07082B1	SCOTTSDALE	AZ		01/30/2008		0	0	0	0	0	0	0	0	40,187	0	0	0
708601	ORLAND PARK	IL		01/16/2008		0	0	0	0	0	0	0	0	22,150	0	0	0
708901	CHARLOTTE	NC		04/03/2008		0	0	0	0	0	0	0	0	5,781	0	0	0
709101	SANTA CLARA	CA		03/03/2008		0	0	0	0	0	0	0	0	92,608	0	0	0
709201	PHOENIX	AZ		03/31/2008		0	0	0	0	0	0	0	0	21,804	0	0	0
800501	GRAND RAPIDS	MI		04/30/2008		0	0	0	0	0	0	0	0	5,151	0	0	0
802801	CHINO HILLS	CA		04/18/2008		0	0	(12,686)	0	0	(12,686)	0	0	0	0	0	0
802902	BROOKFIELD	WI		05/15/2008		0	0	0	0	0	0	0	0	3,411,527	0	0	0
9500201	PORTLAND	OR		11/21/1995		3,750,175	0	0	0	0	0	0	0	87,181	0	0	0
9500901	EDEN PRAIRIE	MN		02/28/1996		1,886,882	0	0	0	0	0	0	0	45,407	0	0	0
9502301	EAGAN	MN		02/15/1996		1,505,789	0	0	0	0	0	0	0	107,686	0	0	0
9502701	BLOOMINGTON	MN		12/26/1995		2,617,139	0	0	0	0	0	0	0	140,592	0	0	0
9502801	MENDOTA HEIGHTS	MN		12/26/1995		1,137,887	0	0	0	0	0	0	0	61,127	0	0	0
9502901	PLYMOUTH	MN		01/15/1996		1,967,964	0	0	0	0	0	0	0	103,260	0	0	0
9503602	DALLAS	TX		02/28/1996		5,900,786	0	0	0	0	0	0	0	130,920	0	0	0
9600201	FAIRFIELD	CA		07/15/1996		2,037,874	0	0	0	0	0	0	0	42,735	0	0	0
9611601	BETHLEHEM	PA		02/05/1997		2,211,939	0	0	0	0	0	0	0	112,693	0	0	0
9611701	EDEN PRAIRIE	MN		04/10/1997		2,943,333	0	0	0	0	0	0	0	31,837	0	0	0
9613601	AMHERST	NY		06/12/1997		3,784,245	0	0	0	0	0	0	0	92,695	0	0	0
9613901	TEMECULA	CA		01/23/1997		3,087,307	0	0	0	0	0	0	0	161,670	0	0	0
9700801	SCOTTSDALE	AZ		07/02/1997		8,303,716	0	0	0	0	0	0	0	40,011	0	0	0
9701041	BOISE	ID		11/23/1998		3,961,549	0	0	0	0	0	0	0	138,442	0	0	0
9701401	MCKINNEY	TX		08/08/1997		4,343,622	0	0	0	0	0	0	0	53,699	0	0	0
9705101	FRESNO	CA		10/14/1997		2,901,603	0	0	0	0	0	0	0	54,297	0	0	0
9706001	COLUMBUS	OH		06/04/1998		1,880,900	0	0	0	0	0	0	0	70,937	0	0	0
9706101	WHITEHALL	OH		02/05/1998		2,192,258	0	0	0	0	0	0	0	58,257	0	0	0
9706201	COLUMBUS	OH		12/18/1997		6,957,934	0	0	0	0	0	0	0	287,608	0	0	0
9706701	CHASKA	MN		10/14/1997		2,949,864	0	0	0	0	0	0	0	128,037	0	0	0
9706801	UPPER DUBLIN	PA		12/11/1997		3,567,905	0	0	0	0	0	0	0	97,551	0	0	0
9707302	WILKES-BARRE	PA		11/25/1997		5,056,899	0	0	0	0	0	0	0	140,779	0	0	0
9707401	VISTA	CA		03/09/1998		4,470,413	0	0	0	0	0	0	0	177,118	0	0	0
9707901	HILLSBORO	OR		11/03/1997		1,304,607	0	0	0	0	0	0	0	55,088	0	0	0
9708301	CHICAGO	IL		06/26/1998		7,905,421	0	0	0	0	0	0	0	32,699	0	0	0
9708801	TUALATIN	OR		03/09/1998		1,028,714	0	0	0	0	0	0	0	26,743	0	0	0
9709001	COLUMBUS	OH		06/16/1998		21,176,593	0	0	0	0	0	0	0	184,839	0	0	0
9709102	BOISE	ID		02/13/1998		2,627,571	0	0	0	0	0	0	0	43,685	0	0	0
9709301	ST. LOUIS PARK	MN		01/29/1998		2,231,463	0	0	0	0	0	0	0	60,982	0	0	0
9710201	JACKSONVILLE	FL		08/31/1998		4,516,177	0	0	0	0	0	0	0	94,960	0	0	0
9710801	NEWPORT NEWS	VA		04/29/1998		11,158,395	0	0	0	0	0	0	0	104,025	0	0	0
9711401	DURHAM	OR		06/04/1998		3,180,140	0	0	0	0	0	0	0	52,484	0	0	0
9711601	CHARLOTTESVILLE	VA		02/03/1998		3,184,502	0	0	0	0	0	0	0	73,202	0	0	0
9712201	SOUTHHAVEN	MS		05/11/1998		4,299,190	0	0	0	0	0	0	0	24,097	0	0	0
97125A1	BURLINGAME	CA		05/05/1998		7,741,780	0	0	0	0	0	0	0	123,084	0	0	0
9713201	TIGARD	OR		03/31/1998		1,861,053	0	0	0	0	0	0	0	30,982	0	0	0
9800301	TALLAHASEE	FL		12/03/1998		1,559,761	0	0	0	0	0	0	0	32,034	0	0	0
9800401	JACKSONVILLE	FL		07/01/1998		903,967	0	0	0	0	0	0	0	20,009	0	0	0
9800501	PONTE VEDRA	FL		06/30/1998		1,402,709	0	0	0	0	0	0	0	31,049	0	0	0
9800701	GREELEY	CO		05/19/1998		7,158,402	0	0	0	0	0	0	0	159,334	0	0	0
9800801	LANCASTER	PA		03/31/1998		5,369,302	0	0	0	0	0	0	0	47,572	0	0	0
9801801	ALLENTOWN	PA		12/08/1998		5,244,667	0	0	0	0	0	0	0	28,885	0	0	0
9802001	JACKSONVILLE BEACH	FL		03/17/1999		1,553,814	0	0	0	0	0	0	0	30,890	0	0	0
9802101	ANNAPOLIS JUNCTION	MD		06/15/1998		4,074,946	0	0	0	0	0	0	0	37,723	0	0	0
9802401	MCKINNEY	TX		12/23/1998		2,805,048	0	0	0	0	0	0	0	23,393	0	0	0
9802901	WALNUT CREEK	CA		06/11/1998		2,349,407	0	0	0	0	0	0	0	8,681	0	0	0
9804001	CITY OF INDUSTRY	CA		06/19/1998		1,273,457	0	0	0	0	0	0	0	32,473	0	0	0
9805201	DULUTH	GA		01/25/1999		6,830,912	0	0	0	0	0	0	0	103,800	0	0	0
9805301	FAYETTEVILLE	GA		05/28/1999		6,174,677	0	0	0	0	0	0	0	89,375	0	0	0
9805401	WILSONVILLE	OR		04/15/1999		3,233,931	0	0	0	0	0	0	0	50,958	0	0	0
98054A1	WILSONVILLE	OR		08/13/1998		1,256,521	0	0	0	0	0	0	0	20,320	0	0	0
9805501	SOUTH HACKENSACK	NJ		12/14/1998		1,204,717	0	0	0	0	0	0	0	41,477	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9805601	SOUTH HACKENSACK	NJ		12/14/1998		1,649,940	0	0	0	0	0	0	0	56,805	0	0	0
9805701	SOUTH HACKENSACK	NJ		12/14/1998		2,383,246	0	0	0	0	0	0	0	82,052	0	0	0
9806002	WARREN	MI		10/28/1998		1,498,728	0	0	0	0	0	0	0	52,870	0	0	0
9806401	NEW PORT RICHEY	FL		09/23/1998		3,473,727	0	0	0	0	0	0	0	43,931	0	0	0
9806801	ROY	UT		10/08/1998		9,985,415	0	0	0	0	0	0	0	56,791	0	0	0
9807001	BERKS COUNTY	PA		10/29/1998		2,584,381	0	0	0	0	0	0	0	63,122	0	0	0
9810501	GAHANNA	OH		01/25/1999		2,563,891	0	0	0	0	0	0	0	39,723	0	0	0
9810701	MINNEAPOLIS	MN		01/21/1999		2,261,520	0	0	0	0	0	0	0	76,173	0	0	0
9811401	WOODLAND HILLS	CA		12/04/1998		3,364,727	0	0	0	0	0	0	0	51,622	0	0	0
98114A1	WOODLAND HILLS	CA		03/27/2008		0	0	0	0	0	0	0	0	34,330	0	0	0
9811501	ST. PETERS	MO		12/10/1998		6,568,056	0	0	0	0	0	0	0	60,948	0	0	0
98115B1	ST. PETERS	MO		09/13/2005		6,771,541	0	0	0	0	0	0	0	28,357	0	0	0
9811601	CHESTERFIELD	MO		12/10/1998		7,719,882	0	0	0	0	0	0	0	70,681	0	0	0
9812001	CHESTERFIELD	MO		12/10/1998		7,706,015	0	0	0	0	0	0	0	123,345	0	0	0
9812101	PLYMOUTH TOWNSHIP	MI		11/30/1998		2,016,994	0	0	0	0	0	0	0	31,682	0	0	0
9812701	DUBLIN	OH		01/25/1999		3,654,562	0	0	0	0	0	0	0	32,385	0	0	0
9812801	LEWIS CENTER	OH		01/25/1999		3,089,956	0	0	0	0	0	0	0	27,257	0	0	0
9813001	CORAL GABLES	FL		01/07/1999		17,312,572	0	0	0	0	0	0	0	101,121	0	0	0
9813101	SUMMERVILLE	SC		10/22/1998		3,650,868	0	0	0	0	0	0	0	20,636	0	0	0
9813201	IRVINE	CA		12/23/1998		1,953,681	0	0	0	0	0	0	0	31,528	0	0	0
9813302	NAMPA	ID		11/12/1998		2,339,673	0	0	0	0	0	0	0	37,005	0	0	0
9813401	ROCK HILL	SC		02/23/1999		6,382,648	0	0	0	0	0	0	0	55,121	0	0	0
9813801	STERLING HEIGHTS	MI		01/06/1999		1,198,414	0	0	0	0	0	0	0	40,316	0	0	0
9813901	OGDEN	UT		10/29/1999		11,847,284	0	0	0	0	0	0	0	37,016	0	0	0
9814201	WEST CHESTER	PA		06/29/1999		9,661,191	0	0	0	0	0	0	0	141,206	0	0	0
9814601	TUCSON	AZ		01/29/1999		6,924,504	0	0	0	0	0	0	0	39,060	0	0	0
9814802	ARLINGTON	TX		04/15/1999		5,484,719	0	0	0	0	0	0	0	174,558	0	0	0
9815801	PORTLAND	OR		02/25/1999		2,356,124	0	0	0	0	0	0	0	35,632	0	0	0
9815902	DELRAN	NJ		04/13/1999		2,979,815	0	0	0	0	0	0	0	94,360	0	0	0
9858301	RALEIGH	NC		07/01/1998		6,807,885	0	0	0	0	0	0	0	79,297	0	0	0
9858601	REDDING	CA		07/01/1998		1,428,630	0	0	0	0	0	0	0	75,154	0	0	0
9859101	AUSTIN	TX		07/01/1998		2,238,020	0	0	0	0	0	0	0	25,633	0	0	0
9859301	REDMOND	WA		07/01/1998		6,567,933	0	0	0	0	0	0	0	61,655	0	0	0
9859901	RICHMOND	VA		07/01/1998		3,622,143	0	0	0	0	0	0	0	39,001	0	0	0
99004A1	ORLANDO	FL		07/15/1999		5,211,263	0	0	0	0	0	0	0	26,049	0	0	0
9901001	WARMINSTER TOWNSHIP	PA		05/28/1999		2,550,018	0	0	0	0	0	0	0	78,043	0	0	0
9901201	NAPERVILLE	IL		03/30/1999		7,887,514	0	0	0	0	0	0	0	114,035	0	0	0
9902301	ENFIELD	CT		09/08/1999		7,880,888	0	0	0	0	0	0	0	59,818	0	0	0
9902401	HOUSTON	TX		05/07/1999		3,983,455	0	0	0	0	0	0	0	57,202	0	0	0
9904001	BOTHELL	WA		08/24/1999		5,754,145	0	0	0	0	0	0	0	43,257	0	0	0
9904201	ROCHESTER HILLS	MI		09/01/1999		1,880,090	0	0	0	0	0	0	0	25,972	0	0	0
99047A1	LINCOLN PARK	MI		11/19/1999		2,625,011	0	0	0	0	0	0	0	34,512	0	0	0
99047B1	LINCOLN PARK	MI		11/19/1999		137,274	0	0	0	0	0	0	0	1,540	0	0	0
9905001	EDMONDS	WA		08/10/1999		5,122,207	0	0	0	0	0	0	0	47,540	0	0	0
9905101	BLYTHE	CA		10/05/1999		702,079	0	0	0	0	0	0	0	72,207	0	0	0
9905301	BREA	CA		08/03/1999		2,169,426	0	0	0	0	0	0	0	64,070	0	0	0
9905402	PORTLAND	OR		09/08/1999		6,455,056	0	0	0	0	0	0	0	67,554	0	0	0
9905901	STERLING HEIGHTS	MI		02/11/2000		5,176,047	0	0	0	0	0	0	0	36,503	0	0	0
9906001	MIRA LOMA	CA		12/01/1999		5,959,873	0	0	0	0	0	0	0	44,083	0	0	0
9906502	BENICIA	CA		11/10/1999		2,810,912	0	0	0	0	0	0	0	96,668	0	0	0
9907202	DEERFIELD	IL		10/18/1999		12,368,101	0	0	0	0	0	0	0	91,257	0	0	0
99077B2	MENDOTA HEIGHTS	MN		12/01/1999		4,956,561	0	0	0	0	0	0	0	45,914	0	0	0
9907901	ROCHESTER HILLS	MI		10/07/1999		2,955,489	0	0	0	0	0	0	0	38,519	0	0	0
9908301	BROWNSVILLE	TX		10/05/1999		657,459	0	0	0	0	0	0	0	68,618	0	0	0
9908701	APACHE JUNCTION	AZ		01/27/2000		4,868,975	0	0	0	0	0	0	0	61,613	0	0	0
9908801	TREVOSE	PA		02/04/2000		2,027,913	0	0	0	0	0	0	0	13,819	0	0	0
9908901	TREVOSE	PA		02/04/2000		4,325,055	0	0	0	0	0	0	0	29,472	0	0	0
9909101	TREVOSE	PA		02/04/2000		5,562,645	0	0	0	0	0	0	0	37,905	0	0	0
9909501	BOISE	ID		12/01/1999		2,269,742	0	0	0	0	0	0	0	52,911	0	0	0
9909701	FRESNO	CA		11/30/1999		1,694,713	0	0	0	0	0	0	0	50,018	0	0	0
9909901	ALBUQUERQUE	NM		08/03/2000		2,297,382	0	0	0	0	0	0	0	38,639	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9910601	APACHE JUNCTION	AZ		01/27/2000		2,986,141	0	0	0	0	0	0	0	37,638	0	0	0
9911102	STERLING HEIGHTS	MI		03/22/2000		1,632,084	0	0	0	0	0	0	0	20,085	0	0	0
9911201	MADISON HEIGHTS	MI		03/22/2000		1,427,559	0	0	0	0	0	0	0	17,007	0	0	0
9911401	WHITE BEAR LAKE TOWN	MN		12/16/1999		3,485,942	0	0	0	0	0	0	0	44,472	0	0	0
9912501	CANTON TOWNSHIP	MI		04/14/2000		2,545,118	0	0	0	0	0	0	0	29,788	0	0	0
9912601	AUBURN HILLS	MI		04/14/2000		2,273,851	0	0	0	0	0	0	0	26,614	0	0	0
9912901	BOISE	ID		03/09/2000		2,099,431	0	0	0	0	0	0	0	25,818	0	0	0
99131A1	STATESVILLE	NC		06/29/2000		2,459,776	0	0	0	0	0	0	0	29,335	0	0	0
99131B1	STATESVILLE	NC		04/06/2004		2,027,654	0	0	0	0	0	0	0	28,659	0	0	0
9913301	BURLINGTON	KY		09/20/2000		6,583,668	0	0	0	0	0	0	0	43,179	0	0	0
0299999. Mortgages with partial repayments						3,205,626,277	0	125,599	0	0	125,599	0	0	35,612,815	0	0	0
0599999 - Totals						3,262,971,530	0	125,599	0	0	125,599	0	54,954,682	90,567,497	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Abry Partners V, L.P.	Boston	MA	Abry Equity Investors, L.P.		07/27/2005	1	0	40,622	0	196,030	0.140
	AEA Investors Small Business Fund, L.P.	New York	NY	AEA Investors Small Business Fund, L.P.		10/28/2005	1	0	480,508	0	3,866,623	2.700
	Apollo Investment Fund VI, L.P.	Purchase	NY	Apollo Capital Management VI, Inc.		05/09/2006	1	0	1,386,485	0	3,966,861	0.250
	Arlington Capital Partners II, L.P.	Washington	DC	Arlington Capital Partners, L.P.		01/05/2006	1	0	758,870	0	3,181,397	2.160
	Arsenal Capital Partners II, L.P.	New York	NY	Arsenal Capital Management, L.P.		12/18/2006	1	0	501,543	0	5,075,063	1.550
	Baird Capital Partners III, L.P.	Milwaukee	WI	Baird Capital Partners III, L.P.		03/22/2000	1	0	2,924	0	717,522	3.810
	Birch Hill Equity Partners II, L.P.	Toronto	Canada	Birch Hill Equity Partners Management Inc.		12/15/2000	1	0	574,817	0	3,828,998	11.750
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Brockway Moran & Partners Management, L.P.		01/16/2002	1	0	37,168	0	635,627	0.730
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Brockway Moran & Partners Management, L.P.		10/25/2006	1	0	183,654	0	7,487,561	1.430
	Calera Capital Partners III, L.P.	San Francisco	CA	Calera Capital Investors III, L.P.		09/20/2001	1	0	15,727	0	365,919	0.340
	Carlyle Partners III, L.P.	Washington	DC	Carlyle Partners III, L.P.		12/22/2000	1	0	16,792	0	988,266	0.260
	Carlyle Partners IV, L.P.	Washington	DC	Carlyle Partners IV, L.P.		04/29/2005	1	0	15,030	0	339,031	0.050
	Carlyle Partners V, L.P.	Washington	DC	Carlyle Partners V, L.P.		07/06/2007	1	0	(100,883)	0	9,826,225	0.120
	Castle Creek Capital Partners III, L.P.	Poway	CA	Castle Creek Capital Partners		04/17/2006	1	0	27,143	0	988,749	3.460
	Centre Capital Investors IV, L.P.	New York	NY	Centre Partners IV, L.P.		09/27/2004	1	0	(64,129)	0	2,641,679	8.000
	Centre Capital Investors V, L.P.	New York	NY	Centre Partners V, L.P.		11/23/2007	1	0	150,028	0	13,770,339	1.760
	Chicago Growth Partners II, L.P.	Chicago	IL	Chicago Growth Management II, L.P.		06/06/2008	1	1,022,367	0	0	8,977,633	2.000
	Chicago Growth Partners, L.P.	Chicago	IL	Chicago Growth Management, L.P.		07/19/2005	1	0	635,000	0	1,015,000	5.320
	Cortec Group Fund III, L.P.	New York	NY	Cortec Investment III, LLC		07/26/2000	1	0	150,967	0	549,963	1.580
	Cortec Group Fund IV, L.P.	New York	NY	Cortec Investment IV, LLC		08/29/2005	1	0	281,037	0	1,358,916	1.960
	DCCP Fund, L.P.	Greenwich	CT	DCCP Fund Investors, LLC		09/14/2006	1	0	739,016	0	284,829	10.000
	DLJ Merchant Banking Partners II, L.P.	New York	NY	DLJ Merchant Banking II, Inc.		08/14/2001	1	0	74,988	0	171,761	0.530
	DLJ Merchant Banking Partners III, L.P.	New York	NY	DLJ Merchant Banking III, Inc.		12/01/1995	1	0	75,646	0	209,976	0.090
	Evercore Capital Partners II, L.P.	New York	NY	Evercore Partners II, LLC		09/26/2002	1	0	37,755	0	226,260	1.600
	Frontenac IX, L.P.	Chicago	IL	Frontenac Company, LLC		12/27/2006	1	0	225,000	0	4,650,000	4.570
	Furman Selz Investors III, L.P.	New York	NY	Furman Selz Investors III, LLC		08/07/2000	1	0	(6,068)	0	1,560,062	3.590
	Generation Capital Partners II, L.P.	New York	NY	Generation Partners II, L.P.		05/23/2000	1	0	81,227	0	128,543	3.110
	Gryphon Partners II, L.P.	San Francisco	CA	Gryphon Advisors, LLC		11/03/1999	1	0	128,374	0	1,226,256	5.050
	J.F. Lehman Equity Investors II, L.P.	Alexandria	VA	JFL Inestors, LLC		04/01/2005	1	0	104,353	0	75,409	7.840
	J.W. Childs Equity Partners II, L.P.	Boston	MA	JWC Equity Funding II, LLC		06/01/1998	1	0	4,474	0	843,270	0.510
	Kohlberg Investors V, L.P.	Mt. Kisco	NY	Kohlberg Management V, LLC		12/28/2004	1	0	(13,125)	0	606,021	0.710
	Lovell Minnick Equity Partners II, L.P.	Rolling Hillls Estates	CA	Lovell Minnick Equity Advisors II, LLC		03/10/2006	1	0	1,014,450	0	1,528,707	3.330
	Madison Dearborn Capital Partners VI, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		05/23/2008	1	2,437,961	(428,301)	0	12,990,340	0.540
	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners, L.P.		12/19/2005	1	0	1,711,866	0	2,784,199	1.000
	New Mountain Partners III, L.P.	New York	NY	New Mountain Investors III, L.P.		08/09/2007	1	0	733,652	0	10,935,839	0.310
	NewSpring Ventures II, L.P.	Radnor	PA	NewSpring Capital, LLC		10/04/2007	1	0	375,000	0	5,625,000	5.000
	Seidler Equity Partners II, L.P.	Los Angeles	CA	Seidler Equity Management II, LLC		08/13/2004	1	0	60,000	0	160,000	5.000
	Seidler Equity Partners III, L.P.	Los Angeles	CA	Seidler Equity Partners		08/01/2006	1	0	120,000	0	5,300,000	4.080
	SPC Partners II, L.P.	San Francisco	CA	SPC Management II, LLC		09/12/2000	1	0	115,345	0	1,097,327	2.300
	SPC Partners IV, L.P.	San Francisco	CA	SPC Management IV, LLC		04/25/2008	1	1,825,643	0	0	8,174,357	0.020
	Sterling Investment Partners II, L.P.	Westport	CT	Sterling Investment Partners Advisors, LLC		11/01/2005	1	0	664,066	0	4,639,923	8.250
	Sterling Investment Partners, L.P.	Westport	CT	Sterling Investment Partners Advisors, LLC		09/27/2000	1	0	25,200	0	1,315,277	4.000
	Sun Capital Partners II, L.P.	Boca Raton	FL	Sun Capital Advisors II, L.P.		06/15/2001	1	0	20,480	0	0	0.640
	Sun Capital Partners III, L.P.	Boca Raton	FL	Sun Capital Advisors III, L.P.		01/29/2003	1	0	224,000	0	0	0.650
	Sun Capital Partners IV, L.P.	Boca Raton	FL	Sun Capital Advisors IV, L.P.		06/20/2005	1	0	188,725	0	0	0.270
	Sun Capital Partners V, L.P.	Boca Raton	FL	Sun Capital Advisors V, L.P.		05/21/2007	1	0	2,000,000	0	20,000,000	0.420
	Thoma Cressey VIII, L.P.	Chicago	IL	Thoma Cressey Equity Partners		06/22/2006	1	0	400,000	0	650,000	0.650
	VS&A Communications Partners III, L.P.	New York	NY	VS&A Equities III, LLC		12/01/1998	1	0	(151,038)	0	212,875	1.960
	VSS Communications Partners IV, L.P.	New York	NY	VSS Equities IV, LLC		11/15/2005	1	0	351,176	0	1,613,458	0.850
	Water Street Capital Partners, L.P.	Chicago	IL	Water Street Capital Partners, LLC		03/06/2006	1	0	1,363,336	0	3,607,129	0.110
	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	New Wynnefield GP, LLC		07/13/2000	1	0	46,231	0	0	99.000
	Yorktown Energy Partners IV, L.P.	New York	NY	Yorktown IV Company, LLC		03/06/2000	1	0	22,690	0	55,624	1.260
	Yorktown Energy Partners VI, L.P.	New York	NY	Yorktown VI Company, LLC		08/05/2004	1	0	20,627	0	22,688	0.410
	Yorktown Energy Partners VII, L.P.	New York	NY	Yorktown VII Company, LLC		10/10/2006	1	0	530,735	0	757,057	0.440
	Yucaipa American Alliance Fund II, L.P.	Los Angeles	CA	Yucaipa American Management, LLC		03/27/2008	1	0	57,979	0	9,321,188	0.630
1599999. Joint Venture Interests - Common Stock - Unaffiliated								5,285,971	16,011,163	0	170,550,778	XXX
	PPM America Private Equity Fund II, L.P.	Chicago	IL	PPM America Capital Partners II, LLC		03/04/2008	1	0	3,120,608	0	34,163,122	49.750
	PPM America Private Equity Fund III, L.P.	Chicago	IL	PPM America Capital Partners III, LLC		07/15/2005	1	0	(329,942)	0	90,800,713	49.750
	PPM America Private Equity Fund, L.P.	Chicago	IL	PPM America Capital Partners, LLC		01/03/2000	1	0	2,089,053	0	70,442,415	66.610
1699999. Joint Venture Interests - Common Stock - Affiliated								0	4,879,719	0	195,406,251	XXX
	ACG - Golden Corridor, LLC	Chicago	IL	ACG Equities, Inc.		11/22/1999		0	116,682	0	204,891	60.000
	Legacy Partners Realty Fund II - Revolving Line of Credit	Foster City	CA	N/A		08/14/2007		0	1,640,625	0	0	100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	1,757,307	0	204,891	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3999999. Total - Unaffiliated								5,285,971	17,768,470	0	170,755,669	XXX
4099999. Total - Affiliated								0	4,879,719	0	195,406,251	XXX
4199999 - Totals								5,285,971	22,648,189	0	366,161,920	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Paces Venture, LLC	Atlanta	GA	Dissolution	06/22/2000	06/06/2008	1,000	0	0	0	0	0	0	1,000	1,000	0	0	0	19,000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							1,000	0	0	0	0	0	0	1,000	1,000	0	0	0	19,000
3999999. Total - Unaffiliated							1,000	0	0	0	0	0	0	1,000	1,000	0	0	0	19,000
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							1,000	0	0	0	0	0	0	1,000	1,000	0	0	0	19,000

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
465410-BT-4	REPUBLIC OF ITALY	F	05/28/2008	MERRILL LYNCH		199,378	200,000	0	1FE
1099999. Bonds - All Other Governments						199,378	200,000	0	XXX
31393W-6E-4	FHR 2651 VZ		06/16/2008	CAPITALIZED INTEREST		69,628	69,628	0	1FE
3199999. Bonds - Special Revenues						69,628	69,628	0	XXX
059172-AA-4	BALTIMORE GAS & ELECTRIC		06/23/2008	GREENWICH CAPITAL		9,916,008	9,917,000	0	2FE
294549-AJ-9	EQUITABLE RESOURCES		04/10/2008	JP MORGAN		1,951,760	2,000,000	42,917	2FE
494553-AC-4	KNIGHT		04/01/2008	JP MORGAN		9,300,000	10,000,000	47,208	3FE
3899999. Bonds - Public Utilities						21,167,768	21,917,000	90,125	XXX
00130H-BM-6	AES		05/20/2008	VARIOUS		25,150,000	25,000,000	13,333	3FE
008190-AH-3	AFFILIATED COMPUTER SERVICES		05/15/2008	CITICORP		8,700,000	10,000,000	244,111	3FE
008686-AA-5	AHOLD LEASE USA SERIES 2001-A 1		05/09/2008	BOSTONIA GLOBAL SECURITIES		9,459,940	9,206,217	263,973	2FE
02003M-BQ-6	ALLSTATE LIFE		04/24/2008	MORGAN STANLEY, DEAN WITTER		13,786,200	13,800,000	0	1FE
02360X-AL-1	AMEREN		04/04/2008	LEHMAN BROTHERS		8,946,000	8,946,000	0	2FE
02580E-CN-1	AMERICAN EXPRESS		04/11/2008	CITICORP		21,688,348	21,739,000	0	1FE
0258M0-CW-7	AMERICAN EXPRESS		05/28/2008	CITICORP		24,415,965	24,500,000	0	1FE
030628-AD-3	AMCAR 2008-AF A3		05/20/2008	DEUTSCHE BANK AG		3,999,686	4,000,000	0	1FE
031162-AX-8	AMGEN		05/20/2008	MERRILL LYNCH		12,977,640	13,000,000	0	1FE
055381-AQ-0	BE AEROSPACE		06/26/2008	JP MORGAN		4,348,000	4,348,000	0	3FE
056061-AD-6	BXGNT 2002-A D		05/27/2008	BB&T INVESTMENT SERVICES		2,364,186	2,508,420	15,660	2FE
060505-DT-8	BANK OF AMERICA		04/24/2008	BANC OF AMERICA SECURITIES		12,125,000	12,125,000	0	1FE
07387J-AE-6	BSCMS 2006-PW12 A4		04/11/2008	DEUTSCHE BANK AG		15,568,332	15,515,000	37,014	1FE
07388P-AE-1	BSCMS 2006-PW14 A4		04/04/2008	GOLDMAN SACHS		2,354,010	2,450,000	2,832	1FE
07388Q-AE-9	BSCMS 2007-PW17 A4		04/04/2008	MORGAN STANLEY, DEAN WITTER		12,498,570	12,595,000	15,937	1FE
086516-AG-6	BEST BUY		06/19/2008	JP MORGAN		23,957,760	24,000,000	0	2FE
105340-AJ-2	BRANDYWINE OPERATING PARTNERS		04/30/2008	VARIOUS		4,122,792	4,760,000	3,015	2FE
126650-BF-6	CVS LEASE PASS THROUGH		05/22/2008	LEHMAN BROTHERS		5,922,076	6,528,221	19,702	2FE
13645R-AH-7	CANADIAN PACIFIC RAILROAD	I	05/14/2008	MORGAN STANLEY, DEAN WITTER		18,423,780	18,500,000	0	2FE
161571-AJ-3	CHAIT 2005-C2		05/16/2008	BARCLAYS CAPITAL		746,871	850,000	419	2FE
171232-AR-2	CHUBB		05/01/2008	CITICORP		3,755,126	3,789,000	0	1FE
172967-ER-8	CITIGROUP		04/21/2008	CITICORP		22,082,000	22,082,000	0	1FE
17305E-AW-5	CCCIT 2002-C2 C2		05/16/2008	BARCLAYS CAPITAL		12,450,359	12,596,000	233,446	2FE
17305E-EA-9	CCCIT 2007-B5 B5		05/27/2008	VARIOUS		5,973,926	6,500,000	11,998	1FE
173109-AC-3	CRMSI 2007-1 A3		06/26/2008	CITICORP		13,841,646	14,409,000	0	1FE
17310N-AF-5	CRMSI 2006-3 A6		06/17/2008	CITICORP		12,950,000	14,000,000	41,585	1FE
19075D-AH-4	CWCI 2007-C3 AM		05/07/2008	WACHOVIA		10,436,159	11,233,000	20,646	1FE
21036P-AF-5	CONSTELLATION BRANDS		04/04/2008	MORGAN STANLEY, DEAN WITTER		2,319,638	2,349,000	68,121	3FE
22281N-A*-4	COVANTA ENERGY TERM LOAN		04/07/2008	CITICORP		1,231,849	1,333,506	0	3
22281N-A@-2	COVANTA ENERGY SYNTHETIC LC		04/07/2008	CITICORP		614,451	663,127	0	3
22545L-AG-4	CSMC 2006-C5 AM		05/14/2008	MORGAN STANLEY, DEAN WITTER		4,373,333	4,751,000	12,692	1FE
22545X-AD-5	CSMC 2007-C1 A3		04/01/2008	CREDIT SUISSE FIRST BOSTON		19,251,563	20,000,000	8,972	1FE
252126-AF-4	DEX MEDIA WEST FINANCE		05/19/2008	CREDIT SUISSE FIRST BOSTON		4,877,500	5,000,000	131,392	4FE
25212E-AC-4	DEX MEDIA		05/19/2008	JP MORGAN		8,200,000	10,000,000	15,556	4FE
25746U-BE-8	DOMINION RESOURCES		06/12/2008	CITICORP		18,482,610	18,500,000	0	2FE
257559-AC-8	DOMTAR		05/14/2008	BANC OF AMERICA SECURITIES		14,480,000	15,000,000	274,906	4FE
26138E-AC-3	DR PEPPER SNAPPLE GROUP		04/25/2008	JP MORGAN		8,613,708	8,615,000	0	2FE
26441Y-AR-8	DUKE REALTY		05/05/2008	WACHOVIA		29,980,195	30,000,000	0	2FE
316773-CJ-7	FIFTH THIRD BANK		04/23/2008	MORGAN STANLEY, DEAN WITTER		8,989,650	9,000,000	0	1FE
37251E-AE-7	GENWORTH LIFE		04/29/2008	BANC OF AMERICA SECURITIES		13,991,740	14,000,000	0	1FE
40624@-AB-6	HALLMARK CARDS		04/29/2008	LEHMAN BROTHERS		10,900,000	10,000,000	289,900	2Z
40624@-AC-4	HALLMARK CARDS		04/29/2008	LEHMAN BROTHERS		11,250,000	10,000,000	297,700	2Z
413627-AY-6	HARRAHS OPERATING		05/12/2008	VARIOUS		5,598,125	6,500,000	201,861	4FE
416515-AV-6	HARTFORD FINANCIALL SERVICES		05/07/2008	DEUTSCHE BANK AG		8,739,325	8,750,000	0	1FE
416515-AW-4	HARTFORD FINANCIAL SERVICES		06/03/2008	CITICORP		11,690,757	11,700,000	0	1FE
444859-AY-8	HUMANA		06/02/2008	BANC OF AMERICA SECURITIES		9,989,100	10,000,000	0	2FE
452092-CV-9	ILLINOIS POWER		04/01/2008	LEHMAN BROTHERS		14,965,050	15,000,000	0	2FE
460146-CA-9	INTERNATIONAL PAPER		05/28/2008	JP MORGAN		21,642,403	21,645,000	0	2FE
462613-AE-0	IPALCO ENTERPRISES		04/02/2008	MERRILL LYNCH		3,152,832	3,200,000	0	3FE
46625H-HA-1	JP MORGAN CHASE		04/16/2008	JP MORGAN		18,896,000	18,896,000	0	1FE
46627Q-BA-5	JPMCC 2006-CB15 A4		04/07/2008	MERRILL LYNCH		13,912,581	13,831,000	20,103	1FE
46630V-AJ-1	JPMCC 2007-CB19 AM		05/07/2008	JP MORGAN		10,386,701	11,192,000	19,653	1FE
48203@-AA-0	JUNIPER CAPITAL LP SERIES A		04/09/2008	LEHMAN BROTHERS		6,508,645	6,500,000	89,912	2
49326E-EB-5	KEYCORP		05/07/2008	CITICORP		11,202,654	11,249,000	0	1FE
521865-AJ-4	LEAR		05/20/2008	IMPERIAL		4,649,535	5,454,000	96,114	4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
524908-7N-4	LEHMAN BROTHERS HOLDINGS		06/24/2008	LEHMAN BROTHERS		28,119,100	30,000,000	229,167	1FE
53219L-A*-0	LIFEPOINT HOSPITALS TERM LOAN B		05/22/2008	CITICORP		2,321,879	2,489,060	0	3
532776-AJ-0	LIN TELEVISION		04/03/2008	JP MORGAN		4,712,500	5,000,000	129,097	4FE
552953-AR-2	MGM MIRAGE		05/19/2008	VARIOUS		17,500,000	20,000,000	454,549	3FE
55616X-AE-7	MACYS RETAIL HOLDINGS		06/23/2008	CREDIT SUISSE FIRST BOSTON		14,986,650	15,000,000	0	2FE
59018Y-N6-4	MERRILL LYNCH		04/22/2008	MERRILL LYNCH		21,349,624	21,368,000	0	1FE
592179-JG-1	METLIFE GLOBAL		04/07/2008	MORGAN STANLEY, DEAN WITTER		15,379,611	15,391,000	0	1FE
617446-6Q-7	MORGAN STANLEY		05/02/2008	MORGAN STANLEY, DEAN WITTER		20,313,913	19,737,000	130,758	1FE
61750C-AF-4	MSC 2006-HQ9 A4		04/02/2008	MERRILL LYNCH		1,459,328	1,475,000	1,409	1FE
63615#-AG-6	NFL ENTERPRISES SERIES B NOTES		04/15/2008	BANC OF AMERICA SECURITIES		18,000,000	18,000,000	0	1Z
637432-LM-5	NATIONAL RURAL UTILITIES		06/23/2008	MERRILL LYNCH		24,961,000	25,000,000	0	1FE
65473Q-AT-0	NISOURCE FINANCE		05/15/2008	JP MORGAN		10,898,836	10,929,000	0	2FE
670346-AK-1	NUCOR		05/28/2008	BANC OF AMERICA SECURITIES		13,020,543	13,084,000	0	1FE
67059T-AA-3	NUSTAR LOGISTICS		04/01/2008	BARCLAYS CAPITAL		12,974,260	13,000,000	0	2FE
67773#-AJ-9	OHIO VALLEY ELECTRIC		06/16/2008	MCDONALD INVESTMENTS		10,000,000	10,000,000	0	2Z
6944P0-AH-8	PACIFIC LIFE GLOBAL FUNDING		04/08/2008	BARCLAYS CAPITAL		9,995,200	10,000,000	0	1FE
698455-AB-8	PANHANDLE EASTERN PIPELINE		06/05/2008	CREDIT SUISSE FIRST BOSTON		19,943,000	20,000,000	0	2FE
726505-AF-7	PLAINS EXPLORATION		05/20/2008	JP MORGAN		9,023,000	9,023,000	0	4FE
72650R-AS-1	PLAINS ALL AMERICAN PIPELINE		04/18/2008	BANC OF AMERICA SECURITIES		10,303,309	10,363,000	0	2FE
74254P-YE-6	PRINCIPAL LIFE		04/17/2008	BANC OF AMERICA SECURITIES		6,238,625	6,250,000	0	1FE
743410-AT-9	PROLOGIS		05/01/2008	GREENWICH CAPITAL		2,693,682	2,700,000	0	2FE
75281A-AJ-8	RANGE RESOURCES		06/05/2008	VARIOUS		12,025,418	11,780,000	61,892	3FE
77340R-AC-1	ROCKIES EXPRESS PIPELINE		06/24/2008	LEHMAN BROTHERS		16,975,860	17,000,000	0	2FE
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN B		05/14/2008	BANC OF AMERICA SECURITIES		4,962,500	5,000,000	0	2
78442F-EH-7	SLM		06/11/2008	BANC OF AMERICA SECURITIES		14,214,350	14,500,000	0	2FE
80874P-B*-9	SCIENTIFIC GAMES REVOLVER		05/14/2008	JP MORGAN		125,000	125,000	0	3
82650W-AA-8	SIERRA RECEIVABLES 2008-1 A-1		04/25/2008	GREENWICH CAPITAL		11,998,731	12,000,000	4	1FE
828390-AA-2	SVLF 20008-A A		05/30/2008	UBS SECURITIES		8,157,258	8,595,000	51,993	1FE
832248-AQ-1	SMITHFIELD FOODS		05/16/2008	JP MORGAN		2,985,000	3,000,000	90,417	3FE
845437-BK-7	SOUTHWESTERN ELECTRIC POWER		06/04/2008	CREDIT SUISSE FIRST BOSTON		9,488,030	9,500,000	0	2FE
84603M-XU-5	SOVEREIGN BANCORP		05/13/2008	LEHMAN BROTHERS		13,952,960	14,000,000	0	2FE
84755T-AA-5	SPECTRA ENERGY CAPITAL		04/07/2008	GREENWICH CAPITAL		2,439,650	2,444,000	0	2FE
852060-AD-4	SPRINT CAPITAL		06/09/2008	VARIOUS		14,920,000	19,000,000	458,333	3FE
86722T-AA-0	SUNCOR ENERGY		06/03/2008	MORGAN STANLEY, DEAN WITTER		27,744,501	27,777,000	0	1FE
87611@-AA-4	TARGA RESOURCES SYNTHETIC LC		04/01/2008	CREDIT SUISSE FIRST BOSTON		1,731,706	1,803,860	0	4
87611@-AB-2	TARGA RESOURCES TERM LOAN		04/01/2008	CREDIT SUISSE FIRST BOSTON		3,068,294	3,196,140	0	4
88576U-AA-0	HENDR 2008-2A A		05/01/2008	DEUTSCHE BANK AG		19,991,518	20,000,000	0	1FE
89147L-A*-1	TORTOISE ENERGY INFRASTRUCTURE		04/10/2008	SPP CAPITAL		13,000,000	13,000,000	0	1Z
906548-CF-7	AMEREN UNION ELECTRIC		04/01/2008	GOLDMAN SACHS		15,338,537	15,385,000	0	2FE
906548-CG-5	UNION ELECTRIC		06/12/2008	BARCLAYS CAPITAL		10,532,050	10,563,000	0	2FE
90781#-AG-7	UNION PACIFIC RAILROAD SENIOR SECURED		04/07/2008	BANC OF AMERICA SECURITIES		8,500,000	8,500,000	0	1Z
909214-BJ-6	UNISYS		05/27/2008	DEUTSCHE BANK AG		4,518,750	5,000,000	50,000	4FE
912912-AQ-5	QWEST CAPITAL FUNDING		05/06/2008	CREDIT SUISSE FIRST BOSTON		8,275,000	10,000,000	217,708	4FE
92264N-C#-2	LAS VEGAS SANDS DELAYED DRAW TERM LOAN		05/31/2008	GOLDMAN SACHS		1,400,000	1,400,000	0	3
92343V-AM-6	VERIZON COMMUNICATIONS		04/01/2008	LEHMAN BROTHERS		16,579,170	16,666,000	0	1FE
92927F-AA-1	WINM 2006-A A		05/05/2008	LEHMAN BROTHERS		396,472	424,034	1,406	1FE
92928Q-AA-6	WEA FINANCE		04/09/2008	VARIOUS		22,820,600	23,000,000	0	1FE
92978N-AJ-3	WBMCT 2007-C33 AM		06/03/2008	VARIOUS		15,391,371	16,434,000	9,704	1FE
97381W-AF-1	WINDSTREAM		05/22/2008	VARIOUS		9,581,550	10,000,000	140,926	3FE
99B010-04-1	CLARKE AMERICAN TERM LOAN B		04/21/2008	VARIOUS		2,541,250	3,000,000	0	3Z
99B010-07-4	GENTIVA HEALTH SERVICES TERM LOAN		04/07/2008	LEHMAN BROTHERS		2,752,063	3,000,000	0	3Z
99B010-09-0	IESI TERM LOAN B		04/28/2008	BANC OF AMERICA SECURITIES		7,472,583	8,000,000	0	3Z
99B010-10-8	FAIRPOINT COMMUNICATIONS TERM LOAN B		04/01/2008	LEHMAN BROTHERS		8,800,000	10,000,000	0	3Z
99B010-11-6	GRAPHIC PACKAGING INCREMENTAL TERM LOAN		04/08/2008	BANC OF AMERICA SECURITIES		4,550,000	5,000,000	0	3Z
99B010-12-4	GOODMAN GLOBAL TERM LOAN B		04/23/2008	VARIOUS		9,749,604	10,000,000	0	3Z
99B010-14-0	KINETIC CONCEPTS TERM LOAN A		05/16/2008	BANC OF AMERICA SECURITIES		7,663,462	7,692,308	0	3Z
99B010-15-7	WEST CORPORATION TERM LOAN B3		05/22/2008	WACHOVIA		1,928,222	2,000,000	0	3Z
99B010-16-5	MEDIACOM TERM LOAN E		05/22/2008	JP MORGAN		2,205,000	2,250,000	0	3Z
99B010-17-3	SCIENTIFIC GAMES REVOLVER		06/06/2008	JP MORGAN		1,620,253	1,620,253	0	3Z
99B010-18-1	SCIENTIFIC GAMES TERM LOAN		06/06/2008	JP MORGAN		6,962,025	6,962,025	0	3Z
71644E-AH-5	PETRO-CANADA	I	05/12/2008	CITICORP		5,747,156	5,757,000	0	2FE
83272#-AA-1	SMURFIT-STONE CONTAINER TERM LOAN B	I	05/09/2008	DEUTSCHE BANK AG		247,928	287,487	0	3Z
83272#-AC-7	SMURFIT-STONE CONTAINER DEPOSIT FUNDED	I	05/09/2008	DEUTSCHE BANK AG		244,190	256,282	0	4

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92658T-AK-4	VIDEOTRON LTEE	I	06/16/2008	VARIOUS		9,570,000	10,000,000	143,083	3FE
92658T-AL-2	VIDEOTRON LTD	I	04/07/2008	BANC OF AMERICA SECURITIES		863,249	877,000	0	3FE
C8415#-AA-3	SMURFIT-STONE CONTAINER TERM LOAN C	I	04/29/2008	DEUTSCHE BANK AG		519,678	546,099	0	3
C8415#-AB-1	SMURFIT-STONE CONTAINER TRANCHE C-1	I	05/31/2008	DEUTSCHE BANK AG		157,135	165,100	0	3
03938L-AD-6	ARCELORMITTAL	F	05/19/2008	JP MORGAN		12,944,230	13,000,000	0	2FE
4041A2-AH-7	HBOS	F	05/15/2008	GOLDMAN SACHS		22,904,320	23,000,000	0	1FE
59807#-AA-5	YELL GROUP FACILITY B1 TERM LOAN	F	05/09/2008	DEUTSCHE BANK AG		1,810,556	2,000,000	0	3
61532X-BS-4	MONUMENT GLOBAL FUNDING	F	04/18/2008	LEHMAN BROTHERS		10,620,431	10,625,000	1,623	1FE
705010-AB-2	PEARSON PLC	F	04/29/2008	CITICORP		8,900,593	8,917,000	0	2FE
780153-AR-3	ROYAL CARIBBEAN CRUISES	F	05/19/2008	CREDIT SUISSE FIRST BOSTON		4,725,000	5,000,000	158,090	3FE
99B010-13-2	VIRGIN MEDIA FINANCE TERM LOAN B4	F	05/12/2008	DEUTSCHE BANK AG		1,633,537	1,726,447	0	3Z
D1769@-AB-9	EUROPEAN FINANCIAL EXCHANGE	F	06/12/2008	DEUTSCHE BANK AG		35,000,000	35,000,000	0	1Z
4599999. Bonds - Industrial and Miscellaneous						1,349,375,118	1,377,692,586	4,780,712	XXX
12667@-AA-5	CVS CAREMARK		06/13/2008	DIRECT (ISSUER)		20,718,442	20,718,442	0	2Z
90781#-AF-9	UNION PACIFIC RAILROAD LEVERAGED LEASE		04/30/2008	BANC OF AMERICA SECURITIES		6,500,000	6,500,000	0	1Z
4699999. Bonds - Credit Tenant Loans						27,218,442	27,218,442	0	XXX
6099997. Total - Bonds - Part 3						1,398,030,334	1,427,097,656	4,870,837	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						1,398,030,334	1,427,097,656	4,870,837	XXX
06739H-36-2	BARCLAYS BANK PLC	F	04/08/2008	CITICORP	1,560,000.000	39,000,000	0.00	0	RP1L
59023V-37-3	MERRILL LYNCH		04/22/2008	MERRILL LYNCH	1,000,000.000	25,000,000	0.00	0	RP1L
6399999. Preferred Stocks - Industrial and Miscellaneous						64,000,000	XXX	0	XXX
6599997. Total - Preferred Stocks - Part 3						64,000,000	XXX	0	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						64,000,000	XXX	0	XXX
03834A-10-3	APPROACH RESOURCES		05/27/2008	CREDIT SUISSE FIRST BOSTON	3,999.000	91,937		0	L
305560-10-4	FAIRPOINT COMMUNICATIONS		04/01/2008	FREE RECEIVE OF SECURITIES	4,794.000	3,457		0	L
31339*-10-7	FHLBI CLASS B-1		04/21/2008	DIRECT (ISSUER)	50,000.000	5,000,000		0	A
37250U-20-1	GEOMET		05/14/2008	CREDIT SUISSE FIRST BOSTON	8,326.000	61,612		0	L
6899999. Common Stocks - Industrial and Miscellaneous						5,157,006	XXX	0	XXX
46628D-88-2	JNL PERSPECTIVE MMF CLASS A		05/30/2008	JACKSON NATIONAL ASSET MANAGEMENT	32,180.370	32,180		0	A
47764#-56-6	JNL/EAGLE SMALL CAP EQUITY FUND - CL A		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	20,547.945	420,000		0	A
47764#-65-7	JNL/MCM INTERNATIONAL INDEX FUND - CL A		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	21,601.490	348,000		0	A
47764#-66-5	JNL/MCM BOND INDEX FUND - CLASS A		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	1,437.556	16,000		0	A
47764#-69-9	JNL/PIMCO TOTAL RETURN BOND - CLASS A		04/25/2008	JACKSON NATIONAL ASSET MANAGEMENT	121,555.916	1,500,000		0	A
47764@-23-8	JNL/T ROWE PRICE MIDCAP GROWTH - CLASS A		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	5,491.914	163,000		0	A
47765#-14-4	JNL/MCM S&P 400 MID CAP INDEX - CLASS A		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	30,126.921	451,000		0	A
47765#-16-9	JNL/MCM SMALL CAP INDEX FUND - CLASS A		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	33,410.138	435,000		0	A
47765#-32-6	JNL/S&P MANAGED CONSERVATIVE FUND		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	12,992.832	145,000		0	A
47765#-33-4	JNL/S&P MANAGED MODERATE FUND		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	18,274.112	216,000		0	A
47765#-35-9	JNL/S&P MANAGED AGGRESSIVE GROWTH FUND		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	3,006,055.974	43,042,000		0	A
47765#-43-3	JNL/AIM INTERNATIONAL EQUITY - CL A		06/13/2008	JACKSON NATIONAL ASSET MANAGEMENT	94,939.493	1,398,000		0	A
7099999. Mutual Funds						48,166,180	XXX	0	XXX
7299997. Total - Common Stocks - Part 3						53,323,186	XXX	0	XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						53,323,186	XXX	0	XXX
7399999. Total - Preferred and Common Stocks						117,323,186	XXX	0	XXX
7499999 - Totals						1,515,353,520	XXX	4,870,837	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912827-Y5-5	U S TREASURY NOTE		05/22/2008	DIRECT (ISSUER)		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	11,813	02/15/2009	
0399999. Bonds - U.S. Governments						45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	11,813	XXX	XXX
465410-BT-4	REPUBLIC OF ITALY	F	05/28/2008	MERRILL LYNCH		199,378	200,000	199,378	0	0	0	0	0	0	199,378	0	0	0	0	07/15/2011	1FE
1099999. Bonds - All Other Governments						199,378	200,000	199,378	0	0	0	0	0	0	199,378	0	0	0	0	XXX	XXX
31283H-YV-1	FG G01624		06/01/2008	MBS PAYDOWN		113,928	113,928	119,304	114,196	0	(268)	0	(268)	0	113,928	0	0	0	3,171	12/01/2032	1FE
31287V-6J-4	FG C69873		06/01/2008	MBS PAYDOWN		19	19	20	19	0	0	0	0	0	19	0	0	0	1	04/01/2032	1FE
3128EX-RF-7	FG D61386		06/01/2008	MBS PAYDOWN		407	407	402	405	0	2	0	2	0	407	0	0	0	12	09/01/2011	1FE
3128EY-AH-9	FG D61808		06/01/2008	MBS PAYDOWN		802	802	791	802	0	0	0	0	0	802	0	0	0	19	07/01/2025	1FE
3128H7-FF-4	FG E99166		06/01/2008	MBS PAYDOWN		1,537,572	1,537,572	1,567,012	1,538,904	0	(1,332)	0	(1,332)	0	1,537,572	0	0	0	28,505	04/01/2018	1FE
3128H7-JZ-6	FG E99280		06/01/2008	MBS PAYDOWN		85,753	85,753	87,395	85,818	0	(65)	0	(65)	0	85,753	0	0	0	1,753	04/01/2018	1FE
3128H7-M9-0	FG E99384		06/01/2008	MBS PAYDOWN		166,811	166,811	170,005	166,938	0	(127)	0	(127)	0	166,811	0	0	0	3,126	10/01/2017	1FE
3128H7-PW-6	FG E99437		06/01/2008	MBS PAYDOWN		620,217	620,217	632,092	620,779	0	(562)	0	(562)	0	620,217	0	0	0	11,519	03/01/2018	1FE
3128H7-U8-3	FG E99607		06/01/2008	MBS PAYDOWN		409,901	409,901	417,749	410,280	0	(379)	0	(379)	0	409,901	0	0	0	7,955	03/01/2018	1FE
3128H7-WN-8	FG E99653		06/01/2008	MBS PAYDOWN		545,862	545,862	556,314	546,384	0	(521)	0	(521)	0	545,862	0	0	0	10,172	04/01/2018	1FE
3128NG-EF-8	FH 1H1334		06/26/2008	VARIOUS		3,984,853	3,984,853	3,962,901	3,983,143	0	1,710	0	1,710	0	3,984,853	0	0	0	93,758	07/01/2036	1FE
312903-EY-9	FHR 109 I		06/15/2008	MBS PAYDOWN		51,605	51,605	52,867	51,605	0	0	0	0	0	51,605	0	0	0	2,081	07/15/2008	1FE
312904-YF-6	FHR 1020 J		06/01/2008	MBS PAYDOWN		4,913	4,913	4,766	4,913	0	0	0	0	0	4,913	0	0	0	177	07/01/2008	1FE
312905-VN-9	FHR 1075 G		06/01/2008	MBS PAYDOWN		23,368	23,368	22,849	23,368	0	0	0	0	0	23,368	0	0	0	645	07/01/2008	1FE
312907-A3-2	FHR 1168 H		06/01/2008	MBS PAYDOWN		32,889	32,889	32,889	32,889	0	0	0	0	0	32,889	0	0	0	1,027	07/01/2008	1FE
312907-N8-7	FHR 1179 H		06/01/2008	MBS PAYDOWN		35,214	35,214	34,774	35,214	0	0	0	0	0	35,214	0	0	0	1,142	07/01/2008	1FE
31292G-GC-4	FG C00195		06/01/2008	MBS PAYDOWN		95	95	94	94	0	1	0	1	0	95	0	0	0	3	06/01/2008	1FE
31292G-GN-0	FG C00205		06/01/2008	MBS PAYDOWN		279	279	275	278	0	0	0	0	0	279	0	0	0	8	02/01/2021	1FE
31292H-3K-8	FG C01702		06/01/2008	MBS PAYDOWN		9,232	9,232	9,667	9,249	0	(17)	0	(17)	0	9,232	0	0	0	273	03/01/2033	1FE
31292H-X3-3	FG C01598		06/01/2008	MBS PAYDOWN		3,616,797	3,616,797	3,699,802	3,619,217	0	(2,420)	0	(2,420)	0	3,616,797	0	0	0	74,778	10/01/2032	1FE
31294K-SN-6	FG E01425		06/01/2008	MBS PAYDOWN		706,657	706,657	720,187	707,362	0	(705)	0	(705)	0	706,657	0	0	0	13,280	01/01/2018	1FE
31296K-4E-0	FG A11721		04/22/2008	VARIOUS		16,815,484	16,912,357	17,301,522	17,253,292	0	(12,172)	0	(12,172)	0	17,241,120	0	(425,636)	(425,636)	312,127	12/01/2032	1FE
31296L-AF-8	FG A11806		04/22/2008	VARIOUS		16,424,789	16,519,435	16,899,559	16,860,833	0	(9,491)	0	(9,491)	0	16,851,343	0	(426,554)	(426,554)	304,883	10/01/2032	1FE
31296L-CF-6	FG A11870		06/01/2008	MBS PAYDOWN		494,491	494,491	505,870	494,861	0	(370)	0	(370)	0	494,491	0	0	0	10,190	11/01/2032	1FE
31296L-F8-9	FG A11991		06/01/2008	MBS PAYDOWN		247,410	247,410	253,103	247,615	0	(206)	0	(206)	0	247,410	0	0	0	4,835	07/01/2032	1FE
31296M-2Q-1	FG A13483		06/01/2008	MBS PAYDOWN		7,889	7,889	8,261	7,902	0	(13)	0	(13)	0	7,889	0	0	0	212	12/01/2032	1FE
31296R-UE-6	FG A16881		06/01/2008	MBS PAYDOWN		143	143	150	143	0	0	0	0	0	143	0	0	0	4	01/01/2032	1FE
31297B-V9-0	FG A24240		06/01/2008	MBS PAYDOWN		148	148	155	150	0	(2)	0	(2)	0	148	0	0	0	4	09/01/2033	1FE
31297C-EH-9	FG A24636		06/01/2008	MBS PAYDOWN		908	908	951	908	0	0	0	0	0	908	0	0	0	25	11/01/2033	1FE
31297C-XJ-4	FG A25181		06/01/2008	MBS PAYDOWN		2,768	2,768	2,898	2,768	0	(1)	0	(1)	0	2,768	0	0	0	60	07/01/2034	1FE
31297E-TE-6	FG A26849		06/01/2008	MBS PAYDOWN		1,244	1,244	1,303	1,249	0	(5)	0	(5)	0	1,244	0	0	0	34	05/01/2034	1FE
31335G-HK-4	FG C80234		06/01/2008	MBS PAYDOWN		85	85	84	85	0	0	0	0	0	85	0	0	0	2	11/01/2023	1FE
31339M-RT-7	FHR 2401 VB		06/01/2008	MBS PAYDOWN		1,122,075	1,122,075	1,103,086	1,119,661	0	2,413	0	2,413	0	1,122,075	0	0	0	28,383	04/01/2010	1FE
3133T3-5T-1	FHR 1671 G		06/01/2008	MBS PAYDOWN		44,340	44,340	44,541	44,340	0	0	0	0	0	44,340	0	0	0	1,192	07/01/2008	1FE
3133T7-J9-1	FHR 1865 H		06/01/2008	MBS PAYDOWN		73,079	73,079	72,702	73,052	0	27	0	27	0	73,079	0	0	0	2,541	08/01/2010	1FE
31356D-5E-2	FG D51745		06/01/2008	MBS PAYDOWN		259	259	256	259	0	0	0	0	0	259	0	0	0	8	01/01/2024	1FE
31356D-QT-6	FG D51366		06/01/2008	MBS PAYDOWN		82	82	81	82	0	0	0	0	0	82	0	0	0	2	04/01/2024	1FE
31356G-EK-1	FG D53738		06/01/2008	MBS PAYDOWN		154	154	152	154	0	0	0	0	0	154	0	0	0	5	09/01/2021	1FE
31356G-QS-1	FG D54065		06/01/2008	MBS PAYDOWN		983	983	970	983	0	0	0	0	0	983	0	0	0	34	08/01/2022	1FE
31356J-RT-2	FG D55898		06/01/2008	MBS PAYDOWN		91	91	90	91	0	0	0	0	0	91	0	0	0	3	06/01/2024	1FE
31358J-L9-0	FNR 1991-139 PN		06/01/2008	MBS PAYDOWN		40,072	40,072	39,058	40,034	0	38	0	38	0	40,072	0	0	0	1,357	10/01/2021	1FE
31358M-JA-3	FNR 1992-35 L		06/01/2008	MBS PAYDOWN		55,688	55,688	52,698	55,431	0	258	0	258	0	55,688	0	0	0	1,610	04/01/2010	1FE
31358P-AK-3	FNR 1992-120 C		06/01/2008	MBS PAYDOWN		2,324	2,324	2,190	2,294	0	30	0	30	0	2,324	0	0	0	69	05/01/2022	1FE
31358Q-NL-5	FNR 1992-169 L		06/01/2008	MBS PAYDOWN		9,967	9,967	9,282	9,959	0	9	0	9	0	9,967	0	0	0	301	09/01/2022	1FE
31359F-F3-7	FNR 1993-255 C		06/01/2008	MBS PAYDOWN		167,034	167,034	159,257	166,467	0	568	0	568	0	167,034	0	0	0	4,553	01/01/2010	1FE
31359U-VL-6	FNW 1998-W6 B1		06/01/2008	MBS PAYDOWN		67,313	67,313	65,357	67,313	0	0	0	0	0	67,313	0	0	0	1,929	10/25/2008	1FE
31359U-VM-4	FNW 1998-W6 B2		06/01/2008	MBS PAYDOWN		50,485	50,485	45,827	50,485	0	0	0	0	0	50,485	0	0	0	1,447	10/25/2008	1FE
31359V-HB-2	FNW 1999-W1 M		06/01/2008	MBS PAYDOWN		75,630	75,630	75,121	75,630	0	0	0	0	0	75,630	0	0	0	2,109	02/25/2029	1FE
31359V-HC-0	FNW 1999-W1 B1		06/01/2008	MBS PAYDOWN		39,165	39,165	37,544	39,166	0	0	0	0	0	39,165	0	0	0	1,092	02/25/2029	1FE
31359V-HD-8	FNW 1999-W1 B2		06/01/2008	MBS PAYDOWN		21,608	21,608	19,326	21,609	0	0	0	0	0	21,608	0	0	0	603	03/25/2029	2FE
31359V-ML-4	FNW 1999-W3 M		06/01/2008	MBS PAYDOWN		76,955	76,955	77,292	76,955	0	0	0	0	0	76,955	0	0	0	2,363	03/25/2029	1FE
31359V-MM-2	FNW 1999-W3 B1		06/01/2008	MBS PAYDOWN		44,463	44,463	43,546	44,463	0	0	0	0	0	44,463	0	0	0	1,365	03/25/2029	1FE
31359V-MN-0	FNW 1999-W3 B2		06/01/2008	MBS PAYDOWN		34,239	34,239	31,270	34,239	0	0	0	0	0	34,239	0	0	0	1,051	03/25/2029	2FE
313602-DB-7	FNR 1988-13 C		06/01/2008	MBS PAYDOWN		5,063	5,063	5,665	5,104	0	(40)	0	(40)	0	5,063	0	0	0	196	04/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313602-HY-3	FNR 1988-30 D		06/01/2008	MBS PAYDOWN		3,305	3,305	3,722	3,337	0	(31)	0	(31)	0	3,305	0	0	0	128	10/01/2018	1FE
313602-N6-7	FNR 1989-57 D		06/01/2008	MBS PAYDOWN		19,324	19,324	18,569	19,303	0	22	0	22	0	19,324	0	0	0	673	09/01/2019	1FE
313602-QA-5	FNR 1989-19 A		06/01/2008	MBS PAYDOWN		192	192	192	192	0	0	0	0	0	192	0	0	0	9	10/01/2011	1FE
31371K-7F-2	FN 254794		06/01/2008	MBS PAYDOWN		314,952	314,952	311,745	314,819	0	133	0	133	0	314,952	0	0	0	7,093	08/01/2032	1FE
31371L-CD-9	FN 254868		06/01/2008	MBS PAYDOWN		2,446,891	2,446,891	2,493,578	2,447,743	0	(851)	0	(851)	0	2,446,891	0	0	0	51,119	11/01/2032	1FE
31392D-7E-6	FNGT 2002-T12 A1		06/01/2008	MBS PAYDOWN		56,072	56,073	58,543	56,178	0	(106)	0	(106)	0	56,072	0	0	0	1,771	01/01/2012	1FE
31393H-TS-1	FHR 2548 OA		06/01/2008	MBS PAYDOWN		380,906	380,906	388,153	382,182	0	(1,276)	0	(1,276)	0	380,906	0	0	0	8,553	09/01/2012	1FE
313954-2U-2	FG D19787		06/01/2008	MBS PAYDOWN		422	422	416	421	0	0	0	0	0	422	0	0	0	12	03/01/2013	1FE
313958-S5-0	FG D22340		06/01/2008	MBS PAYDOWN		51	51	50	51	0	0	0	0	0	51	0	0	0	1	11/01/2012	1FE
313959-4X-3	FG D23538		06/01/2008	MBS PAYDOWN		66	66	65	66	0	0	0	0	0	66	0	0	0	2	03/01/2022	1FE
31395V-C8-0	FHR 2992 FN		06/15/2008	MBS PAYDOWN		1,050,185	1,050,185	1,050,842	1,049,973	0	212	0	212	0	1,050,185	0	0	0	16,716	12/15/2030	1FE
31396P-JX-0	FNR 2007-2 FT		06/25/2008	MBS PAYDOWN		794,121	794,121	793,377	792,337	0	1,784	0	1,784	0	794,121	0	0	0	11,310	12/25/2036	1FE
31396P-LF-6	FNR 2007-2 FM		06/25/2008	MBS PAYDOWN		1,212,790	1,212,790	1,212,411	1,208,838	0	3,952	0	3,952	0	1,212,790	0	0	0	17,695	10/25/2036	1FE
313974-4E-4	FG D36221		06/01/2008	MBS PAYDOWN		487	487	480	486	0	1	0	1	0	487	0	0	0	14	03/01/2009	1FE
31397E-B3-8	FHR 3247 FA		06/15/2008	MBS PAYDOWN		1,420,288	1,420,288	1,418,957	1,418,362	0	1,926	0	1,926	0	1,420,288	0	0	0	22,002	05/15/2030	1FE
31397F-FP-2	FHR 3271 FP		06/15/2008	MBS PAYDOWN		1,083,534	1,083,534	1,083,449	1,082,126	0	1,408	0	1,408	0	1,083,534	0	0	0	16,884	12/15/2031	1FE
31397G-5T-3	FHR 3287 FD		06/15/2008	MBS PAYDOWN		1,040,634	1,040,634	1,040,797	1,040,634	0	0	0	0	0	1,040,634	0	0	0	16,749	02/15/2033	1FE
31400D-6C-1	FN 684967		04/08/2008	VARIOUS		2,791,942	2,819,205	2,862,967	2,856,306	0	(830)	0	(830)	0	2,855,475	0	(63,533)	(63,533)	52,068	03/01/2033	1FE
31400F-X6-9	FN 686601		06/01/2008	MBS PAYDOWN		159,991	159,991	162,830	160,025	0	(35)	0	(35)	0	159,991	0	0	0	3,059	09/01/2031	1FE
31400J-GG-8	FN 688799		06/01/2008	MBS PAYDOWN		351,187	351,187	357,433	351,532	0	(346)	0	(346)	0	351,187	0	0	0	8,708	06/01/2031	1FE
31400P-MU-6	FN 693471		06/01/2008	MBS PAYDOWN		1,757,497	1,757,497	1,788,384	1,758,624	0	(1,127)	0	(1,127)	0	1,757,497	0	0	0	40,067	03/01/2032	1FE
31400R-KT-7	FN 695206		06/01/2008	MBS PAYDOWN		216,998	216,998	222,254	217,302	0	(303)	0	(303)	0	216,998	0	0	0	5,445	03/01/2032	1FE
31400S-V6-3	FN 696437		06/01/2008	MBS PAYDOWN		377,149	377,149	373,308	377,006	0	143	0	143	0	377,149	0	0	0	8,630	07/01/2032	1FE
31400T-BF-3	FN 696738		04/25/2008	VARIOUS		7,296,221	7,197,132	7,323,386	7,324,044	0	(4,661)	0	(4,661)	0	7,319,382	0	(23,161)	(23,161)	145,788	05/01/2032	1FE
31401A-TB-3	FN 702646		06/01/2008	MBS PAYDOWN		218,121	218,121	215,900	218,093	0	28	0	28	0	218,121	0	0	0	4,966	01/01/2032	1FE
31401B-A9-6	FN 703032		04/25/2008	VARIOUS		4,654,320	4,589,899	4,543,153	4,542,896	0	347	0	347	0	4,543,243	0	111,077	111,077	93,247	09/01/2032	1FE
31401H-BH-4	FN 708440		06/01/2008	MBS PAYDOWN		54,536	54,536	53,981	54,515	0	21	0	21	0	54,536	0	0	0	1,314	02/01/2032	1FE
31401J-N8-7	FN 709715		06/01/2008	MBS PAYDOWN		118,133	118,133	116,930	118,083	0	50	0	50	0	118,133	0	0	0	2,759	05/01/2032	1FE
31401J-NS-3	FN 709701		06/01/2008	MBS PAYDOWN		316,839	316,839	313,612	316,728	0	111	0	111	0	316,839	0	0	0	6,981	05/01/2032	1FE
31401K-HU-2	FN 710443		06/01/2008	MBS PAYDOWN		57,898	57,898	57,308	57,882	0	15	0	15	0	57,898	0	0	0	1,331	10/01/2032	1FE
31401W-RW-1	FN 720601		06/01/2008	MBS PAYDOWN		408,691	408,691	404,528	408,554	0	137	0	137	0	408,691	0	0	0	10,314	06/01/2032	1FE
31401W-RY-7	FN 720603		06/01/2008	MBS PAYDOWN		183,779	183,779	181,907	183,685	0	94	0	94	0	183,779	0	0	0	3,914	09/01/2032	1FE
31402E-3H-9	FN 727200		06/01/2008	MBS PAYDOWN		1,874,932	1,874,932	1,917,177	1,875,435	0	(503)	0	(503)	0	1,874,932	0	0	0	39,116	11/01/2032	1FE
31402G-R4-7	FN 728707		06/01/2008	MBS PAYDOWN		748,347	748,347	765,038	748,851	0	(504)	0	(504)	0	748,347	0	0	0	13,855	11/01/2032	1FE
31402J-YP-6	FN 730718		06/01/2008	MBS PAYDOWN		2,679,814	2,679,814	2,739,584	2,683,034	0	(3,220)	0	(3,220)	0	2,679,814	0	0	0	54,769	11/01/2032	1FE
31402K-AW-4	FN 730921		06/01/2008	MBS PAYDOWN		2,312,488	2,312,488	2,363,539	2,312,892	0	(403)	0	(403)	0	2,312,488	0	0	0	51,126	10/01/2032	1FE
31402K-NG-5	FN 731291		04/04/2008	VARIOUS		14,566,654	14,658,096	14,885,627	14,873,495	0	(5,337)	0	(5,337)	0	14,868,157	0	(301,503)	(301,503)	270,718	01/01/2033	1FE
31402M-XU-9	FN 733391		06/01/2008	MBS PAYDOWN		1,132,634	1,132,634	1,158,154	1,133,579	0	(944)	0	(944)	0	1,132,634	0	0	0	26,205	11/01/2032	1FE
31402M-ZU-7	FN 733455		06/01/2008	MBS PAYDOWN		24,862	24,862	25,416	24,866	0	(4)	0	(4)	0	24,862	0	0	0	518	02/01/2033	1FE
31402N-F9-4	FN 733792		06/01/2008	MBS PAYDOWN		1,452,532	1,452,532	1,485,260	1,453,553	0	(1,021)	0	(1,021)	0	1,452,532	0	0	0	28,965	10/01/2032	1FE
31402R-4M-8	FN 736228		06/01/2008	MBS PAYDOWN		548,982	548,982	561,227	549,367	0	(385)	0	(385)	0	548,982	0	0	0	11,001	03/01/2033	1FE
31402R-ZU-6	FN 736155		06/01/2008	MBS PAYDOWN		1,411,626	1,411,626	1,443,110	1,412,230	0	(605)	0	(605)	0	1,411,626	0	0	0	26,862	11/01/2032	1FE
31402T-2V-6	FN 737988		04/08/2008	VARIOUS		2,380,861	2,404,113	2,441,431	2,440,180	0	(725)	0	(725)	0	2,439,455	0	(58,594)	(58,594)	44,401	02/01/2033	1FE
31402T-T4-7	FN 737771		06/01/2008	MBS PAYDOWN		885,112	885,112	904,853	885,129	0	(18)	0	(18)	0	885,112	0	0	0	19,344	09/01/2032	1FE
31402T-WB-7	FN 737842		06/01/2008	MBS PAYDOWN		583,722	583,722	592,871	584,015	0	(293)	0	(293)	0	583,722	0	0	0	12,939	10/01/2032	1FE
31402T-WN-1	FN 737853		04/04/2008	VARIOUS		19,684,550	19,807,316	20,117,759	20,108,785	0	(7,962)	0	(7,962)	0	20,100,823	0	(416,273)	(416,273)	365,588	10/01/2032	1FE
31402T-WP-6	FN 737854		06/01/2008	MBS PAYDOWN		183,400	183,400	186,275	183,418	0	(17)	0	(17)	0	183,400	0	0	0	4,162	01/01/2033	1FE
31402U-6W-7	FN 738985		04/08/2008	VARIOUS		10,893,334	10,999,700	11,172,100	11,170,284	0	(7,144)	0	(7,144)	0	11,163,139	0	(269,805)	(269,805)	203,153	01/01/2033	1FE
31402U-MC-3	FN 738455		06/01/2008	MBS PAYDOWN		11,564	11,564	11,744	11,568	0	(4)	0	(4)	0	11,564	0	0	0	242	12/01/2032	1FE
31402V-NN-6	FN 739397		04/08/2008	VARIOUS		2,091,409	2,111,816	2,144,597	2,144,784	0	(269)	0	(269)	0	2,144,515	0	(53,106)	(53,106)	39,000	04/01/2032	1FE
31402W-LC-0	FN 740223		06/01/2008	MBS PAYDOWN		1,327	1,327	1,348	1,327	0	0	0	0	0	1,327	0	0	0	29	10/01/2032	1FE
31402Y-DF-8	FN 741802		06/01/2008	MBS PAYDOWN		342,173	342,173	347,484	342,271	0	(99)	0	(99)	0	342,173	0	0	0	6,202	01/01/2033	1FE
31404X-Q5-6	FN 781776		06/01/2008	MBS PAYDOWN		20,892	20,892	21,506	20,913	0	(21)	0	(21)	0	20,892	0	0	0	577	04/01/2034	1FE
31405A-TF-0	FN 783650		06/01/2008	MBS PAYDOWN		41,500	41,500	40,446	41,475	0	25	0	25	0	41,500	0	0	0	882	10/01/2033	1FE
31405M-HY-6	FN 793247		06/01/2008	MBS PAYDOWN		21,565	21,565	21,171	21,558	0	7	0	7	0	21,565	0	0	0	414	03/01/2034	1FE
31406T-QT-1	FN 819566		06/01/2008	MBS PAYDOWN		1,134,827	1,134,827	1,149,633	1,135,444	0	(617)	0	(617)	0	1,134,827	0	0	0	24,438	12/01/2034	1FE
31411S-6N-1	FN 914477		06/01/2008	MBS PAYDOWN		424,921	424,921	421,468	424,829	0	92	0	92	0	424,921	0	0	0	9,102	03/01/2037	1FE
31412Y-TT-9	FN 938962		06/01/2008	MBS PAYDOWN		161,679	161,679	160,946	161,664	0	15	0	15	0	161,679	0	0	0	4,877	07/01/2037	1FE
38373V-HG-8	GNR 2002-60 E		06/01/2008	MBS PAYDOWN		3,220,450	3,220,450	3,217,934	3,220,135	0	315	0	315	0	3,220,450	0	0	0	79,539	11/01/2012	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38373X-G7-5	GNR 2002-52 CJ		06/01/2008	MBS PAYDOWN		1,252,084	1,252,084	1,245,041	1,249,949	0	2,135	0	2,135	0	1,252,084	0	0	0	30,703	01/01/2012	1
38373X-XZ-4	GNR 2002-44 JA		06/01/2008	MBS PAYDOWN		803,181	803,181	790,318	797,894	0	5,287	0	5,287	0	803,181	0	0	0	19,764	07/01/2008	1
3199999. Bonds - Special Revenues						147,552,546	147,972,052	150,137,606	149,524,681	0	(45,041)	0	(45,041)	0	149,479,634	0	(1,927,088)	(1,927,088)	2,885,807	XXX	XXX
010392-EY-0	ALABAMA POWER		04/09/2008	BANC OF AMERICA		10,743,892	10,465,000	10,521,720	0	0	(2,261)	0	(2,261)	0	10,519,460	0	224,432	224,432	172,004	12/15/2012	1FE
129466-AL-2	CALENERGY		04/04/2008	GREENWICH CAPITAL		41,077,140	40,510,000	41,584,440	40,614,232	0	(39,608)	0	(39,608)	0	40,574,624	0	502,516	502,516	1,726,266	09/15/2008	2FE
302567-AA-0	FPL ENERGY AMERICAN WIND		06/20/2008	SINKING FUND PYMT		680,400	680,400	680,400	680,400	0	0	0	0	0	680,400	0	0	0	45,172	06/20/2023	2FE
694308-GC-5	PACIFIC GAS & ELECTRIC		04/10/2008	GREENWICH CAPITAL		12,024,960	12,000,000	11,968,800	11,984,499	0	1,330	0	1,330	0	11,985,828	0	39,132	39,132	313,600	03/01/2011	1FE
70556@-AB-5	PROGRESS ENERGY SENIOR SECURED		06/26/2008	SINKING FUND PYMT		57,032	57,032	57,032	57,032	0	0	0	0	0	57,032	0	0	0	1,424	01/26/2025	1
976657-AC-0	WISCONSIN ENERGY		06/06/2008	JP MORGAN		5,240,000	5,000,000	4,988,700	4,995,496	0	562	0	562	0	4,996,058	0	243,942	243,942	225,694	04/01/2011	1FE
3899999. Bonds - Public Utilities						69,823,424	68,712,432	69,801,092	58,331,659	0	(39,977)	0	(39,977)	0	68,813,402	0	1,010,022	1,010,022	2,484,160	XXX	XXX
000780-AB-2	AMAC 2003-3 A2		06/01/2008	MBS PAYDOWN		2,364,612	2,364,612	2,353,898	2,362,349	0	2,263	0	2,263	0	2,364,612	0	0	0	55,833	09/01/2010	1FE
000780-GH-3	AMAC 2003-6 M		06/01/2008	MBS PAYDOWN		95,281	95,281	95,281	95,281	0	0	0	0	0	95,281	0	0	0	2,285	02/01/2016	1FE
00130H-AQ-8	AES		06/19/2008	TENDER OFFER		19,665,000	19,000,000	19,265,000	19,079,668	0	(25,135)	0	(25,135)	0	19,054,533	0	610,467	610,467	992,750	06/01/2009	3FE
00130H-BA-2	AES		06/19/2008	TENDER OFFER		2,446,080	2,352,000	2,583,751	2,472,368	0	(10,742)	0	(10,742)	0	2,461,626	0	(15,546)	(15,546)	122,337	05/15/2013	3FE
00163M-AA-2	AMB PROPERTY LP		06/30/2008	MATURITY		17,000,000	17,000,000	16,984,180	16,998,969	0	1,031	0	1,031	0	17,000,000	0	0	0	0	06/30/2008	2FE
00218*-AA-6	APP PHARMACEUTICALS		04/03/2008	SINKING FUND PYMT		22,500	22,500	22,275	22,500	0	0	0	0	0	22,500	0	0	0	294	12/31/2013	3
005125-A#-6	ACXIOM TERM LOAN		04/02/2008	SINKING FUND PYMT		95,833	95,833	96,193	95,833	0	0	0	0	0	95,833	0	0	0	1,566	09/30/2012	3
00763M-A@-7	ADVANCED MEDICAL OPTICS TERM LOAN		04/03/2008	SINKING FUND PYMT		12,500	12,551	12,580	12,500	0	0	0	0	0	12,500	0	0	0	220	06/30/2014	3
00833@-AB-7	AFFILIATED COMPUTER SERVICES TL ADD ON		04/03/2008	VARIOUS		25,253	25,253	24,678	25,247	0	5	0	5	0	25,253	0	0	0	491	03/31/2013	3
02004R-A@-1	ALLTEL COMMUNICATIONS TERM LOAN B3		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,000	12,499	0	1	0	1	0	12,500	0	0	0	216	05/31/2015	3
02147Q-BN-1	CWALT 2006-19CB M		06/01/2008	MBS PAYDOWN		59,126	59,126	56,382	59,048	0	78	0	78	0	59,126	0	0	0	1,482	09/01/2020	3FE
02147Q-BP-6	CWALT 2006-19CB B1		06/01/2008	MBS PAYDOWN		22,993	22,993	21,608	22,963	0	30	0	30	0	22,993	0	0	0	576	08/01/2022	4FE
02147R-BD-1	CWALT 2006-23CB M		06/01/2008	MBS PAYDOWN		48,116	48,116	46,687	48,084	0	31	0	31	0	48,116	0	0	0	1,251	07/01/2020	4FE
02147R-BE-9	CWALT 2006-23CB B1		06/01/2008	MBS PAYDOWN		18,827	18,827	18,006	18,808	0	19	0	19	0	18,827	0	0	0	489	07/01/2020	6FE
02147T-BA-3	CWALT 2006-28CB M		06/01/2008	MBS PAYDOWN		26,132	26,132	26,377	26,141	0	(10)	0	(10)	0	26,132	0	0	0	708	09/01/2018	1FE
02149H-BK-5	CWALT 2007-2CB M		06/01/2008	MBS PAYDOWN		30,342	30,342	29,420	30,326	0	17	0	17	0	30,342	0	0	0	728	11/01/2025	3FE
02149H-BL-3	CWALT 2007-2CB B1		06/01/2008	MBS PAYDOWN		12,300	12,300	11,793	12,291	0	9	0	9	0	12,300	0	0	0	295	11/01/2025	3FE
02150J-AC-6	CWALT 2007-9T1 1A3		06/01/2008	MBS PAYDOWN		593,951	593,950	574,624	593,279	0	672	0	672	0	593,951	0	0	0	14,849	12/01/2022	1FE
03061N-JC-4	AMCAR 2005-1 C		06/06/2008	MBS PAYDOWN		2,307,337	2,307,337	2,306,725	2,305,951	0	1,386	0	1,386	0	2,307,337	0	0	0	44,765	12/06/2008	1FE
03063E-AB-3	AMCAR 2007-CM A2		06/06/2008	MBS PAYDOWN		466,686	466,686	462,821	0	0	1,323	0	1,323	0	466,686	0	0	0	4,009	02/06/2009	1FE
03070Q-A#-8	AMERISTAR CASINOS INITIAL TERM LOAN		04/02/2008	SINKING FUND PYMT		25,228	25,228	25,089	25,275	0	(46)	0	(46)	0	25,228	0	0	0	459	11/09/2012	3
05367D-BN-6	AVIAT 12 A		06/11/2008	MBS PAYDOWN		158,546	158,546	156,589	159,030	0	(484)	0	(484)	0	158,546	0	0	0	3,096	07/11/2013	1
05368B-AA-8	AVIATION FINANCE GROUP 2003-1 CL A		06/15/2008	MBS PAYDOWN		14,031	14,031	14,031	14,031	0	0	0	0	0	14,031	0	0	0	265	10/15/2015	1
05368B-AB-6	AVIATION FINANCE GROUP 2003-1 CL B		06/15/2008	MBS PAYDOWN		8,327	8,327	8,327	8,327	0	0	0	0	0	8,327	0	0	0	212	12/15/2023	1
05406*-AB-5	AVON ASSOCIATES		04/01/2008	SINKING FUND PYMT		146,498	146,498	140,756	151,101	0	(4,603)	0	(4,603)	0	146,498	0	0	0	16,349	04/01/2009	1
056061-AA-2	BXGNT 2002-A A		06/01/2008	MBS PAYDOWN		134,901	134,901	134,901	134,901	0	0	0	0	0	134,901	0	0	0	2,589	12/01/2008	1FE
056061-AC-8	BXGNT 2002-A C		06/01/2008	MBS PAYDOWN		246,801	246,801	246,801	246,801	0	0	0	0	0	246,801	0	0	0	5,930	12/01/2008	1FE
056061-AD-6	BXGNT 2002-A D		06/01/2008	MBS PAYDOWN		185,235	185,235	179,314	82,269	0	0	0	0	0	185,235	0	0	0	3,336	12/01/2008	2FE
056061-AE-4	BXGNT 2004-B A		06/01/2008	MBS PAYDOWN		346,458	346,458	346,440	346,455	0	2	0	2	0	346,458	0	0	0	6,376	10/01/2011	1FE
056061-AH-7	BXGNT 2004-B D		06/01/2008	MBS PAYDOWN		122,742	122,742	122,735	122,741	0	1	0	1	0	122,742	0	0	0	3,395	10/01/2011	2FE
056061-AK-0	BXGNT 2005-A A		06/02/2008	MBS PAYDOWN		232,824	232,824	232,819	232,793	0	31	0	31	0	232,824	0	0	0	5,315	07/02/2013	1FE
056061-AM-6	BXGNT 2005-A C		06/02/2008	MBS PAYDOWN		491,790	491,790	491,781	491,765	0	25	0	25	0	491,790	0	0	0	11,949	07/02/2013	1FE
056061-AN-4	BXGNT 2005-A D		06/02/2008	MBS PAYDOWN		439,511	439,511	439,508	439,444	0	67	0	67	0	439,511	0	0	0	11,784	07/02/2013	2FE
05606P-AA-9	BXGNT 2006-B A		06/02/2008	MBS PAYDOWN		331,534	331,534	331,533	331,487	0	46	0	46	0	331,534	0	0	0	7,772	06/02/2014	1FE
05606P-AB-7	BXGNT 2006-B B		06/02/2008	MBS PAYDOWN		464,147	464,147	464,142	464,081	0	66	0	66	0	464,147	0	0	0	11,073	06/02/2014	1FE
05606P-AC-5	BXGNT 2006-B C		06/02/2008	MBS PAYDOWN		265,227	265,227	265,222	265,187	0	40	0	40	0	265,227	0	0	0	6,602	06/02/2014	1FE
05606P-AD-3	BXGNT 2006-B D		06/02/2008	MBS PAYDOWN		331,534	331,534	331,530	331,480	0	53	0	53	0	331,534	0	0	0	8,968	06/02/2014	2FE
05606Q-AA-7	BXGNT 2007-A A		06/02/2008	MBS PAYDOWN		248,706	248,706	248,698	248,670	0	37	0	37	0	248,706	0	0	0	6,009	05/02/2015	1FE
05606Q-AC-3	BXGNT 2007-A C		06/02/2008	MBS PAYDOWN		497,413	497,413	497,387	497,319	0	94	0	94	0	497,413	0	0	0	15,389	06/02/2015	1FE
057741-A@-9	BALDOR ELECTRIC TERM LOAN B		05/27/2008	SINKING FUND PYMT		22,954	22,954	22,954	22,954	0	0	0	0	0	22,954	0	0	0	720	03/31/2014	3
05946X-C4-3	BAFC 2005-G A4		06/01/2008	MBS PAYDOWN		94,375	94,375	92,901	94,225	0	150	0	150	0	94,375	0	0	0	2,292	09/01/2022	1FE
05948K-3T-4	BOAA 2006-2 B1		06/01/2008	MBS PAYDOWN		42,834	42,834	41,596	42,794	0	40	0	40	0	42,834	0	0	0	1,092	10/01/2019	3FE
05948K-4W-6	BOAA 2006-3 B1		06/01/2008	MBS PAYDOWN		24,736	24,736	24,057	24,715	0	21	0	21	0	24,736	0	0	0	635	07/01/2020	2FE
05948K-E8-8	BOAA 2005-6 3CB1		06/01/2008	MBS PAYDOWN		1,564,098	1,564,098	1,539,903	1,563,186	0	912	0	912	0	1,564,098	0	0	0	35,619	11/01/2022	1FE
05948K-G5-2	BOAA 2005-6 B1		06/01/2008	MBS PAYDOWN		64,365	64,365	64,342	64,365	0	0	0	0	0	64,365	0	0	0	1,522	11/01/2022	1FE
05948K-G6-0	BOAA 2005-6 B2		06/01/2008	MBS PAYDOWN		27,825	27,825	27,409	27,816	0	10	0	10	0	27,825	0	0	0	658	11/01/2022	1FE
05948K-QB-8	BOAA 2004-4 3OB1		06/01/2008	MBS PAYDOWN		25,873	25,872	25,121	25,856	0	17	0	17	0	25,873	0	0	0	593	09/01/2020	1FE
05949A-3X-6	BOAMS 2005-3 2B1		06/01/2008	MBS PAYDOWN		14,581	14,581	14,633	14,582	0	(1)	0	(1)	0	14,581	0	0	0	334	03/01/2032	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05949A-FG-0	BOAMS 2004-4 5A1		06/01/2008	MBS PAYDOWN		112,686	112,686	115,063	112,662	0	24	0	24	0	112,686	0	0	0	2,566	04/01/2019	1FE
05949A-KK-5	BOAMS 2004-6 1B1		06/01/2008	MBS PAYDOWN		20,747	20,747	19,903	20,744	0	3	0	3	0	20,747	0	0	0	476	08/01/2025	1FE
05949A-KL-3	BOAMS 2004-6 1B2		06/01/2008	MBS PAYDOWN		6,386	6,386	6,036	6,385	0	1	0	1	0	6,386	0	0	0	146	08/01/2025	1FE
05949A-V8-0	BOAMS 2005-2 B1		06/01/2008	MBS PAYDOWN		25,689	25,689	25,661	25,688	0	0	0	0	0	25,689	0	0	0	577	10/01/2024	1FE
05949A-V9-8	BOAMS 2005-2 B2		06/01/2008	MBS PAYDOWN		10,279	10,279	10,164	10,278	0	1	0	1	0	10,279	0	0	0	231	10/01/2024	1FE
05949C-GR-1	BOAMS 2005-8 A4		06/01/2008	MBS PAYDOWN		639,843	639,843	642,342	0	0	(68)	0	(68)	0	639,843	0	0	0	10,407	04/01/2024	1FE
05949C-MV-5	BOAMS 2005-K 4A1		06/01/2008	MBS PAYDOWN		84,537	84,537	83,506	84,432	0	105	0	105	0	84,537	0	0	0	2,182	10/01/2019	1FE
05949C-MW-3	BOAMS 2005-K 4A2		06/01/2008	MBS PAYDOWN		82,127	82,127	80,716	81,987	0	140	0	140	0	82,127	0	0	0	2,120	10/01/2019	1FE
05950M-AJ-9	BAFC 2006-G 3A3		06/01/2008	MBS PAYDOWN		802,608	802,608	787,120	810,521	0	(7,913)	0	(7,913)	0	802,608	0	0	0	17,542	08/01/2018	1FE
060505-DP-6	BANK OF AMERICA		04/24/2008	JP MORGAN		14,332,530	14,170,000	14,070,385	14,070,932	0	2,391	0	2,391	0	14,073,324	0	259,206	259,206	328,173	12/01/2017	1FE
06423A-AQ-6	BANK ONE		04/16/2008	JP MORGAN		18,783,180	18,000,000	17,606,400	17,818,119	0	12,823	0	12,823	0	17,830,942	0	952,238	952,238	460,200	11/15/2011	1FE
071813-AU-3	BAXTER INTERNATIONAL		04/08/2008	WACHOVIA		7,808,080	8,000,000	7,560,957	7,662,442	0	10,750	0	10,750	0	7,673,192	0	134,888	134,888	211,722	03/15/2015	1FE
07383F-AQ-1	BSCMS 1999-C1 A2		06/01/2008	MBS PAYDOWN		241,933	241,933	245,530	241,933	0	0	0	0	0	241,933	0	0	0	6,598	02/01/2009	1FE
07384Y-NA-0	BSABS 2003-AC5 A5		06/01/2008	MBS PAYDOWN		10,901	10,901	10,778	10,895	0	6	0	6	0	10,901	0	0	0	221	07/01/2009	1FE
07386H-Q4-6	BALTA 2006-3 33A2		06/01/2008	MBS PAYDOWN		141,702	141,702	141,392	141,689	0	12	0	12	0	141,702	0	0	0	3,394	02/01/2020	1FE
07556Q-AG-0	BEAZER HOMES USA		04/17/2008	GOLDMAN SACHS		4,395,000	5,500,000	4,138,750	4,138,750	0	0	0	0	0	4,138,750	0	256,250	256,250	236,826	04/15/2012	4FE
084423-AB-8	BERKLEY (WR)		05/15/2008	MATURITY		200,000	200,000	237,250	201,570	0	(1,570)	0	(1,570)	0	200,000	0	0	0	9,875	05/15/2008	1FE
085791-A*-2	BERRY PLASTICS TERM LOAN		04/03/2008	SINKING FUND PYMT		12,531	12,531	12,075	12,528	0	3	0	3	0	12,531	0	0	0	155	06/30/2015	4
097014-AG-9	BOEING CAPITAL		04/01/2008	BANC OF AMERICA		22,129,340	20,500,000	22,003,945	21,288,483	0	(44,516)	0	(44,516)	0	21,243,967	0	885,373	885,373	847,618	02/15/2012	1FE
097023-AT-2	BOEING		04/07/2008	MORGAN STANLEY		20,731,600	20,000,000	20,145,993	20,090,801	0	(4,317)	0	(4,317)	0	20,086,484	0	645,116	645,116	669,097	02/15/2013	1FE
120568-AM-2	BUNGE LTD FINANCE		04/29/2008	JP MORGAN		5,601,600	6,000,000	5,707,620	5,788,698	0	9,378	0	9,378	0	5,798,075	0	(196,475)	(196,475)	175,658	04/15/2014	2FE
12489L-B*-8	CB RICHARD ELLIS GROUP TERM LOAN B		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	175	12/31/2013	3
12489W-NN-0	CBASS 2005-CB6 A3		06/01/2008	MBS PAYDOWN		1,414,085	1,414,085	1,414,056	1,414,084	0	1	0	1	0	1,414,085	0	0	0	30,088	01/01/2020	1FE
125432-AK-0	CWHL 2006-12 M		06/01/2008	MBS PAYDOWN		36,625	36,624	35,348	36,507	0	118	0	118	0	36,625	0	0	0	917	07/01/2013	1FE
12544V-CE-7	CWHL 2007-5 M		06/01/2008	MBS PAYDOWN		49,179	49,179	48,115	49,155	0	24	0	24	0	49,179	0	0	0	1,180	03/01/2028	1FE
12544V-CF-4	CWHL 2007-5 B1		06/01/2008	MBS PAYDOWN		10,207	10,207	9,839	10,198	0	9	0	9	0	10,207	0	0	0	245	03/01/2028	1FE
12546*-AF-3	COMMUNITY HEALTH SYSTEMS TERM LOAN		04/03/2008	SINKING FUND PYMT		78,183	78,183	78,211	78,187	0	(4)	0	(4)	0	78,183	0	0	0	1,454	06/30/2014	3
12566V-AW-2	CMALT 2007-A4 B1		06/01/2008	MBS PAYDOWN		35,828	35,829	34,675	35,800	0	28	0	28	0	35,828	0	0	0	891	11/01/2020	3FE
12566V-AX-0	CMALT 2007-A4 B2		06/01/2008	MBS PAYDOWN		12,690	12,690	11,967	12,675	0	16	0	16	0	12,690	0	0	0	316	08/01/2022	4FE
12614M-AA-2	CNL 2001-1A A		06/20/2008	MBS PAYDOWN		19,169	19,169	18,753	19,448	0	(280)	0	(280)	0	19,169	0	0	0	417	12/20/2013	1FE
126304-A@-3	CABLEVISION SYSTEMS		04/02/2008	SINKING FUND PYMT		25,381	25,381	23,989	25,322	0	59	0	59	0	25,381	0	0	0	316	03/31/2013	3
126650-BF-6	CVS LEASE PASS THROUGH		06/10/2008	SINKING FUND PYMT		85,369	85,369	84,113	71,842	0	24	0	24	0	85,369	0	0	0	1,876	12/10/2028	2FE
126650-BL-3	CVS CAREMARK		06/10/2008	VARIOUS		6,659,177	6,804,166	6,804,249	6,789,571	0	89	0	89	0	6,804,166	0	(144,989)	(144,989)	206,705	01/10/2030	2FE
12667F-3Y-9	CWALT 2005-J1 7A1		06/01/2008	MBS PAYDOWN		349,299	349,299	347,989	349,299	0	0	0	0	0	349,299	0	0	0	7,672	12/01/2019	1FE
12667F-AZ-8	CWALT 2004-2CB M		06/01/2008	MBS PAYDOWN		27,750	27,750	27,831	27,757	0	(7)	0	(7)	0	27,750	0	0	0	656	01/01/2018	1FE
12667F-DG-7	CWALT 2004-5CB M		06/01/2008	MBS PAYDOWN		41,409	41,409	41,823	41,434	0	(25)	0	(25)	0	41,409	0	0	0	952	09/01/2015	1FE
12667F-ET-8	CWALT 2004-J2 4A1		06/01/2008	MBS PAYDOWN		61,446	61,446	63,770	61,514	0	(68)	0	(68)	0	61,446	0	0	0	1,392	09/01/2017	1FE
12667F-Q2-4	CWALT 2004-32CB M		06/01/2008	MBS PAYDOWN		36,746	36,746	37,085	36,764	0	(18)	0	(18)	0	36,746	0	0	0	890	08/01/2020	1FE
12667F-Q3-2	CWALT 2004-32CB B1		06/01/2008	MBS PAYDOWN		14,699	14,698	14,618	14,697	0	1	0	1	0	14,699	0	0	0	356	08/01/2020	1FE
12667F-VT-9	CWALT 2004-24CB B1		06/01/2008	MBS PAYDOWN		61,627	61,627	62,159	61,662	0	(35)	0	(35)	0	61,627	0	0	0	1,534	08/01/2018	1FE
12667F-ZA-6	CWALT 2004-28CB B1		06/01/2008	MBS PAYDOWN		59,497	59,497	59,497	59,497	0	0	0	0	0	59,497	0	0	0	1,413	01/01/2020	1FE
12667F-ZU-2	CWALT 2004-29CB M		06/01/2008	MBS PAYDOWN		51,954	51,954	51,670	51,950	0	4	0	4	0	51,954	0	0	0	1,174	01/01/2022	1FE
12667F-ZV-0	CWALT 2004-29CB B1		06/01/2008	MBS PAYDOWN		21,461	21,461	21,062	21,450	0	11	0	11	0	21,461	0	0	0	485	01/01/2022	1FE
12667G-5G-4	CWALT 2005-40CB A1		06/01/2008	MBS PAYDOWN		2,310,519	2,310,519	2,213,564	2,307,396	0	3,123	0	3,123	0	2,310,519	0	0	0	51,475	07/01/2024	1FE
12669A-TQ-7	CWALT 1998-4 B1		06/01/2008	MBS PAYDOWN		114,595	114,595	113,288	114,483	0	113	0	113	0	114,595	0	0	0	3,381	06/01/2013	1FE
12669A-TR-5	CWALT 1998-4 B2		06/01/2008	MBS PAYDOWN		70,236	70,236	67,953	70,022	0	214	0	214	0	70,236	0	0	0	2,072	06/01/2013	1FE
12669C-3Y-4	CWHL 2002-22 B1		06/01/2008	MBS PAYDOWN		106,208	106,208	106,034	106,208	0	0	0	0	0	106,208	0	0	0	2,685	06/01/2008	1FE
12669D-AK-4	CWALT 2002-14 M		06/01/2008	MBS PAYDOWN		116,047	116,047	116,337	116,047	0	0	0	0	0	116,047	0	0	0	2,607	06/01/2008	1FE
12669D-VK-1	CWHL 2002-39 A35		06/01/2008	MBS PAYDOWN		1,196,819	1,196,819	1,196,024	1,196,699	0	120	0	120	0	1,196,819	0	0	0	29,689	04/01/2012	1FE
12669F-ZZ-9	CWHL 2004-8 M		06/01/2008	MBS PAYDOWN		77,918	77,918	74,046	77,820	0	97	0	97	0	77,918	0	0	0	1,628	09/01/2023	1FE
12669G-6D-8	CWHL 2005-17 M		06/01/2008	MBS PAYDOWN		24,408	24,408	24,141	24,404	0	4	0	4	0	24,408	0	0	0	559	05/01/2026	1FE
12669G-YE-5	CWHL 2005-12 M		06/01/2008	MBS PAYDOWN		42,512	42,512	39,724	42,471	0	41	0	41	0	42,512	0	0	0	952	02/01/2026	1FE
12669R-AC-1	CWL 2007-S1 A3		06/01/2008	MBS PAYDOWN		208,888	208,888	208,878	208,888	0	0	0	0	0	208,888	0	0	0	5,250	06/01/2011	1FE
12681#-AA-5	CABELAS SENIOR NOTES 2006-A		05/02/2008	WACHOVIA		9,332,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(668,000)	(668,000)	425,956	02/27/2016	2
14040E-EE-8	CAPITAL ONE BANK		05/15/2008	MATURITY		20,450,000	20,450,000	22,605,769	20,630,197	0	(180,197)	0	(180,197)	0	20,450,000	0	0	0	685,075	05/15/2008	1FE
14040E-HF-2	CAPITAL ONE BANK		05/15/2008	MATURITY		15,500,000	15,500,000	15,720,100	15,518,245	0	(18,245)	0	(18,245)	0	15,500,000	0	0	0	377,813	05/15/2008	1FE
14041U-AC-9	COAFT 2006-C A3A		06/15/2008	MBS PAYDOWN		661,000	661,000	647,780	0	0	4,933	0	4,933	0	661,000	0	0	0	8,203	04/15/2009	2FE
15089#-AB-4	CELANESE US HOLDINGS LLC TERM LOAN		04/03/2008	SINKING FUND PYMT		21,275	21,275	20,987	21,280	0	(5)	0	(5)	0	21,275	0	0	0	724	04/05/2014	3
15733*-AA-0	CHADBOURNE ROAD ASSOCIATES		06/03/2008	SINKING FUND PYMT		153,722	153,722	141,762	137,222	0	16,500	0	16,500	0	153,722	0	0	0	10,264	11/01/2014	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
16119*-AJ-3	CHARTER OPERATING COMMUNICATIONS NEW TL		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,136	12,503	0	(3)	0	(3)	0	12,500	0	0	0	204	03/31/2014	4
16162W-LF-4	CHASE 2005-S1 M		06/01/2008	MBS PAYDOWN		34,454	34,454	34,777	34,458	0	(4)	0	(4)	0	34,454	0	0	0	789	05/01/2024	1FE
16162W-NV-7	CHASE 2005-S3 M		06/01/2008	MBS PAYDOWN		51,225	51,225	49,482	51,207	0	18	0	18	0	51,225	0	0	0	1,175	01/01/2027	1FE
16162W-RH-4	CHASE 2006-S1 M		06/01/2008	MBS PAYDOWN		26,892	26,892	26,221	26,844	0	48	0	48	0	26,892	0	0	0	692	12/01/2014	1FE
16162W-RJ-0	CHASE 2006-S1 B1		06/01/2008	MBS PAYDOWN		9,220	9,220	8,863	9,193	0	27	0	27	0	9,220	0	0	0	237	12/01/2014	1FE
16162X-AQ-0	CHASE 2006-S3 M1		06/01/2008	MBS PAYDOWN		51,287	51,287	50,448	51,264	0	23	0	23	0	51,287	0	0	0	1,262	06/01/2017	1FE
16162Y-BE-4	CHASE 2006-S4 B1		06/01/2008	MBS PAYDOWN		8,945	8,945	8,802	8,942	0	3	0	3	0	8,945	0	0	0	224	07/01/2019	1FE
161631-AR-7	CHASE 2007-S5 1A16		05/06/2008	JP MORGAN		14,675,000	16,000,000	15,913,750	15,914,295	0	1,150	0	1,150	0	15,915,445	0	(1,240,445)	(1,240,445)	421,333	09/01/2015	1FE
16163E-AD-0	CHASE 2007-S2 1A4		05/13/2008	JP MORGAN		23,907,656	27,000,000	26,174,180	26,196,829	0	51,629	0	51,629	0	26,248,459	0	(2,340,802)	(2,340,802)	742,441	08/01/2014	1FE
16165T-BV-4	CFLX 2005-2 M		06/01/2008	MBS PAYDOWN		53,047	53,047	52,284	53,043	0	4	0	4	0	53,047	0	0	0	1,321	06/01/2022	1FE
172973-3R-8	CMSI 2005-7 B1		06/01/2008	MBS PAYDOWN		35,934	35,934	34,434	35,916	0	18	0	18	0	35,934	0	0	0	806	07/01/2026	1FE
172973-3S-6	CMSI 2005-7 B2		06/01/2008	MBS PAYDOWN		10,779	10,779	10,185	10,772	0	7	0	7	0	10,779	0	0	0	242	07/01/2026	1FE
172973-5Q-8	CMSI 2006-1 B1		06/01/2008	MBS PAYDOWN		46,485	46,485	44,041	46,443	0	42	0	42	0	46,485	0	0	0	1,044	12/01/2025	1FE
172973-5R-6	CMSI 2006-1 B2		06/01/2008	MBS PAYDOWN		22,136	22,136	20,687	22,111	0	25	0	25	0	22,136	0	0	0	497	12/01/2025	1FE
172973-B5-7	CMSI 2004-5 B1		06/01/2008	MBS PAYDOWN		107,563	107,563	105,941	107,547	0	16	0	16	0	107,563	0	0	0	2,371	11/01/2022	1FE
172973-B6-5	CMSI 2004-5 B2		06/01/2008	MBS PAYDOWN		43,025	43,025	41,793	43,013	0	12	0	12	0	43,025	0	0	0	948	11/01/2022	1FE
172973-L8-0	CMSI 2004-9 B1		06/01/2008	MBS PAYDOWN		27,885	27,885	27,938	27,887	0	(1)	0	(1)	0	27,885	0	0	0	626	11/01/2023	1FE
172973-L9-8	CMSI 2004-9 B2		06/01/2008	MBS PAYDOWN		16,388	16,388	16,200	16,386	0	2	0	2	0	16,388	0	0	0	368	11/01/2023	1FE
172973-P8-6	CMSI 2005-1 B1		06/01/2008	MBS PAYDOWN		42,218	42,218	42,154	42,218	0	0	0	0	0	42,218	0	0	0	950	12/01/2024	1FE
172973-R7-6	CMSI 2005-2 B1		06/01/2008	MBS PAYDOWN		24,562	24,562	24,601	24,562	0	(1)	0	(1)	0	24,562	0	0	0	548	11/01/2024	1FE
172973-R8-4	CMSI 2005-2 B2		06/01/2008	MBS PAYDOWN		10,236	10,236	10,073	10,234	0	2	0	2	0	10,236	0	0	0	228	11/01/2024	1FE
172973-U8-0	CMSI 2005-3 B1		06/01/2008	MBS PAYDOWN		39,742	39,742	39,716	39,742	0	0	0	0	0	39,742	0	0	0	898	05/01/2025	1FE
172973-U9-8	CMSI 2005-3 B2		06/01/2008	MBS PAYDOWN		14,718	14,718	14,545	14,716	0	2	0	2	0	14,718	0	0	0	333	05/01/2025	1FE
172973-X6-1	CMSI 2005-4 B1		06/01/2008	MBS PAYDOWN		42,343	42,344	40,570	42,320	0	24	0	24	0	42,343	0	0	0	943	08/01/2025	1FE
172973-X7-9	CMSI 2005-4 B2		06/01/2008	MBS PAYDOWN		12,099	12,099	11,434	12,090	0	9	0	9	0	12,099	0	0	0	269	08/01/2025	1FE
17312X-AY-0	CMSI 2007-4 B1		06/01/2008	MBS PAYDOWN		26,819	26,819	25,757	26,791	0	28	0	28	0	26,819	0	0	0	667	03/01/2027	1FE
201728-CX-8	CMAC 1998-C1 C		05/20/2008	MBS PAYDOWN		7,000,000	7,000,000	7,238,164	7,000,024	0	(24)	0	(24)	0	7,000,000	0	0	0	193,144	07/15/2031	1FE
201728-CY-6	CMAC 1998-C1 D		06/01/2008	MBS PAYDOWN		7,483,196	7,483,196	8,320,379	7,541,676	0	(58,480)	0	(58,480)	0	7,483,196	0	0	0	249,343	07/01/2008	1FE
201728-DL-3	CMAC 1998-C2 A3		05/01/2008	MBS PAYDOWN		3,302,831	3,302,831	3,519,966	3,325,217	0	(22,386)	0	(22,386)	0	3,302,831	0	0	0	85,384	05/01/2008	1FE
201728-DP-4	CMAC 1998-C2 C		06/01/2008	MBS PAYDOWN		1,044,024	1,044,024	1,080,402	1,046,764	0	(2,740)	0	(2,740)	0	1,044,024	0	0	0	33,431	08/01/2008	1FE
205933-A*-5	CONCENTRA 1ST LIEN TERM LOAN B		04/02/2008	SINKING FUND PYMT		13,750	13,750	13,763	13,757	0	(7)	0	(7)	0	13,750	0	0	0	513	06/30/2014	4
22281N-A*-4	COVANTA ENERGY TERM LOAN		04/03/2008	SINKING FUND PYMT		8,376	8,376	8,407	8,396	0	(20)	0	(20)	0	8,376	0	0	0	140	03/31/2014	3
22540A-AS-7	CSFB 1997-C1 D		06/01/2008	MBS PAYDOWN		770,444	770,444	786,345	770,444	0	0	0	0	0	770,444	0	0	0	23,972	09/01/2008	1FE
22540A-EW-4	CSFB 1997-C2 D		06/11/2008	MBS PAYDOWN		353,672	353,672	358,102	355,006	0	(1,335)	0	(1,335)	0	353,672	0	0	0	10,740	09/11/2009	1FE
22540A-FV-5	CSFB 1998-C1 B		06/11/2008	VARIOUS		10,000,000	10,000,000	10,207,813	10,001,391	0	(1,391)	0	(1,391)	0	10,000,000	0	0	0	293,368	06/11/2008	1FE
22540A-FW-3	CSFB 1998-C1 C		06/11/2008	MBS PAYDOWN		3,891,941	3,891,941	3,812,886	3,888,036	0	3,905	0	3,905	0	3,891,941	0	0	0	131,937	08/11/2009	1FE
22540A-JM-1	CSFB 1998-C2 A2		06/11/2008	MBS PAYDOWN		2,861,277	2,861,277	3,218,937	2,901,639	0	(40,361)	0	(40,361)	0	2,861,277	0	0	0	72,852	10/11/2008	1FE
22540V-D7-4	CSFB 2002-CKP1 JAD		06/01/2008	MBS PAYDOWN		200,245	200,245	199,807	200,201	0	44	0	44	0	200,245	0	0	0	5,248	01/01/2010	2FE
22540V-GE-6	CSFB 2001-CKN5 A4		06/01/2008	MBS PAYDOWN		272,535	272,535	277,623	272,793	0	(258)	0	(258)	0	272,535	0	0	0	6,737	07/01/2011	1FE
22541S-Z3-5	CSFB 2004-8 CB1		06/01/2008	MBS PAYDOWN		19,206	19,206	19,329	19,209	0	(3)	0	(3)	0	19,206	0	0	0	450	12/01/2025	1FE
225458-CC-0	CSFB 2005-1 CB1		06/01/2008	MBS PAYDOWN		21,504	21,504	21,698	21,507	0	(3)	0	(3)	0	21,504	0	0	0	488	03/01/2028	1FE
225458-CD-8	CSFB 2005-1 CB2		06/01/2008	MBS PAYDOWN		10,257	10,257	10,196	10,257	0	0	0	0	0	10,257	0	0	0	233	03/01/2028	1FE
225458-UU-0	CSFB 2005-5 CB1		06/01/2008	MBS PAYDOWN		32,231	32,231	32,368	32,234	0	(3)	0	(3)	0	32,231	0	0	0	730	11/01/2023	1FE
22660C-AF-5	CMMCC 1998-1 D		06/01/2008	MBS PAYDOWN		2,448,114	2,448,114	2,214,586	2,445,280	0	2,833	0	2,833	0	2,448,114	0	0	0	69,322	12/01/2009	1FE
23321P-G6-9	DLJMA 1997-CF2 B3TB		06/01/2008	MBS PAYDOWN		19,996	19,996	16,372	19,830	0	166	0	166	0	19,996	0	0	0	582	09/01/2012	1FE
23322B-AG-3	DLJCM 1998-CF1 B1		06/01/2008	MBS PAYDOWN		2,704,637	2,704,637	2,719,453	2,702,432	0	2,206	0	2,206	0	2,704,637	0	0	0	65,581	06/01/2008	1FE
23322B-CZ-9	DLJCM 1998-CF2 A1B		06/01/2008	MBS PAYDOWN		1,319,581	1,319,581	1,386,886	1,327,099	0	(7,518)	0	(7,518)	0	1,319,581	0	0	0	35,332	06/01/2008	1FE
23322B-EG-9	DLJCM 1999-CG1 A1B		06/01/2008	MBS PAYDOWN		1,850,802	1,850,802	1,964,872	1,859,572	0	(8,771)	0	(8,771)	0	1,850,802	0	0	0	56,488	01/01/2009	1FE
23330X-A#-7	DRS TECHNOLOGIES TERM LOAN		04/02/2008	SINKING FUND PYMT		9,375	9,375	9,375	9,375	0	0	0	0	0	9,375	0	0	0	226	03/31/2013	3
23331A-AF-6	DR HORTON		04/22/2008	UBS SECURITIES		4,460,000	4,500,000	5,186,250	4,832,498	0	(35,667)	0	(35,667)	0	4,796,831	0	(336,831)	(336,831)	267,313	09/15/2010	3FE
23331A-AJ-8	DR HORTON		04/14/2008	UBS SECURITIES		6,860,000	7,000,000	7,997,500	7,564,370	0	(41,980)	0	(41,980)	0	7,522,390	0	(662,390)	(662,390)	370,563	08/15/2011	3FE
23331A-AZ-2	DR HORTON		04/23/2008	UBS SECURITIES		3,653,000	4,000,000	3,991,880	3,992,906	0	201	0	201	0	3,993,107	0	(340,107)	(340,107)	135,019	04/15/2016	3FE
242361-AB-9	DEAN FOODS		04/02/2008	CSFB		1,707,500	2,000,000	2,050,000	2,043,554	0	(852)	0	(852)	0	2,042,703	0	(335,203)	(335,203)	65,933	10/15/2017	4FE
242370-AA-2	DEAN FOODS		04/02/2008	JP MORGAN		5,265,000	6,000,000	6,131,250	6,121,024	0	(2,869)	0	(2,869)	0	6,118,154	0	(853,154)	(853,154)	145,833	06/01/2016	4FE
245217-E*-1	DEL MONTE TERM LOAN B		04/29/2008	SINKING FUND PYMT		189,918	189,918	189,918	189,918	0	0	0	0	0	189,918	0	0	0	4,307	01/31/2012	3
248019-AL-5	DELUXE		04/03/2008	JP MORGAN		7,360,000	8,000,000	8,010,000	8,010,030	0	(472)	0	(472)	0	8,009,559	0	(649,559)	(649,559)	207,524	06/01/2015	3FE
251526-B#-5	CONSOLIDATED NATURAL GAS SR UNSEC NOTE		05/15/2008	TENDER OFFER		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	275,232	08/15/2009	2
251563-EV-0	DMSI 2004-4 2AR2		06/25/2008	MBS PAYDOWN		418,166	418,168	419,197	419,262	0	(1,096)	0	(1,096)	0	418,166	0	0	0	7,571	09/25/2009	1FE
25461#-AD-7	DIRECTV HOLDINGS TRANCHE B TERM LOAN		04/02/2008	SINKING FUND PYMT		7,557	7,557	7,557	7,557	0	0	0	0	0	7,557	0	0	0	104	06/30/2013	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
25468P-BX-3	WALT DISNEY		04/10/2008	DEUTSCHE BANK AG		20,839,054	19,261,000	19,705,150	19,553,818	0	(18,538)	0	(18,538)	0	19,535,280	0	1,303,774	1,303,774	764,020	03/01/2012	1FE
25470#-AA-2	DISCOVERY COMMUNICATIONS TERM LOAN B		04/02/2008	SINKING FUND PYMT		5,025	5,025	4,724	0	0	10	0	10	0	5,025	0	0	0	46	06/30/2014	3Z
256605-AP-1	DOLE FOODS		04/18/2008	MORGAN STANLEY		1,972,313	2,355,000	2,310,060	2,323,483	0	2,665	0	2,665	0	2,326,148	0	(353,835)	(353,835)	126,565	03/15/2011	5FE
260543-BL-6	DOW CHEMICAL		04/08/2008	JEFFERIES		6,292,680	6,000,000	6,487,440	6,278,099	0	(23,574)	0	(23,574)	0	6,254,525	0	38,155	38,155	255,208	02/01/2011	1FE
260543-BR-3	DOW CHEMICAL		04/03/2008	CSFB		11,443,740	11,000,000	11,122,100	11,069,329	0	(3,427)	0	(3,427)	0	11,065,902	0	377,838	377,838	342,833	10/01/2012	1FE
26882P-AQ-5	ERAC USA FINANCE		06/15/2008	MATURITY		10,030,000	10,030,000	10,709,505	10,090,897	0	(60,897)	0	(60,897)	0	10,030,000	0	0	0	368,603	06/15/2008	2FE
31953*-AL-6	BNSF RAILWAY SERIES A		05/15/2008	SINKING FUND PYMT		284,278	284,278	284,278	284,278	0	0	0	0	0	284,278	0	0	0	9,836	11/15/2027	1
31953*-AM-4	BNSF RAILWAY SERIES B		05/15/2008	SINKING FUND PYMT		28,569	28,569	28,569	28,569	0	0	0	0	0	28,569	0	0	0	989	11/15/2027	1
31953*-AN-2	BNSF RAILWAY SERIES C		05/15/2008	SINKING FUND PYMT		180,788	180,788	180,788	180,788	0	0	0	0	0	180,788	0	0	0	6,255	11/15/2027	1
31953*-AP-7	BNSF RAILWAY SERIES D		05/15/2008	SINKING FUND PYMT		73,217	73,217	73,217	73,217	0	0	0	0	0	73,217	0	0	0	2,533	11/15/2027	1
31953*-AQ-5	BNSF RAILWAY SERIES E		05/15/2008	SINKING FUND PYMT		97,120	97,120	97,120	97,120	0	0	0	0	0	97,120	0	0	0	3,360	11/15/2027	1
31953*-AR-3	BNSF RAILWAY SERIES F		05/15/2008	SINKING FUND PYMT		85,603	85,603	85,603	85,603	0	0	0	0	0	85,603	0	0	0	2,154	12/15/2027	1
32022N-A*-7	FIRST FINANCIAL CREDIT CARD MASTER TRUST		04/24/2008	CALL at 100.000		7,250,000	7,250,000	7,250,000	7,250,000	0	0	0	0	0	7,250,000	0	0	0	171,440	09/15/2010	2FE
32051D-2A-9	FHASI 2004-3 B1		06/01/2008	MBS PAYDOWN		19,055	19,055	18,930	19,054	0	1	0	1	0	19,055	0	0	0	406	02/01/2024	1FE
32051D-2B-7	FHASI 2004-3 B2		06/01/2008	MBS PAYDOWN		7,797	7,797	7,619	7,796	0	1	0	1	0	7,797	0	0	0	166	02/01/2024	1FE
32051G-AV-7	FHASI 2004-6 B1		06/01/2008	MBS PAYDOWN		12,322	12,322	12,415	12,325	0	(3)	0	(3)	0	12,322	0	0	0	290	02/01/2021	1FE
32051G-AW-5	FHASI 2004-6 B2		06/01/2008	MBS PAYDOWN		8,018	8,018	7,971	8,017	0	1	0	1	0	8,018	0	0	0	189	02/01/2021	1FE
32051G-HC-2	FHASI 2005-1 B1		06/01/2008	MBS PAYDOWN		16,373	16,373	16,167	16,371	0	2	0	2	0	16,373	0	0	0	355	03/01/2025	1FE
32051G-HD-0	FHASI 2005-1 B2		06/01/2008	MBS PAYDOWN		5,644	5,644	5,513	5,643	0	1	0	1	0	5,644	0	0	0	122	03/01/2025	1FE
32051G-U4-5	FHAMS 2006-FA1 B1		06/01/2008	MBS PAYDOWN		33,653	33,653	32,112	33,617	0	35	0	35	0	33,653	0	0	0	806	06/01/2021	3FE
32051G-U5-2	FHAMS 2006-FA1 B2		05/01/2008	MBS PAYDOWN		11,218	11,218	10,541	11,202	0	16	0	16	0	11,218	0	0	0	269	06/01/2021	5FE
32055W-AC-0	FHASI 2007-3 A3		06/01/2008	MBS PAYDOWN		107,547	107,547	108,026	107,597	0	(50)	0	(50)	0	107,547	0	0	0	2,690	06/01/2024	1FE
32056C-AX-7	FHASI 2007-4 B1		06/01/2008	MBS PAYDOWN		14,122	14,121	13,845	13,850	0	271	0	271	0	14,122	0	0	0	352	02/01/2027	1FE
337355-AA-9	FUCRA 1997-1 B1		06/01/2008	MBS PAYDOWN		80,398	80,398	75,198	80,149	0	249	0	249	0	80,398	0	0	0	2,283	04/01/2009	1
338906-B*-0	FLEXI-VAN LEASING 2004-A SR SECURED NOTE		06/04/2008	LEHMAN BROTHERS		11,568,960	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(431,040)	(431,040)	352,260	11/16/2011	2FE
345397-TS-2	FORD MOTOR CREDIT		06/13/2008	LEHMAN BROTHERS		8,950,000	10,000,000	10,011,160	10,005,349	0	(734)	0	(734)	0	10,004,615	0	(1,054,612)	(1,054,612)	648,385	02/01/2011	4FE
35687M-A*-8	FREESCALE SEMICONDUCTOR TERM LOAN B		06/02/2008	SINKING FUND PYMT		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	339	12/31/2013	3
35908X-AA-4	FERT 2006-1 A		06/15/2008	MBS PAYDOWN		955,556	955,556	955,556	955,556	0	0	0	0	0	955,556	0	0	0	22,793	03/15/2011	2FE
359694-C#-1	HB FULLER SENIOR NOTE		06/02/2008	SINKING FUND PYMT		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	198,000	06/02/2010	2
36158Y-CJ-6	GECMC 2001-2 A3		06/01/2008	MBS PAYDOWN		353,334	353,334	389,247	354,217	0	(883)	0	(883)	0	353,334	0	0	0	10,347	08/01/2010	1FE
36161R-AC-3	GFCM 2003-1 A3		06/01/2008	MBS PAYDOWN		840,117	840,117	873,065	845,318	0	(5,201)	0	(5,201)	0	840,117	0	0	0	21,194	08/01/2009	1FE
361849-DH-2	GMACC 1998-C1 C		05/16/2008	MBS PAYDOWN		7,392,745	7,392,745	8,112,526	7,399,878	0	(7,133)	0	(7,133)	0	7,392,745	0	0	0	276,600	05/15/2030	1FE
361849-DJ-8	GMACC 1998-C1 D		06/01/2008	MBS PAYDOWN		2,948,021	2,948,021	2,796,935	2,934,961	0	13,060	0	13,060	0	2,948,021	0	0	0	111,052	06/01/2008	1FE
361849-DY-5	GMACC 1998-C2 A2		06/01/2008	MBS PAYDOWN		7,445,373	7,445,373	8,383,315	7,540,445	0	(95,073)	0	(95,073)	0	7,445,373	0	0	0	216,410	07/01/2008	1FE
361849-ET-5	GMACC 1999-C1 A2		06/01/2008	MBS PAYDOWN		7,814,376	7,814,376	8,493,983	7,871,678	0	(57,302)	0	(57,302)	0	7,814,376	0	0	0	215,117	01/01/2009	1FE
36185M-AT-9	GMACM 2005-AF1 M2		06/01/2008	MBS PAYDOWN		6,651	6,651	6,357	6,641	0	10	0	10	0	6,651	0	0	0	159	08/01/2016	1FE
36185M-CV-2	GMACM 2005-J1 M1		06/01/2008	MBS PAYDOWN		38,621	38,621	37,245	38,606	0	15	0	15	0	38,621	0	0	0	886	03/01/2027	1FE
36185M-CW-0	GMACM 2005-J1 M2		06/01/2008	MBS PAYDOWN		13,517	13,517	12,848	13,508	0	10	0	10	0	13,517	0	0	0	310	11/01/2025	1FE
36185M-EM-0	GMACM 2006-J1 M1		06/01/2008	MBS PAYDOWN		37,501	37,501	36,464	37,466	0	34	0	34	0	37,501	0	0	0	900	07/01/2021	1FE
36185M-EN-8	GMACM 2006-J1 M2		06/01/2008	MBS PAYDOWN		11,249	11,249	10,782	11,233	0	16	0	16	0	11,249	0	0	0	270	07/01/2021	1FE
36185N-3N-8	GMACM 2004-J3 M1		06/01/2008	MBS PAYDOWN		18,832	18,832	18,250	18,831	0	1	0	1	0	18,832	0	0	0	412	11/01/2025	1FE
36185N-VW-7	GMACM 2003-J1 A2		05/01/2008	MBS PAYDOWN		734,213	734,213	737,425	734,213	0	0	0	0	0	734,213	0	0	0	14,505	02/01/2011	1FE
36228C-AU-7	GSMS 1997-GL G		06/01/2008	MBS PAYDOWN		46,128	46,128	47,367	46,166	0	(38)	0	(38)	0	46,128	0	0	0	1,468	07/01/2014	1FE
36228C-BD-4	GSMS 1998-GLII C		04/01/2008	MBS PAYDOWN		14,000,000	14,000,000	14,193,750	14,000,000	0	0	0	0	0	14,000,000	0	0	0	323,577	04/13/2031	1FE
36228C-BE-2	GSMS 1998-GLII D		04/01/2008	MBS PAYDOWN		14,000,000	14,000,000	14,036,563	14,000,000	0	0	0	0	0	14,000,000	0	0	0	334,077	04/13/2031	1FE
3622X7-AV-8	GSR 2006-9F B1		06/01/2008	MBS PAYDOWN		59,291	59,291	59,884	59,324	0	(33)	0	(33)	0	59,291	0	0	0	1,590	09/01/2030	1FE
370425-RU-6	GENERAL MOTORS ACCEPTANCE		05/30/2008	VARIOUS		6,475,000	7,500,000	7,475,250	7,490,176	0	1,056	0	1,056	0	7,491,232	0	(1,016,232)	(1,016,232)	384,653	03/02/2011	4FE
370425-RX-0	GENERAL MOTORS ACCEPTANCE		05/28/2008	LEHMAN BROTHERS		4,237,500	5,000,000	4,850,000	4,886,447	0	11,346	0	11,346	0	4,897,793	0	(660,293)	(660,293)	245,399	09/15/2011	4FE
370425-SC-5	GENERAL MOTORS ACCEPTANCE		05/30/2008	CSFB		1,215,000	1,500,000	1,460,505	1,480,275	0	1,795	0	1,795	0	1,482,071	0	(267,071)	(267,071)	88,375	02/01/2012	4FE
373200-AQ-7	GEORGIA GULF		06/24/2008	UBS SECURITIES		3,413,225	4,390,000	4,296,615	4,305,592	0	4,407	0	4,407	0	4,309,999	0	(896,774)	(896,774)	291,935	10/15/2014	5FE
373298-BM-9	GEORGIA PACIFIC		05/13/2008	BANC OF AMERICA		5,031,250	5,000,000	5,130,000	5,119,650	0	(4,624)	0	(4,624)	0	5,115,026	0	(83,776)	(83,776)	161,486	06/15/2015	4FE
373298-BV-9	GEORGIA-PACIFIC		05/13/2008	BANC OF AMERICA		2,062,500	2,000,000	2,240,000	2,145,699	0	(14,821)	0	(14,821)	0	2,130,878	0	(68,378)	(68,378)	81,701	05/15/2011	4FE
378961-AF-3	GMSL 2004-A B1		06/01/2008	MBS PAYDOWN		100,132	100,132	100,172	100,132	0	0	0	0	0	100,132	0	0	0	2,186	10/01/2016	1FE
378961-AJ-5	GMSL 2004-A B4		06/01/2008	MBS PAYDOWN		35,297	35,297	33,770	35,230	0	67	0	67	0	35,297	0	0	0	770	10/01/2016	2FE
378961-AV-8	GMSL 2005-A B2		06/01/2008	MBS PAYDOWN		172,814	172,814	168,964	172,630	0	184	0	184	0	172,814	0	0	0	3,776	12/01/2012	1FE
378961-AY-2	GMSL 2005-A B5		06/01/2008	MBS PAYDOWN		47,131	47,131	41,527	46,912	0	220	0	220	0	47,131	0	0	0	1,058	11/01/2018	3FE
38141G-AA-2	GOLDMAN SACHS		04/01/2008	GOLDMAN SACHS		20,500,000	20,000,000	18,754,800	19,742,379	0	46,527	0	46,527	0	19,788,906	0	711,094	711,094	513,528	05/15/2009	1FE
393505-FY-3	GT 1995-2 M1		06/15/2008	MBS PAYDOWN		225,949	225,949	225,102	225,356	0	593	0	593	0	225,949	0	0	0	8,092	10/15/2009	1FE
413627-AW-0	HARRAHS OPERATING		05/12/2008	VARIOUS		5,587,500	10,000,000	6,775,000	6,775,000	0	0	0	0	0	6,775,000	0	(1,187,500)	(1,187,500)	357,778	10/01/2017	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
437609-AP-5	HSMS 1998-1 B1		06/01/2008	MBS PAYDOWN		113,908	113,908	111,345	113,908	0	0	0	0	0	113,908	0	0	0	3,047	06/01/2008	1FE
438516-AK-2	HONEYWELL INTERNATIONAL		04/09/2008	DEUTSCHE BANK AG		7,536,760	7,000,000	7,978,740	7,465,667	0	(59,077)	0	(59,077)	0	7,406,590	0	130,170	130,170	325,208	03/01/2010	1FE
438516-AN-6	HONEYWELL INTERNATIONAL		04/09/2008	BARCLAYS CAPITAL		5,385,550	5,000,000	5,480,000	5,300,317	0	(20,677)	0	(20,677)	0	5,279,640	0	105,910	105,910	138,663	11/01/2011	1FE
45072@-AA-4	IASIS HEALTHCARE LLC INITIAL TERM LOAN		04/02/2008	SINKING FUND PYMT		12,232	12,232	11,776	8,737	0	(12)	0	(12)	0	12,232	0	0	0	161	03/31/2014	3
451663-A*-9	IDEARC		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	235	12/31/2014	3
45822E-A*-1	INTELSAT SUBSIDIARY HOLDING COMPANY LTD		04/03/2008	SINKING FUND PYMT		12,344	12,344	12,344	12,344	0	0	0	0	0	12,344	0	0	0	258	07/03/2013	4
461203-C@-8	INVACARE TERM LOAN B		05/30/2008	SINKING FUND PYMT		421,794	421,794	409,211	419,638	0	2,156	0	2,156	0	421,794	0	0	0	10,496	03/31/2013	3Z
466247-ER-0	JPMMT 2004-S1 1A7		06/01/2008	MBS PAYDOWN		702,522	702,523	679,252	700,912	0	1,610	0	1,610	0	702,522	0	0	0	14,850	08/01/2018	1FE
466247-F2-4	JPMMT 2006-A1 2A5		06/01/2008	MBS PAYDOWN		816,529	816,529	811,011	816,455	0	74	0	74	0	816,529	0	0	0	18,431	12/01/2019	1FE
466247-VV-2	JPMMT 2005-S2 1B2		06/01/2008	MBS PAYDOWN		25,148	25,148	25,104	25,147	0	0	0	0	0	25,148	0	0	0	595	08/01/2028	1FE
46625H-AN-0	JP MORGAN CHASE		04/16/2008	JP MORGAN		26,729,250	25,000,000	24,918,750	24,959,237	0	2,594	0	2,594	0	24,961,831	0	1,767,419	1,767,419	993,750	03/15/2012	1FE
46625M-GP-8	JPMCC 2001-CIB3 A2		06/01/2008	MBS PAYDOWN		122,974	122,974	130,949	123,487	0	(512)	0	(512)	0	122,974	0	0	0	3,101	11/01/2010	1FE
46628L-AP-3	JPMMT 2006-A4 3A5		06/01/2008	MBS PAYDOWN		179,230	179,230	177,578	179,186	0	44	0	44	0	179,230	0	0	0	4,294	09/01/2023	1FE
46628L-AV-0	JPMMT 2006-A4 4A6		06/01/2008	MBS PAYDOWN		340,323	340,323	334,540	340,213	0	110	0	110	0	340,323	0	0	0	7,929	09/01/2023	1FE
46628Y-BU-3	JPMMT 2006-S2 B1		06/01/2008	MBS PAYDOWN		68,153	68,154	67,145	68,116	0	38	0	38	0	68,153	0	0	0	1,708	12/01/2021	1FE
46628Y-BV-1	JPMMT 2006-S2 B2		06/01/2008	MBS PAYDOWN		32,384	32,384	31,097	32,355	0	29	0	29	0	32,384	0	0	0	812	11/01/2025	1FE
49228R-AE-3	KERN RIVER FUNDING		05/30/2008	SINKING FUND PYMT		23,333	23,333	23,333	23,333	0	0	0	0	0	23,333	0	0	0	428	04/30/2018	1FE
501717-BF-8	LAI 2005-A A		06/15/2008	MBS PAYDOWN		692,542	692,542	692,506	691,713	0	829	0	829	0	692,542	0	0	0	13,086	10/15/2008	1FE
524908-CM-0	LEHMAN BROTHERS HOLDINGS		06/05/2008	LEHMAN BROTHERS		41,216,000	40,000,000	39,778,000	39,925,632	0	11,140	0	11,140	0	39,936,772	0	1,279,228	1,279,228	2,537,500	08/15/2010	1FE
52517P-SC-6	LEHMAN BROTHERS HOLDINGS		06/24/2008	LEHMAN BROTHERS		19,735,400	20,000,000	20,691,395	20,344,636	0	(37,500)	0	(37,500)	0	20,307,136	0	(571,736)	(571,736)	1,247,708	01/18/2012	1FE
52521H-AL-7	LMT 2006-9 1A11		06/01/2008	MBS PAYDOWN		41,216	41,216	40,372	41,193	0	23	0	23	0	41,216	0	0	0	970	04/01/2022	1FE
5252M0-BZ-9	LEHMAN BROTHERS HOLDINGS		06/04/2008	LEHMAN BROTHERS		13,420,960	14,000,000	13,936,160	0	0	4,302	0	4,302	0	13,940,462	0	(519,502)	(519,502)	299,688	01/24/2013	1FE
529772-AC-9	LEXMARK INTERNATIONAL		05/15/2008	MATURITY		25,500,000	25,500,000	25,536,790	25,502,269	0	(2,269)	0	(2,269)	0	25,500,000	0	0	0	860,625	05/15/2008	2FE
57117P-AH-7	MLR 2006-1A B		06/15/2008	MBS PAYDOWN		690,729	690,729	690,693	689,509	0	1,220	0	1,220	0	690,729	0	0	0	16,122	12/15/2010	1FE
57117P-AJ-3	MLR 2006-1A C		05/15/2008	MBS PAYDOWN		375,573	375,573	375,937	375,112	0	461	0	461	0	375,573	0	0	0	8,719	06/15/2011	2FE
571628-AC-0	MVCOT 2007-1A C		06/01/2008	MBS PAYDOWN		112,349	112,349	112,348	112,349	0	0	0	0	0	112,349	0	0	0	2,675	11/01/2026	1FE
571628-AD-8	MVCOT 2007-1A D		06/01/2008	MBS PAYDOWN		84,262	84,262	84,260	84,262	0	0	0	0	0	84,262	0	0	0	2,116	11/01/2026	2FE
57164N-AA-9	MVCOT 2007-2A A		06/01/2008	MBS PAYDOWN		1,564,309	1,564,309	1,564,298	1,564,310	0	(1)	0	(1)	0	1,564,309	0	0	0	37,017	12/01/2015	1FE
57164N-AB-7	MVCOT 2007-2A B		06/01/2008	MBS PAYDOWN		173,812	173,812	173,807	173,813	0	(1)	0	(1)	0	173,812	0	0	0	4,289	12/01/2015	1FE
57164Q-AB-0	MVCOT 2006-1A B		06/01/2008	MBS PAYDOWN		53,402	53,402	53,402	53,402	0	0	0	0	0	53,402	0	0	0	1,260	02/01/2026	1FE
57164Q-AC-8	MVCOT 2006-1A C		06/01/2008	MBS PAYDOWN		71,203	71,203	71,202	71,203	0	0	0	0	0	71,203	0	0	0	1,766	02/01/2026	1FE
57164Q-AD-6	MVCOT 2006-1A D		06/01/2008	MBS PAYDOWN		53,402	53,402	53,401	53,402	0	0	0	0	0	53,402	0	0	0	1,406	02/01/2026	2FE
57164R-AE-2	MVCOT 2004-1A A		06/01/2008	MBS PAYDOWN		419,644	419,644	411,160	418,637	0	1,007	0	1,007	0	419,644	0	0	0	8,323	12/01/2012	1FE
57164R-AJ-1	MVCOT 2004-2A A		06/01/2008	MBS PAYDOWN		363,550	363,550	353,910	362,597	0	953	0	953	0	363,550	0	0	0	6,324	10/01/2026	1FE
57164R-AK-8	MVCOT 2004-2A B		06/01/2008	MBS PAYDOWN		31,642	31,642	31,631	31,642	0	1	0	1	0	31,642	0	0	0	570	05/01/2024	1FE
57164R-AS-1	MVCOT 2005-1 A		06/01/2008	MBS PAYDOWN		150,233	150,233	150,233	150,233	0	0	0	0	0	150,233	0	0	0	2,798	12/01/2013	1FE
57164R-AT-9	MVCOT 2005-1 B		06/01/2008	MBS PAYDOWN		58,090	58,090	58,088	58,090	0	0	0	0	0	58,090	0	0	0	1,110	12/01/2013	1FE
57164R-AU-6	MVCOT 2005-1 C		06/01/2008	MBS PAYDOWN		31,299	31,299	31,299	31,299	0	0	0	0	0	31,299	0	0	0	650	12/01/2013	1FE
57164T-AE-8	MVCOT 2002-1A A2		06/01/2008	MBS PAYDOWN		358,986	358,986	358,928	358,978	0	8	0	8	0	358,986	0	0	0	5,853	01/01/2017	1FE
57164U-AC-9	MVCOT 2006-2A C		06/01/2008	MBS PAYDOWN		83,535	83,535	83,533	83,534	0	1	0	1	0	83,535	0	0	0	1,960	03/01/2026	1FE
57164U-AD-7	MVCOT 2006-2A D		06/01/2008	MBS PAYDOWN		83,535	83,535	83,534	83,534	0	0	0	0	0	83,535	0	0	0	2,070	10/01/2028	2FE
57643M-JV-7	MASTR 2004-11 B1		06/01/2008	MBS PAYDOWN		38,242	38,242	37,934	38,236	0	5	0	5	0	38,242	0	0	0	873	04/01/2025	1FE
589929-5V-6	MLCC 2003-G A1		06/25/2008	MBS PAYDOWN		416,056	416,056	417,811	417,855	0	(1,799)	0	(1,799)	0	416,056	0	0	0	6,043	02/25/2009	1FE
59001A-AK-8	MERITAGE HOMES		04/10/2008	DEUTSCHE BANK AG		827,500	1,000,000	695,000	695,000	0	0	0	0	0	695,000	0	132,500	132,500	36,458	03/15/2015	3FE
59018Y-QU-8	MERRILL LYNCH		04/21/2008	MATURITY		2,000,000	2,000,000	1,968,860	1,996,607	0	3,394	0	3,394	0	2,000,000	0	0	0	37,000	04/21/2008	1FE
59020U-NZ-4	MLCC 2004-G A1		06/25/2008	MBS PAYDOWN		190,501	190,501	190,873	190,893	0	(392)	0	(392)	0	190,501	0	0	0	2,816	12/25/2008	1FE
59023R-AK-5	MLMI 2006-AF1 AV2B		06/01/2008	MBS PAYDOWN		124,192	124,192	123,901	124,185	0	7	0	7	0	124,192	0	0	0	3,049	02/01/2024	1FE
59170@-AC-2	METRO-GOLDWYN-MAYER STUDIOS TERM LOAN B1		04/03/2008	SINKING FUND PYMT		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	532	03/31/2012	4
607059-BR-2	MOBIL		04/15/2008	SINKING FUND PYMT		152,210	152,210	152,210	152,210	0	0	0	0	0	152,210	0	0	0	4,521	01/15/2019	1FE
617445-CJ-8	MSC 1996-1 B3		06/01/2008	MBS PAYDOWN		72,914	72,914	70,715	72,912	0	2	0	2	0	72,914	0	0	0	2,285	01/25/2027	1FE
61745M-KG-7	MSC 1999-WF1 A2		06/01/2008	MBS PAYDOWN		2,380,183	2,380,183	2,415,176	2,380,183	0	0	0	0	0	2,380,183	0	0	0	59,538	09/01/2008	1FE
61746W-BF-6	MSDWC 2000-LIFE A2		06/01/2008	MBS PAYDOWN		50,561	50,561	48,910	50,481	0	80	0	80	0	50,561	0	0	0	1,745	12/01/2009	1FE
61746W-FC-9	MSDWC 2001-PPM K		04/15/2008	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	12,707	08/01/2025	6FE
61910D-FP-2	MCFI 1998-MC3 D		06/01/2008	MBS PAYDOWN		12,773,013	12,773,013	13,656,576	12,845,402	0	(72,390)	0	(72,390)	0	12,773,013	0	0	0	452,471	07/01/2008	1FE
62910@-AA-5	NFL ENTERPRISES		04/15/2008	SINKING FUND PYMT		415,453	415,453	468,219	416,262	0	(809)	0	(809)	0	415,453	0	0	0	16,888	10/15/2019	1
63544A-AQ-1	NCT 2005-GATE B		06/18/2008	MBS PAYDOWN		635,830	635,830	633,644	634,626	0	1,204	0	1,204	0	635,830	0	0	0	9,386	04/18/2022	1FE
637432-DC-6	NATIONAL RURAL UTILITIES		04/21/2008	VARIOUS		49,387,650	50,000,000	49,695,300	49,792,691	0	9,063	0	9,063	0	49,801,754	0	(414,104)	(414,104)	1,532,535	03/01/2014	1FE
637432-HT-5	NATIONAL RURAL UTILITIES		04/03/2008	CITICORP		24,850,750	25,000,000	24,920,000	24,924,468	0	1,692	0	1,692	0	24,926,159	0	(75,409)	(75,409)	673,681	04/10/2017	1FE
63859C-BH-5	NLFC 1998-2 A2		05/01/2008	MBS PAYDOWN		8,205,184	8,205,184	9,252,947	8,332,899	0	(127,716)	0	(127,716)	0	8,205,184	0	0	0	198,319	05/01/2008	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
63859C-CX-9	NLFC 1999-SL C		06/01/2008	MBS PAYDOWN		931,233	931,233	931,233	931,233	0	0	0	0	0	931,233	0	0	0	33,604	09/01/2008	1FE
65332V-BG-7	NEXTEL COMMUNICATIONS		05/30/2008	VARIOUS		11,951,845	14,500,000	15,430,000	15,010,000	0	(63,145)	0	(63,145)	0	14,946,855	0	(2,995,010)	(2,995,010)	865,945	08/01/2015	3FE
65332V-BH-5	NEXTEL COMMUNICATIONS		05/13/2008	VARIOUS		9,151,225	11,000,000	11,218,750	11,130,479	0	(12,288)	0	(12,288)	0	11,118,191	0	(1,966,966)	(1,966,966)	409,156	10/31/2013	3FE
65410*-AB-3	NIELSEN FINANCE TERM LOAN		05/01/2008	VARIOUS		12,619	12,619	12,303	12,620	0	(1)	0	(1)	0	12,619	0	0	0	175	08/31/2013	4Z
67773#-AE-0	OHIO VALLEY ELECTRIC SENIOR UNSECURED		06/15/2008	SINKING FUND PYMT		144,574	144,574	144,574	144,574	0	0	0	0	0	144,574	0	0	0	4,265	06/15/2026	2
67773#-AF-7	OHIO VALLEY ELECTRIC		06/15/2008	SINKING FUND PYMT		36,416	36,416	36,416	36,416	0	0	0	0	0	36,416	0	0	0	1,074	06/15/2026	2
681904-AK-4	OMNICARE		04/07/2008	LEHMAN BROTHERS		9,542,720	10,844,000	10,912,750	10,898,570	0	(2,089)	0	(2,089)	0	10,896,482	0	(1,353,762)	(1,353,762)	238,154	12/15/2015	4FE
68750#-AA-3	ORTHOFIX HOLDINGS TERM LOAN		04/03/2008	SINKING FUND PYMT		106,016	106,016	103,137	105,708	0	308	0	308	0	106,016	0	0	0	10,892	09/30/2013	3
69347U-AA-8	PNC FUNDING		05/01/2008	MATURITY		4,000,000	4,000,000	4,309,720	4,021,113	0	(21,113)	0	(21,113)	0	4,000,000	0	0	0	130,000	05/01/2008	1FE
69359*-AA-0	PGA TOUR INVTS FIN SENIOR NOTE		06/15/2008	SINKING FUND PYMT		696,527	696,527	696,527	696,527	0	0	0	0	0	696,527	0	0	0	25,772	06/15/2019	4
69362B-AQ-5	PSEG POWER		04/01/2008	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	22,500	04/01/2009	2FE
70468P-AA-0	SFS 2005-B A		06/15/2008	MBS PAYDOWN		331,319	331,319	331,268	330,748	0	570	0	570	0	331,319	0	0	0	6,262	06/15/2018	1FE
70556@-AA-7	PROGRESS ENERGY		06/07/2008	SINKING FUND PYMT		51,108	51,108	51,108	51,108	0	0	0	0	0	51,108	0	0	0	1,305	01/07/2025	1
720136-AD-2	PIEDMONT CDO TRUST A2-C		05/20/2008	MBS PAYDOWN		51,012,383	51,012,383	56,290,403	51,193,446	0	(181,063)	0	(181,063)	0	51,012,383	0	0	0	1,280,410	05/15/2011	1FE
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		04/03/2008	SINKING FUND PYMT		142,723	142,723	138,610	142,164	0	559	0	559	0	142,723	0	0	0	2,164	09/30/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C		04/03/2008	SINKING FUND PYMT		65,136	65,136	62,859	64,825	0	312	0	312	0	65,136	0	0	0	994	12/31/2012	3
73316P-CX-6	POPLR 2005-A AF4		05/01/2008	MBS PAYDOWN		1,123,398	1,123,398	1,123,374	1,123,392	0	5	0	5	0	1,123,398	0	0	0	21,910	06/01/2013	1FE
74042F-AA-9	PRETSL XXV A1		06/23/2008	SINKING FUND PYMT		9,373	9,373	8,998	9,359	0	13	0	13	0	9,373	0	0	0	198	03/22/2037	1FE
74042F-AB-7	PRETSL XXV A2		06/23/2008	SINKING FUND PYMT		9,373	9,373	8,904	9,357	0	16	0	16	0	9,373	0	0	0	201	06/22/2037	1FE
74042Q-AB-3	PRETSL XXVI A2		06/22/2008	SINKING FUND PYMT		25,698	25,698	25,698	25,698	0	0	0	0	0	25,698	0	0	0	467	09/22/2037	1FE
74042Q-AC-1	PRETSL XXVI		06/26/2008	SINKING FUND PYMT		57,820	57,820	57,820	57,820	0	0	0	0	0	57,820	0	0	0	1,094	09/22/2037	1FE
74043A-AE-1	PREFERRED TERM XXIII		06/23/2008	SINKING FUND PYMT		4,477	4,477	4,477	4,477	0	0	0	0	0	4,477	0	0	0	97	12/22/2036	1FE
74043A-AG-6	PREFERRED TERM XXIII		06/23/2008	SINKING FUND PYMT		11,095	11,095	11,095	11,095	0	0	0	0	0	11,095	0	0	0	240	12/22/2036	1FE
74043A-AJ-0	PREFERRED TERM XXIII		06/23/2008	SINKING FUND PYMT		8,955	8,955	8,955	8,955	0	0	0	0	0	8,955	0	0	0	204	12/22/2036	1FE
74043C-AC-1	PREFERRED TERM SECURITIES XXIV		06/26/2008	SINKING FUND PYMT		7,488	7,488	7,488	7,488	0	0	0	0	0	7,488	0	0	0	169	03/22/2037	1FE
74432Q-AA-3	PRUDENTIAL FINANCIAL		05/01/2008	MATURITY		21,425,000	21,425,000	21,414,288	21,424,224	0	776	0	776	0	21,425,000	0	0	0	401,719	05/01/2008	1FE
74434R-SJ-1	PHMS 1992-10 A6		06/01/2008	MBS PAYDOWN		3,409	3,409	3,406	3,409	0	0	0	0	0	3,409	0	0	0	107	02/01/2022	1FE
748767-A@-9	QUINTILES TRANSNATIONAL TERM LOAN B		04/02/2008	SINKING FUND PYMT		12,658	12,658	12,247	12,656	0	3	0	3	0	12,658	0	0	0	441	03/31/2013	4
74956E-C*-7	RH DONNELLEY TERM LOAN D-2		05/01/2008	VARIOUS		188,737	188,737	184,530	188,456	0	281	0	281	0	188,737	0	0	0	4,003	06/30/2011	3
74956E-C@-5	RH DONNELLEY TRANCHE D-1 TERM LOAN		04/30/2008	SINKING FUND PYMT		78,209	78,209	78,209	78,209	0	0	0	0	0	78,209	0	0	0	(184)	06/30/2011	3
749575-AH-9	RFMSI 2006-SA3 3A2		06/01/2008	MBS PAYDOWN		45,285	45,285	45,255	45,284	0	1	0	1	0	45,285	0	0	0	1,119	09/01/2017	1FE
74957E-AY-3	RFMSI 2006-S5 M1		06/01/2008	MBS PAYDOWN		29,708	29,709	28,741	29,652	0	56	0	56	0	29,708	0	0	0	743	06/01/2024	1FE
74957E-AZ-0	RFMSI 2006-S5 M2		06/01/2008	MBS PAYDOWN		8,102	8,102	7,724	8,062	0	40	0	40	0	8,102	0	0	0	203	10/01/2012	1FE
749583-AQ-3	RFMSI 2007-S2 M1		06/01/2008	MBS PAYDOWN		18,958	18,958	19,005	18,963	0	(5)	0	(5)	0	18,958	0	0	0	475	12/01/2026	1FE
758753-A*-8	REGAL CINEMAS TERM LOAN		04/02/2008	SINKING FUND PYMT		25,189	25,189	24,241	25,178	0	11	0	11	0	25,189	0	0	0	831	10/27/2013	3
758932-G#-8	REGIS SERIES 2005-B TRANCHE 2 SR NOTE		05/19/2008	WACHOVIA		13,510,500	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(1,489,500)	(1,489,500)	505,386	03/31/2015	2
76009N-B#-6	RENT-A-CENTER TRANCHE B TERM LOAN		06/17/2008	SINKING FUND PYMT		227,200	227,200	222,737	226,720	0	480	0	480	0	227,200	0	0	0	5,470	06/30/2012	3
76110G-5K-3	RALI 2003-QS2 A3		05/01/2008	MBS PAYDOWN		1,727,952	1,727,952	1,721,472	1,727,699	0	252	0	252	0	1,727,952	0	0	0	38,722	08/01/2014	1FE
76110G-TK-7	RALI 2001-QS17 M1		06/01/2008	MBS PAYDOWN		171,603	171,603	169,217	171,603	0	0	0	0	0	171,603	0	0	0	4,377	06/01/2008	1FE
76110G-WQ-0	RALI 2002-QS3 A4		06/01/2008	MBS PAYDOWN		1,173,524	1,173,525	1,172,058	1,173,524	0	0	0	0	0	1,173,524	0	0	0	31,803	06/01/2008	1FE
76110G-XF-3	RALI 2002-QS3 M2		06/01/2008	MBS PAYDOWN		120,155	120,155	117,902	120,155	0	0	0	0	0	120,155	0	0	0	3,387	06/01/2008	1FE
76110G-YR-6	RALI 2002-QS5 M1		06/01/2008	MBS PAYDOWN		165,820	165,820	166,208	165,820	0	0	0	0	0	165,820	0	0	0	4,688	06/01/2008	1FE
76110G-YS-4	RALI 2002-QS5 M2		06/01/2008	MBS PAYDOWN		67,681	67,681	66,919	67,681	0	0	0	0	0	67,681	0	0	0	1,914	06/01/2008	1FE
76110H-AM-1	RALI 2003-QS4 M2		06/01/2008	MBS PAYDOWN		73,751	73,751	73,782	73,751	0	0	0	0	0	73,751	0	0	0	1,823	04/01/2015	1FE
76110H-FQ-7	RALI 2003-QS14 M1		06/01/2008	MBS PAYDOWN		52,831	52,831	52,253	52,808	0	23	0	23	0	52,831	0	0	0	1,102	08/01/2014	1FE
76110H-MV-8	RALI 2003-QS22 A1		06/01/2008	MBS PAYDOWN		78,472	78,472	80,400	78,614	0	(143)	0	(143)	0	78,472	0	0	0	1,924	09/01/2018	1FE
76110H-YK-9	RALI 2004-QS13 M1		06/01/2008	MBS PAYDOWN		31,014	31,014	30,818	31,007	0	7	0	7	0	31,014	0	0	0	647	06/01/2015	1FE
76110H-YL-7	RALI 2004-QS13 M2		06/01/2008	MBS PAYDOWN		3,645	3,645	3,587	3,643	0	2	0	2	0	3,645	0	0	0	76	06/01/2015	1FE
76110H-YZ-6	RALI 2004-QS12 M2		06/01/2008	MBS PAYDOWN		14,610	14,610	14,704	14,615	0	(6)	0	(6)	0	14,610	0	0	0	365	06/01/2019	1FE
76111X-BZ-5	RFMSI 2003-S17 M1		06/01/2008	MBS PAYDOWN		24,024	24,024	23,611	24,024	0	0	0	0	0	24,024	0	0	0	551	08/01/2024	1FE
76111X-FW-8	RFMSI 2004-S2 A4		06/01/2008	MBS PAYDOWN		15,357	15,357	15,746	15,332	0	25	0	25	0	15,357	0	0	0	370	08/01/2019	1FE
76113B-AE-9	RESIDENTIAL CAPITAL		05/28/2008	GOLDMAN SACHS		4,981,250	10,000,000	6,050,000	6,050,000	0	0	0	0	0	6,050,000	0	(1,068,750)	(1,068,750)	738,083	06/30/2015	6FE
76113B-AR-0	RESIDENTIAL CAPITAL		05/05/2008	GOLDMAN SACHS		1,560,000	3,000,000	1,845,000	1,845,000	0	0	0	0	0	1,845,000	0	(285,000)	(285,000)	136,417	04/17/2013	6FE
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN B		04/02/2008	SINKING FUND PYMT		25,063	25,063	24,937	25,063	0	0	0	0	0	25,063	0	0	0	504	04/30/2013	2
783764-AL-7	RYLAND GROUP		06/23/2008	MERRILL LYNCH		8,900,000	10,000,000	10,014,900	10,009,998	0	(1,001)	0	(1,001)	0	10,008,997	0	(1,108,997)	(1,108,997)	329,965	05/15/2012	3FE
78443C-AC-8	SLMA 2002-A B		06/16/2008	MBS PAYDOWN		200,579	200,579	200,579	200,579	0	0	0	0	0	200,579	0	0	0	4,812	06/16/2015	1FE
78466L-AA-4	SSF SETTLEMENT FINANCE 2005-1 A-1		06/15/2008	MBS PAYDOWN		555,704	555,704	555,704	555,704	0	0	0	0	0	555,704	0	0	0	12,752	09/15/2011	1
78487M-AC-3	SVOVM 2006-AA C		06/01/2008	MBS PAYDOWN		97,926	97,926	97,923	97,925	0	0	0	0	0	97,926	0	0	0	2,257	02/01/2014	1FE
78487M-AD-1	SVOVM 2006-AA D		06/01/2008	MBS PAYDOWN		97,926	97,926	97,915	97,925	0	1	0	1	0	97,926	0	0	0	2,375	02/01/2014	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78487Q-AA-8	SVOVM 2003-AA A		06/01/2008	MBS PAYDOWN		102,826	102,826	102,813	102,825	0	1	0	1	0	102,826	0	0	0	1,677	05/01/2011	1FE
78487Q-AB-6	SVOVM 2003-AA B		06/01/2008	MBS PAYDOWN		61,696	61,696	61,687	61,695	0	1	0	1	0	61,696	0	0	0	1,082	05/01/2011	1FE
79548C-BH-8	SBM7 2001-C1 A3		06/01/2008	MBS PAYDOWN		1,173,199	1,173,199	1,286,761	1,179,188	0	(5,989)	0	(5,989)	0	1,173,199	0	0	0	36,157	03/01/2011	1FE
79548K-H8-4	SBM7 1999-2 B1		06/01/2008	MBS PAYDOWN		148,785	148,785	146,647	148,785	0	0	0	0	0	148,785	0	0	0	3,346	06/01/2008	1FE
79548K-H9-2	SBM7 1999-2 B2		06/01/2008	MBS PAYDOWN		67,608	67,608	65,231	67,607	0	0	0	0	0	67,608	0	0	0	1,520	06/01/2008	1FE
79548K-J2-5	SBM7 1999-2 B3		06/01/2008	MBS PAYDOWN		26,350	26,350	23,657	26,350	0	0	0	0	0	26,350	0	0	0	593	06/01/2008	1FE
80874P-A#-6	SCIENTIFIC GAMES TRANCHE TERM LOAN C		06/10/2008	SINKING FUND PYMT		2,947,500	2,947,500	2,947,500	2,947,500	0	0	0	0	0	2,947,500	0	0	0	80,723	12/31/2009	3
80874P-B*-9	SCIENTIFIC GAMES REVOLVER		06/10/2008	SINKING FUND PYMT		4,400,000	4,400,000	4,400,000	3,955,076	0	0	0	0	0	4,400,000	0	0	0	112,990	12/23/2009	3
814138-AH-6	SECURITY CAP IND		05/15/2008	MATURITY		3,795,000	3,795,000	3,788,662	3,794,674	0	326	0	326	0	3,795,000	0	0	0	150,851	05/15/2008	2FE
81744F-DJ-3	SEMT 2004-8 A1		06/20/2008	MBS PAYDOWN		304,832	304,832	305,860	305,882	0	(1,050)	0	(1,050)	0	304,832	0	0	0	4,436	03/20/2009	1FE
81744F-GY-7	SEMT 2005-2 A1		06/20/2008	MBS PAYDOWN		230,962	230,962	230,962	230,962	0	0	0	0	0	230,962	0	0	0	3,470	06/20/2009	1FE
817806-AA-0	SETCAP STRUCTURED SETTLEMENT CL A NOTES		06/01/2008	MBS PAYDOWN		275,098	275,098	275,098	275,098	0	0	0	0	0	275,098	0	0	0	5,432	06/01/2016	1FE
82650W-AA-8	SIERRA RECEIVABLES 2008-1 A-1		06/20/2008	MBS PAYDOWN		1,806,156	1,806,156	1,805,965	0	0	6,540	0	6,540	0	1,806,156	0	0	0	10,279	07/20/2017	1FE
82650Y-AA-4	SIERRA RECEIVABLES 2003-2A A1		06/15/2008	MBS PAYDOWN		145,127	145,127	145,069	144,984	0	143	0	143	0	145,127	0	0	0	1,811	10/15/2009	1FE
828389-AA-4	SVLF 2006-A A		06/01/2008	MBS PAYDOWN		910,715	910,714	909,547	910,519	0	195	0	195	0	910,715	0	0	0	21,503	06/01/2015	1FE
828389-AB-2	SVLF 2006-A B		06/01/2008	MBS PAYDOWN		166,676	166,676	166,672	166,675	0	1	0	1	0	166,676	0	0	0	4,037	06/01/2015	1FE
828391-AA-0	SVLF 2005-A A		06/01/2008	MBS PAYDOWN		248,775	248,775	248,772	248,775	0	1	0	1	0	248,775	0	0	0	4,922	05/01/2010	1FE
828783-AQ-3	SIMON PROPERTY GROUP LP		06/15/2008	MATURITY		10,000,000	10,000,000	9,942,215	9,996,287	0	3,713	0	3,713	0	10,000,000	0	0	0	350,000	06/15/2008	1FE
843452-AY-9	SOUTHERN NATURAL GAS		06/23/2008	TENDER OFFER		2,609,721	2,550,000	2,469,028	2,471,652	0	554	0	554	0	2,472,206	0	137,515	137,515	160,353	02/15/2031	2FE
843452-AZ-6	SOUTHERN NATURAL GAS		06/23/2008	TENDER OFFER		2,550,529	2,319,000	2,312,414	2,312,769	0	42	0	42	0	2,312,811	0	237,718	237,718	150,477	03/01/2032	2FE
84413#-AB-7	SOUTHERN WINE & SPIRITS TERM LOAN B		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	207	03/31/2012	3
84861#-AA-6	SPIRITS OF ST LOUIS BASKETBALL CLUB LP		04/01/2008	SINKING FUND PYMT		98,514	98,514	100,201	98,583	0	(69)	0	(69)	0	98,514	0	0	0	2,999	12/31/2021	2
852060-AC-6	SPRINT CAPITAL		04/17/2008	BANC OF AMERICA		9,893,750	10,000,000	8,849,300	9,836,546	0	56,215	0	56,215	0	9,892,761	0	989	989	266,267	11/15/2008	2FE
852060-AF-9	SPRINT CAPITAL		05/01/2008	VARIOUS		34,441,250	35,000,000	34,196,408	34,831,646	0	37,279	0	37,279	0	34,868,926	0	(427,676)	(427,676)	1,085,875	05/01/2009	3FE
86359D-HB-6	SASC 2005-10 B1		06/01/2008	MBS PAYDOWN		47,817	47,817	48,295	47,826	0	(10)	0	(10)	0	47,817	0	0	0	1,123	10/01/2024	1FE
86359D-HC-4	SASC 2005-10 B2		06/01/2008	MBS PAYDOWN		36,411	36,410	36,558	36,414	0	(4)	0	(4)	0	36,411	0	0	0	855	10/01/2024	1FE
86359K-AA-9	SFS 2005-A A		06/15/2008	MBS PAYDOWN		252,052	252,052	252,052	252,052	0	0	0	0	0	252,052	0	0	0	5,213	10/15/2018	1FE
86360F-AA-7	SFS 2006-A A		06/15/2008	MBS PAYDOWN		263,523	263,523	263,523	263,523	0	0	0	0	0	263,523	0	0	0	5,857	12/15/2021	1FE
86787E-AJ-6	SUNTRUST BANK		05/27/2008	CALL at 100.000		18,400,000	18,400,000	18,386,016	18,394,819	0	1,465	0	1,465	0	18,396,284	0	3,716	3,716	418,600	05/25/2009	1FE
87274*-AE-6	TRW AUTOMOTIVE TERM LOAN B1		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,538	12,518	0	(18)	0	(18)	0	12,500	0	0	0	176	03/31/2014	2
87611@-AB-2	TARGA RESOURCES TERM LOAN		04/02/2008	SINKING FUND PYMT		20,799	20,799	20,652	20,789	0	10	0	10	0	20,799	0	0	0	368	10/31/2012	4
87804A-AC-6	TBW 2006-3 2A2		06/01/2008	MBS PAYDOWN		392,782	392,782	393,273	392,751	0	32	0	32	0	392,782	0	0	0	10,501	02/01/2020	1FE
87804A-AD-4	TBW 2006-3 3A		06/01/2008	MBS PAYDOWN		295,628	295,628	297,107	296,206	0	(578)	0	(578)	0	295,628	0	0	0	8,003	02/01/2020	1FE
88233#-AA-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS B-2		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,469	12,500	0	0	0	0	0	12,500	0	0	0	274	09/30/2014	3Z
88233#-AB-6	TEXAS COMPETITIVE ELECTRIC HOLDINGS B3		04/02/2008	SINKING FUND PYMT		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	254	12/31/2014	3Z
88576N-AB-4	HENDR 2006-1A A2		06/15/2008	MBS PAYDOWN		7,245	7,245	7,241	7,228	0	16	0	16	0	7,245	0	0	0	177	08/15/2031	1FE
88576N-AM-0	HENDR 2007-2A A2		06/15/2008	MBS PAYDOWN		9,443	9,442	9,435	9,420	0	23	0	23	0	9,443	0	0	0	244	06/15/2039	1FE
88576P-AC-7	HENDR 2004-A A1		06/15/2008	MBS PAYDOWN		160,234	160,234	160,234	160,234	0	0	0	0	0	160,234	0	0	0	2,638	12/15/2024	1FE
88576P-AD-5	HENDR 2004-A A2		05/15/2008	MBS PAYDOWN		11,743	11,743	11,743	11,719	0	25	0	25	0	11,743	0	0	0	217	01/15/2027	1FE
88576U-AA-0	HENDR 2008-2A A		06/15/2008	MBS PAYDOWN		23,578	23,578	23,568	0	0	57	0	57	0	23,578	0	0	0	131	12/15/2030	1FE
902494-AN-3	TYSON FOODS		06/25/2008	VARIOUS		27,167,600	30,000,000	29,768,474	29,799,777	0	9,121	0	9,121	0	29,808,897	0	(2,641,297)	(2,641,297)	1,535,542	04/01/2016	3FE
92264N-C@-4	VENETIAN CASINO RESORT TERM LOAN B		04/02/2008	SINKING FUND PYMT		14,000	14,000	14,000	14,000	0	0	0	0	0	14,000	0	0	0	487	06/30/2011	3
929227-3N-4	WAMU 2003-S5 CB1		06/01/2008	MBS PAYDOWN		59,911	59,911	60,473	59,913	0	(2)	0	(2)	0	59,911	0	0	0	1,452	02/01/2024	1FE
929227-B4-7	WAMU 2002-S8 1A4		05/01/2008	MBS PAYDOWN		2,158,519	2,158,519	2,152,785	2,158,047	0	472	0	472	0	2,158,519	0	0	0	49,362	05/01/2012	1FE
92922F-MG-0	WAMU 2004-S1 B1		06/01/2008	MBS PAYDOWN		22,248	22,248	22,310	22,249	0	(1)	0	(1)	0	22,248	0	0	0	539	10/01/2026	1FE
92922F-VE-5	WAMU 2004-S3 3A1		06/01/2008	MBS PAYDOWN		9,423	9,423	9,627	9,417	0	6	0	6	0	9,423	0	0	0	245	06/01/2019	1FE
92922F-VK-1	WAMU 2004-S3 B1		06/01/2008	MBS PAYDOWN		24,436	24,436	24,228	24,435	0	1	0	1	0	24,436	0	0	0	556	12/01/2027	1FE
92922F-VL-9	WAMU 2004-S3 B2		06/01/2008	MBS PAYDOWN		14,208	14,208	13,890	14,206	0	2	0	2	0	14,208	0	0	0	324	12/01/2027	1FE
92922F-XJ-2	WAMU 2004-AR10 A1A		06/25/2008	MBS PAYDOWN		475,061	475,062	476,843	476,882	0	(1,821)	0	(1,821)	0	475,061	0	0	0	7,542	11/25/2031	1FE
92925V-AL-4	WAMU 2007-HY1 3A4		06/01/2008	MBS PAYDOWN		46,357	46,357	46,234	46,353	0	4	0	4	0	46,357	0	0	0	1,180	07/01/2022	1FE
92927F-AA-1	WINM 2006-A A		06/15/2008	MBS PAYDOWN		451,581	451,581	449,094	413,773	0	225	0	225	0	451,581	0	0	0	9,469	10/15/2010	1FE
92927X-BF-0	WAMU 2007-HY6 2AB		06/01/2008	MBS PAYDOWN		809,042	809,042	805,562	808,864	0	178	0	178	0	809,042	0	0	0	19,575	06/01/2018	1FE
92977T-AF-9	WMLT 2006-A 3A2		06/01/2008	MBS PAYDOWN		114,419	114,419	112,734	114,316	0	103	0	103	0	114,419	0	0	0	2,379	06/01/2020	1FE
93439#-AA-0	WARNACO GROUP TERM LOAN B		04/02/2008	SINKING FUND PYMT		18,067	18,067	17,865	18,052	0	15	0	15	0	18,067	0	0	0	272	03/31/2013	3
939336-7F-4	WMALT 2005-4 B1		06/01/2008	MBS PAYDOWN		53,503	53,510	54,003	53,521	0	(18)	0	(18)	0	53,503	0	0	0	1,224	04/01/2023	1FE
94106L-AS-8	WASTE MANAGEMENT		04/18/2008	BANC OF AMERICA		6,989,430	7,000,000	6,971,860	0	0	310	0	310	0	6,972,170	0	17,260	17,260	55,747	03/15/2018	2FE
948626-B@-4	WEIGHT WATCHERS INTL TERM LOAN B		04/02/2008	SINKING FUND PYMT		15,025	15,025	14,883	15,040	0	(15)	0	(15)	0	15,025	0	0	0	499	03/31/2014	3
949746-EX-5	WELLS FARGO		04/04/2008	MATURITY		4,000,000	4,000,000	3,995,760	3,999,763	0	237	0	237	0	4,000,000	0	0	0	70,000	04/04/2008	1FE
949746-NX-5	WELLS FARGO CO		04/03/2008	LEHMAN BROTHERS		19,756,710	19,230,000	19,150,003	19,150,361	0	1,651	0	1,651	0	19,152,012	0	604,698	604,698	354,553	12/11/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
949757-AS-7	WFMBS 2004-6 B1		06/01/2008	MBS PAYDOWN		40,864	40,864	40,109	40,861	0	3	0	3	0	40,864	0	0	0	937	01/01/2025	1FE
949757-AT-5	WFMBS 2004-6 B2		06/01/2008	MBS PAYDOWN		15,135	15,135	14,643	15,133	0	2	0	2	0	15,135	0	0	0	347	01/01/2025	1FE
949788-AH-6	WFMBS 2004-7 B1		06/01/2008	MBS PAYDOWN		26,559	26,559	25,970	26,547	0	13	0	13	0	26,559	0	0	0	523	08/01/2016	1FE
94980D-AA-6	WFMBS 2003-M A1		06/01/2008	MBS PAYDOWN		81,263	81,263	80,104	81,251	0	12	0	12	0	81,263	0	0	0	1,550	11/01/2017	1FE
94980H-AJ-8	WFMBS 2003-1 1A9		05/01/2008	MBS PAYDOWN		1,279,886	1,279,886	1,279,686	1,279,860	0	26	0	26	0	1,279,886	0	0	0	26,725	02/01/2012	1FE
94980S-BS-3	WFMBS 2006-9 B2		06/01/2008	MBS PAYDOWN		28,820	28,820	28,014	28,775	0	45	0	45	0	28,820	0	0	0	722	07/01/2025	1FE
94981C-BH-1	WFMBS 2003-17 B1		06/01/2008	MBS PAYDOWN		42,311	42,311	42,071	42,310	0	1	0	1	0	42,311	0	0	0	948	07/01/2024	1FE
94982J-AV-5	WFMBS 2005-6 B1		06/01/2008	MBS PAYDOWN		36,827	36,827	36,890	36,828	0	(1)	0	(1)	0	36,827	0	0	0	845	09/01/2026	1FE
94982J-AW-3	WFMBS 2005-6 B2		06/01/2008	MBS PAYDOWN		12,663	12,663	12,509	12,662	0	1	0	1	0	12,663	0	0	0	291	09/01/2026	1FE
94982M-AG-1	WFMBS 2005-5 B1		06/01/2008	MBS PAYDOWN		37,698	37,698	37,607	37,697	0	1	0	1	0	37,698	0	0	0	817	01/01/2018	1FE
94982Q-AB-3	WFMBS 2005-10 A2		06/01/2008	MBS PAYDOWN		1,449,862	1,449,862	1,391,641	1,445,547	0	4,314	0	4,314	0	1,449,862	0	0	0	33,753	11/01/2021	1FE
94982W-BH-6	WFMBS 2005-9 B1		06/01/2008	MBS PAYDOWN		52,615	52,615	52,171	52,612	0	4	0	4	0	52,615	0	0	0	1,189	04/01/2027	1FE
94982W-BJ-2	WFMBS 2005-9 B2		06/01/2008	MBS PAYDOWN		15,231	15,231	14,900	15,227	0	4	0	4	0	15,231	0	0	0	344	04/01/2027	1FE
94983S-AS-1	WFMBS 2006-8 A15		04/22/2008	CSFB		18,046,250	20,000,000	19,981,250	19,981,250	0	0	0	0	0	19,981,250	0	(1,935,000)	(1,935,000)	472,768	06/01/2026	1FE
94984E-BD-3	WFMBS 2006-10 B1		06/01/2008	MBS PAYDOWN		32,176	32,176	31,261	32,120	0	56	0	56	0	32,176	0	0	0	805	11/01/2024	1FE
94984E-BE-1	WFMBS 2006-10 B2		06/01/2008	MBS PAYDOWN		10,725	10,725	10,269	10,695	0	29	0	29	0	10,725	0	0	0	268	11/01/2024	1FE
94984F-AY-5	WFMBS 2006-11 B1		06/01/2008	MBS PAYDOWN		40,991	40,991	40,197	40,944	0	48	0	48	0	40,991	0	0	0	1,026	11/01/2022	1FE
94984F-AZ-2	WFMBS 2006-11 B2		06/01/2008	MBS PAYDOWN		13,263	13,263	12,817	13,211	0	52	0	52	0	13,263	0	0	0	332	02/01/2012	1FE
94984M-AH-7	WFMBS 2006-AR14 1A8		06/01/2008	MBS PAYDOWN		913,988	913,988	912,560	913,947	0	42	0	42	0	913,988	0	0	0	21,314	02/01/2018	1FE
94984M-AS-3	WFMBS 2006-AR14 3A2		06/01/2008	MBS PAYDOWN		182,645	182,645	182,360	182,632	0	14	0	14	0	182,645	0	0	0	4,714	02/01/2018	1FE
94984R-AE-3	WFMBS 2006-15 B2		06/01/2008	MBS PAYDOWN		39,116	39,116	38,805	39,103	0	13	0	13	0	39,116	0	0	0	979	04/01/2020	1FE
94984Y-AD-0	WFMBS 2006-16 A4		06/01/2008	MBS PAYDOWN		136,774	136,774	132,008	136,442	0	332	0	332	0	136,774	0	0	0	2,858	01/01/2022	1FE
96328U-AC-0	WHLS 2005-B B		06/10/2008	MBS PAYDOWN		409,437	409,437	409,437	409,437	0	0	0	0	0	409,437	0	0	0	7,108	05/10/2010	1FE
96328U-AD-8	WHLS 2005-B C		06/10/2008	MBS PAYDOWN		245,662	245,662	245,662	245,662	0	0	0	0	0	245,662	0	0	0	4,576	05/10/2010	2FE
97381W-A@-3	WINDSTREAM TERM LOAN B-1		04/02/2008	SINKING FUND PYMT		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	151	09/30/2013	2
97752#-AA-0	WMG ACQUISITION TERM LOAN		05/31/2008	SINKING FUND PYMT		24,364	24,364	23,850	24,385	0	(21)	0	(21)	0	24,364	0	0	0	760	02/28/2011	3
99B010-04-1	CLARKE AMERICAN TERM LOAN B		04/03/2008	SINKING FUND PYMT		17,588	17,588	14,070	0	0	77	0	77	0	17,588	0	0	0	154	06/30/2014	3Z
99B010-07-4	GENTIVA HEALTH SERVICES TERM LOAN		06/11/2008	SINKING FUND PYMT		16,129	16,129	14,749	0	0	73	0	73	0	16,129	0	0	0	58	03/31/2013	3Z
99B010-08-2	ROUNDY'S TRANCHE B TERM LOAN		04/02/2008	SINKING FUND PYMT		12,626	12,626	11,982	0	0	5	0	5	0	12,626	0	0	0	0	09/30/2011	3Z
99B010-17-3	SCIENTIFIC GAMES REVOLVER		06/11/2008	SINKING FUND PYMT		1,620,253	1,620,253	1,620,253	0	0	0	0	0	0	1,620,253	0	0	0	0	06/09/2013	3Z
12201P-AM-8	BURLINGTON RESOURCES		04/01/2008	BANC OF AMERICA		21,404,800	20,000,000	19,756,863	19,884,876	0	6,707	0	6,707	0	19,891,583	0	1,513,217	1,513,217	444,167	12/01/2011	1FE
146900-AC-9	CASCADES		06/12/2008	VARIOUS		6,353,685	7,167,000	7,551,435	7,360,304	0	(20,027)	0	(20,027)	0	7,340,277	0	(986,592)	(986,592)	410,803	02/15/2013	3FE
20825U-AB-0	CONOCO FUNDING		04/01/2008	BANC OF AMERICA		3,564,000	3,300,000	3,294,654	3,297,560	0	148	0	148	0	3,297,708	0	266,292	266,292	98,372	10/15/2011	1FE
046353-AC-2	ASTRAZENECA PLC	F	04/21/2008	VARIOUS		18,774,240	18,000,000	17,965,620	17,967,515	0	1,814	0	1,814	0	17,969,329	0	804,911	804,911	576,600	09/15/2012	1FE
060340-A*-7	BANISTMO CREDIT CARD RECEIVABLES	F	06/15/2008	SINKING FUND PYMT		220,718	220,718	220,718	220,718	0	0	0	0	0	220,718	0	0	0	5,391	12/15/2011	1
07181X-AB-9	BAXTER FINCO BV	F	04/07/2008	VARIOUS		19,396,060	19,000,000	18,715,190	18,831,796	0	15,044	0	15,044	0	18,846,839	0	549,221	549,221	431,590	10/15/2010	1FE
12495X-AA-2	CBCL 6A A	F	05/06/2008	MBS PAYDOWN		137,044	137,044	137,044	137,044	0	0	0	0	0	137,044	0	0	0	3,240	08/05/2008	1FE
12495X-AC-8	CBCL 6A B	F	05/05/2008	MBS PAYDOWN		29,367	29,367	29,367	29,367	0	0	0	0	0	29,367	0	0	0	757	08/05/2008	1FE
12497P-AA-7	CBCL 10A A	F	06/07/2008	MBS PAYDOWN		203,332	203,332	203,332	203,332	0	0	0	0	0	203,332	0	0	0	4,599	12/07/2010	1FE
12497S-AA-1	CBCL 11A A	F	06/15/2008	MBS PAYDOWN		153,035	153,035	153,035	153,035	0	0	0	0	0	153,035	0	0	0	3,313	09/15/2011	1FE
143658-AK-8	CARNIVAL	F	04/15/2008	MATURITY		16,000,000	16,000,000	16,066,400	16,003,904	0	(3,904)	0	(3,904)	0	16,000,000	0	0	0	492,000	04/15/2008	1FE
244882-AA-4	DEKANIA CDO LTD 2003-1A A1	F	04/10/2008	MBS PAYDOWN		95,598	95,598	95,598	95,598	0	0	0	0	0	95,598	0	0	0	2,900	10/10/2008	1FE
449848-AA-8	I-PRETSL	F	06/11/2008	SINKING FUND PYMT		225,128	225,128	225,128	225,128	0	0	0	0	0	225,128	0	0	0	6,110	12/11/2032	1FE
44984Q-AA-8	I-PRETSL II	F	05/22/2008	SINKING FUND PYMT		2,070,670	2,070,670	2,070,670	2,070,670	0	0	0	0	0	2,070,670	0	0	0	52,802	05/22/2033	1FE
706448-BK-2	PEMEX FINANCE 2000-1 A1	F	05/15/2008	SINKING FUND PYMT		700,000	700,000	697,963	697,546	0	2,454	0	2,454	0	700,000	0	0	0	31,605	02/15/2011	1FE
87245H-AA-2	TIB CARD RECEIVABLES FUND SERIES 2005-A	F	04/05/2008	SINKING FUND PYMT		128,904	128,904	128,320	129,038	0	(134)	0	(134)	0	128,904	0	0	0	3,941	01/05/2014	2FE
894128-AA-5	TRAPEZA CDO 2003-2A A1A	F	04/05/2008	MBS PAYDOWN		5,630,682	5,630,682	5,572,010	5,627,916	0	2,765	0	2,765	0	5,630,682	0	0	0	168,296	10/05/2010	1FE
N6503#-AE-0	NUMICO FINANCIAL CENTER BV SERIES E	F	05/30/2008	CALL at 100.000		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	2,158,500	06/23/2017	2
4599999. Bonds - Industrial and Miscellaneous						1,224,915,607	1,251,661,982	1,257,957,567	1,217,092,808	0	(1,041,005)	0	(1,041,005)	0	1,242,832,761	0	(17,917,150)	(17,917,150)	42,665,242	XXX	XXX
08863*-AA-7	LOWES WHEELING		05/25/2008	SINKING FUND PYMT		34,826	34,826	35,161	34,834	0	(7)	0	(7)	0	34,826	0	0	0	846	09/25/2025	1
12644*-AB-3	HOME DEPOT 3		06/15/2008	SINKING FUND PYMT		27,872	27,872	27,872	27,872	0	0	0	0	0	27,872	0	0	0	850	01/15/2026	2
12644@-AD-7	WAL-MART 3		06/14/2008	SINKING FUND PYMT		52,265	52,265	52,265	52,265	0	0	0	0	0	52,265	0	0	0	1,921	05/15/2019	1
12644@-AE-5	CVS 4		06/15/2008	SINKING FUND PYMT		84,706	84,706	82,349	84,409	0	297	0	297	0	84,706	0	0	0	2,575	05/15/2019	2
12644@-AU-9	HOME DEPOT 4		06/15/2008	SINKING FUND PYMT		51,120	51,120	51,120	51,120	0	0	0	0	0	51,120	0	0	0	1,592	01/15/2033	2
16121#-AA-4	CVS 6		05/25/2008	SINKING FUND PYMT		58,194	58,194	58,194	58,194	0	0	0	0	0	58,194	0	0	0	1,788	01/25/2026	2
22161#-AA-3	COSTCO WHOLESALE 2		06/15/2008	SINKING FUND PYMT		138,759	138,759	140,690	138,789	0	(30)	0	(30)	0	138,759	0	0	0	3,536	08/15/2027	1
23372@-AA-8	WALGREENS 9		06/15/2008	SINKING FUND PYMT		179,316	179,316	179,316	179,316	0	0	0	0	0	179,316	0	0	0	5,840	11/15/2021	1
31953*-AD-4	BURLINGTON NORTHERN SANTA FE GROUP A		04/26/2008	SINKING FUND PYMT		585,069	585,069	585,069	585,069	0	0	0	0	0	585,069	0	0	0	16,060	04/26/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31953*-AE-2	BURLINGTON NORTHERN SANTA FE GROUP B1		04/26/2008	SINKING FUND PYMT		55,370	55,370	55,370	55,370	0	0	0	0	0	55,370	0	0	0	1,520	04/26/2022	1
31953*-AF-9	BURLINGTON NORTHERN SANTA FE GROUP B2		04/26/2008	SINKING FUND PYMT		24,190	24,190	24,190	24,190	0	0	0	0	0	24,190	0	0	0	664	04/26/2022	1
31953*-AG-7	BURLINGTON NORTHERN SANTA FE GROUP B3		04/26/2008	SINKING FUND PYMT		67,431	67,431	67,431	67,431	0	0	0	0	0	67,431	0	0	0	1,851	04/26/2022	1
31953*-AH-5	BURLINGTON NORTHERN SANTA FE GROUP B4		04/26/2008	SINKING FUND PYMT		101,273	101,273	101,273	101,273	0	0	0	0	0	101,273	0	0	0	2,780	04/26/2022	1
33632*-TW-7	CVS 3		06/25/2008	SINKING FUND PYMT		643,923	643,923	643,923	643,923	0	0	0	0	0	643,923	0	0	0	12,584	01/10/2023	2
33632*-UH-8	STEELCASE		06/01/2008	SINKING FUND PYMT		169,069	169,069	169,069	169,069	0	0	0	0	0	169,069	0	0	0	5,796	12/01/2017	2
33632*-UJ-4	PHILLIPS PETROLEUM		06/10/2008	SINKING FUND PYMT		131,946	131,946	145,329	132,218	0	(272)	0	(272)	0	131,946	0	0	0	4,375	12/10/2020	1
40311#-AA-4	GSA 5		06/15/2008	SINKING FUND PYMT		74,927	74,927	74,669	74,779	0	148	0	148	0	74,927	0	0	0	2,175	08/15/2020	1
43457#-AA-2	WALGREENS 15		06/15/2008	SINKING FUND PYMT		24,156	24,156	24,156	24,156	0	0	0	0	0	24,156	0	0	0	544	03/15/2030	1
43457@-AA-4	WALGREENS 16		06/15/2008	SINKING FUND PYMT		14,392	14,392	14,392	14,392	0	0	0	0	0	14,392	0	0	0	324	06/15/2030	1
46655*-AA-9	WALGREENS 8		06/15/2008	SINKING FUND PYMT		88,051	88,051	88,051	88,051	0	0	0	0	0	88,051	0	0	0	2,820	07/15/2020	1
48239@-AB-6	WALGREENS MANSFIELD		06/15/2008	SINKING FUND PYMT		15,447	15,447	15,447	15,447	0	0	0	0	0	15,447	0	0	0	381	10/15/2031	1
51802@-AA-9	LASALLE BANK 3		06/15/2008	SINKING FUND PYMT		17,522	17,522	17,522	17,522	0	0	0	0	0	17,522	0	0	0	401	08/15/2025	1
51804#-AA-5	LASALLE BANK 1		06/15/2008	SINKING FUND PYMT		64,992	64,992	64,992	64,992	0	0	0	0	0	64,992	0	0	0	1,263	09/15/2023	1
52465#-BC-8	HOME DEPOT 6		06/15/2008	SINKING FUND PYMT		29,779	29,779	33,448	29,826	0	(47)	0	(47)	0	29,779	0	0	0	921	01/15/2032	2
52465#-BD-6	HOME DEPOT 7		06/15/2008	SINKING FUND PYMT		30,030	30,030	32,017	30,055	0	(25)	0	(25)	0	30,030	0	0	0	928	12/15/2031	2
52465#-BE-4	WAL-MART 5		06/10/2008	SINKING FUND PYMT		114,017	114,017	139,593	115,049	0	(1,033)	0	(1,033)	0	114,017	0	0	0	5,357	01/10/2017	1
52465#-BK-0	GSA 6		06/15/2008	SINKING FUND PYMT		134,861	134,861	139,519	134,961	0	(100)	0	(100)	0	134,861	0	0	0	4,081	09/15/2021	1
52467@-AT-2	WAL-MART 6		06/15/2008	SINKING FUND PYMT		19,805	19,805	19,805	19,805	0	0	0	0	0	19,805	0	0	0	490	11/15/2022	1
52467@-BF-1	WAL-MART 7		06/15/2008	SINKING FUND PYMT		62,079	62,079	64,583	62,122	0	(43)	0	(43)	0	62,079	0	0	0	1,615	11/15/2023	1
52467@-BQ-7	GSA 8		06/01/2008	SINKING FUND PYMT		257,339	257,339	257,339	257,339	0	0	0	0	0	257,339	0	0	0	4,913	08/01/2022	1
52467@-BR-5	LOWES 2		06/25/2008	SINKING FUND PYMT		84,269	84,269	88,426	84,334	0	(65)	0	(65)	0	84,269	0	0	0	2,223	06/25/2029	1
52467@-BT-1	LOWES 3		05/25/2008	SINKING FUND PYMT		19,313	19,313	19,263	19,237	0	75	0	75	0	19,313	0	0	0	425	08/25/2023	1
52467@-BV-6	TARGET 2		06/15/2008	SINKING FUND PYMT		68,726	68,726	71,699	68,762	0	(36)	0	(36)	0	68,726	0	0	0	1,830	11/15/2034	1
52467@-BZ-7	LEGG MASON MCC LEASED BACKED PTC		06/05/2008	SINKING FUND PYMT		349,660	349,660	349,660	349,660	0	0	0	0	0	349,660	0	0	0	7,336	08/05/2020	1
52468#-AB-8	HOME DEPOT 8		06/15/2008	SINKING FUND PYMT		24,984	24,984	26,848	25,013	0	(29)	0	(29)	0	24,984	0	0	0	765	12/15/2023	2
53378@-AA-9	CVS 1		05/25/2008	SINKING FUND PYMT		41,041	41,041	41,041	41,041	0	0	0	0	0	41,041	0	0	0	1,088	01/25/2020	2
54864@-AA-8	LOWES 1		06/15/2008	SINKING FUND PYMT		50,694	50,694	51,924	50,712	0	(17)	0	(17)	0	50,694	0	0	0	1,300	05/15/2029	1
60519@-AA-4	CVS 2		05/10/2008	SINKING FUND PYMT		24,053	24,053	24,053	24,053	0	0	0	0	0	24,053	0	0	0	661	04/10/2021	2
66181#-AA-6	WAL-MART 4		06/15/2008	SINKING FUND PYMT		92,705	92,705	91,384	92,318	0	388	0	388	0	92,705	0	0	0	3,430	09/15/2019	1
73557*-AA-2	PORT WASHINGTON GENERATING STATION		06/15/2008	SINKING FUND PYMT		52,581	52,581	52,581	52,581	0	0	0	0	0	52,581	0	0	0	1,076	07/15/2030	1
857461-AC-1	DETROIT EDISON 1		06/14/2008	SINKING FUND PYMT		572,241	572,241	572,241	572,241	0	0	0	0	0	572,241	0	0	0	18,549	12/14/2019	2
857461-AD-9	DETROIT EDISON 2		06/14/2008	SINKING FUND PYMT		573,295	573,295	573,295	573,295	0	0	0	0	0	573,295	0	0	0	18,566	06/14/2019	2
87285#-AA-7	COSTCO WHOLESALE 1		06/15/2008	SINKING FUND PYMT		44,895	44,895	46,262	44,918	0	(24)	0	(24)	0	44,895	0	0	0	1,406	06/15/2027	1
91060@-AA-2	UNITED HEALTHCARE		06/10/2008	SINKING FUND PYMT		128,146	128,146	128,146	128,146	0	0	0	0	0	128,146	0	0	0	2,928	10/10/2020	1
931180-AA-0	WAL-MART 9		06/15/2008	SINKING FUND PYMT		28,764	28,764	29,466	28,776	0	(11)	0	(11)	0	28,764	0	0	0	684	11/15/2031	1
93141#-AA-9	WALGREENS 10		06/15/2008	SINKING FUND PYMT		60,513	60,513	60,513	60,513	0	0	0	0	0	60,513	0	0	0	1,593	07/15/2028	1
93141#-AC-5	WALGREENS 12		06/15/2008	SINKING FUND PYMT		29,650	29,650	29,650	29,650	0	0	0	0	0	29,650	0	0	0	794	01/15/2030	1
93144@-AA-8	WALGREENS MILFORD		06/15/2008	SINKING FUND PYMT		21,154	21,154	21,154	21,154	0	0	0	0	0	21,154	0	0	0	534	09/15/2032	1
93145*-AA-9	WALGREENS CLARKSVILLE		05/02/2008	VARIOUS		3,648,652	3,732,188	3,732,188	3,732,188	0	0	0	0	0	3,732,188	0	(83,536)	(83,536)	91,106	09/15/2030	1
94978#-AN-7	COMMONWEALTH EDISON		06/15/2008	SINKING FUND PYMT		134,413	134,413	134,413	134,413	0	0	0	0	0	134,413	0	0	0	3,750	06/15/2017	2
94978#-AR-8	INTL FLAVORS & FRAGRANCES 1		06/10/2008	SINKING FUND PYMT		191,608	191,608	191,608	191,608	0	0	0	0	0	191,608	0	0	0	5,793	07/10/2024	2
94978#-AY-3	COOPER CAMERON		06/09/2008	SINKING FUND PYMT		120,229	120,229	120,229	120,229	0	0	0	0	0	120,229	0	0	0	3,048	11/09/2024	2
94978#-AZ-0	BECKMAN COULTER 2002-1 CL A		06/11/2008	SINKING FUND PYMT		238,447	238,447	238,447	238,447	0	0	0	0	0	238,447	0	0	0	6,711	06/11/2018	2
95203#-AA-9	WALGREENS 17		06/15/2008	SINKING FUND PYMT		21,217	21,217	21,217	21,217	0	0	0	0	0	21,217	0	0	0	471	06/15/2027	1
96925@-AA-6	BEAUMONT HOSPITAL		06/15/2008	SINKING FUND PYMT		32,110	32,110	33,208	32,125	0	(14)	0	(14)	0	32,110	0	0	0	982	11/15/2027	1
96925@-AB-4	BEAUMONT HOSPITAL B TRANCHE		06/15/2008	SINKING FUND PYMT		12,841	12,841	14,319	12,864	0	(23)	0	(23)	0	12,841	0	0	0	392	11/15/2027	1
96928*-AB-3	WALGREENS 13		06/15/2008	SINKING FUND PYMT		89,228	89,228	89,228	89,228	0	0	0	0	0	89,228	0	0	0	2,364	11/15/2029	1
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		06/15/2008	SINKING FUND PYMT		15,994	15,994	16,140	15,994	0	0	0	0	0	15,994	0	0	0	381	04/15/2034	1
96928*-AV-9	WALGREENS 18		06/15/2008	SINKING FUND PYMT		13,902	13,902	13,902	13,902	0	0	0	0	0	13,902	0	0	0	365	03/15/2032	1
96928*-AZ-0	WALGREENS 19		06/15/2008	SINKING FUND PYMT		19,191	19,191	19,191	19,191	0	0	0	0	0	19,191	0	0	0	496	11/15/2031	1
96928*-BF-3	LOWES FERN PARK FLORIDA SENIOR UNSECURED		05/25/2008	SINKING FUND PYMT		24,163	24,163	24,163	24,163	0	0	0	0	0	24,163	0	0	0	547	01/25/2028	1
96928*-BK-2	WALGREENS VILLA RICA		06/15/2008	SINKING FUND PYMT		17,468	17,468	17,468	17,468	0	0	0	0	0	17,468	0	0	0	462	10/15/2032	1
52465#-AV-7	TYCO INTL 1	F	06/10/2008	SINKING FUND PYMT		104,200	104,200	104,200	104,200	0	0	0	0	0	104,200	0	0	0	3,455	06/10/2022	2
52465#-BA-2	TYCO INTL 2	F	06/10/2008	SINKING FUND PYMT		109,096	109,096	109,096	109,096	0	0	0	0	0	109,096	0	0	0	3,212	01/10/2023	2
68210*-AA-1	ROLLS-ROYCE PLC OMEGA LEASING SR NOTE	F	06/12/2008	SINKING FUND PYMT		330,319	330,319	330,319	330,319	0	0	0	0	0	330,319	0	0	0	12,123	05/12/2010	1
4699999. Bonds - Credit Tenant Loans						10,742,488	10,826,024	10,891,096	10,826,894	0	(868)	0	(868)	0	10,826,024	0	(83,536)	(83,536)	291,637	XXX	XXX
6099997. Total - Bonds - Part 4						1,453,278,443	1,479,417,490	1,489,031,739	1,435,821,042	0	(1,126,891)	0	(1,126,891)	0	1,472,196,199	0	(18,917,752)	(18,917,752)	48,338,659	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						1,453,278,443	1,479,417,490	1,489,031,739	1,435,821,042	0	(1,126,891)	0	(1,126,891)	0	1,472,196,199	0	(18,917,752)	(18,917,752)	48,338,659	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
03834A-10-3	APPROACH RESOURCES		06/12/2008	CSFB	3,999.000	93,756		91,937	0	0	0	0	0	0	91,937	0	1,819	1,819	0		L
37250U-20-1	GEOMET		06/02/2008	CSFB	8,326.000	71,216		61,612	0	0	0	0	0	0	61,612	0	9,604	9,604	0		L
527288-10-4	LEUCADIA NATIONAL		04/16/2008	CAPITAL INSTITUTIONAL	4,552.000	154,595		204,931	0	0	0	0	0	0	204,931	0	(50,335)	(50,335)	0		L
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2008	ADJUST BASIS DOWN	0.000	3,457		3,457	3,457	0	0	0	0	0	3,457	0	0	0	0		L
6899999. Common Stocks - Industrial and Miscellaneous						323,024	XXX	361,937	3,457	0	0	0	0	0	361,937	0	(38,912)	(38,912)	0	XXX	XXX
46628D-20-5	JNL PERSPECTIVE 5 CLASS C		06/18/2008	JACKSON NATL ASSET MGT	10,091.567	95,264		100,935	102,429	(1,495)	0	0	(1,495)	0	100,935	0	(5,671)	(5,671)	0		A
46628D-40-3	JNL PERSPECTIVE INDEX 5 CLASS C		06/18/2008	JACKSON NATL ASSET MGT	10,097.056	99,052		100,981	103,596	(2,615)	0	0	(2,615)	0	100,981	0	(1,929)	(1,929)	0		A
46628D-60-1	JNL PERSPECTIVE 10 X 10 CLASS C		06/18/2008	JACKSON NATL ASSET MGT	10,166.298	97,190		101,678	102,985	(1,307)	0	0	(1,307)	0	101,678	0	(4,488)	(4,488)	0		A
46628D-80-9	JNL PESPECTIVE OPTIMIZED 5 CLASS C		06/18/2008	JACKSON NATL ASSET MGT	10,029.454	102,702		100,325	113,132	(12,807)	0	0	(12,807)	0	100,325	0	2,376	2,376	0		A
47758@-26-9	JNL/MCM NYSE INTL 25 FUND CLASS B		06/19/2008	JACKSON NATL ASSET MGT	10,524.086	103,347		105,623	116,923	(11,299)	0	0	(11,299)	0	105,623	0	(2,277)	(2,277)	0		A
47764#-63-2	JNL/LAZARD MID CAP VALUE FUND - CLASS A		06/13/2008	JACKSON NATL ASSET MGT	96,190.787	1,069,000		1,013,809	1,103,308	(89,499)	0	0	(89,499)	0	1,013,809	0	55,191	55,191	0		A
47764#-64-0	JNL/LAZARD SMALL CAP VALUE FUND - CL A		06/13/2008	JACKSON NATL ASSET MGT	101,872.966	1,007,000		952,512	1,050,310	(97,798)	0	0	(97,798)	0	952,512	0	54,488	54,488	0		A
47764#-65-7	JNL/MCM INTERNATIONAL INDEX FUND - CL A		04/25/2008	JACKSON NATL ASSET MGT	29,568.303	500,000		401,242	518,924	(117,682)	0	0	(117,682)	0	401,242	0	98,758	98,758	0		A
47764#-69-9	JNL/PIMCO TOTAL RETURN BOND - CLASS A		06/13/2008	JACKSON NATL ASSET MGT	2,982.601	36,000		35,463	35,911	(447)	0	0	(447)	0	35,463	0	537	537	0		A
47764@-20-4	JNL/PPM AMERICA HIGH YIELD BOND FUND		06/13/2008	JACKSON NATL ASSET MGT	38,492.598	286,000		324,108	286,000	38,108	0	0	38,108	0	324,108	0	(38,108)	(38,108)	0		A
47764@-22-0	JNL/T ROWE PRICE ESTABLISHED GROWTH - A		06/13/2008	JACKSON NATL ASSET MGT	1,609.848	34,000		28,221	36,205	(7,985)	0	0	(7,985)	0	28,221	0	5,779	5,779	0		A
47764@-66-7	JNL/PPM MID CAP VALUE FUND CLASS A		05/09/2008	JACKSON NATL ASSET MGT	239,693.193	2,500,000		2,396,932	0	0	0	0	0	0	2,396,932	0	103,068	103,068	0		A
47765#-12-8	JNL/MCM S&P 500 INDEX FUND - CLASS A		06/13/2008	JACKSON NATL ASSET MGT	53,859.497	621,000		543,981	665,703	(121,722)	0	0	(121,722)	0	543,981	0	77,019	77,019	0		A
47765#-30-0	JNL/SELECT VALUE FUND - CLASS A		06/13/2008	JACKSON NATL ASSET MGT	36,439.525	683,000		607,082	704,376	(97,294)	0	0	(97,294)	0	607,082	0	75,918	75,918	0		A
47765#-34-2	JNL/S&P MANAGED GROWTH FUND		06/13/2008	JACKSON NATL ASSET MGT	2,476,980.455	33,115,000		36,695,385	34,281,410	2,413,975	0	0	2,413,975	0	36,695,385	0	(3,580,385)	(3,580,385)	0		A
47765#-36-7	JNL/S&P MANAGED MODERATE GROWTH FUND		06/13/2008	JACKSON NATL ASSET MGT	22,143.420	281,000		302,922	292,293	10,629	0	0	10,629	0	302,922	0	(21,922)	(21,922)	0		A
47765#-52-4	JNL/GOLDMAN SACHS SHORT DURATION BOND B		06/19/2008	JACKSON NATL ASSET MGT	10,295.195	106,555		103,108	108,408	(5,300)	0	0	(5,300)	0	103,108	0	3,447	3,447	0		A
47765#-56-5	JNL/CSFB GLOBAL NATURAL RESOURCES CL B		06/19/2008	JACKSON NATL ASSET MGT	10,000.000	150,600		100,000	139,300	(39,300)	0	0	(39,300)	0	100,000	0	50,600	50,600	0		A
47765#-61-5	JNL/FRANKLIN TEMPLETON GLOBAL GROWTH B		06/19/2008	JACKSON NATL ASSET MGT	10,112.367	89,596		101,101	100,820	281	0	0	281	0	101,101	0	(11,506)	(11,506)	0		A
47765#-74-8	JNL S&P 4 FUND CLASS A		06/19/2008	JACKSON NATL ASSET MGT	10,000.000	93,400		100,000	100,000	0	0	0	0	0	100,000	0	(6,600)	(6,600)	0		A
47765#-75-5	JNL/S&P DIVIDEND INCOME & GROWTH CLASS A		06/19/2008	JACKSON NATL ASSET MGT	90,054.977	772,672		900,540	900,550	(9)	0	0	(9)	0	900,540	0	(127,869)	(127,869)	0		A
47765#-77-1	JNL/S&P INTRINSIC VALUE CLASS A		06/19/2008	JACKSON NATL ASSET MGT	90,078.197	844,933		900,781	900,782	(1)	0	0	(1)	0	900,781	0	(55,848)	(55,848)	0		A
47765#-78-9	JNL/S&P INTRINSIC VALUE CLASS B		06/19/2008	JACKSON NATL ASSET MGT	10,018.821	93,977		100,188	100,188	0	0	0	0	0	100,188	0	(6,211)	(6,211)	0		A
47765#-79-7	JNL/S&P COMPETITIVE ADVANTAGE CLASS A		06/19/2008	JACKSON NATL ASSET MGT	90,053.564	873,520		900,536	900,536	0	0	0	0	0	900,536	0	(27,016)	(27,016)	0		A
47765#-80-5	JNL/S&P COMPETITIVE ADVANTAGE CLASS B		06/19/2008	JACKSON NATL ASSET MGT	10,013.564	97,232		100,136	100,136	0	0	0	0	0	100,135	0	(2,904)	(2,904)	0		A
47765#-81-3	JNL/S&P TOTAL YIELD CLASS A		06/19/2008	JACKSON NATL ASSET MGT	90,039.279	870,680		900,396	900,393	3	0	0	3	0	900,396	0	(29,716)	(29,716)	0		A
7099999. Mutual Funds						44,622,720	XXX	48,017,985	43,764,618	1,856,436	0	0	1,856,436	0	48,017,984	0	(3,395,269)	(3,395,269)	0	XXX	XXX
7299997. Total - Common Stocks - Part 4						44,945,744	XXX	48,379,922	43,768,075	1,856,436	0	0	1,856,436	0	48,379,921	0	(3,434,181)	(3,434,181)	0	XXX	XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						44,945,744	XXX	48,379,922	43,768,075	1,856,436	0	0	1,856,436	0	48,379,921	0	(3,434,181)	(3,434,181)	0	XXX	XXX
7399999. Total - Preferred and Common Stocks						44,945,744	XXX	48,379,922	43,768,075	1,856,436	0	0	1,856,436	0	48,379,921	0	(3,434,181)	(3,434,181)	0	XXX	XXX
7499999 - Totals						1,498,224,187	XXX	1,537,411,661	1,479,589,117	1,856,436	(1,126,891)	0	729,545	0	1,520,576,120	0	(22,351,933)	(22,351,933)	48,338,659	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P 500 - 9 year	4,960	07/02/2008	1656	07/02/1999	UBS	2,204,069	27,332		27,332	0	(163,992)	0	0
S&P 500 - 9 year	4,418	07/09/2008	1656	07/09/1999	UBS	2,143,864	26,585		26,585	0	(159,513)	0	0
S&P 500 - 9 year	4,370	07/16/2008	1674	07/16/1999	Deutsche Bank	2,117,992	26,265		26,265	0	(157,588)	0	0
S&P 500 - 9 year	5,896	07/23/2008	1615	07/23/1999	Deutsche Bank	2,571,630	41,895		41,895	0	(188,526)	0	0
S&P 500 - 9 year	7,601	07/30/2008	1581	07/30/1999	Deutsche Bank	3,670,822	59,892		59,892	0	(269,514)	0	0
S&P 500 - 9 year	5,922	08/06/2008	1534	08/06/1999	UBS	2,848,835	69,855		69,855	0	(209,566)	0	0
S&P 500 - 9 year	5,950	08/13/2008	1573	08/13/1999	UBS	2,923,245	71,680		71,680	0	(215,040)	0	0
S&P 500 - 9 year	6,584	08/20/2008	1584	08/20/1999	Deutsche Bank	3,189,541	102,768		102,768	0	(231,229)	0	0
S&P 500 - 9 year	6,601	08/27/2008	1598	08/27/1999	UBS	3,106,071	100,079		100,079	0	(225,178)	0	0
S&P 500 - 9 year	6,189	09/03/2008	1608	09/03/1999	Deutsche Bank	3,018,883	109,798		109,798	0	(219,597)	0	0
S&P 500 - 9 year	5,919	09/10/2008	1602	09/10/1999	Deutsche Bank	2,871,501	104,438		104,438	0	(208,876)	0	0
S&P 500 - 9 year	5,991	09/17/2008	1582	09/17/1999	Credit Suisse	2,811,764	126,005		126,005	0	(201,609)	0	0
S&P 500 - 9 year	5,637	09/24/2008	1514	09/24/1999	Deutsche Bank	2,510,022	112,483		112,483	0	(179,973)	0	0
S&P 500 - 9 year	7,250	10/01/2008	1520	10/01/1999	UBS	3,336,036	159,997		159,997	0	(239,995)	0	0
S&P 500 - 9 year	9,431	10/08/2008	1577	10/08/1999	UBS	4,793,772	229,910		229,910	0	(344,865)	0	0
S&P 500 - 9 year	7,055	10/15/2008	1472	10/15/1999	Deutsche Bank	3,257,354	156,223		156,223	0	(234,335)	0	0
S&P 500 - 9 year	6,530	10/22/2008	1536	10/22/1999	UBS	3,160,543	179,334		179,334	0	(224,168)	0	0
S&P 500 - 9 year	6,090	10/29/2008	1608	10/29/1999	UBS	3,058,603	173,550		173,550	0	(216,937)	0	0
S&P 500 - 9 year	8,174	11/05/2008	1617	11/05/1999	Deutsche Bank	3,972,455	235,563		235,563	0	(282,675)	0	0
S&P 500 - 9 year	4,379	11/05/2008	1781	11/05/1999	Deutsche Bank	1,923,081	114,037		114,037	0	(136,844)	0	0
S&P 500 - 9 year	7,736	11/12/2008	1633	11/12/1999	Deutsche Bank	3,818,225	226,417		226,417	0	(271,700)	0	0
S&P 500 - 9 year	7,525	11/19/2008	1671	11/19/1999	UBS	3,850,084	262,658		262,658	0	(270,162)	0	0
S&P 500 - 9 year	5,506	11/26/2008	1665	11/26/1999	Deutsche Bank	2,794,762	190,662		190,662	0	(196,110)	0	0
S&P 500 - 9 year	6,070	12/03/2008	1684	12/03/1999	Deutsche Bank	3,090,744	217,576		217,576	0	(217,576)	0	0
S&P 500 - 9 year	7,128	12/10/2008	1665	12/10/1999	Deutsche Bank	3,518,800	247,710		247,710	0	(247,710)	0	0
S&P 500 - 9 year	9,148	12/17/2008	1670	12/17/1999	Deutsche Bank	4,715,873	382,003		382,003	0	(327,431)	0	0
S&P 500 - 9 year	5,765	12/29/2008	1712	12/27/1999	JP Morgan Chase	3,079,051	249,415		249,415	0	(213,784)	0	0
S&P 500 - 9 year	5,581	12/31/2008	1726	12/31/1999	Deutsche Bank	3,031,784	245,660		245,660	0	(210,566)	0	0
S&P 500 - 9 year	5,342	01/07/2009	1694	01/07/2000	Banque AIG	2,901,954	237,360		237,360	0	(203,451)	0	0
S&P 500 - 9 year	7,781	01/14/2009	1722	01/14/2000	Deutsche Bank	4,419,669	404,902		404,902	0	(303,676)	0	0
S&P 500 - 9 year	5,967	01/21/2009	1694	01/21/2000	UBS	3,385,947	310,199		310,199	0	(232,649)	0	0
S&P 500 - 9 year	8,234	01/28/2009	1598	01/28/2000	UBS	4,414,926	404,467		404,467	0	(303,350)	0	0
S&P 500 - 9 year	7,793	02/04/2009	1667	02/04/2000	UBS	4,373,633	401,512		401,512	0	(301,134)	0	0
S&P 500 - 9 year	7,930	02/11/2009	1623	02/11/2000	Banque AIG	4,297,622	397,105		397,105	0	(297,829)	0	0
S&P 500 - 9 year	10,624	02/18/2009	1575	02/18/2000	Banque AIG	5,579,540	572,266		572,266	1	(381,511)	0	0
S&P 500 - 9 year	7,725	02/25/2009	1560	02/25/2000	Banque AIG	3,994,109	409,656		409,656	3	(273,104)	0	0
S&P 500 - 9 year	5,776	02/25/2009	1813	02/25/2000	Credit Suisse	2,553,072	260,161		260,161	0	(173,441)	0	0
S&P 500 - 9 year	7,736	03/03/2009	1649	03/03/2000	Banque AIG	4,226,005	434,305		434,305	0	(289,536)	0	0
S&P 500 - 9 year	7,240	03/10/2009	1639	03/10/2000	BNP	3,923,990	400,672		400,672	0	(267,115)	0	0
S&P 500 - 9 year	6,899	03/17/2009	1721	03/17/2000	Deutsche Bank	3,878,539	434,245		434,245	0	(260,547)	0	0
S&P 500 - 9 year	6,874	03/24/2009	1795	03/24/2000	Banque AIG	4,111,932	463,357		463,357	0	(278,014)	0	0
S&P 500 - 9 year	6,604	03/31/2009	1761	03/31/2000	Deutsche Bank	3,957,692	443,164		443,164	0	(265,899)	0	0
S&P 500 - 9 year	6,332	04/07/2009	1782	04/07/2000	Deutsche Bank	3,757,370	421,802		421,802	0	(253,081)	0	0
S&P 500 - 9 year	9,657	04/14/2009	1594	04/14/2000	BNP	5,236,555	638,243		638,243	58	(348,132)	0	0
S&P 500 - 9 year	6,487	04/14/2009	1899	04/14/2000	BNP	2,946,126	359,080		359,080	0	(195,862)	0	0
S&P 500 - 9 year	7,832	04/24/2009	1694	04/24/2000	Deutsche Bank	4,377,523	533,542		533,542	1	(291,023)	0	0
S&P 500 - 9 year	4,338	04/28/2009	1721	04/28/2000	Banque AIG	2,522,120	309,174		309,174	0	(168,640)	0	0
S&P 500 - 9 year	7,329	05/05/2009	1698	05/05/2000	BNP	4,404,358	538,226		538,226	2	(293,578)	0	0
S&P 500 - 9 year	4,856	05/12/2009	1684	05/12/2000	Banque AIG	2,920,307	358,916		358,916	3	(195,772)	0	0
S&P 500 - 9 year	5,259	05/19/2009	1667	05/19/2000	BNP	3,166,108	416,670		416,670	12	(208,335)	0	0
S&P 500 - 9 year	5,515	05/26/2009	1619	05/26/2000	Deutsche Bank	3,251,847	427,954		427,954	117	(213,977)	0	0
S&P 500 - 9 year	3,250	06/02/2009	1736	06/02/2000	Deutsche Bank	1,975,035	260,596		260,596	1	(130,298)	0	0
S&P 500 - 9 year	4,393	06/09/2009	1712	06/09/2000	Deutsche Bank	2,645,863	349,108		349,108	7	(174,554)	0	0
S&P 500 - 9 year	6,557	06/16/2009	1721	06/16/2000	Deutsche Bank	3,849,967	543,350		543,350	12	(250,777)	0	0
S&P 500 - 9 year	5,690	06/23/2009	1694	06/23/2000	Credit Suisse	3,368,756	475,436		475,436	41	(219,432)	0	0
S&P 500 - 9 year	4,124	06/30/2009	1709	06/30/2000	Deutsche Bank	2,444,632	345,081		345,081	41	(159,268)	0	0
S&P 500 - 9 year	3,448	07/07/2009	1738	07/07/2000	Deutsche Bank	2,080,927	294,435		294,435	23	(135,893)	0	0
S&P 500 - 9 year	4,702	07/14/2009	1774	07/14/2000	BNP	2,897,725	436,025		436,025	16	(186,868)	0	0
S&P 500 - 9 year	4,189	07/21/2009	1754	07/21/2000	BNP	2,498,004	375,879		375,879	36	(161,091)	0	0
S&P 500 - 9 year	4,296	07/28/2009	1683	07/28/2000	Deutsche Bank	2,479,794	373,139		373,139	316	(159,917)	0	0
S&P 500 - 9 year	4,170	08/04/2009	1734	08/04/2000	BNP	2,464,580	371,786		371,786	118	(159,337)	0	0
S&P 500 - 9 year	4,280	08/11/2009	1744	08/11/2000	BNP	2,537,362	382,765		382,765	124	(164,042)	0	0
S&P 500 - 9 year	3,150	08/18/2009	1768	08/18/2000	Banque AIG	1,866,851	299,687		299,687	68	(119,875)	0	0
S&P 500 - 9 year	4,315	08/25/2009	1785	08/25/2000	Credit Suisse	2,557,495	408,256		408,256	82	(163,302)	0	0
S&P 500 - 9 year	4,866	09/01/2009	1802	09/01/2000	Deutsche Bank	2,875,558	460,172		460,172	82	(184,069)	0	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P 500 - 9 year	4,149	09/08/2009	1771	09/08/2000	Banque AIG	2,405,027	387,030		387,030	176	(154,812)	0	0
S&P 500 - 9 year	4,093	09/15/2009	1737	09/15/2000	Banque AIG	2,367,913	401,504		401,504	436	(150,564)	0	0
S&P 500 - 9 year	11,846	09/18/2009	1946	09/18/2000	BNP	5,654,078	953,366		953,366	0	(357,512)	0	0
S&P 500 - 9 year	4,073	09/22/2009	1717	09/22/2000	Banque AIG	2,296,965	389,475		389,475	757	(146,053)	0	0
S&P 500 - 9 year	4,107	09/29/2009	1702	09/29/2000	BNP	2,319,039	391,514		391,514	1,187	(146,818)	0	0
S&P 500 - 9 year	3,691	10/06/2009	1670	10/06/2000	Banque AIG	2,059,586	350,072		350,072	2,128	(131,277)	0	0
S&P 500 - 9 year	6,589	11/03/2009	1655	11/03/2000	Deutsche Bank	3,812,306	678,059		678,059	7,800	(239,315)	0	0
S&P 500 - 9 year	14,305	04/06/2010	1373	04/06/2001	JP Morgan Chase	5,506,200	1,212,947		1,212,947	1,041,749	(330,804)	0	0
S&P 500 - 9 year	15,173	05/11/2010	1507	05/11/2001	JP Morgan Chase	6,473,250	1,531,427		1,531,427	481,046	(382,857)	0	0
S&P 500 - 9 year	9,505	06/07/2010	1566	06/05/2001	BNP	3,986,960	949,623		949,623	206,602	(237,406)	0	0
S&P 500 - 9 year	15,114	03/12/2010	1507	06/07/2001	Deutsche Bank	6,369,000	1,416,340		1,416,340	395,084	(386,275)	0	0
S&P 500 - 9 year	6,588	06/15/2010	1506	06/15/2001	Barclays	2,596,000	637,007		637,007	232,180	(152,882)	0	0
S&P 500 - 9 year	15,752	02/12/2010	1601	06/19/2001	BNP	5,426,310	1,163,460		1,163,460	148,631	(332,417)	0	0
S&P 500 - 9 year	15,207	01/08/2010	1578	06/20/2001	Deutsche Bank	5,291,700	1,049,203		1,049,203	148,708	(331,327)	0	0
S&P 500 - 9 year	10,848	12/04/2009	1594	06/26/2001	Credit Suisse	3,544,200	672,136		672,136	47,097	(224,045)	0	0
S&P 500 - 9 year	12,070	11/13/2009	1643	06/28/2001	Deutsche Bank	3,737,000	711,058		711,058	20,114	(237,019)	0	0
S&P 500 - 9 year	13,244	07/13/2010	1483	07/13/2001	BNP	5,198,690	1,321,100		1,321,100	672,441	(304,869)	0	0
S&P 500 - 9 year	9,058	08/03/2010	1457	08/03/2001	Deutsche Bank	3,511,200	898,243		898,243	555,895	(207,287)	0	0
S&P 500 - 9 year	9,958	08/24/2010	1422	08/24/2001	BNP	3,711,100	975,295		975,295	758,338	(216,732)	0	0
S&P 500 - 9 year	10,978	11/16/2010	1332	11/16/2001	Deutsche Bank	3,623,750	1,045,527		1,045,527	1,384,384	(209,105)	0	0
S&P 500 - 9 year	11,309	11/29/2010	1264	11/27/2001	JP Morgan Chase	4,469,400	1,289,515		1,289,515	1,845,723	(257,903)	0	0
S&P 500 - 9 year	11,130	12/14/2010	1359	12/14/2001	Commerzbank	3,943,750	1,171,244		1,171,244	1,302,348	(226,692)	0	0
S&P 500 - 9 year	11,912	01/25/2011	1439	01/25/2002	JP Morgan Chase	3,935,250	1,201,841		1,201,841	1,047,289	(225,345)	0	0
S&P 500 - 9 year	8,836	03/01/2011	1415	03/01/2002	Barclays	2,935,000	925,585		925,585	893,500	(168,288)	0	0
S&P 500 - 12 year	8,589	03/10/2014	1514	03/08/2002	JP Morgan Chase	3,780,000	1,880,087		1,880,087	1,657,511	(161,150)	0	0
S&P 500 - 12 year	11,509	03/10/2014	1583	03/08/2002	JP Morgan Chase	4,862,860	2,418,677		2,418,677	1,946,002	(207,315)	0	0
S&P 500 - 12 year	11,810	05/26/2014	1387	05/24/2002	JP Morgan Chase	4,505,600	2,302,519		2,302,519	2,921,230	(189,248)	0	0
S&P 500 - 9 year	11,079	04/17/2012	1144	04/17/2003	Deutsche Bank	2,187,900	1,755,954		3,210,072	3,210,072	0	0	0
S&P 500 - 8 year	9,753	10/28/2011	1070	04/21/2003	Citibank	1,966,197	1,542,549		3,090,039	3,090,039	0	0	0
S&P 500 - 8 year	15,134	08/26/2011	1097	04/21/2003	Citibank	2,868,748	2,231,065		4,454,286	4,454,286	0	0	0
S&P 500 - 8 year	12,069	05/27/2011	1240	04/24/2003	JP Morgan Chase	1,837,001	1,409,777		2,406,561	2,406,561	0	0	0
S&P 500 - 8 year	8,777	04/29/2011	1367	04/24/2003	JP Morgan Chase	1,048,001	800,672		1,137,810	1,137,810	0	0	0
S&P 500 - 10 year	10,056	12/06/2013	1500	04/28/2003	Deutsche Bank	1,561,240	1,326,768		1,915,208	1,915,208	0	0	0
S&P 500 - 11 year	5,992	04/25/2014	1423	04/29/2003	Barclays	1,505,000	1,299,417		1,381,932	1,381,932	0	0	0
S&P 500 - 11 year	7,627	06/20/2014	1358	04/29/2003	Barclays	1,079,375	929,324		1,989,120	1,989,120	0	0	0
S&P 500 - 6 year	16,992	12/30/2011	1177	01/13/2005	JP Morgan Chase	4,380,000	4,000,765		4,425,287	4,425,287	0	0	0
S&P 500 - 1 yr	116,610	06/26/2009	1286/1376	06/26/2008	BNP	4,695,000	4,695,000		4,471,064	4,471,064	0	0	0
Spread Cap 2/10 - 5 year	1,000,000,000	01/24/2012	25 bps	01/22/2007	Lehman Brothers	6,800,000	6,800,000		17,666,667	17,666,667	0	0	4,812,000
Spread Cap 2/10 - 5 year	1,000,000,000	01/26/2012	25 bps	01/24/2007	Goldman Sachs	6,243,750	6,243,750		17,715,111	17,715,111	0	0	4,976,333
Spread Cap 2/10 - 5 year	1,000,000,000	01/26/2012	25 bps	01/24/2007	Deutsche Bank	6,400,000	6,400,000		17,715,111	17,715,111	0	0	4,976,333
Spread Cap 2/10 - 5 year	1,000,000,000	01/29/2012	25 bps	01/25/2007	Lehman Brothers	6,500,000	6,500,000		17,821,750	17,821,750	0	0	4,710,222
Spread Cap 2/10 - 5 year	1,000,000,000	01/29/2012	25 bps	01/25/2007	Deutsche Bank	6,500,000	6,500,000		17,821,750	17,821,750	0	0	4,703,972
Spread Cap 2/10 - 4 year	1,000,000,000	08/10/2011	100 bps	08/08/2007	Bank of America	1,750,000	1,750,000		4,547,917	4,547,917	0	0	2,019,584
VIX Index - 1 yr	500,000	09/17/2008	25	06/27/2008	Credit Suisse	1,350,000	1,350,000		1,201,420	1,201,420	0	0	0
VIX Index - 1 yr	1,000,000	09/17/2008	25	06/30/2008	Credit Suisse	2,580,000	2,580,000		2,402,840	2,402,840	0	0	0
0199999. Subtotal - Call Options - Hedging						382,107,245	105,641,378	XXX	172,900,282	143,093,465	(20,948,755)	0	26,198,444
0499999. Subtotal - Call Options						382,107,245	105,641,378	XXX	172,900,282	143,093,465	(20,948,755)	0	26,198,444
10 yr European put option, 30yr swap	500,000,000	10/06/2008	10.25%	10/02/1998	JP Morgan Chase	575,000	9,582		9,582	0	(28,992)	0	0
10 yr European put option, 30yr swap	500,000,000	10/06/2008	10.25%	10/02/1998	BNP	162,500	4,103		4,103	0	(8,207)	0	0
10 yr European put option, 30yr swap	500,000,000	08/24/2009	11.00%	08/20/1999	UBS	775,000	84,664		84,664	16	(39,076)	0	0
10 yr European put option, 30yr swap	500,000,000	12/16/2009	11.50%	12/13/1999	JP Morgan Chase	1,250,000	178,571		178,571	74	(63,025)	0	0
10 yr European put option, 30yr swap	1,000,000,000	10/12/2011	11.50%	10/12/2001	Goldman Sachs	2,950,000	966,807		966,807	83,309	(148,739)	0	0
10 yr European put option, 30yr swap	1,000,000,000	04/17/2013	11.50%	04/17/2003	Deutsche Bank	2,700,000	2,178,151		455,273	455,273	0	0	0
10 yr European put option, 30yr swap	500,000,000	05/16/2013	11.50%	05/16/2003	Morgan Stanley	1,075,000	876,261		248,089	248,089	0	0	0
5 yr European put option, 30yr swap	1,000,000,000	03/31/2010	10.00%	03/31/2005	Merrill Lynch	1,975,000	1,975,000		26,802	26,802	0	0	0
5 yr European put option, 30yr swap	500,000,000	05/20/2010	10.00%	05/20/2005	HSBC	950,000	950,000		21,995	21,995	0	0	0
5 yr European put option, 30yr swap	500,000,000	05/02/2010	10.00%	05/20/2005	Merrill Lynch	950,000	950,000		21,995	21,995	0	0	0
6 yr European put option, 30yr swap	1,000,000,000	05/28/2011	10.00%	06/24/2005	Bank of America	1,200,000	1,200,000		408,458	408,458	0	0	0
3 yr European put option, 30yr swap	1,000,000,000	04/21/2009	10.00%	04/21/2006	JP Morgan Chase	350,000	350,000		29	29	0	0	0
4 yr European put option, 30yr swap	1,000,000,000	04/21/2010	9.50%	04/21/2006	JP Morgan Chase	1,400,000	1,400,000		90,717	90,717	0	0	0
5 yr European put option, 30yr swap	1,000,000,000	04/21/2011	10.00%	04/21/2006	JP Morgan Chase	1,350,000	1,350,000		322,428	322,428	0	0	0
5 yr European put option, 30yr swap	1,000,000,000	04/21/2011	10.00%	04/21/2006	Bank of America	1,625,000	1,625,000		321,115	321,115	0	0	0
5 yr European put option, 30yr swap	1,000,000,000	08/22/2011	10.00%	08/21/2006	Bank of America	1,700,000	1,700,000		487,838	487,838	0	0	0
3 yr European put option, 30yr swap	1,000,000,000	11/17/2009	9.00%	11/17/2006	Citibank	850,000	850,000		56,986	56,986	0	0	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
4 yr European put option, 30yr swap	1,000,000,000	11/19/2010	10.00%	11/17/2006	Citibank	800,000	800,000		154,793	154,793	0	0	0
3 yr European put option, 30yr swap	1,000,000,000	11/17/2009	9.00%	11/17/2006	RBS	850,000	850,000		56,986	56,986	0	0	0
4 yr European put option, 30yr swap	1,000,000,000	11/17/2010	10.00%	11/17/2006	Merrill Lynch	850,000	850,000		154,793	154,793	0	0	0
5 yr European put option, 30 yr swap	2,000,000,000	01/17/2012	9.50%	01/17/2007	Barclays	1,750,000	1,750,000		2,383,924	2,383,924	0	0	0
6 yr European put option, 30 yr swap	2,000,000,000	02/04/2013	10.00%	02/02/2007	RBS	2,750,000	2,750,000		2,974,005	2,974,005	0	0	0
5 yr European put option, 30 yr swap	2,000,000,000	04/03/2012	10.00%	04/03/2007	Barclays	1,650,000	1,650,000		1,514,329	1,514,329	0	0	0
4 yr European put option, 30 yr swap	1,000,000,000	10/24/2011	9.50%	10/24/2007	Barclays	1,600,000	1,600,000		1,025,419	1,025,419	0	0	0
4 yr European put option, 30 yr swap	1,000,000,000	10/24/2011	9.50%	10/24/2007	Citibank	1,600,000	1,600,000		1,025,419	1,025,419	0	0	0
4 yr European put option, 30 yr swap	1,000,000,000	10/24/2011	10.00%	10/24/2007	Morgan Stanley	1,000,000	1,000,000		557,901	557,901	0	0	0
S&P 500 - 5 year	100,000,000	05/28/2010	1053	06/01/2005	BNP	2,670,000	2,670,000		2,464	2,464	0	0	0
S&P 500 - 5 year	100,000,000	06/08/2010	1015	06/08/2005	Credit Suisse	2,250,000	2,250,000		289	289	0	0	0
S&P 500 - 6 year	100,000,000	06/10/2011	1047	06/10/2005	BNP	2,875,000	2,875,000		119,306	119,306	0	0	0
S&P 500 - 6 year	100,000,000	06/16/2011	1089	06/16/2005	Barclays	3,070,000	3,070,000		297,417	297,417	0	0	0
S&P 500 - 6 year	100,000,000	06/17/2011	1033	06/17/2005	BNP	2,315,000	2,315,000		87,735	87,735	0	0	0
S&P 500 - 5 year	100,000,000	06/17/2010	1076	06/17/2005	BNP	2,535,000	2,535,000		11,592	11,592	0	0	0
S&P 500 - 7 year	100,000,000	06/22/2012	1055	06/22/2005	Barclays	2,800,000	2,800,000		546,992	546,992	0	0	0
S&P 500 - 7 year	100,000,000	06/22/2012	1080	06/22/2005	Barclays	3,090,000	3,090,000		761,178	761,178	0	0	0
S&P 500 - 5 year	100,000,000	12/31/2010	1056	06/30/2005	Barclays	2,550,000	2,550,000		42,305	42,305	0	0	0
S&P 500 - 7 year	100,000,000	06/29/2012	1019	06/30/2005	BNP	2,520,000	2,520,000		316,274	316,274	0	0	0
S&P 500 - 7 year	100,000,000	06/29/2012	1068	06/30/2005	Barclays	3,110,000	3,110,000		656,497	656,497	0	0	0
S&P 500 - 4 year	150,000,000	07/13/2009	1063	07/13/2005	Barclays	2,580,000	2,580,000		0	0	0	0	0
S&P 500 - 8 year	100,000,000	07/12/2013	1040	07/13/2005	BNP	2,520,000	2,520,000		999,416	999,416	0	0	0
S&P 500 - 3 year	200,000,000	09/13/2008	1170	09/13/2005	Credit Suisse	5,800,000	5,800,000		0	0	0	0	0
S&P 500 - 3 year	200,000,000	09/13/2008	1170	09/13/2005	Barclays	5,720,000	5,720,000		0	0	0	0	0
S&P 500 - 3 year	200,000,000	09/19/2008	1170	09/19/2005	BNP	5,720,000	5,720,000		0	0	0	0	0
S&P 500 - 3 year	100,000,000	10/31/2008	1146	10/31/2005	JP Morgan Chase	2,940,000	2,940,000		0	0	0	0	0
S&P 500 - 3 year	100,000,000	10/31/2008	1122	10/31/2005	JP Morgan Chase	2,520,000	2,520,000		0	0	0	0	0
S&P 500 - 3 year	100,000,000	11/30/2011	1106	12/01/2005	JP Morgan Chase	2,515,000	2,515,000		764,973	764,973	0	0	0
S&P 500 - 3 year	100,000,000	11/30/2012	1106	12/01/2005	JP Morgan Chase	2,785,000	2,785,000		1,473,743	1,473,743	0	0	0
S&P 500 - 3 year	100,000,000	12/14/2010	1145	12/14/2005	JP Morgan Chase	2,630,000	2,630,000		438,055	438,055	0	0	0
S&P 500 - 5 year	100,000,000	03/21/2011	1177	03/21/2006	Barclays	2,180,000	2,180,000		992,367	992,367	0	0	0
S&P 500 - 7 year	100,000,000	03/21/2013	1144	03/21/2006	Barclays	2,440,000	2,440,000		2,256,294	2,256,294	0	0	0
S&P 500 - 5 year	100,000,000	05/09/2011	1158	05/09/2006	JP Morgan Chase	1,550,142	1,550,142		982,290	982,290	0	0	0
S&P 500 - 5 year	100,000,000	05/09/2011	1158	05/09/2006	BNP	1,560,000	1,560,000		983,362	983,362	0	0	0
S&P 500 - 7 year	100,000,000	05/09/2013	1125	05/09/2006	JP Morgan Chase	1,699,717	1,699,717		2,157,398	2,157,398	0	0	0
S&P 500 - 7 year	100,000,000	05/09/2013	1125	05/09/2006	BNP	1,730,000	1,730,000		2,158,693	2,158,693	0	0	0
S&P 500 - 5 year	100,000,000	09/12/2011	1181	09/12/2006	JP Morgan Chase	2,300,000	2,300,000		1,723,590	1,723,590	0	0	0
S&P 500 - 5 year	100,000,000	09/13/2011	1153	09/13/2006	BNP	1,920,000	1,920,000		1,341,020	1,341,020	0	0	0
S&P 500 - 3 year	100,000,000	09/15/2009	1189	09/15/2006	Barclays	1,540,000	1,540,000		71,041	71,041	0	0	0
S&P 500 - 3 year	100,000,000	09/21/2009	1184	09/21/2006	BNP	1,610,000	1,610,000		66,098	66,098	0	0	0
S&P 500 - 2 year	100,000,000	09/21/2009	1151	09/21/2006	BNP	1,300,000	1,300,000		19,085	19,085	0	0	0
S&P 500 - 4 year	100,000,000	09/27/2010	1166	09/26/2006	Barclays	1,660,000	1,660,000		651,429	651,429	0	0	0
S&P 500 - 2 year	100,000,000	09/26/2008	1233	09/26/2006	Barclays	1,470,000	1,470,000		0	0	0	0	0
S&P 500 - 2 year	100,000,000	10/12/2008	1289	10/12/2006	BNP	1,770,000	1,770,000		0	0	0	0	0
S&P 500 - 3 year	100,000,000	10/12/2009	1256	10/12/2006	BNP	1,860,000	1,860,000		515,154	515,154	0	0	0
S&P 500 - 2 year	100,000,000	10/18/2008	1262	10/18/2006	BNP	1,400,000	1,400,000		0	0	0	0	0
S&P 500 - 3 year	100,000,000	10/18/2009	1263	10/18/2006	Credit Suisse	1,860,000	1,860,000		568,302	568,302	0	0	0
S&P 500 - 4 year	100,000,000	10/18/2010	1193	10/18/2006	Credit Suisse	1,530,000	1,530,000		986,639	986,639	0	0	0
S&P 500 - 5 year	100,000,000	10/18/2011	1229	10/18/2006	Barclays	2,150,000	2,150,000		2,654,717	2,654,717	0	0	0
S&P 500 - 2 year	250,000,000	10/25/2008	1239	10/25/2006	BNP	2,375,000	2,375,000		0	0	0	0	0
S&P 500 - 5 year	200,000,000	10/31/2011	1237	10/31/2006	BNP	3,940,000	3,940,000		5,736,744	5,736,744	0	0	0
S&P 500 - 2 year	250,000,000	11/01/2008	1270	11/01/2006	BNP	3,150,000	3,150,000		0	0	0	0	0
S&P 500 - 2 year	250,000,000	11/01/2008	1235	11/01/2006	BNP	3,400,000	3,400,000		1,041,465	1,041,465	0	0	0
S&P 500 - 4 year	200,000,000	04/25/2011	1345	04/25/2007	Credit Suisse	3,680,000	3,680,000		10,188,070	10,188,070	0	0	0
S&P 500 - 5 year	200,000,000	04/25/2012	1345	04/25/2007	Credit Suisse	4,260,000	4,260,000		12,538,852	12,538,852	0	0	0
S&P 500 - 5 year	200,000,000	05/15/2012	1316	05/15/2007	JP Morgan Chase	3,820,000	3,820,000		11,356,819	11,356,819	0	0	0
S&P 500 - 4 year	200,000,000	05/16/2011	1316	05/15/2007	JP Morgan Chase	3,240,000	3,240,000		9,115,098	9,115,098	0	0	0
S&P 500 - 5 year	200,000,000	05/15/2012	1391	05/15/2007	JP Morgan Chase	3,880,000	3,880,000		10,632,326	10,632,326	0	0	0
S&P 500 - 2 year	200,000,000	05/26/2009	1437	05/25/2007	JP Morgan Chase	3,900,000	3,900,000		10,051,209	10,051,209	0	0	0
S&P 500 - 5 year	200,000,000	05/25/2012	1316	05/25/2007	JP Morgan Chase	3,700,000	3,700,000		11,371,603	11,371,603	0	0	0
S&P 500 - 2 year	250,000,000	06/01/2009	1413	06/01/2007	Credit Suisse	3,400,000	3,400,000		9,263,409	9,263,409	0	0	0
S&P 500 - 1 year	100,000,000	12/05/2008	1401	12/07/2007	Barclays	2,280,000	2,280,000		4,629,473	4,629,473	0	0	0
S&P 500 - < 1 year	200,000,000	07/18/2008	1321/1182	04/18/2008	Credit Suisse	3,240,000	3,240,000		6,507,407	6,507,407	0	0	0
S&P 500 - < 1 year	150,000,000	10/20/2008	1348	04/18/2008	Credit Suisse	3,360,000	3,360,000		4,421,610	4,421,610	0	0	0
S&P 500 - < 1 year	150,000,000	08/25/2008	1324/1185	04/24/2008	JP Morgan Chase	2,760,000	2,760,000		5,201,429	5,201,429	0	0	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P 500 - < 1 year	200,000,000	07/01/2008	1327/1187	04/30/2008	Credit Suisse	2,420,000	2,420,000		6,733,872	6,733,872	0	0	0
S&P 500 - < 1 year	150,000,000	07/30/2008	1327/1187	04/30/2008	Credit Suisse	2,310,000	2,310,000		5,366,900	5,366,900	0	0	0
S&P 500 - < 1 year	200,000,000	09/02/2008	1337/1196	05/01/2008	Societe Generale	3,579,999	3,579,999		7,629,088	7,629,088	0	0	0
S&P 500 - < 1 year	300,000,000	09/22/2008	1391/1322	05/22/2008	JP Morgan Chase	5,220,000	5,220,000		10,028,096	10,028,096	0	0	0
0599999. Subtotal - Put Options - Hedging						201,647,358	196,457,997	XXX	180,012,206	178,851,878	(288,039)	0	0
0899999. Subtotal - Put Options						201,647,358	196,457,997	XXX	180,012,206	178,851,878	(288,039)	0	0
1299999. Subtotal - Caps						0	0	XXX	0	0	0	0	0
1699999. Subtotal - Floors						0	0	XXX	0	0	0	0	0
2099999. Subtotal - Insurance Futures Call Options						0	0	XXX	0	0	0	0	0
2499999. Subtotal - Insurance Futures Put Options						0	0	XXX	0	0	0	0	0
2599999. Subtotal - Hedging						583,754,603	302,099,375	XXX	352,912,488	321,945,343	(21,236,794)	0	26,198,444
2799999. Subtotal - Other						0	0	XXX	0	0	0	0	0
9999999 - Totals						583,754,603	302,099,375	XXX	352,912,488	321,945,343	(21,236,794)	0	26,198,444

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P 500 - < 1 year	100,000,000	07/24/2008	1206	01/24/2008	Societe Generale	13,600,000	13,600,000		6,077,448	6,077,448	0	0	0
S&P 500 - < 1 year	150,000,000	10/09/2008	1222	06/09/2008	Societe Generale	18,435,000	18,435,000		10,675,392	10,675,392	0	0	0
S&P 500 - < 1 year	150,000,000	10/17/2008	1247	06/17/2008	Societe Generale	15,600,000	15,600,000		9,029,350	9,029,350	0	0	0
0199999. Subtotal - Call Options - Hedging						47,635,000	47,635,000	XXX	25,782,190	25,782,190	0	0	0
0499999. Subtotal - Call Options						47,635,000	47,635,000	XXX	25,782,190	25,782,190	0	0	0
5 yr European put option, 30 yr swap	1,000,000,000	08/26/2008	9.00%	08/25/2003	Deutsche Bank	0	0		0	0	0	0	0
5 yr European put option, 30 yr swap	1,000,000,000	08/25/2008	8.00%	08/25/2003	Morgan Stanley	2,300,000	1,559,322		0	0	0	0	0
5 yr European put option, 30 yr swap	1,000,000,000	08/26/2008	8.75%	08/26/2003	Credit Suisse	3,200,000	2,169,492		0	0	0	0	0
6 yr European put option, 30 yr swap	1,000,000,000	09/23/2009	9.50%	09/23/2003	UBS	3,200,000	2,388,732		13,435	13,435	0	0	0
6 yr European put option, 30 yr swap	1,000,000,000	04/15/2009	9.25%	10/15/2003	Credit Suisse	3,350,000	2,473,846		2,338	2,338	0	0	0
6 yr European put option, 30 yr swap	1,000,000,000	01/29/2009	9.50%	10/29/2003	Bank of America	3,100,000	2,250,000		65	65	0	0	0
6 yr European put option, 30 yr swap	1,000,000,000	11/27/2009	9.00%	11/26/2003	ABN	4,100,000	3,176,056		54,949	54,949	0	0	0
7 yr European put option, 30 yr swap	1,000,000,000	12/06/2010	8.75%	12/05/2003	ABN	4,300,000	3,522,892		107,234	107,234	0	0	0
5 yr European put option, 30 yr swap	500,000,000	12/12/2008	10.00%	12/12/2003	Citibank	1,500,000	1,118,644		0	0	0	0	0
6 yr European put option, 30 yr swap	1,000,000,000	04/16/2010	9.00%	04/14/2004	UBS	3,150,000	2,661,972		110,969	110,969	0	0	0
5 yr European put option, 30 yr swap	500,000,000	07/28/2009	8.50%	04/28/2004	Barclays	1,000,000	822,581		18,861	18,861	0	0	0
7 yr European put option, 30 yr swap	1,000,000,000	06/16/2011	7.75%	06/14/2004	Goldman Sachs	0	0		(1,475,257)	(1,475,257)	0	0	0
Index Put	73,000,000	06/15/2011	230,643,315	02/12/2008	Bank of America	0	0		0	0	0	0	75,833
Index Put	117,000,000	11/15/2013	320,748,117	03/17/2008	Bank of America	0	0		0	0	0	0	0
0599999. Subtotal - Put Options - Hedging						29,200,000	22,143,537	XXX	(1,167,406)	(1,167,406)	0	0	75,833
0899999. Subtotal - Put Options						29,200,000	22,143,537	XXX	(1,167,406)	(1,167,406)	0	0	75,833
1299999. Subtotal - Caps						0	0	XXX	0	0	0	0	0
1699999. Subtotal - Floors						0	0	XXX	0	0	0	0	0
2099999. Subtotal - Insurance Futures Call Options						0	0	XXX	0	0	0	0	0
2499999. Subtotal - Insurance Futures Put Options						0	0	XXX	0	0	0	0	0
2599999. Subtotal - Hedging						76,835,000	69,778,537	XXX	24,614,784	24,614,784	0	0	75,833
2699999. Subtotal - Income						0	0	XXX	0	0	0	0	0
2799999. Subtotal - Other						0	0	XXX	0	0	0	0	0
9999999 - Totals						76,835,000	69,778,537	XXX	24,614,784	24,614,784	0	0	75,833

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars						0	0	XXX	0	0	0	0	0	0
Interest Rate Swap, Rec 6 Mo Libor	300,000,000	03/16/2010	(7.444)	03/14/2000	Goldman Sachs	0	0		0	(19,612,830)	0	0	(5,206,824)	1,961,269
Interest Rate Swap, Rec 6 Mo Libor	300,000,000	03/24/2010	(7.321)	03/22/2000	JP Morgan Chase	0	0		0	(19,390,481)	0	0	(5,310,868)	1,973,801
Interest Rate Swap, Rec 6 Mo Libor	200,000,000	03/28/2010	(7.306)	03/24/2000	JP Morgan Chase	0	0		0	(12,917,643)	0	0	(3,376,874)	1,320,025
Interest Rate Swap, Rec 6 Mo Libor	250,000,000	04/06/2010	(7.128)	04/04/2000	Goldman Sachs	0	0		0	(15,484,325)	0	0	(3,751,337)	1,661,665
Interest Rate Swap, Rec 6 Mo Libor	200,000,000	06/07/2010	(7.533)	06/01/2000	JP Morgan Chase	0	0		0	(14,955,238)	0	0	(2,820,055)	1,391,757
Interest Rate Swap, Rec 6 Mo Libor	200,000,000	06/06/2010	(7.418)	06/02/2000	Deutsche Bank	0	0		0	(14,535,268)	0	0	(2,682,497)	1,391,757
Interest Rate Swap, Rec 6 Mo Libor	150,000,000	06/23/2010	(7.34)	06/21/2000	JP Morgan Chase	0	0		0	(10,732,398)	0	0	(1,921,716)	1,055,563
Interest Rate Swap, Rec 6 Mo Libor	90,000,000	07/03/2010	(7.288)	06/29/2000	Goldman Sachs	0	117,900		117,900	(6,482,542)	(29,475)	0	(1,164,161)	637,702
Interest Rate Swap, Rec 6 Mo Libor	150,000,000	07/03/2010	(7.288)	06/29/2000	JP Morgan Chase	0	0		0	(10,804,237)	0	0	(1,940,269)	1,062,837
Interest Rate Swap, Rec 6 Mo Libor	300,000,000	09/12/2010	(7.029)	09/08/2000	Deutsche Bank	0	0		0	(21,439,174)	0	0	(4,648,196)	2,226,244
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	05/31/2012	(5.613)	05/29/2002	Barclays	0	0		0	(10,947,199)	0	0	(1,902,829)	1,980,037
Interest Rate Swap, Rec 3 Mo Libor	250,000,000	08/28/2008	(3.955)	08/26/2003	Morgan Stanley	0	0		(495,117)	(495,117)	0	0	(335,830)	502,562
Interest Rate Swap, Pay 3 Mo Libor	250,000,000	08/28/2013	5.01	08/26/2003	Morgan Stanley	0	0		8,368,055	8,368,055	0	0	1,654,580	2,840,660
Interest Rate Swap, Rec 3 Mo Libor	250,000,000	09/04/2008	(4.025)	09/02/2003	Goldman Sachs	0	0		(546,171)	(546,171)	0	0	(286,128)	531,540
Interest Rate Swap, Pay 3 Mo Libor	250,000,000	09/04/2013	5.058	09/04/2013	Goldman Sachs	0	0		9,023,650	9,023,650	0	0	1,570,205	2,845,930
Interest Rate Swap, Rec 3 Mo Libor	250,000,000	09/08/2008	(3.995)	09/04/2003	Morgan Stanley	0	0		(568,469)	(568,469)	0	0	(184,465)	547,410
Interest Rate Swap, Pay 3 Mo Libor	250,000,000	09/09/2013	5.05	09/04/2003	Morgan Stanley	0	0		8,942,395	8,942,395	0	0	1,495,889	2,849,688
Interest Rate Swap, Rec 3 Mo Libor	250,000,000	09/08/2008	(3.995)	09/04/2003	Credit Suisse	0	0		(568,469)	(568,469)	0	0	(184,465)	547,410
Interest Rate Swap, Pay 3 Mo Libor	250,000,000	09/09/2013	5.05	09/04/2003	Credit Suisse	0	0		8,942,395	8,942,395	0	0	1,495,889	2,848,936
Interest Rate Swap, Rec 3 Mo Libor	300,000,000	06/15/2015	(4.398)	06/09/2005	Morgan Stanley	0	0		1,267,739	1,267,739	0	0	(857,604)	3,956,181
Interest Rate Swap, Rec 3 Mo Libor	300,000,000	06/15/2015	(4.359)	06/09/2005	Citibank	0	0		1,968,066	1,968,066	0	0	(799,429)	3,957,739
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	06/24/2015	(4.39)	06/22/2005	Deutsche Bank	0	0		959,838	959,838	0	0	(1,362,178)	2,643,161
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	06/24/2015	(4.363)	06/22/2005	Goldman Sachs	0	0		1,290,061	1,290,061	0	0	(624,840)	2,643,161
Interest Rate Swap, Rec 3 Mo Libor	300,000,000	12/12/2015	(5.023)	12/08/2005	UBS	0	0		(9,718,376)	(9,718,376)	0	0	(1,770,167)	4,095,520
Interest Rate Swap, Rec 3 Mo Libor	500,000,000	10/27/2011	(5.244)	10/25/2006	UBS	0	0		(19,733,764)	(19,733,764)	0	0	(4,444,086)	4,559,350
Interest Rate Swap, Rec 3 Mo Libor	500,000,000	11/02/2011	(5.061)	10/31/2006	Bank of America	0	0		(16,840,904)	(16,840,904)	0	0	(4,064,477)	4,570,603
Interest Rate Swap, Rec 3 Mo Libor	500,000,000	11/03/2011	(4.98)	11/01/2006	JP Morgan Chase	0	0		(15,616,000)	(15,616,000)	0	0	(3,906,578)	4,572,476
Interest Rate Swap, Rec 6 Mo Libor	250,000,000	12/06/2017	(4.628)	12/04/2007	Credit Suisse	0	0		165,355	165,355	0	0	115,625	3,840,796
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	06/13/2038	(5.163)	06/11/2008	Credit Suisse	0	0		(6,014,639)	(6,014,639)	0	0	(224,293)	5,474,974
Interest Rate Swap, Rec Fixed	500,000,000	06/13/2011	(3 Mo Libor)	06/11/2008	Credit Suisse	0	0		3,138,531	3,138,531	0	0	309,983	4,296,383
Interest Rate Swap, Rec Fixed	400,000,000	06/16/2011	(3 Mo Libor)	06/12/2008	UBS	0	0		3,828,294	3,828,294	0	0	224,583	10,948,948
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	06/16/2038	(5.22)	06/12/2008	Citibank	0	0		(7,807,020)	(7,807,020)	0	0	(190,069)	5,474,474
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	06/19/2038	(5.19)	06/17/2008	Bank of America	0	0		(6,862,087)	(6,862,087)	0	0	(145,521)	5,476,225
Interest Rate Swap, Rec Fixed	400,000,000	06/20/2011	(3 Mo Libor)	06/18/2008	RBS	0	0		2,962,850	2,962,850	0	0	149,167	3,448,248
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	06/26/2038	(5.135)	06/24/2008	Deutsche Bank	0	0		(5,157,298)	(5,157,298)	0	0	(51,680)	5,477,976
Interest Rate Swap, Rec Fixed	400,000,000	06/26/2011	(3 Mo Libor)	06/24/2008	HSBC	0	0		2,867,642	2,867,642	0	0	59,139	3,457,769
Interest Rate Swap, Rec 3 Mo Libor	200,000,000	07/01/2038	(5.005)	06/27/2008	Citibank	0	0		(1,085,194)	(1,085,194)	0	0	0	5,479,226
Interest Rate Swap, Rec Fixed	400,000,000	07/01/2012	(3 Mo Libor)	06/27/2008	RBS	0	0		332,677	332,677	0	0	0	4,002,739
Total Return Swap	6,897,084	05/18/2012	Option Basket	08/31/2004	Union Bank of California	(1,236,655)	(1,023,897)		(1,119,391)	(1,119,391)	0	0	(24,175)	67,972
Cross Currency Swap	10,800,000	04/27/2009	(6 Mo Libor + .25%)	04/07/1999	Bank of America	0	0		0	4,809,510	0	0	0	49,038
Cross Currency Swap	43,126,500	06/30/2009	(3 Mo Libor + .295%)	05/28/1999	Credit Suisse	0	0		0	216,348	0	0	0	215,633
Cross Currency Swap	150,380,000	06/30/2014	(3 Mo Libor + .29%)	06/25/1999	Bank of America	0	0		0	77,922,271	0	0	0	1,842,192
Cross Currency Swap	226,886,400	06/30/2014	(EUR3MEuribor+.20%)	06/25/1999	Lehman Brothers AAA	0	0		0	9,724,705	0	0	0	2,743,780
Cross Currency Swap	10,530,000	08/20/2019	(3 Mo Libor + .24%)	07/22/1999	Credit Suisse	0	0		0	4,874,174	0	0	0	175,769
Cross Currency Swap	50,500,000	11/20/2008	(3 Mo Libor + .33%)	01/20/2000	CDC	0	0		0	28,309,374	0	0	0	158,046
Cross Currency Swap	2,000,000	02/26/2010	(3 Mo Libor + .12%)	02/07/2000	JP Morgan Chase	0	0		0	2,520,352	0	0	0	12,885
Cross Currency Swap	57,372,347	03/08/2011	(3 Mo Libor + .375%)	02/08/2001	Deutsche Bank	0	0		0	18,443,586	0	0	0	470,285
Cross Currency Swap	6,010,000	09/10/2012	(3 Mo Libor + .28%)	08/27/2002	Societe Generale	0	0		0	6,261,114	0	0	0	61,584
Cross Currency Swap	3,229,138	08/03/2009	(2.5518)	07/11/2003	Deutsche Bank	0	0		20,618	20,618	0	0	0	12,673
Cross Currency Swap	50,000,000	05/10/2014	(3 Mo Libor + .35%)	04/26/2004	Morgan Stanley	0	0		2,897,310	2,897,310	0	0	0	604,067
Cross Currency Swap	93,126,000	11/08/2011	(3 Mo Libor + .28%)	10/22/2004	Morgan Stanley	0	0		9,434,976	9,434,976	0	0	0	853,375
Cross Currency Swap	50,000,000	02/10/2010	(3 Mo Libor + .09%)	01/27/2005	Goldman Sachs	0	0		1,174,530	1,174,530	0	0	0	317,848
Cross Currency Swap	73,200,000	06/30/2012	(3 Mo Libor + .26%)	06/27/2005	Lehman Brothers	0	0		6,819,736	6,819,736	0	0	0	732,251
Cross Currency Swap	104,580,000	02/17/2011	(3 Mo Libor + .14%)	02/13/2006	UBS	0	0		15,972,322	15,972,322	0	0	0	848,906
Cross Currency Swap	100,000,000	02/27/2013	(3 Mo Libor + .17%)	02/22/2006	HSBC	0	0		5,009,339	5,009,339	0	0	0	1,080,018
Cross Currency Swap	205,150,000	02/07/2013	(3 Mo Libor + .33%)	01/03/2007	Credit Suisse	0	0		31,479,766	31,479,766	0	0	0	2,202,608
Glitner Credit Default Swap	6,000,000	06/20/2011	(53 bps)	06/07/2006	UBS	0	0		1,164,414	1,164,414	0	0	(16,077)	51,724
Boston Scientific Credit Default Swap	20,000,000	09/20/2012	(228.75 bps)	07/31/2007	Bank of America	0	0		(375,006)	(375,006)	0	0	(231,292)	205,606
Boston Scientific Credit Default Swap	10,000,000	09/20/2012	(225 bps)	08/02/2007	Goldman Sachs	0	0		(173,483)	(173,483)	0	0	(113,750)	102,803
Boston Scientific Credit Default Swap	5,000,000	09/20/2012	(268 bps)	08/17/2007	Goldman Sachs	0	0		(166,059)	(166,059)	0	0	(67,744)	51,402
Boston Scientific Credit Default Swap	5,000,000	09/20/2012	(232 bps)	08/21/2007	JP Morgan Chase	0	0		(99,653)	(99,653)	0	0	(58,644)	51,402
Marsh & McLennan Cos Inc. Credit Default Swap	10,000,000	06/20/2013	(78 bps)	04/09/2008	Goldman Sachs	0	0		(21,023)	(21,023)	0	0	(21,639)	111,527

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Marsh & McLennan Cos Inc. Credit Default Swap	10,000,000	06/20/2013	(60 bps)	04/18/2008	Goldman Sachs	0	0		58,609	58,609	0	0	(19,000)	111,527
0599999. Subtotal - Swaps - Hedging						(1,236,655)	(905,997)	XXX	35,238,945	30,901,144	(29,475)	0	(47,634,697)	131,687,663
0899999. Subtotal - Swaps						(1,236,655)	(905,997)	XXX	35,238,945	30,901,144	(29,475)	0	(47,634,697)	131,687,663
1299999. Subtotal - Forwards						0	0	XXX	0	0	0	0	0	0
2599999. Subtotal - Hedging						(1,236,655)	(905,997)	XXX	35,238,945	30,901,144	(29,475)	0	(47,634,697)	131,687,663
2799999. Subtotal - Other						0	0	XXX	0	0	0	0	0	0
9999999 - Totals						(1,236,655)	(905,997)	XXX	35,238,945	30,901,144	(29,475)	0	(47,634,697)	131,687,663

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
0499999. Subtotal - Long Futures			0	0	0	XXX	XXX	0	0	0	0	0
S&P 500 Sep 2008	3,500	09/18/2008	1,171,060,000	1,120,962,500	50,097,500	06/24/2008	CME	63,000,000	50,097,500	0	0	63,000,000
Nasdaq Emini Sep 2008	2,000	09/19/2008	74,459,530	73,840,000	619,530	06/30/2008	CME	4,400,000	619,530	0	0	4,400,000
0599999. Subtotal - Short Futures - Hedging			1,245,519,530	1,194,802,500	50,717,030	XXX	XXX	67,400,000	50,717,030	0	0	67,400,000
0899999. Subtotal - Short Futures			1,245,519,530	1,194,802,500	50,717,030	XXX	XXX	67,400,000	50,717,030	0	0	67,400,000
2099999. Subtotal - Insurance Futures Call Options			0	0	0	XXX	XXX	0	0	0	0	0
2499999. Subtotal - Insurance Futures Put Options			0	0	0	XXX	XXX	0	0	0	0	0
2599999. Subtotal - Hedging			1,245,519,530	1,194,802,500	50,717,030	XXX	XXX	67,400,000	50,717,030	0	0	67,400,000
2799999. Subtotal - Other			0	0	0	XXX	XXX	0	0	0	0	0
9999999 - Totals			1,245,519,530	1,194,802,500	50,717,030	XXX	XXX	67,400,000	50,717,030	0	0	67,400,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Smith Barney - Citibank	E. Lansing, MI	0	0.000	0	0	32,458	32,532	32,606	XXX
1st Bank of Tech Center	Denver, CO	0	0.000	0	0	5,777,061	3,861,672	6,816,841	XXX
Fifth Third	Grand Rapids, MI	0	0.000	0	0	23,927,118	35,700,358	62,723,307	XXX
HSBC Cayman Island Depository	Cayman Islands, B.W.I.	0	0.000	0	0	37,100	34,275	34,275	XXX
JP Morgan Chase	Springfield, IL	0	0.000	0	0	103,269	195,269	193,811	XXX
Northern Trust	Chicago, IL	0	0.000	0	0	(117,148,575)	(120,218,417)	(121,729,219)	XXX
FHLBI CMS	Indianapolis, IN	0	0.000	0	0	387	365	290	XXX
The Bank of New York Mellon	New York, NY	0	0.000	0	0	0	0	(11,195,550)	XXX
State Street	Boston, MA	0	0.000	0	0	27,466	49,977	42,390	XXX
Merrill Lynch Cash Acct	New York, NY	0	0.000	0	0	126,064,563	125,541,263	11,940,509	XXX
LaSalle Bank	Troy, MI	0	0.000	0	0	305	307	269	XXX
JP Morgan Chase	Detroit, MI	0	0.000	0	0	40,404	233,478	11,503	XXX
Wells Fargo	Sioux Falls, SD	0	0.000	0	0	0	300	(257,792)	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	38,861,556	45,431,379	(51,386,760)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	38,861,556	45,431,379	(51,386,760)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	6,286	11,018	8,671	XXX
0599999. Total - Cash		XXX	XXX	0	0	38,867,842	45,442,397	(51,378,089)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0399999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - States, Territories and Possessions Bonds					0	0	0
2499999. Total - Political Subdivisions Bonds					0	0	0
3199999. Total - Special Revenues Bonds					0	0	0
3899999. Total - Public Utilities Bonds					0	0	0
BANK OF NEW YORK CASH RESERVE		06/30/2008	0.050	07/01/2008	4	612	94,986
3999999. Industrial and Miscellaneous - Issuer Obligations					4	612	94,986
4599999. Total - Industrial and Miscellaneous Bonds					4	612	94,986
5399999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
5499999. Total - Issuer Obligations					4	612	94,986
5599999. Total - Single Class Mortgage-Backed/Asset-Backed Securities					0	0	0
5699999. Total - Defined Multi-Class Residential Mortgage-Backed Securities					0	0	0
5799999. Total - Other Multi-Class Residential Mortgage-Backed Securities					0	0	0
5899999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities					0	0	0
5999999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities					0	0	0
6099999. Total Bonds					4	612	94,986
8799999 - Total Cash Equivalents					4	612	94,986