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PROPERTY AND CASUALTY COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2005

OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

Statutory Home Office 2775 SANDERS ROAD (Street and Number), NORTHBROOK, IL 60062-6127 (City or Town, State and Zip Code)

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

Mail Address 3075 SANDERS ROAD, SUITE H1A (Street and Number or P.O. Box), NORTHBROOK, IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 2775 SANDERS ROAD (Street and Number) NORTHBROOK, IL 60062-6127 (City or Town, State and Zip Code) 847-402-5000 (Area Code) (Telephone Number

Internet Website Address Allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name) 847-402-3029 (Area Code) (Telephone Number) (Extension)

LCIRRINC@ALLSTATE.COM (E-mail Address) 847-402-0508 (FAX Number)

Policyowner Relations Contact 3075 SANDERS ROAD, SUITE H1A (Street and Number) NORTHBROOK, IL 60062-7127 (City or Town, State and Zip Code) 800-949-2287 (Area Code) (Telephone Number) (Extension)

OFFICERS

Name	Title	Name	Title
THOMAS JOSEPH WILSON, II #	President	ROBERT WILLIAM PIKE	Secretary
STEVEN CARL VERNEY #	Treasurer	DANNY LYMAN HALE	Chief Financial Officer

OTHER OFFICERS

CATHERINE SPEARMAN BRUNE	Senior Vice President	FREDERICK FLORIAN CRIPE	Group Vice President
JOAN MARGARET CROCKETT	Senior Vice President	MICHAEL JERALD MCCABE	Senior Vice President
RONALD DEAN MCNEIL	Senior Vice President	SAMUEL HENRY PILCH*	Group Vice President
JAMES MAX PLOTTS	Group Vice President	MICHAEL JOHN ROCHE	Senior Vice President
GEORGE EDWARD RUEBENSON	Senior Vice President	ERIC ALLEN SIMONSON	Senior Vice President
CASEY JOSEPH SYLLA	Senior Vice President	JOSEPH VINCENT TRIPODI	Senior Vice President

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	JOAN MARGARET CROCKETT	DANNY LYMAN HALE	EDWARD MICHAEL LIDDY
MICHAEL JERALD MCCABE	RONALD DEAN MCNEIL	ROBERT WILLIAM PIKE	MICHAEL JOHN ROCHE #
GEORGE EDWARD RUEBENSON	ERIC ALLEN SIMONSON	CASEY JOSEPH SYLLA	JOSEPH VINCENT TRIPODI
THOMAS JOSEPH WILSON, II			

State of Illinois
County of Cook
ss

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

THOMAS JOSEPH WILSON, II	ROBERT WILLIAM PIKE	STEVEN CARL VERNEY
President	Secretary	Treasurer

Subscribed and sworn to before me this 1st day of November, 2005

Katherine Grefsheim, Notary
02/26/09

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	28,205,094,272		28,205,094,272	27,019,631,350
2. Stocks:				
2.1 Preferred stocks	360,715,546		360,715,546	354,072,019
2.2 Common stocks	9,906,501,427	12,778,333	9,893,723,094	9,616,484,538
3. Mortgage loans on real estate:				
3.1 First liens	501,441,951		501,441,951	381,388,003
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	311,522,933		311,522,933	326,515,854
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5. Cash ($ (690,943,361)), cash equivalents ($ 1,109,506,413) and short-term investments ($ 84,477,970)	503,041,022		503,041,022	480,259,322
6. Contract loans, (including $ ..... premium notes)			0	0
7. Other invested assets	802,686,380	62,577,163	740,109,216	671,495,829
8. Receivables for securities	69,490,359		69,490,359	26,690,522
9. Aggregate write-ins for invested assets	71,454,925	0	71,454,925	24,121,524
10. Subtotals, cash and invested assets (Lines 1 to 9)	40,731,948,815	75,355,496	40,656,593,319	38,900,658,961
11. Title plants less $ ..... charged off (for Title insurers only)			0	
12. Investment income due and accrued	374,869,760		374,869,760	352,962,287
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	780,558,497	12,290,155	768,268,342	787,541,616
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,235,700,873	2,540,006	3,233,160,867	3,059,430,795
13.3 Accrued retrospective premiums			0	4,071,476
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	123,409,623		123,409,623	86,332,118
14.2 Funds held by or deposited with reinsured companies	2,022,223	8,601	2,013,622	2,184,381
14.3 Other amounts receivable under reinsurance contracts			0	0
15. Amounts receivable relating to uninsured plans			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	900,080,321		900,080,321	0
16.2 Net deferred tax asset	1,183,056,883	100,159,171	1,082,897,712	1,022,028,248
17. Guaranty funds receivable or on deposit			0	0
18. Electronic data processing equipment and software	224,295,271	178,244,300	46,050,971	48,309,851
19. Furniture and equipment, including health care delivery assets ($ .....)	255,684,366	255,684,366	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
21. Receivables from parent, subsidiaries and affiliates	156,101,756	2,314,206	153,787,550	174,227,529
22. Health care ($ .....) and other amounts receivable			0	0
23. Aggregate write-ins for other than invested assets	1,437,850,145	1,176,639,870	261,210,275	273,998,458
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	49,405,578,532	1,803,236,172	47,602,342,361	44,711,745,721
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
26. Total (Lines 24 and 25)	49,405,578,532	1,803,236,172	47,602,342,361	44,711,745,721
DETAILS OF WRITE-INS				
0901. Security lending principal	67,382,305		67,382,305	24,121,524
0902. Call Options	4,072,620		4,072,620	0
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)	71,454,925	0	71,454,925	24,121,524
2301. Cash surrender value COLI	154,969,022		154,969,022	153,112,026
2302. Pension intangible asset	73,326,000	8,074,000	65,252,000	65,252,000
2303. Accounts receivable	40,326,229	35,333	40,290,896	54,936,075
2398. Summary of remaining write-ins for Line 23 from overflow page	1,169,228,894	1,168,530,537	698,357	698,357
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	1,437,850,145	1,176,639,870	261,210,275	273,998,458

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 8,123,533,795)	15,225,446,945	11,191,374,430
2. Reinsurance payable on paid losses and loss adjustment expenses	5,153,598	2,302,105
3. Loss adjustment expenses	3,211,472,678	2,982,459,592
4. Commissions payable, contingent commissions and other similar charges	66,561,859	79,793,173
5. Other expenses (excluding taxes, licenses and fees)	1,578,732,552	1,654,134,289
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	205,461,092	254,081,514
7.1 Current federal and foreign income taxes (including $ on realized capital gains (losses))		190,087,483
7.2 Net deferred tax liability		0
8. Borrowed money $ 331,720,442 and interest thereon $	331,720,442	665,667,488
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 111,546,197 and including warranty reserves of $)	8,948,368,535	8,444,573,007
10. Advance premium	357,122,240	313,263,645
11. Dividends declared and unpaid:		
11.1 Stockholders	450,000,000	0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	1,513,300	1,331,691
13. Funds held by company under reinsurance treaties	3,624,218	3,055,146
14. Amounts withheld or retained by company for account of others	32,894,857	27,705,819
15. Remittances and items not allocated	56,775,206	28,514,043
16. Provision for reinsurance	137,008,318	166,867,467
17. Net adjustments in assets and liabilities due to foreign exchange rates	16,009	0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	92,018,471	172,430,871
20. Payable for securities	127,054,647	89,375,814
21. Liability for amounts held under uninsured accident and health plans		0
22. Capital notes $ and interest thereon $		0
23. Aggregate write-ins for liabilities	2,003,861,075	1,678,006,251
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)	32,834,806,041	27,945,023,827
25. Protected cell liabilities		0
26. Total liabilities (Lines 24 and 25)	32,834,806,041	27,945,023,827
27. Aggregate write-ins for special surplus funds	28,703,636	28,780,252
28. Common capital stock	4,200,000	4,200,000
29. Preferred capital stock		0
30. Aggregate write-ins for other than special surplus funds	0	0
31. Surplus notes		0
32. Gross paid in and contributed surplus	2,273,996,477	2,213,031,496
33. Unassigned funds (surplus)	12,460,636,208	14,520,710,147
34. Less treasury stock, at cost		
34.1 shares common (value included in Line 28 $)		0
34.2 shares preferred (value included in Line 29 $)		0
35. Surplus as regards policyholders (Lines 27 to 33, less 34)	14,767,536,321	16,766,721,895
36. TOTALS	47,602,342,361	44,711,745,722
DETAILS OF WRITE-INS		
2301. Securities lending collateral	1,609,565,394	1,262,497,142
2302. Accounts payable	317,594,986	351,766,212
2303. Deposit on assumed reinsurance from CNA	45,027,572	54,426,704
2398. Summary of remaining write-ins for Line 23 from overflow page	31,673,123	9,316,193
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	2,003,861,075	1,678,006,251
2701. SCOR retroactive reinsurance account	28,703,636	28,780,252
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	28,703,636	28,780,252
3001.		
3002.		
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 10,358,581,913)	10,324,844,541	10,473,002,310	13,920,735,236
1.2 Assumed (written $ 8,847,350,803)	8,360,567,830	7,319,073,716	9,942,244,471
1.3 Ceded (written $ 218,820,067)	206,486,155	181,009,891	234,604,307
1.4 Net (written $ 18,987,112,649)	18,478,926,215	17,611,066,135	23,628,375,400
DEDUCTIONS:			
2. Losses incurred (current accident year $ 13,579,064,360):			
2.1 Direct	7,765,401,750	5,894,929,046	8,203,019,879
2.2 Assumed	6,143,486,237	3,868,357,330	5,198,294,834
2.3 Ceded	683,447,509	747,165,473	1,106,445,370
2.4 Net	13,225,440,478	9,016,120,903	12,294,869,343
3. Loss expenses incurred	2,354,775,295	2,284,223,735	2,731,243,248
4. Other underwriting expenses incurred	4,698,763,848	4,567,558,661	6,137,941,147
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2.4 thru 5)	20,278,979,621	15,867,903,300	21,164,053,738
7. Net income of protected cells		0	0
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7)	(1,800,053,406)	1,743,162,835	2,464,321,663
INVESTMENT INCOME			
9. Net investment income earned	1,412,298,667	1,474,705,269	2,038,188,251
10. Net realized capital gains (losses) less capital gains tax of $ 136,772,970	245,659,151	350,919,682	505,014,914
11. Net investment gain (loss) (Lines 9 + 10)	1,657,957,817	1,825,624,952	2,543,203,165
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 43,262,949)	(43,262,949)	(43,297,512)	(54,005,221)
13. Finance and service charges not included in premiums	232,332,961	230,496,564	293,155,653
14. Aggregate write-ins for miscellaneous income	(1,803,760)	59,790,409	46,580,696
15. Total other income (Lines 12 through 14)	187,266,252	246,989,460	285,731,127
16. Net income before dividends to policyholders after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	45,170,663	3,815,777,246	5,293,255,955
17. Dividends to policyholders	42,271	(957)	(957)
18. Net income, after dividends to policyholders after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	45,128,392	3,815,778,203	5,293,256,911
19. Federal and foreign income taxes incurred	(317,000,876)	1,063,719,812	1,429,709,470
20. Net income (Line 18 minus Line 19)(to Line 22)	362,129,269	2,752,058,392	3,863,547,441
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	16,766,721,894	16,100,583,494	16,100,583,494
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	362,129,269	2,752,058,392	3,863,547,441
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $	165,096,709	(674,335,289)	(460,962,449)
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	63,747,346	6,428,325	51,971,820
27. Change in nonadmitted assets	194,016,973	15,219,607	(201,309,455)
28. Change in provision for reinsurance	29,859,149	(170,336,422)	(97,358,607)
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in	60,964,981	54,054,180	47,875,714
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders	(2,875,000,000)	(1,550,000,000)	(2,486,430,115)
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	(51,195,950)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(1,999,185,574)	433,088,792	666,138,400
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,767,536,321	16,533,672,286	16,766,721,894
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Retroactive reinsurance gain/(loss)	1,110,487	1,145,687	(8,089,189)
1402. CNA renewal rights & option agreement	(1,703,253)	(3,278,004)	(4,093,499)
1403. Fines, penalties, and violations	(1,210,995)	(3,529,371)	(6,688,349)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	65,452,097	65,451,733
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,803,760)	59,790,409	46,580,696
3701. Additional minimum pension liability		0	(51,195,950)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	(51,195,950)

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	18,879,451,928	23,951,995,465
2. Net investment income	1,348,480,715	2,065,115,476
3. Miscellaneous income	187,435,642	285,731,127
4. Total (Lines 1 to 3)	20,415,368,286	26,302,842,068
5. Benefits and loss related payments	9,228,445,468	12,110,073,522
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	6,960,650,933	8,594,879,103
8. Dividends paid to policyholders	42,271	(957)
9. Federal and foreign income taxes paid (recovered) $ 136,772,920 net of tax on capital gains (losses)	909,939,848	1,457,797,756
10. Total (Lines 5 through 9)	17,099,078,520	22,162,749,424
11. Net cash from operations (Line 4 minus Line 10)	3,316,289,766	4,140,092,644
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	9,716,386,371	11,180,030,144
12.2 Stocks	2,967,985,050	4,452,889,835
12.3 Mortgage loans	56,180,705	19,874,881
12.4 Real estate	0	83,483
12.5 Other invested assets	186,941,620	228,114,145
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,573)	7,192
12.7 Miscellaneous proceeds	5,568,158	1,337,168
12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,933,059,331	15,882,336,848
13. Cost of investments acquired (long-term only):		
13.1 Bonds	10,709,821,356	11,995,483,806
13.2 Stocks	2,857,098,926	4,651,063,057
13.3 Mortgage loans	176,234,654	337,495,950
13.4 Real estate	9,316,698	18,173,656
13.5 Other invested assets	161,897,234	383,971,461
13.6 Miscellaneous applications	54,789,004	78,526,008
13.7 Total investments acquired (Lines 13.1 to 13.6)	13,969,157,872	17,464,713,939
14. Net increase (or decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,036,098,541)	(1,582,377,090)
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	60,964,981	47,875,714
16.3 Borrowed funds	(333,947,046)	46,770,983
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
16.5 Dividends to stockholders	2,425,000,000	2,486,430,115
16.6 Other cash provided (applied)	440,572,540	305,345,156
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,257,409,525)	(2,086,438,262)
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)	22,781,700	471,277,291
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	480,259,322	8,982,031
19.2 End of period (Line 18 plus Line 19.1)	503,041,022	480,259,322

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

20.0001. Proceeds from bonds, sold, matured or repaid	225,764,467	273,814,268
20.0002. Proceeds from equities sold, matured or repaid	165,890,168	604,508,075
20.0003. Cost of bonds acquired	221,111,609	342,998,458
20.0004. Cost of equities acquired	112,175,820	792,672,147

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2004 Annual Statement notes: 1-7, 8(D-F), 9(B), 9(E-F), 10(F-J), 11, 13, 14(C), 15, 17(A-B), 18-20, 21(A-B), 21(D-E), 23(B), 23(C2-3), 23(D-G), 24(A-C), 25-30, 32-35.

8. Derivative Instruments

A. Derivative financial instruments utilized by the Company during 2005 and 2004 include futures, purchased and written call options, credit default swaps, and excess return swaps.

The Company utilizes index, commodities and interest rate futures. Futures are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. These futures provide returns at specified or optional dates based upon a specified index applied to a notional amount. Purchased and written call option contracts are exchange traded call option contracts on specific equities. Credit default swaps are used for either buying credit protection or selling credit protection on a specified entity. Buying credit protection requires a payment of a premium to a counterparty in exchange for a future cash settlement or a promise to deliver a bond or loan, if a specified credit event occurs. Selling protection provides for the receipt of a premium from a counterparty in exchange for a future cash settlement, or a promise to purchase a bond or a loan, if a specified credit event occurs. Excess return swap agreements involve the payment of a fixed amount following the receipt of an excess return on the Goldman Sachs Commodity Index.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk the Company has established risk control limits. In addition, changes in the value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by changes in the value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transaction.

Credit exposure represents the Company's potential loss if all counterparties fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the fair value of contracts with a positive fair value at the reporting date reduced by the effect, if any, of master netting agreements. Since the credit exposure for over-the-counter instruments (swaps) is measured on a cumulative basis by counterparty, it is possible for specific instrument types to have negative values. In total, the credit exposure for over-the-counter instruments is positive. Futures and certain option contracts have limited credit exposure as they are executed on organized exchanges, which require margin deposits and guarantee the execution of trades, as well as the daily cash settlement of margins.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. To date, the Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Futures and option contracts utilized by the Company are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any associated potential credit risk.

The cash requirements of the derivatives vary by instrument. Daily cash settlement of variation margins, which are based on the changes in the daily prices, is required for futures. The final settlement of interest rate futures may be settled in cash or through delivery of an underlying instrument (e.g. specified bond). The final settlement of commodity and indexed futures may only be settled in cash. The Company receives (pays) cash equal to the premium of written (purchased) call options when the contract is established. If the written (purchased) call options are exercised, the Company receives (pays) cash equal to the price mutually agreed to in the contract (strike price) in exchange for the equity the call option was written (purchased) on. If the options are not exercised, then no additional cash is exchanged when the contract expires. Cash settlements for swap agreements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

B. The Company primarily uses derivative financial instruments to reduce its exposure to market risk (principally interest rate, equity price, and foreign currency) on its invested assets and certain liabilities.

The Company primarily utilizes index and interest rate futures contracts to reduce the duration of its bonds and to reduce interest rate risk associated with certain deferred compensation liability contracts. These futures hedge the changes in fair value of assets or liabilities. Written covered call options used for income generation provide limited protection against declines in the underlying market price of equities owned by the Company. Purchased call options allow the Company to participate in increases in the underlying market price of equities while limiting downside risk to the premium paid. The Company enters into credit default swaps to reduce the credit risk in a particular bond or loan while leaving the security intact. The Company also enters into credit default swaps as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities that may not be frequent issuers in the traditional corporate bond market. Excess return swaps, and commodities futures are used to allow the Company to participate in asset classes that offer diversification benefits within the Company's existing portfolio.

C. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under agreements, and are not representative of the potential for gain or loss on these agreements.

Written call option contracts are reported on Schedule DB Part B and receive non-hedge accounting. The premium received on written call options is recorded as a liability. The change in the fair value of written covered call options is recorded as unrealized gains or losses classified in unassigned surplus, with an adjustment to a corresponding liability. If the written covered call option is exercised by the counterparty, the difference between the strike price and the cost basis of the equity, adjusted for the amount of premium received, is recorded as a realized gain or loss. If the written covered call option expires without being exercised, the premium received is classified as a realized gain and the corresponding liability previously recorded is reversed.

Purchased call option contracts are reported on Schedule DB Part A and receive non-hedge accounting. The premium paid on purchased call options is recorded as an asset. The change in the fair value of purchased call options is recorded as unrealized gains or losses classified in unassigned surplus, with an adjustment to a corresponding asset. If the purchased call option is exercised or expires without being exercised, the premium paid is classified as a realized loss and the corresponding asset previously recorded is reversed.

Futures are reported in Schedule DB Part D and receive either fair value hedge accounting or non-hedge accounting, depending on the strategy. Daily cash settlement of margin gains or losses are recognized in either realized capital gains and losses or as an offset to the expense related to the hedged obligation depending on the derivative strategy. Termination gains or losses on financial futures are incorporated into the daily cash settlement of margins. For those futures contracts that are utilized to reduce the duration on the bond portfolio and are open at the end of the reporting period, the daily cash settlement is reported as unrealized gains and losses in unassigned surplus.

Credit default swaps and excess return swaps are reported in Schedule DB Part C or Schedule DB Part F. Credit default swaps for buying protection receive non-hedge accounting treatment, and the change in the fair value of swaps open at the end of the reporting period are recorded as unrealized gains and losses in unassigned surplus. For credit default swaps and excess return swaps entered as replication transactions, the derivatives are valued at amortized cost, which is zero, and are reported in Schedule DB Part F. Periodic settlements, which represent amounts receivable from/(payable to) the counterparties based on the settlement terms within the agreement, are recorded as a component of investment income.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

(in millions)	September 30, 2005	December 31, 2004
Total of gross deferred tax assets	$ 1,922	$ 1,897
Total of gross deferred tax liabilities	(739)	(721)
Net deferred tax asset	1,183	1,176
Deferred tax asset nonadmitted	100	154
Net admitted deferred tax asset	$ 1,083	$ 1,022
(Increase) decrease in nonadmitted asset	$ 54	

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

(in millions)	2005	2004
Federal income tax - excluding net capital gains	$ (317)	$ 966
Federal income tax on net capital gains	137	98
Federal income taxes incurred	$ (180)	$ 1,064

The provision for income tax incurred did not include any foreign income taxes for the nine months ended September 30, 2005 or 2004.

The tax effects of temporary differences that gave rise to significant portions of deferred tax assets and deferred tax liabilities were as follows:

(in millions)	September 30, 2005	December 31, 2004
Deferred tax assets:		
Adjustment for unearned premiums	$ 640	$ 616
Nonadmitted assets	595	615
Reserve discounting	406	401
Additional minimum pension liability	109	109
Investments	64	71
Uncollectible reinsurance	8	8
Other	100	77
Total deferred tax assets	1,922	1,897
Nonadmitted deferred tax assets	100	154
Admitted deferred tax assets	1,822	1,743
Deferred tax liabilities:		
Unrealized net gains	(452)	(395)
Employee benefits	(208)	(235)
Fixed assets	(43)	(53)
Premium acquisition expense	(12)	(11)
Premium taxes	(11)	(12)
Salvage and subrogation discounting	(11)	(12)
Deposit accounting adjustments	(2)	(3)
Total deferred tax liabilities	(739)	(721)
Net admitted deferred tax asset	$ 1,083	$ 1,022

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

(in millions)	September 30, 2005	December 31, 2004	Change
Total deferred tax assets	$ 1,922	$ 1,897	$ 25
Total deferred tax liabilities	(739)	(721)	(18)
Net deferred tax asset (liability)	$ 1,183	$ 1,176	7
Tax effect of unrealized gains (losses)			57
Change in net deferred income tax			64
Tax effect of nonadmitted assets			20
Adjustment of prior year tax liabilities			(1)
Change in net deferred income tax relating to the provision			$ 83

(in millions)	September 30, 2004	December 31, 2003	Change
Total deferred tax assets	$ 1,807	$ 1,800	$ 7
Total deferred tax liabilities	(593)	(679)	86
Net deferred tax asset (liability)	$ 1,214	$ 1,121	93
Tax effect of unrealized gains (losses)			(87)
Change in net deferred income tax			6
Tax effect of nonadmitted assets			35
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 41

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

(in millions)	2005	Effective Tax Rate
Provision computed at statutory rate	$ 64	35.0 %
Change in deferred income taxes	83	45.4
Nondeductibles	23	12.6
Tax exempt interest deduction	(207)	(114.0)
Intercompany dividends	(88)	(48.2)
Adjustment for prior year tax liabilities	(35)	(19.2)
Dividend received deduction	(10)	(5.2)
Stock donation	(6)	(3.1)
Prior year true-up	(4)	(2.4)
Other	-	-
Total statutory income taxes	$ (180)	(99.1) %

NOTES TO FINANCIAL STATEMENTS

(in millions)		2004	Effective Tax Rate	
Provision computed at statutory rate	$	1,335	35.0	%
Change in deferred income taxes		41	1.1	
Nondeductibles		23	.6	
Tax exempt interest deduction		(209)	(5.5)	
Intercompany dividends		(104)	(2.7)	
Adjustment for prior year tax liabilities		(3)	(.1)	
Dividend received deduction		(9)	(.3)	
Stock donation		(15)	(.4)	
Prior year true-up		(1)	-	
Other		6	.2	
Total statutory income taxes	$	1,064	27.9	%

10. Information Concerning Parent, Subsidiaries and Affiliates

A.,
B.&
C. The following transactions were entered into by the Company with related parties in 2005 or 2004 that involved more than ½ of 1% of the Company's admitted assets. Reinsurance contracts, insurance contracts and cost allocation transactions based in accordance with intercompany contract provisions were excluded.

Transactions with The Allstate Corporation ("Corporation")

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

(in millions)

Date of payment		2005		2004
February 1	$	200	$	-
March 1		200		200
April 1		400		400
June 1		-		200
May 2		625		-
June 1		100		-
June 8		100		-
June 21		150		-
July 1		100		-
July 12		100		-
July 15		-		350
July 19		150		-
September 1		-		100
September 12		300		-
October 15		-		300
October 26		450		-
November 15		-		200
December 15		-		262
December 23		-		225
December 29		-		225
Total	$	2,875	$	2,462

In addition, the Company paid dividends in the form of investment securities with an aggregate fair value of $24 million to the Corporation on December 22, 2004.

On August 16, 2004, the Corporation paid in full, with cash, the $405 million Demand Promissory Note ("Note"), including $2 million of accrued interest held by the Company. The Note originally was executed on April 13, 1998 and issued in payment for 10,500,000 common stock shares of The PMI Group, Inc.

Transactions with Allstate Life Insurance Company ("ALIC")

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

(in millions)

Date of payment		2005		2004
January 20	$	-	$	75
March 31		-		25
April 12		25		-
June 29		-		25
July 20		25		-
August 31		-		150
Total	$	50	$	275

On December 22, 2004, the Company received dividends in the form of investment securities with aggregate fair values of $24 million from ALIC.

Transactions with Allstate Floridian Insurance Company ("AFIC") and Allstate Holdings, LLC ("Holdings")

On September 30, 2004, AFIC, a subsidiary, issued a surplus note to the Company with a principal amount of $175 million in exchange for cash. The note accrues interest at a rate of 7.5% annually, which will be paid on the first day of April and October in each year beginning April 1, 2007 until maturity on September 30, 2019. The payment of principal or interest is subject to prior written approval from the Illinois Division of Insurance and the Florida Office of Insurance Regulation ("FL OIR") and can be paid only out of AFIC's surplus that is in excess of minimum amounts required by Illinois or Florida.

In addition, the Company entered into other transactions with AFIC, via Holdings, AFIC's direct parent. On both September 29, and December 23, 2004 the Company contributed cash of $100 million to Holdings, who in turn, contributed it to AFIC. On January 20, 2004, AFIC paid a cash dividend of $57 million to Holdings, who in turn, paid the dividend to the Company.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 30, 2005	December 31, 2004
ALIC	$ 51	$ 61
AFIC	36	25
Lincoln Benefit Life Company	25	20
Allstate Investments, LLC	11	7
American Heritage Life Insurance Company	9	12
Allstate Financial Services, LLC	6	8
Allstate Motor Club, Inc.	6	5
E.R.J. Insurance Group, Inc.	3	3
Allstate Distributors, LLC	3	3
Allstate Indemnity Company	1	3
Allstate Insurance Company of Canada	1	1
Northbrook Services, Inc.	1	1
Tech-Cor, LLC	1	1
Allstate New Jersey Insurance Company	-	18
Allstate Life Insurance Company of New York	-	2
Glenbrook Life and Annuity Company	-	2
Allstate Bank	-	1
First Colonial Insurance Company	-	1
Total	$ 154	$ 174

The Company reported the following amounts as payable to its affiliates:

(in millions)	September 30, 2005	December 31, 2004
Corporation	$ 75	$ 168
Allstate New Jersey Insurance Company	10	-
Allstate Floridian Indemnity Company	7	
Sterling Collision Centers, Inc.	-	4
Total	$ 92	$ 172

Intercompany receivables and payables are generally cash settled at least quarterly.

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

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC has entered into a general indemnity agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and providing the Company certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, the Company no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, ALIC guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5 billion at both September 30, 2005 and December 31, 2004.

The Company and AFIC entered into a Support Agreement ("Agreement") effective June 1, 2005 through May 31, 2006, wherein the Company will provide: (1) contingent limited capital support triggered by specified surplus levels of AFIC and (2) liquidity support in the event of delays in the collection of reinsurance recoverables by AFIC following a catastrophe. The Agreement was entered into to sustain the value of the Company's investment in AFIC and further enhance AFIC's commitment to the Florida insurance marketplace. The Company's commitment to provide capital and liquidity support will not exceed $375 million in the aggregate. If there is an event that results in the reduction of AFIC's statutory surplus to below $272 million, AFIC may request the Company to provide capital in an amount that will replenish AFIC's statutory surplus to $272 million. If there are subsequent events that occur that result in a reduction of AFIC's statutory surplus to below $225 million, AFIC may request the Company to provide additional capital in an amount that will replenish statutory surplus to $225 million. The ultimate effects of this Agreement will not be determined until May 31, 2006, which is when it expires or earlier if the entire $375 million has already been funded. The Agreement also provides that in certain circumstances the Company will purchase the nonadmitted reinsurance recoverables of AFIC in an aggregate amount not to exceed $400 million.

During the third quarter of 2005, Hurricanes Dennis and Katrina, and other adverse developments, impacted AFIC and resulted in statutory surplus falling below $272 million. In addition, on October 24, 2005, Hurricane Wilma made landfall in Florida. A meaningful loss estimate for Hurricane Wilma has not been determined. As of November 14, 2005, AFIC has not requested additional capital from the Company. However, AFIC has until May 31, 2006 to make a request to the Company for additional capital pursuant to the Agreement.

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

The Medicare Prescription Drug, Improvement and Modernization Act of 2003 ("Act") was signed into law on December 8, 2003, and provides, among other things, a federal subsidy to plan sponsors who maintain postretirement health care plans ("plans") that provide prescription drug benefits and meet certain equivalency criteria. In January 2005, the Center for Medicare and Medicaid Services issued final regulations for the Act, including the determination of actuarial equivalence. In the first quarter of 2005, the Company determined that its plans are actuarially equivalent. As a result of the subsidy provided by the Act, the accumulated postretirement benefit obligation ("APBO") was reduced by $78 million for benefits attributable to past service and the estimated annual net periodic postretirement benefit cost for 2005 will be reduced by $8 million, of which $1 million is amortization of the actuarial experience gain attributable to past service, $3 million is a reduction of current period service cost, and $4 million is a reduction in interest cost on the APBO.

14. Contingencies

A. Contingent Commitments

In addition to the items described in Note 10, Part E, the Company made the following contingent commitments and guarantees:

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses.

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

Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained through assessments on participating insurance companies and reinsurance proceeds. Participating insurers are required to pay an assessment, currently estimated not to exceed $2.18 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, currently estimated not to exceed $1.46 billion, if aggregate CEA earthquake losses exceed $5.14 billion and the capital of the CEA falls below $350 million. At December 31, 2004, the CEA's capital balance was approximately $1.81 billion. If the CEA assesses its member insurers for any amount, the amount of future assessments on members is reduced by the amounts previously assessed. To date, the only assessment made by the CEA has been its initial assessment paid by participating insurers beginning in 1996. The authority of the CEA to assess participating insurers for the first assessment expires when it has completed twelve years of operation, at year-end 2008. All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2003, the Company's share of the CEA was 23%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $830 million. However, the Company does not expect its portion of these additional contingent assessments, if any, to exceed $498 million, its share of the first assessment. This is based on the low likelihood of an event exceeding the CEA claims paying capacity of $5.14 billion, and therefore the need for a second assessment is remote. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Hurricane Exposure

The Company has also mitigated its ultimate exposure to hurricanes by placing insurance coverage with third parties; examples include insurance coverage in certain areas of Florida where AFIC and Allstate Floridian Indemnity Company ("AFI"), both subsidiaries of the Company, do not write homeowners insurance, and in Hawaii, for hurricane insurance coverage to a non-affiliated company. The Company owns four subsidiaries, AFIC, AFI, Encompass Floridian Indemnity Company and Encompass Floridian Insurance Company, that write homeowners business in the state of Florida.

Shared Markets

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

PMI Runoff Support Agreement

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

Morgan Stanley Guarantee

The Company executed a guarantee to Morgan Stanley DW, Inc. ("Morgan Stanley), related to the obligations of Northbrook Holdings, LLC ("Northbrook"), a wholly owned subsidiary of the Company under a certain Note Purchase Agreement between Northbrook and Morgan Stanley and promissory notes issued by Northbrook pursuant thereto. The balance of the notes was $38 million and $57 million at September 30, 2005 and December 31, 2004, respectively.

Allstate Real Estate Trust

The Company has guaranteed debt issued by Allstate Real Estate Trust, an unconsolidated special purpose entity, from which it leases an office building. The lease contains a residual value guarantee for the properties covered by the lease. The maximum amount of potential future payments for the guarantee of the debt or the residual value guarantee or the combined debt and residual value guarantee was $66 million at both September 30, 2005 and December 31, 2004. The guarantee for the office building expires on December 28, 2006.

Suntrust Guarantee

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective September 30, 2005, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $18 million at September 30, 2005. If all outstanding leases were terminated effective December 31, 2004, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would also be $19 million at December 31, 2004. The remaining term of each residual value guarantee is equal to the term of the underlying lease that range from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. The Company's policy is to accrue guaranty fund assessments based on notification of new and ongoing insolvencies received from individual state guaranty associations. At September 30, 2005 and December 31, 2004, the Company had accrued, on a direct basis, $101 million and $82 million, respectively, for future guaranty fund assessments and $22 million and $33 million, respectively, for the related premium tax offset expected to be paid. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

The Company is also subject to assessments from Citizens Property Insurance Corporation ("Citizens"), which was created by the state of Florida to provide insurance to property owners unable to obtain coverage in the private insurance market. Citizens, at the discretion and direction of its Board of Governors ("Citizens Board"), can levy a regular assessment on participating companies for a deficit in any calendar year equal to the greater of 10% of the deficit or 10% of Florida property premiums industry-wide for the prior year. An insurer may recoup a regular assessment through a surcharge to policyholders. In order to recoup its Citizens regular assessment, an insurer must file for a policy surcharge with the FL OIR at least fifteen days prior to imposing the surcharge on policies. If a deficit remains after the regular assessment, Citizens can also fund the remaining deficit by issuing bonds. The costs of these bonds are then funded through emergency assessments in subsequent years. Companies are required to collect the emergency assessments directly from residential property policyholders and remit them to Citizens as they are collected. Participating companies are obligated to purchase any unsold bonds issued by Citizens.

Citizens reported higher losses from the hurricanes that struck Florida in the third quarter of 2004 and a deficit for the 2004 plan year. When the Citizens Board met on April 21, 2005, they declared a deficit. In August 2005, the Citizens Board declared and the FL OIR approved a $515 million industry assessment to cover the deficit of which $6 million was assessed to the Company. The Company

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accrued a liability of $6 million in the second quarter of 2005 based on the available information at that time since the state of Florida legislative session concluded on May 6, 2005 without adopting any legislative alternatives to an industry assessment by Citizens to eliminate the deficit, and the Board deferred any decision on assessment at their June 8, 2005 meeting until new Board members were installed in August 2005. This assessment was paid in September 2005 and is expected to be partially recouped through premiums written in Florida in the fourth quarter of 2005 and in 2006. Estimated recoupments of $307 thousand were recorded as an admitted asset.

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens was created to provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. LA Citizens has estimated plan losses due to losses incurred from the hurricanes that struck Louisiana in the third quarter of 2005, and is thereby able to levy a regular and emergency assessment to participating companies and policyholders, respectively. Based on information available through September 30, 2005, regarding the amount of the estimated deficiency and the Company's market share, the Company accrued a liability of $18 million in the third quarter of 2005 for a regular assessment from LA Citizens. Insurers are permitted to recoup a regular assessment through a surcharge to policyholders. Estimated recoupments of $18 million were recorded as an admitted asset.

The Company is currently monitoring developments with respect to various state facilities such as guaranty funds, LA Citizens, the Mississippi Windstorm Underwriting Association, the Mississippi Residential Underwriting Association, the Alabama Insurance Underwriting Association, the Texas FAIR Plan Association and the Texas Windstorm Insurance Association. The ultimate impact of Hurricanes Katrina and Rita on these facilities is currently uncertain, but could result in the facilities recognizing a financial deficit different than the level currently estimated. They may, in turn, have the ability to assess participating insurers when financial deficits occur, adversely affecting the Company's statement of income.

These facilities are generally designed so that the ultimate cost is borne by policyholders, however the exposure to assessments and the availability of recoupments or premium rate increases may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in the financial statements for the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility that affected policies will not be renewed in subsequent years.

D. All Other Contingencies

Regulations and legal proceedings

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

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

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

- In the opinion of the Company's management, while the ultimate liability in some of these matters described below in the "Proceedings" subsection in excess of amounts currently reserved may be material to the Company's operating results for any particular period if an unfavorable outcome results, none will have a material adverse effect on the financial condition of the Company.

Proceedings

There is one active nationwide class action lawsuit against the Company regarding its specification of after-market (non-original equipment manufacturer) replacement parts in the repair of insured vehicles. This suit alleges that the specification of such parts constitutes breach of contract and fraud. This suit mirrors to a large degree lawsuits filed against other carriers in the industry. The plaintiffs allege that after-market parts are not "of like kind and quality" as required by the insurance policy, and they are seeking actual and punitive damages. The Company has been vigorously defending this lawsuit, but its outcome is uncertain. A second after-market parts lawsuit has now been dismissed. In that case, plaintiffs had alleged that the Company and three co-defendants violated federal antitrust laws by conspiring to manipulate the price of auto physical damage coverages in such a way that not all savings realized by the use of after-market parts are passed on to the policyholders. In a related development, the Illinois Supreme Court recently reversed the billion-dollar judgment entered against State Farm in a nationwide after-market parts class action, *Avery v. State Farm*. The Company believes that the *Avery* decision will be useful in its defense of the remaining after-market parts case discussed above, which is pending in Illinois.

There are several statewide and nationwide class action lawsuits pending against the Company alleging that its failure to pay "inherent diminished value" to insureds under the collision, comprehensive, uninsured motorist property damage, or auto property damage liability provisions of auto policies constitutes breach of contract and fraud. Plaintiffs define "inherent diminished value" as the

NOTES TO FINANCIAL STATEMENTS

difference between the market value of the insured automobile before an accident and the market value after repair. Plaintiffs allege that they are entitled to the payment of inherent diminished value under the terms of the policy. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. These lawsuits are pending in various state and federal courts, and they are in various stages of development. Classes have been certified in only two cases. Both are multi-state class actions. A trial in one of these multi-state class action cases involving collision and comprehensive coverage concluded on April 29, 2004, with a jury verdict in favor of the Company. The plaintiffs made a motion for a new trial, which was denied, and have now filed an appeal from the judgment. In the other certified class action lawsuit, which involves uninsured motorist property damage coverage, the appellate court has granted the Company's petition for review of the order of certification. That appeal has been briefed and argued, and the Company is awaiting a decision by the court. The Company has been vigorously defending all these lawsuits and, since 1998, has been implementing policy language in more than 40 states reaffirming that its collision and comprehensive coverages do not include diminished value claims. The outcome of these disputes remains uncertain.

There are a number of state and nationwide class action lawsuits pending in various state courts challenging the legal propriety of the Company's medical bill review processes on a number of grounds, including, among other things, the manner in which the Company determines reasonableness and necessity. One nationwide class action has been certified. These lawsuits, which to a large degree mirror similar lawsuits filed against other carriers in the industry, allege these processes result in a breach of the insurance policy as well as fraud. Plaintiffs seek monetary damages in the form of contractual and extra-contractual damages. The Company denies these allegations and has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

A number of nationwide and statewide putative class actions are pending against the Company that challenge the Company's use of certain automated database vendors in valuing total loss automobiles. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. Plaintiffs allege that flaws in these databases result in valuations to the detriment of insureds. The plaintiffs are seeking actual and punitive damages. The lawsuits are in various stages of development and the Company has been vigorously defending them, but the outcome of these disputes is currently uncertain.

The Company is defending a putative nationwide class action that alleges that the Company discriminates against non-Caucasian policyholders, through underwriting and rate-making practices including the use of credit information, by charging them higher premiums. The Company is also defending a putative statewide class action challenging its use of credit information under certain state insurance statutes. The plaintiffs in these cases seek monetary and equitable relief, including actual and punitive damages and injunctive relief. The Company removed the statewide class action to federal court. The Fifth Circuit Court of Appeals has recently affirmed the trial court's denial of the plaintiff's motion to remand to state court. The Company denies these allegations and has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

The Company is defending various lawsuits involving worker classification issues. These lawsuits include a number of putative class actions and one certified class action challenging the overtime exemption claimed by the Company under the Fair Labor Standards Act or state wage and hour laws. In these cases, plaintiffs seek monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief and an accounting. These class actions mirror similar lawsuits filed against other carriers in the industry and other employers, some of which have been settled recently. In the one certified class action against the Company, based on California law, the parties reached a tentative agreement on June 24, 2005 to settle the case. The parties executed a definitive settlement agreement on August 30, 2005, which the trial court preliminarily approved. The settlement is subject to a final fairness hearing and approval by the trial court. With respect to this matter, the Company established an accrual in the second quarter of 2005 of $120 million, including attorney fees and other costs. The Company is continuing to vigorously defend its other worker classification lawsuits. The outcome of all these disputes is currently uncertain.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws, a class action filed in August 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and ERISA violations, and a lawsuit filed in October 2004 by the EEOC alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization. The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contract and ERISA claims, and are seeking actual damages including benefits under Allstate employee benefit plans and payments provided in connection with the reorganization, as well as punitive damages. In late March 2004, in the first EEOC lawsuit and class action lawsuit, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the (agent) in exchange for signing the release". The court also "concluded that, on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order. The case otherwise remains pending. A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in April 2005. In these matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization. In addition, the Company has been defending certain matters relating to the life agency program reorganization announced in 2000. These matters have been the subject of an investigation by the EEOC with respect to allegations of age discrimination and retaliation and conciliation discussions between the Company and the EEOC. The outcome of these disputes is currently uncertain.

The Company has resolved through mediation and settlement all but one of its lawsuits brought by plaintiffs challenging trading restrictions the Company adopted in an effort to limit market-timing activity in ALIC and its subsidiaries variable annuity sub-accounts. In the one lawsuit ALIC and its subsidaries are still defending, the plaintiff seeks a variety of remedies including monetary and equitable relief. The Company has been vigorously defending this matter, but the outcome is currently uncertain.

The Company is defending several matters filed in the aftermath of Hurricanes Katrina and Rita, including several statewide putative class action lawsuits pending in Louisiana, Mississippi, and Texas. In addition, the Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. These suits seek primarily declaratory relief, and in some cases, actual and punitive damages in an unspecified amount. Additionally, in connection with a petition for injunctive relief filed by the Texas Attorney General, a temporary injunction was entered against the Company on October 21, 2005, which prevents it from denying or failing to pay claims for loss of use (additional living expense) caused by Hurricane Rita if the insured property is rendered untenantable, regardless of whether direct physical loss or physical damage to the property occurred. The Company denies that there is coverage under these circumstances. The Texas Court of Appeals stayed the temporary injunction on October 27, 2005, pending disposition of the Company's request for immediate review of the temporary injunction. The matters described in this paragraph are in various stages of development and the Company intends to vigorously defend them. The outcome of these disputes is currently uncertain.

Other matters

The Corporation and some of its subsidiaries have received interrogatories and demands for information from regulatory and enforcement authorities relating to various insurance products and practices. The areas of inquiry include variable annuity market timing, late trading and the issuance of funding agreements backing medium-term notes. The Corporation and some of its subsidiaries have also received interrogatories and demands for information from authorities seeking information relevant to ongoing investigations into the possible violation of antitrust or insurance laws by unnamed parties and, in particular, seeking information as to whether any person engaged in activities for the purpose of price fixing, market allocation, or bid rigging. The Corporation believes that these inquiries are similar to those made to many financial services companies as part of industry-wide investigations by various authorities into the practices, policies and procedures relating to insurance and financial services products. The Corporation and its subsidiaries have responded and will continue to respond to these inquiries.

NOTES TO FINANCIAL STATEMENTS

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

However, at this time, based on their present status, it is the opinion of management that the ultimate liability, if any, in one or more of the actions described in this "Other matters" subsection in excess of amounts currently reserved is not expected to have a material effect on the statement of income, liquidity or financial condition of the Company.

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

Derivative financial instruments

1. The following table summarizes the notional amount, statement value and fair value of the Company's derivative financial instruments, including those with off-balance sheet risk:

(in millions)	September 30, 2005 Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Futures contracts	$ 400	$ -	$ 1
Equity and index contracts			
Options and financial futures	189	4	4
Other derivative financial instruments			
Replication credit default swaps	20	-	-
Replication excess return swaps	175	-	1
Total derivative financial instruments	$ 784	$ 4	$ 6

(in millions)	December 31, 2004 Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Futures contracts	$ 880	$ -	$ -
Equity and index contracts			
Options and financial futures	113	-	-
Other derivative financial instruments			
Replication credit default swaps	-	-	-
Replication excess return swaps	-	-	-
Total derivative financial instruments	$ 993	$ -	$ -

2. The credit risk, market risk, and cash requirements of the Company's derivative instruments are discussed in Note 8, Part A. The accounting policies for the Company's derivatives are disclosed in Note 8, Part C.

3. Credit exposure of the Company's derivatives financial instruments, including those with off-balance sheet risk were as follows at September 30, 2005:

(in millions)	
Interest rate contracts	
Futures contracts	$ 1
Equity and index contracts	
Options and financial futures	5
Other derivative financial instruments	
Replication credit default swaps	-
Replication excess return swaps	1
Total derivative financial instruments	$ 7

None of the Company's derivative financial instruments had credit exposure at December 31, 2004.

4. The Company's policy for requiring collateral is discussed in Note 8, Part A.

Off-balance sheet financial instruments (excluding derivatives)

1. The table below presents a summary of the contractual amounts of off-balance sheet financial instruments, other than derivatives:

(in millions)	September 30, 2005	December 31, 2004
Commitments to invest	$ 585	$ 473
Private placement commitments	22	6
Commitments to extend mortgage loans	7	11
Credit guarantees	7	-

2. Credit guarantees represent conditional commitments included in certain bonds owned by the Company. These commitments provide for obligations to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of credit events for the referenced entities. The Company enters into these transactions in order to achieve higher yields than direct investment in referenced entities. The fees for assuming the conditional commitments are reflected in the interest receipts reported in net investment income over the lives of the contracts.

3. For credit guarantees, the Company's maximum amount at risk in the event of bankruptcy or other default of the referenced entities, assuming the value of the referenced credits becomes worthless, is the fair value of the subject bonds, which totaled $7 million at September 30, 2005. The Company includes the impact of credit guarantees in its analysis of credit risk, and the referenced credits were current to their contractual terms at September 30, 2005.

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

NOTES TO FINANCIAL STATEMENTS

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

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below of bonds sold during the third quarter of 2005 and 2004 and reacquired within 30 days of the sale date were:

Quarter ended September 30, 2005

($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
NAIC 3	2	$ 7	$ 6	$ 1
NAIC 4	2	3	4	(1)
NAIC 5	-	-	-	-

Quarter ended September 30, 2004

($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
NAIC 3	2	$ 11	$ 18	$ (7)
NAIC 4	4	2	4	(2)
NAIC 5	-	-	-	-

The Company did not have any wash sales related to preferred stock during the third quarter of 2005 or 2004.

21. Other Items

C. Other Disclosures

Year-to-date losses include estimates of $3.68 million billion related to Hurricane Katrina and $850 million, net of reinsurance recoverable, related to Hurricane Rita. The Company's estimates of losses for Hurricanes Katrina and Rita are generally based on claim adjuster inspections and the application of historical loss development factors to the extent the Company has been able to complete inspections in areas impacted by the hurricanes. However, in areas where the Company has not yet been able to complete inspections, or the Company has reason to believe that its historical loss development factors may not be predictive, the Company has relied on analysis of actual claim notices received compared to the total policies in force, as well as visual, governmental and third party information including aerial photos, area observations and data on wind speeds and flood depth to the extent available.

The Company's loss estimates for Hurricanes Katrina and Rita are calculated in accordance with the coverage provided by its policies. The Company's homeowners policies specifically exclude coverage for losses caused by flood, but generally provide coverage for physical damage caused by wind or wind driven rain. The Company's homeowners estimates, therefore, do not include estimates for losses caused by flood. Auto policyholders generally have coverage for physical damage due to flood if they have purchased optional auto comprehensive coverage.

Total assets on deposit at December 31, 2004 included bonds with aggregate par values and fair values of $35 million and $43 million, respectively, that were on deposit with the Bank of New York related to escrow accounts established in accordance with North Carolina Department of Insurance ("NC DOI") Bulletins 02-B-1 and 02-B-11. In June 2005 the Company released the funds from escrow with the approval of the NC DOI.

22. Subsequent Event

On November 8, 2005 the Corporation committed to provide the Company with capital, in the form of surplus notes or contributed surplus, to maintain levels of surplus as set forth in a Capital Support Commitment ("Commitment"). The Company's statutory surplus will be analyzed quarterly and, if required, specified amounts of capital will be provided. The Corporation's obligations under this Commitment will terminate at the earlier of (a) the first reporting date at which the Company's statutory surplus exceeds $13.1 billion, or (b) when the Corporation has provided $2.4 billion to the Company, or if not sooner, then on March 15, 2007.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables of $1.02 billion and $820 million at September 30, 2005 and December 31, 2004, respectively, with the Michigan Catastrophic Claim Association (FEIN AA-9991159). The Company had no other unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus at September 30, 2005 or December 31, 2004.

C. Reinsurance Assumed and Ceded

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

(in millions) — **September 30, 2005**

	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 3,659	$ 451	$ -	$ -	$ 3,659	$ 451
(ii) All other	594	95	(112)	(17)	482	78
(iii)Total	$ 4,253	$ 546	$ (112)	$ (17)	$ 4,141	$ 529

(iv) Direct Unearned Premium Reserve was $4.81 billion

NOTES TO FINANCIAL STATEMENTS

(in millions)	December 31, 2004					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 3,034	$ 379	$ -	$ -	$ 3,034	$ 379
(ii) All other	733	126	(99)	(14)	634	112
(iii)Total	$ 3,767	$ 505	$ (99)	$ (14)	$ 3,668	$ 491

(iv) Direct Unearned Premium Reserve was $4.78 billion

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

D. The Company nonadmitted ten percent of the amount of accrued retrospective premiums not offset by retrospective return premiums, other liabilities to the same party (other than loss and loss adjustment expense reserves), or collateral as permitted by SSAP No. 66, Retrospectively Rated Contracts, as follows:

(in millions)	September 30, 2005	December 31, 2004
a. Total accrued retro premiums	$ 3	$ 8
b. Unsecured amount	3	5
c. Less: Non-admitted amount (10%)	-	1
d. Less: Non-admitted for any person for whom agents' balances or uncollected premiums are nonadmitted	-	-
e. Admitted amount (a) – (c) – (d)	$ 3	$ 7

31. High Deductibles

At September 30, 2005 and December 31, 2004, the amount of reserve credit recorded for high deductibles on unpaid claims was $513 thousand and $364 thousand, respectively. The amount billed and recoverable on paid claims was $53 thousand and $58 thousand at September 30, 2005 and December 31, 2004, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Did the reporting entity implement any significant accounting policy changes that would require disclosure in the Notes to the Financial Statements? Yes [ ] No [X]

1.2 If yes, explain:

2.1 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]

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

3.1 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]

3.2 If yes, date of change:

If not previously filed, furnish herewith a certified copy of the instrument as amended.

4. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

If yes, complete the Schedule Y - Part 1 - organizational chart.

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

5.2 If yes, provide the name of 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

6. 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 [ ] NA [X]

If yes, attach an explanation.

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

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

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

7.4 By what department or departments?

DE, IL, MS

8.1 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? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [ ] No [X]

8.2 If yes, give full information:

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

9.2 If response to 9.1 is yes, please identify the name of the bank holding company.

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

9.4 If response to 9.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

GENERAL INTERROGATORIES

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: $ 0

INVESTMENT

11.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [ ] No [X]

11.2 If yes, explain:

12.1 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 [ ]

12.2 If yes, give full and complete information relating thereto:

$331,551,485.54 - Securities held at custodial bank (Bank of New York)

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 262,686,046

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

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

15.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
15.21	Bonds	$	$
15.22	Preferred Stock	$ 44,793,120	$ 44,793,120
15.23	Common Stock	$ 5,103,148,508	$ 5,286,463,196
15.24	Short-Term Investments	$	$
15.25	Mortgage Loans on Real Estate	$	$
15.26	All Other	$	$
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$ 5,147,941,628	$ 5,331,256,316
15.28	Total Investment in Parent included in Lines 15.21 to 15.26 above	$	$

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

16.2 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.

17. 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 Part 1 - General, Section IV.H - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 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
Bank of New York (BNY Midwest)	209 W. Jackson Blvd. Suite 800 Chicago, IL 60606 Contact: Keith Bear 312-542-8003
Citibank, F.S.B.	233 S. Wacker Dr. 86th Floor Chicago, IL 60606 Contact: John Toman 312-876-8548

17.2 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)

17.3 Have there been any changes, including name changes in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

1999 - 1 exception. #167685JH0 City of Chicago Single Family Mortgage Revenue Bond. 2004 - 1 exception. #30241LAD1 FEI Company 0% 06/15/2023.

GENERAL INTERROGATORIES

GENERAL INTERROGATORIES

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

PART 2
PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ ] NA [X]

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.

.....

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL	0	0	0	0	0	0	0	0

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	326,515,854	339,579,256
2. Increase (decrease) by adjustment	(24,309,619)	(31,233,747)
3. Cost of acquired	0	0
4. Cost of additions to and permanent improvements	9,316,698	18,173,656
5. Total profit (loss) on sales		80,172
6. Increase (decrease) by foreign exchange adjustment		0
7. Amount received on sales		83,483
8. Book/adjusted carrying value at end of current period	311,522,933	326,515,854
9. Total valuation allowance		0
10. Subtotal (Lines 8 plus 9)	311,522,933	326,515,854
11. Total nonadmitted amounts		0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	311,522,933	326,515,854

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	381,388,003	63,766,934
2. Amount loaned during period:		
2.1. Actual cost at time of acquisitions	176,234,654	337,495,950
2.2. Additional investment made after acquisitions		0
3. Accrual of discount and mortgage interest points and commitment fees		0
4. Increase (decrease) by adjustment		0
5. Total profit (loss) on sale		0
6. Amounts paid on account or in full during the period	56,180,705	19,874,881
7. Amortization of premium		0
8. Increase (decrease) by foreign exchange adjustment		0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	501,441,951	381,388,003
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	501,441,951	381,388,003
12. Total nonadmitted amounts		0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	501,441,951	381,388,003

SCHEDULE BA – VERIFICATION

Other Invested Assets Included in Schedule BA

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	748,261,475	483,894,597
2. Cost of acquisitions during period:		
2.1. Actual cost at time of acquisitions	19,359,923	267,588,923
2.2. Additional investment made after acquisitions	142,537,312	116,382,538
3. Accrual of discount		0
4. Increase (decrease) by adjustment	74,998,722	76,409,120
5. Total profit (loss) on sale	4,470,567	31,551,513
6. Amounts paid on account or in full during the period	186,941,620	228,114,145
7. Amortization of premium		0
8. Increase (decrease) by foreign exchange adjustment		548,930
9. Book/adjusted carrying value of long-term invested assets at end of current period	802,686,380	748,261,475
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	802,686,380	748,261,475
12. Total nonadmitted amounts	62,577,163	76,765,647
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	740,109,216	671,495,829

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	36,999,733,457	35,826,863,609
2. Cost of bonds and stocks acquired	13,566,920,282	16,646,546,863
3. Accrual of discount	88,212,643	119,141,290
4. Increase (decrease) by adjustment	114,154,582	(490,401,597)
5. Increase (decrease) by foreign exchange adjustment	(40,333,040)	14,972,853
6. Total profit (loss) on disposal	480,312,469	581,744,658
7. Consideration for bonds and stocks disposed of	12,684,371,421	15,632,919,979
8. Amortization of premium	52,317,727	66,214,240
9. Book/adjusted carrying value, current period	38,472,311,245	36,999,733,457
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	38,472,311,245	36,999,733,457
12. Total nonadmitted amounts	12,778,333	9,545,556
13. Statement value	38,459,532,912	36,990,187,901

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	23,585,690,913	24,654,015,193	23,935,667,526	61,421,890	22,975,565,692	23,585,690,913	24,365,460,469	22,917,184,496
2. Class 2	2,401,624,327	236,036,549	321,433,543	(60,298,834)	2,439,743,783	2,401,624,327	2,255,928,498	2,665,153,441
3. Class 3	733,370,976	121,283,035	100,952,895	(2,389,076)	521,907,077	733,370,976	751,312,040	539,713,644
4. Class 4	684,283,352	111,351,066	70,145,652	(16,288,529)	652,590,800	684,283,352	709,200,238	606,015,684
5. Class 5	162,468,133	8,182,821	8,948,101	12,264,636	224,462,745	162,468,133	173,967,490	247,612,321
6. Class 6	26,745,403		2,605,959	9,564,065	40,153,994	26,745,403	33,703,509	54,047,171
7. Total Bonds	27,594,183,104	25,130,868,663	24,439,753,676	4,274,152	26,854,424,090	27,594,183,104	28,289,572,243	27,029,726,756
PREFERRED STOCK								
8. Class 1	191,051,363	7,257,406	3,378,033	(217,505)	194,934,927	191,051,363	194,713,231	198,214,732
9. Class 2	105,709,356	16,304,218	25,377,531	(2,711,179)	99,977,707	105,709,356	93,924,864	104,368,913
10. Class 3	21,664,495	3,663,225	1,769,876	15,991,209	22,557,626	21,664,495	39,549,053	33,637,524
11. Class 4	32,818,684	22,665,359	6,337,865	(17,702,816)	12,249,299	32,818,684	31,443,362	16,241,205
12. Class 5	1,087,184			(2,152)	1,607,125	1,087,184	1,085,032	1,609,644
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	352,331,081	49,890,208	36,863,305	(4,642,443)	331,326,685	352,331,081	360,715,541	354,072,019
15. Total Bonds and Preferred Stock	27,946,514,186	25,180,758,871	24,476,616,981	(368,291)	27,185,750,775	27,946,514,186	28,650,287,785	27,383,798,775

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	84,477,970	XXX	84,465,585	12,754	0

SCHEDULE DA - PART 2- VERIFICATION

Short-Term Investments Owned

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,095,406	638,214,362
2. Cost of short-term investments acquired	55,714,573,569	72,026,547,238
3. Increase (decrease) by adjustment	22,031,061	16,551,519
4. Increase (decrease) by foreign exchange adjustment		0
5. Total profit (loss) on disposal of short-term investments	(1,190)	7,192
6. Consideration received on disposal of short-term investments	55,662,220,876	72,671,224,905
7. Book/adjusted carrying value, current period	84,477,970	10,095,406
8. Total valuation allowance		0
9. Subtotal (Lines 7 plus 8)	84,477,970	10,095,406
10. Total nonadmitted amounts		0
11. Statement value (Lines 9 minus 10)	84,477,970	10,095,406
12. Income collected during period	24,335,967	17,736,071
13. Income earned during period	24,350,401	17,742,567

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
NA	ACE 2005-WF1,A2C 4.1% with 5/25/2035 maturity. Swap0650	1Z	277,600	463,076	Swap0650 GSCI on ACE 2005-WF1,A2C	184,007	004421-QN-6	ACE 2005-WF1,A2C	277,600	279,069	1FE
NA	BCARD 7, A 3.9% with 11/16/2009 maturity. Swap0650	1Z	33,950	56,454	Swap0650 GSCI on BCARD 7, A	22,504	38405V-AA-0	BCARD 7, A	33,950	33,950	1FE
NA	BRAZOS 2005-1, A2 4.0% with 12/26/2018 maturity. Swap0650	1Z	100,000	166,285	Swap0650 GSCI on BRAZOS 2005-1, A2	66,285	106238-LC-0	BRAZOS 2005-1, A2	100,000	100,000	1FE
NA	CWL 2003-5, MV2 5.4% with 1/25/2034 maturity. Swap0650	1Z	72,500	122,359	Swap0650 GSCI on CWL 2003-5, MV2	48,057	126671-S7-2	CWL 2003-5, MV2	72,500	74,303	1FE
NA	CWL 2005-1, 3AV3 4.0% with 5/25/2035 maturity. Swap0651	1Z	153,616	277,617	Swap0651 GSCI on CWL 2005-1, 3AV3	124,004	126673-WW-8	CWL 2005-1, 3AV3	153,616	153,613	1FE
NA	FBRSI 2005-1, A2 4.0% with 6/25/2035 maturity. Swap0650	1Z	191,561	318,537	Swap0650 GSCI on FBRSI 2005-1, A2	126,976	30246Q-AB-9	FBRSI 2005-1, A2	191,561	191,561	1FE
NA	MBNAS 2004-A7, A7 4.0% with 12/15/2011 maturity. Swap0651	1Z	154,389	279,038	Swap0651 GSCI on MBNAS 2004-A7, A7	124,627	55264T-CS-8	MBNAS 2004-A7, A7	154,389	154,411	1FE
NA	MBNAS 2005-A2, A2 4.0% with 10/15/2014 maturity. Swap0650	1Z	250,000	415,634	Swap0650 GSCI on MBNAS 2005-A2, A2	165,712	55264T-CX-7	MBNAS 2005-A2, A2	250,000	249,922	1FE
NA	NCSLT 2004-2, A1 3.9% with 4/25/2023 maturity. Swap0650	1Z	125,749	209,281	Swap0650 GSCI on NCSLT 2004-2, A1	83,353	63543P-AU-0	NCSLT 2004-2, A1	125,749	125,928	1FE
NA	NCSLT 2004-2, A2 3.9% with 10/27/2025 maturity. CDS SPG4023S2 on Consolidated Natural Gas	1Z	20,028,153	20,069,987	CDS SPG4023S2 on Consolidated	(4,357)	63543P-AV-8	NCSLT 2004-2, A2	20,028,153	20,074,344	1FE
NA	NCSLT 2004-2, A2 3.9% with 10/27/2025 maturity. Swap0651	1Z	200,282	362,417	Swap0651 GSCI on NCSLT 2004-2, A2	161,673	63543P-AV-8	NCSLT 2004-2, A2	200,282	200,743	1FE
NA	PPSI 2005-WCW3, A2C 4.2% with 8/25/2035 maturity. Swap0650	1Z	153,400	256,106	Swap0650 GSCI on PPSI 2005-WCW3, A2C	101,681	70069F-LV-7	PPSI 2005-WCW3, A2C	153,400	154,425	1FE
NA	SASCO 2005-WF3, A3 4.1% with 7/25/2035 maturity. Swap0650	1Z	50,000	83,519	Swap0650 GSCI on SASCO 2005-WF3, A3	33,141	86359D-LK-1	SASCO 2005-WF3, A3	50,000	50,378	1FE
9999999 Totals			21,791,200	23,080,310	XXX	1,237,663	XXX	XXX	21,791,200	21,842,647	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions					3	21,791,200			3	21,791,200
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	0	0	0	0	3	21,791,200	0	0	3	21,791,200

SCHEDULE F—CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		AFFILIATES		
		US INSURERS		
		POOLS AND ASSOCIATIONS		
		ALL OTHER INSURERS		

NONE

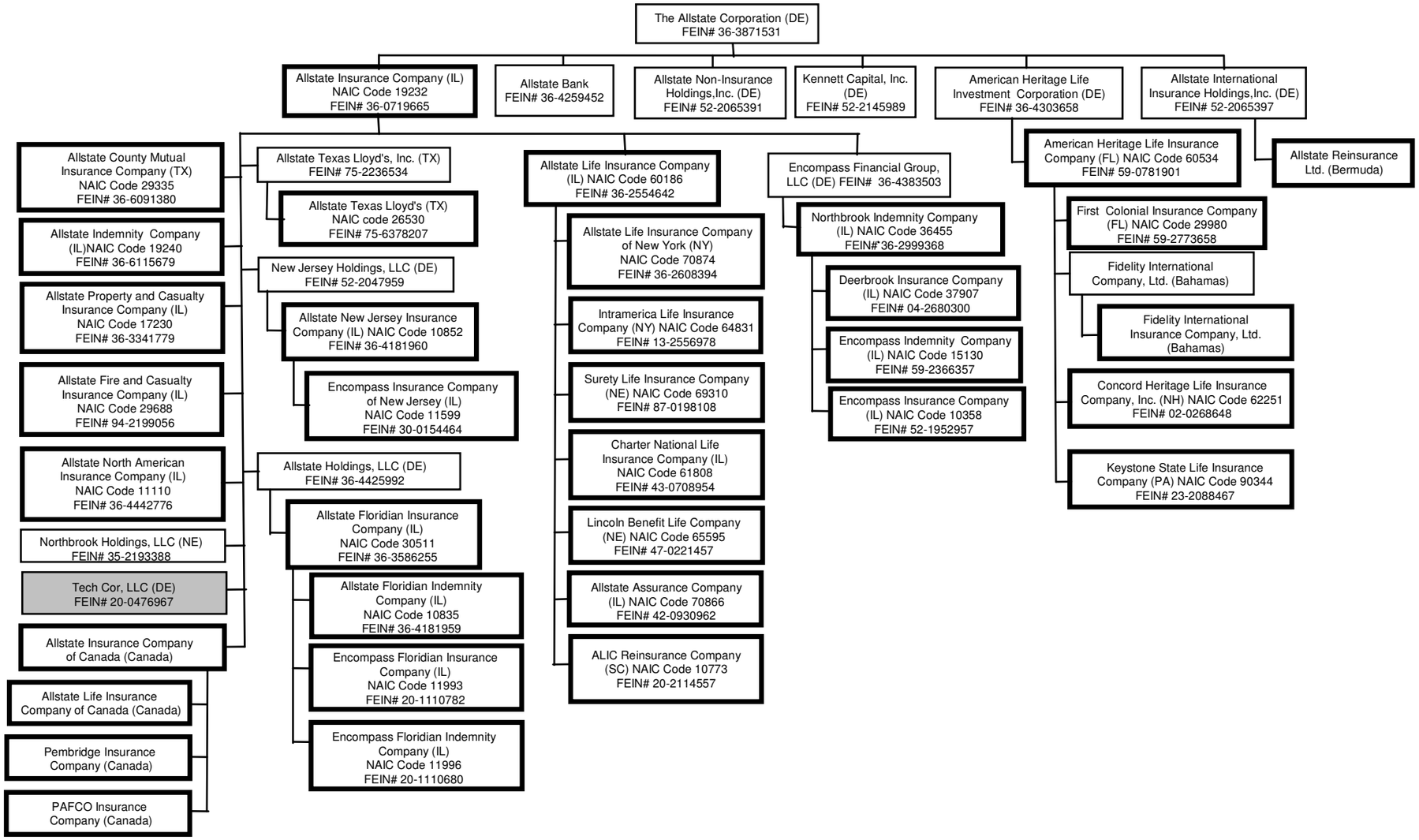
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written 2 Current Year To Date	 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	 7 Prior Year To Date
1. Alabama AL	Yes	161,162,586	167,736,418	112,237,121	78,413,771	164,476,926	189,533,777
2. Alaska AK	Yes	85,794,350	83,058,148	43,840,066	35,844,344	42,402,474	40,558,592
3. Arizona AZ	Yes	170,316,083	183,200,019	84,765,218	88,387,992	84,078,951	78,514,771
4. Arkansas AR	Yes	88,287,244	87,651,610	39,031,678	41,601,253	35,369,212	39,802,890
5. California CA	Yes	1,170,585,114	1,133,263,268	438,712,850	574,211,147	633,210,946	702,000,573
6. Colorado CO	Yes	135,587,946	142,643,417	55,078,732	80,644,138	64,436,017	65,640,689
7. Connecticut CT	Yes	219,357,502	217,664,597	100,031,552	110,453,559	219,604,440	215,626,551
8. Delaware DE	Yes	27,690,155	26,427,979	41,092,732	12,786,060	63,997,088	93,440,810
9. District of Columbia DC	Yes	19,357,137	18,277,405	7,263,197	7,733,300	6,487,115	7,156,211
10. Florida FL	Yes	819,104,127	856,288,386	696,015,181	457,062,348	600,830,056	616,055,143
11. Georgia GA	Yes	378,566,939	386,767,295	221,774,595	179,366,794	156,942,937	193,011,641
12. Hawaii HI	Yes	52,083,038	42,936,477	19,248,220	21,151,009	21,772,632	19,908,222
13. Idaho ID	Yes	42,799,018	45,558,809	17,549,793	20,510,879	25,278,592	24,547,807
14. Illinois IL	Yes	466,820,879	489,531,347	209,954,040	236,163,338	351,543,071	362,114,811
15. Indiana IN	Yes	156,095,988	163,950,053	72,402,203	74,510,674	68,348,391	77,870,579
16. Iowa IA	Yes	24,441,209	26,944,402	9,145,731	11,880,924	10,487,738	13,647,578
17. Kansas KS	Yes	47,389,992	51,767,043	19,416,297	21,004,717	16,127,588	14,651,094
18. Kentucky KY	Yes	136,968,014	134,363,357	59,792,299	65,565,652	50,865,677	51,810,889
19. Louisiana LA	Yes	322,543,468	329,479,588	235,558,968	148,933,704	2,231,782,046	214,900,942
20. Maine ME	Yes	43,965,551	45,791,529	21,053,479	20,186,584	25,041,872	25,535,212
21. Maryland MD	Yes	385,044,034	386,736,775	177,964,522	199,584,849	161,081,002	162,923,756
22. Massachusetts MA	Yes	0	0	(64,121)	436,860	40,913,067	38,947,005
23. Michigan MI	Yes	316,966,270	360,811,838	178,188,623	217,273,030	1,031,299,097	658,227,132
24. Minnesota MN	Yes	85,477,816	92,899,381	32,374,732	40,467,594	70,501,688	55,066,985
25. Mississippi MS	Yes	81,367,838	79,813,155	63,643,740	31,780,366	561,999,205	78,599,379
26. Missouri MO	Yes	72,768,433	81,013,199	31,944,476	42,823,409	42,291,962	45,022,729
27. Montana MT	Yes	19,417,477	22,493,339	8,636,737	11,134,612	20,138,171	13,416,824
28. Nebraska NE	Yes	30,407,631	33,342,114	13,573,832	15,918,801	17,862,825	17,452,920
29. Nevada NV	Yes	102,898,882	111,974,018	56,060,494	65,689,732	60,621,624	72,585,957
30. New Hampshire NH	Yes	42,149,302	43,700,341	20,777,146	20,263,703	25,251,461	26,051,071
31. New Jersey NJ	No	(52,126)	9,671	25,508,004	30,348,626	322,937,409	303,789,514
32. New Mexico NM	Yes	66,792,398	69,021,368	40,666,273	35,582,727	36,335,361	33,922,096
33. New York NY	Yes	1,676,534,667	1,678,298,081	820,415,649	825,837,318	1,593,939,761	1,582,513,203
34. North Carolina NC	Yes	277,618,729	288,528,141	125,053,229	136,909,937	119,186,775	131,032,002
35. North Dakota ND	Yes	7,237,772	7,733,241	5,757,254	2,597,716	3,511,034	3,052,483
36. Ohio OH	Yes	252,756,040	261,374,413	137,731,600	146,894,104	225,580,851	236,038,518
37. Oklahoma OK	Yes	114,878,406	121,942,993	53,737,897	71,171,674	41,026,898	47,524,708
38. Oregon OR	Yes	119,907,199	130,918,056	52,141,622	63,388,162	62,751,102	60,242,098
39. Pennsylvania PA	Yes	696,735,634	688,094,951	403,983,400	418,573,958	731,244,185	736,423,959
40. Rhode Island RI	Yes	54,786,730	48,894,004	22,365,733	22,705,755	45,691,884	42,960,614
41. South Carolina SC	Yes	242,937,823	249,245,969	100,438,991	112,882,514	92,767,222	109,336,111
42. South Dakota SD	Yes	4,624,724	5,085,260	1,938,020	2,186,588	2,644,380	2,512,921
43. Tennessee TN	Yes	151,713,922	161,044,881	72,197,753	75,226,877	76,159,984	84,376,553
44. Texas TX	Yes	132,966,383	136,220,952	101,004,295	69,943,438	159,322,105	186,577,081
45. Utah UT	Yes	114,397,893	120,723,656	50,252,311	57,570,617	52,680,520	50,952,622
46. Vermont VT	Yes	24,146,510	25,292,664	11,137,374	11,187,236	14,292,543	14,082,760
47. Virginia VA	Yes	328,066,981	325,580,175	142,267,872	172,384,213	126,873,403	142,708,175
48. Washington WA	Yes	256,104,212	263,991,223	120,914,340	133,126,337	151,504,618	151,062,808
49. West Virginia WV	Yes	60,536,185	62,287,475	27,939,331	34,177,930	36,546,371	38,678,721
50. Wisconsin WI	Yes	59,108,476	63,017,545	24,827,091	30,161,058	88,226,749	83,047,202
51. Wyoming WY	Yes	10,463,260	11,288,512	4,826,311	5,166,748	2,681,122	4,286,987
52. American Samoa AS	No	0	0	0	0	0	0
53. Guam GU	No	0	0	0	0	0	0
54. Puerto Rico PR	Yes	906,072	2,847,313	710,023	1,559,616	5,242,105	5,239,186
55. U.S. Virgin Islands VI	No	0	0	0	0	0	0
56. Canada CN	Yes	0	0	0	0	0	0
57. Aggregate Other Aliens OT	XXX	0	0	295,007	462,600	1,191,951	1,651,776
58. Totals	(a) 51	10,358,581,913	10,567,525,851	5,433,173,513	5,391,830,892	10,897,382,204	8,266,634,638
DETAILS OF WRITE-INS							
5701. Other Alien	XXX	0	0	295,007	462,600	1,191,951	1,651,776
5702.	XXX	0	0	0	0	0	0
5703.	XXX	0	0	0	0	0	0
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX	0	0	0	0	0	0
5799. Totals (Lines 5701 through 5703 plus 5798) (Line 57 above)	XXX	0	0	295,007	462,600	1,191,951	1,651,776

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

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



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	32,199,548	13,646,587	42.4	48.0
2.	Allied Lines	165,851,780	374,040,322	225.5	40.5
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	2,614,344,561	3,045,097,588	116.5	42.9
5.	Commercial multiple peril	445,530,478	474,354,766	106.5	84.4
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	3,655,596	1,280,061	35.0	39.7
9.	Inland marine	105,601,263	48,852,621	46.3	38.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical malpractice - occurrence	0	0	0.0	0.0
11.2	Medical malpractice - claims-made	0	0	0.0	0.0
12.	Earthquake	27,877,995	(1,671,263)	(6.0)	(8.7)
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	(14,474)	(87,654)	605.6	471.5
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	(340,449)	9,873,487	(2,900.1)	(36,474.2)
17.1	Other liability - occurrence	59,702,596	20,384,158	34.1	71.3
17.2	Other liability - claims-made	0	0	0.0	0.0
18.1	Products liability - occurrence	2,030,105	78,315,429	3,857.7	27,341.3
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1,19.2	Private passenger auto liability	3,858,160,208	2,231,708,869	57.8	56.4
19.3,19.4	Commercial auto liability	151,489,099	82,785,907	54.6	62.6
21.	Auto physical damage	2,853,814,839	1,384,219,644	48.5	45.4
22.	Aircraft (all perils)	39,280	(3,455)	(8.8)	22.4
23.	Fidelity	318,757	89,035	27.9	39.9
24.	Surety	119,686	(19,690)	(16.5)	(17.1)
26.	Burglary and theft	842,837	263,282	31.2	43.3
27.	Boiler and machinery	1,435,293	145,459	10.1	(8.5)
28.	Credit	(2,796)	485,557	(17,366.1)	0.0
29.	International	0	0	0.0	0.0
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	2,188,339	1,641,040	75.0	87.5
34.	Totals	10,324,844,541	7,765,401,750	75.2	56.3
	DETAILS OF WRITE-INS				
3301.	Mechanical Breakdown	2,188,339	1,641,040	75.0	87.5
3302.		0	0	0.0	0.0
3303.		0	0	0.0	0.0
3398.	Summary of remaining write-ins for Line 33 from overflow page	0	0	0.0	0.0
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	2,188,339	1,641,040	75.0	87.5

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	9,474,998	27,473,656	35,478,280
2.	Allied Lines	69,928,362	175,251,826	165,041,708
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	970,590,421	2,650,959,037	2,628,387,843
5.	Commercial multiple peril	150,867,061	455,347,499	424,754,417
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	1,267,523	3,750,057	4,486,910
9.	Inland marine	37,558,912	112,229,588	115,907,122
10.	Financial guaranty	0	0	0
11.1	Medical malpractice - occurrence	0	0	0
11.2	Medical malpractice - claims-made	0	0	0
12.	Earthquake	10,276,760	28,547,418	27,125,330
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	(314,089)	156,397
15.	Other accident and health	0	0	0
16.	Workers' compensation	0	350	5,621
17.1	Other liability - occurrence	20,979,411	62,069,129	63,737,508
17.2	Other liability - claims-made	0	0	0
18.1	Products liability - occurrence	724,027	2,001,199	2,113,309
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	1,268,470,607	3,833,208,691	4,031,836,477
19.3,19.4	Commercial auto liability	47,479,763	156,389,325	157,102,683
21.	Auto physical damage	947,897,089	2,848,862,065	2,907,572,542
22.	Aircraft (all perils)	12,808	39,300	42,524
23.	Fidelity	90,233	316,175	309,796
24.	Surety	0	2,890	4,905
26.	Burglary and theft	279,719	857,565	870,079
27.	Boiler and machinery	517,983	1,524,099	1,392,806
28.	Credit	14,909	14,909	0
29.	International	0	0	0
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	(63,537)	51,224	1,199,596
34.	Totals	3,536,367,049	10,358,581,913	10,567,525,853
	DETAILS OF WRITE-INS			
3301.	Mechanical Breakdown	(63,537)	51,224	1,199,596
3302.		0	0	0
3303.		0	0	0
3398.	Summary of remaining write-ins for Line 33 from overflow page	0	0	0
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(63,537)	51,224	1,199,596

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2005 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2005 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2005 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2002 + Prior	3,638,884	1,997,768	5,636,652	1,209,353	64,907	1,274,260	2,796,918	68,158	1,727,532	4,592,608	367,387	(137,171)	230,216
2. 2003	1,962,840	634,823	2,597,663	747,904	53,233	801,137	1,300,469	62,747	301,712	1,664,928	85,533	(217,131)	(131,598)
3. Subtotals 2003 + Prior	5,601,724	2,632,591	8,234,315	1,957,257	118,140	2,075,397	4,097,387	130,905	2,029,244	6,257,536	452,920	(354,302)	98,618
4. 2004	4,488,090	1,451,429	5,939,519	2,357,494	382,165	2,739,659	1,946,355	258,358	713,851	2,918,564	(184,241)	(97,055)	(281,296)
5. Subtotals 2004 + Prior	10,089,814	4,084,020	14,173,834	4,314,751	500,305	4,815,056	6,043,742	389,263	2,743,095	9,176,100	268,679	(451,357)	(182,678)
6. 2005	XXX	XXX	XXX	XXX	6,502,073	6,502,073	XXX	4,442,367	4,818,452	9,260,819	XXX	XXX	XXX
7. Totals	10,089,814	4,084,020	14,173,834	4,314,751	7,002,378	11,317,129	6,043,742	4,831,630	7,561,547	18,436,919	268,679	(451,357)	(182,678)
8. Prior Year-End's Surplus As Regards Policyholders	16,766,722										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 2.7	2. (11.1)	3. (1.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing on "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 question.

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

Explanation:

1. The Company is not an alien insurer.

Bar Code:

1. 1 9 2 3 2 2 0 0 5 4 9 0 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

PQ002 Additional Aggregate Lines for Page 02 Line 23.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2304. Equities and deposits in pools and associations	698,357		698,357	698,357
2305. Prepaid expenses	1,027,837,719	1,027,837,719	0	0
2306. Advances	131,867,818	131,867,818	0	0
2307. Goodwill	8,825,000	8,825,000	0	0
2397. Summary of remaining write-ins for Line 23 from Page 02	1,169,228,894	1,168,530,537	698,357	698,357

PQ003 Additional Aggregate Lines for Page 03 Line 23.
*LIAB

	1 Current Statement Date	2 December 31, Prior Year
2304. Reserve for uncashed checks	44,130,724	35,570,475
2305. Deferred gain on intercompany asset transfer	17,422,535	0
2306. Accounts payable to CNA	1,709,304	5,380,819
2307. Accrued retrospective premium payable		30,956
2308. Retroactive reinsurance reserve -ceded	(31,589,440)	(31,666,056)
2397. Summary of remaining write-ins for Line 23 from Page 03	31,673,123	9,316,193

PQ004 Additional Aggregate Lines for Page 04 Line 14.
*STMTINCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Gain/(loss) on deposit reinsurance with CNA		54,671,149	54,670,785
1405. Interest income on The Allstate Corporation loan		10,780,948	10,780,948
1497. Summary of remaining write-ins for Line 14 from Page 04	0	65,452,097	65,451,733

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED 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	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
9999999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate SOLD during the Current Quarter, including Payments during the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
9999999 Totals															

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
	2	3									
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
0199999 - Mortgages in good standing - Farm Mortgages				0	XXX	XXX	0			0	XXX
122641	PALATINE	IL		6,350,000	07/29/2005	4.940	6,339,241	0	0	8,700,000	06/23/2005
122672	WILLOWBROOK	IL		5,000,000	09/20/2005	4.960	5,000,000	0	0	9,230,769	08/19/2005
122685	CHICAGO	IL		8,000,000	09/28/2005	5.400	8,000,000	0	0	32,400,000	03/01/2005
122505	COLESVILLE	MD		799,925	08/31/2005	5.310	799,925	0	0	1,867,500	08/18/2005
122613	ST. LOUIS PARK	MN		6,500,000	08/05/2005	5.190	6,500,000	0	0	15,600,000	02/03/2005
122664	PORTLAND	OR		14,750,000	09/29/2005	4.850	14,750,000	0	0	21,622,793	07/21/2005
122646	NEWTOWN SQUARE	PA		8,000,000	08/22/2005	5.120	8,000,000	0	0	13,000,000	06/16/2005
122693	TINICUM TOWNSHIP	PA		9,418,605	09/30/2005	4.910	9,418,605	0	0	15,488,372	09/21/2005
122605	ROUND ROCK	TX		5,000,000	07/11/2005	4.670	5,000,000	0	0	7,005,494	03/10/2005
0599999 - Mortgages in good standing - Commercial Mortgages - All Other				63,818,529	XXX	XXX	63,807,771			124,914,928	XXX
0899999 - Total - Mortgages in Good Standing				63,818,529	XXX	XXX	63,807,771			124,914,928	XXX
9999999 Totals				63,818,529	XXX	XXX	63,807,771			124,914,928	XXX

SCHEDULE B - PART 2

Showing All Mortgage Loans SOLD, Transferred or Paid in Full During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
121512	CHARLOTTE	NC		11/27/1996	11,860,177	0	0	11,611,276	11,611,276	0	0	0
0199999 - Mortgages closed by repayment					11,860,177			11,611,276	11,611,276			
9999999 Totals					11,860,177			11,611,276	11,611,276			

SCHEDULE BA - PART 1

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	Number of Units and Description	City	State	Name of Vendor	NAIC Designation	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	SVO Assigned Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
000000-00-0	CALTIUS PARTNERS III (1.67%)	LOS ANGELES	CA	DIRECT		07/25/2005	107,261	0	107,261	0	0	0
000000-00-0	HANCOCK MEZZANINE PARTNERS III (HANCOCK) (4.95%)	BOSTON	MA	DIRECT		08/26/2005	482,988	0	482,988	0	0	0
000000-00-0	MERIT MEZZANINE FUND IV (0.67%)	CHICAGO	IL	DIRECT		08/03/2005	418,681	0	418,681	0	0	0
000000-00-0	MEZZANINE MANAGEMENT FUND III (7.00%)	HAMILTON	BERMUDA	DIRECT		07/01/2005	331,250	0	331,250	0	0	0
000000-00-0	PENINSULA FUND IV (2.56%)	DETROIT	MI	DIRECT		09/30/2005	361,250	0	361,250	0	0	0
000000-00-0	PRUDENTIAL CAPITAL PARTNERS II (1.33%)	CHICAGO	IL	DIRECT		09/12/2005	647,854	0	647,854	0	0	0
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated							2,349,284		2,349,284			
000000-00-0	ABRY BROADCAST PARTNERS III, L.P. (1.72%)	BOSTON	MA	DIRECT		08/04/2005	34,703	0	34,703	0	0	0
000000-00-0	APAX EUROPE IV, A, L.P. (1.26%)	PARIS	FR	DIRECT		08/31/2005	229,682	0	229,682	0	0	0
000000-00-0	ARCH VENTURE FUND V, L.P. (1.43%)	CHICAGO	IL	DIRECT		08/19/2005	75,000	0	75,000	0	0	0
000000-00-0	BAKER COMMUNICATIONS FUND, L.P. (3.70%)	NEW YORK	NY	DIRECT		08/25/2005	55,426	0	55,426	0	0	0
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS I (1.00%)	NEW YORK	NY	DIRECT		08/22/2005	2,225	0	2,225	0	0	0
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I, L.P. (30.00%)	LONG BEACH	CA	DIRECT		08/09/2005	117,000	0	117,000	0	0	0
000000-00-0	ELEVATION PARTNERS (0.80%)	MENLO PARK	CA	DIRECT		09/16/2005	33,083	0	33,083	0	0	0
000000-00-0	FERRER FREEMAN & COMPANY, LLC (4.76%)	GREENWICH	CT	DIRECT		07/01/2005	14,187	0	14,187	0	0	0
000000-00-0	GRYPHON CO-INVESTMENT FUND III (6.67%)	SAN FRANCISCO	CA	DIRECT		07/28/2005	10,318	0	10,318	0	0	0
000000-00-0	GRYPHON PARTNERS III (1.55%)	SAN FRANCISCO	CA	DIRECT		07/28/2005	79,937	0	79,937	0	0	0
000000-00-0	HARBOURVEST PARTNERS VII - BUYOUT PARTNERSHIP (1.07%)	BOSTON	MA	DIRECT		07/05/2005	320,000	0	320,000	0	0	0
000000-00-0	HARBOURVEST PARTNERS VII VENTURE PARTNERSHIP (0.11%)	BOSTON	MA	DIRECT		07/22/2005	80,000	0	80,000	0	0	0
000000-00-0	HAVCO WOOD PRODUCTS (0.07%)	DOVER	DE	DIRECT		09/14/2005	0	0	0	0	0	0
000000-00-0	HAVCO WOOD PRODUCTS (PP) (3.87%)	DOVER	DE	DIRECT		09/14/2005	0	0	0	0	0	0
000000-00-0	KINGDOM FILMS (8.40%)	DOVER	DE	DIRECT		09/16/2005	2,625,000	0	2,625,000	0	0	0
000000-00-0	KRG CAPITAL FUND III (2.67%)	DENVER	CO	DIRECT		09/14/2005	423,386	0	423,386	0	0	0
000000-00-0	LANDMARK EQUITY PARTNERS XI LP (1.82%)	SIMSBURY	CT	DIRECT		09/28/2005	183,704	0	183,704	0	0	0
000000-00-0	LANDMARK EQUITY PARTNERS XII (7.00%)	SIMSBURY	CT	DIRECT		09/28/2005	488,004	0	488,004	0	0	0
000000-00-0	LEEDS WELD EQUITY PARTNERS IV L.P. (2.80%)	NEW YORK	NY	DIRECT		07/18/2005	1,855,131	0	1,855,131	0	0	0
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III (1.40%)	NEW YORK	NY	DIRECT		09/22/2005	730,051	0	730,051	0	0	0
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP (2.00%)	BOSTON	MA	DIRECT		07/21/2005	1,411,179	0	1,411,179	0	0	0
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS (2.40%)	BOSTON	MA	DIRECT		09/01/2005	216,000	0	216,000	0	0	0
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III (2.40%)	NEW YORK	NY	DIRECT		07/08/2005	80,966	0	80,966	0	0	0
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II (3.19%)	CAMBRIDGE	MA	DIRECT		07/25/2005	76,086	0	76,086	0	0	0

SCHEDULE BA - PART 1

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	Number of Units and Description	City	State	Name of Vendor	NAIC Designation	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	SVO Assigned Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
000000-00-0	OAK HILL CAPITAL PARTNERS II (0.91%)	FORTH WORTH	TX	DIRECT		09/08/2005	314,304	0	314,304	0	0	0
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND LP (1.67%)	FORTH WORTH	TX	DIRECT		09/09/2005	900,000	0	900,000	0	0	0
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III (2.67%)	NEW YORK	NY	DIRECT		07/14/2005	2,029,816	0	2,029,816	0	0	0
000000-00-0	PROVIDENCE EQUITY PARTNERS L.P. (3.63%)	PROVIDENCE	RI	DIRECT		07/01/2005	12,674	0	12,674	0	0	0
000000-00-0	STERLING CAPITAL PARTNERS II (2.54%)	BALTIMORE	MD	DIRECT		08/18/2005	1,503,685	0	1,503,685	0	0	0
000000-00-0	TENASKA POWER FUND (2.34%)	OMAHA	NE	DIRECT		07/26/2005	152,604	0	152,604	0	0	0
000000-00-0	TPG IV LP (0.23%)	FORT WORTH	TX	DIRECT		09/30/2005	1,580,519	0	1,580,519	0	0	0
000000-00-0	WAND/CASEWISE INVESTMENTS L.P. (11.38%)	NEW YORK	NY	DIRECT		07/14/2005	1,205	0	1,205	0	0	0
000000-00-0	WAND/PARAGON INVESTMENTS I L.P. (13.34%)	NEW YORK	NY	DIRECT		07/14/2005	3,755	0	3,755	0	0	0
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX (0.29%)	NEW YORK	NY	DIRECT		08/09/2005	1,170,000	0	1,170,000	0	0	0
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS VII (2.58%)	CHICAGO	IL	DIRECT		08/31/2005	650,000	0	650,000	0	0	0
000000-00-0	WILLIS STEIN & PARTNERS III L.P. (0.59%)	CHICAGO	IL	DIRECT		09/21/2005	343,662	0	343,662	0	0	0
1599999 - Joint Venture Interests - Common Stock - Unaffiliated							17,803,290		17,803,290			
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III (1.97%)	BOSTON	MA	DIRECT		07/22/2005	1,400,000	0	1,400,000	0	0	0
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV (0.90%)	NEW YORK	NY	DIRECT		08/25/2005	4,580,585	0	4,580,585	0	0	0
000000-00-0	CABOT INDUSTRIAL VALUE FUND LP (2.38%)	BOSTON	MA	DIRECT		08/30/2005	0	0	0	0	0	0
000000-00-0	CB RICHARD ELLIS INVESTORS ITF STRATEGIC PARTNERS III (3.01%)	LOS ANGELES	CA	DIRECT		08/01/2005	1,656,628	0	1,656,628	0	0	0
000000-00-0	DRA GROWTH AND INCOME FUND IV (2.72%)	NEW YORK	NY	DIRECT		08/25/2005	475,285	0	475,285	0	0	0
000000-00-0	EOP-LAJOLLA LIMITED PARTNERSHIP (20.00%)	CHICAGO	IL	DIRECT		07/22/2005	11,024	0	11,024	0	0	0
000000-00-0	ING REALTY PARTNERS (3.70%)	NEW YORK	NY	DIRECT		07/15/2005	14,582	0	14,582	0	0	0
000000-00-0	JER REAL ESTATE PARTNERS III (2.40%)	MCLEAN	VA	DIRECT		08/22/2005	917,584	0	917,584	0	0	0
000000-00-0	LANDMARK REAL ESTATE FUND V (4.00%)	SIMSBURY	CT	DIRECT		07/27/2005	780,199	0	780,199	0	0	0
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II (0.65%)	NEW YORK	NY	DIRECT		08/26/2005	1,980,000	0	1,980,000	0	0	0
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II (3.44%)	NEW YORK	NY	DIRECT		07/22/2005	14,534	0	14,534	0	0	0
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III (8.01%)	NEW YORK	NY	DIRECT		07/22/2005	30,299	0	30,299	0	0	0
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV (5.00%)	NEW YORK	NY	DIRECT		08/19/2005	956,114	0	956,114	0	0	0
000000-00-0	O'CONNER NORTH AMERICAN PROPERTY PARTNERS (2.65%)	NEW YORK	NY	DIRECT		08/23/2005	751,460	0	751,460	0	0	0
000000-00-0	RLJ URBAN LODGING FUND (5.00%)	BETHESDA	MD	DIRECT		09/02/2005	1,853,817	0	1,853,817	0	0	0
000000-00-0	ROCKPOINT REAL ESTATE I (1.75%)	DALLAS	TX	DIRECT		09/30/2005	681,846	0	681,846	0	0	0
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II (1.20%)	DALLAS	TX	DIRECT		09/30/2005	62,027	0	62,027	0	0	0

SCHEDULE BA - PART 1

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	Number of Units and Description	City	State	Name of Vendor	NAIC Designation	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	SVO Assigned Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND V LP (2.39%)	SAN FRANCISCO	CA	DIRECT		08/01/2005	1,099,998	0	1,099,998	0	0	0
000000-00-0	VERDE GROUP LLC (0.57%)	EL PASO	TX	DIRECT		09/14/2005	0	0	0	0	0	0
000000-00-0	VERDE REALTY MASTER LP (1.60%)	EL PASO	TX	DIRECT		06/30/2005	0	0	0	0	0	0
000000-00-0	WALTON STREET REAL ESTATE FUND IV LP (2.67%)	CHICAGO	IL	DIRECT		08/31/2005	1,334,232	0	1,334,232	0	0	0
000000-00-0	WESTBROOK REAL ESTATE FUND II, L.P. (2.80%)	DALLAS	TX	DIRECT		07/08/2005	8,662	0	8,662	0	0	0
000000-00-0	WESTBROOK REAL ESTATE FUND III (2.71%)	DALLAS	TX	DIRECT		07/08/2005	32,639	0	32,639	0	0	0
000000-00-0	WESTBROOK REAL ESTATE FUND IV, LP (1.20%)	DALLAS	TX	DIRECT		07/08/2005	30,658	0	30,658	0	0	0
000000-00-0	WESTBROOK REAL ESTATE PARTNERS ("FUND V") (4.17%)	NEW YORK	NY	DIRECT		09/26/2005	10,164,921	0	10,164,921	0	0	0
1799999 - Joint Venture Interests - Real Estate - Unaffiliated							28,837,094		28,837,094			
000000-00-0	AIG HIGHSTAR GP II LP (5.41%)	NEW YORK	NY	DIRECT		08/03/2005	6,136,778	0	6,136,778	0	0	0
000000-00-0	ARCLIGHT ENERGY PARTNERS II (0.94%)	BOSTON	MA	DIRECT		08/31/2005	1,647,656	0	1,647,656	0	0	0
000000-00-0	IMPACT HEALTHCARE (12.96%)	SAN FRANCISCO	CA	DIRECT		09/26/2005	293,108	0	293,108	0	0	0
1999999 - Joint Venture Interests - Other - Unaffiliated							8,077,542		8,077,542			
3199999 - Total Unaffiliated							57,067,210	0	57,067,210	0	0	0
3299999 - Total Affiliated							0	0	0	0	0	0
3399999 Totals							57,067,210	0	57,067,210	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/ Adjusted Carrying Value Less Encum-brances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
HANCOCK MEZZANINE PARTNERS III (HANCOCK) (4.95%)	BOSTON	MA	DIRECT	12/30/2003	1,392,155			(30,781)	(30,781)		0	0
MEZZANINE MANAGEMENT FUND III (7.00%)	BERMUDA	HAMILTON HM HX	DIRECT	11/15/1999	16,317,035			(2,333,726)	(2,333,726)		0	0
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated					17,709,190			(2,364,507)	(2,364,507)			
ABRY BROADCAST PARTNERS III, L.P. (1.72%)	BOSTON	MA	DIRECT	03/19/1997	6,646,001			(118,581)	(118,581)		0	0
APAX EUROPE IV, A, L.P. (1.26%)	ST PETER PORT	GUERNSEY	DIRECT	03/31/1999	8,321,413			(503,199)	(503,199)		0	0
ARCH VENTURE FUND III, LP (4.65%)	CHICAGO	IL	DIRECT	12/26/1996	2,531,960			(114,501)	(114,501)		0	0
ARCH VENTURE FUND V, L.P. (1.43%)	CHICAGO	IL	DIRECT	06/07/2001	1,958,607			(35,465)	(35,465)		0	0
B IV CAPITAL PARTNERS (2.25%)	WELLESLEY	MA	DIRECT	03/28/2005	6,827,870			(98,782)	(98,782)		0	0
BAIRD CAPITAL PARTNERS II (34.53%)	MILWAUKEE	WI	DIRECT	10/01/1996	3,420,076			(1,262,524)	(1,262,524)		0	0
BAKER COMMINICATIONS FUND, L.P. (3.70%)	NEW YORK	NY	DIRECT	05/22/1997	7,428,796			(246,695)	(246,695)		0	0
BAKER COMMUNICATIONS FUND II, LP (0.89%)	NEW YORK	NY	DIRECT	04/17/2000	2,752,065			(120,977)	(120,977)		0	0
CALIFORNIA COMMUNITY FIANANCIAL INSTITUTIONS FUND (6.25%)	SAN FRANCISCO	CA	DIRECT	04/13/1998	4,280,680			(63,897)	(63,897)		0	0
CYPRESS MERCHANT BANKING PARTNERS I (1.00%)	NEW YORK	NY	DIRECT	03/08/1996	3,843,814			(2,930,736)	(2,930,736)		0	0
FERRER FREEMAN & COMPANY, LLC (4.76%)	GREENWICH	CT	DIRECT	12/23/1996	2,719,070			(1,153)	(1,153)		0	0
GLOBAL PRIVATE EQUITY III L.P. (2.30%)	BOSTON	MA	DIRECT	03/19/1997	6,806,229			(1,572,154)	(1,572,154)		0	0
GRYPHON CO-INVESTMENT FUND III (6.67%)	SAN FRANCISCO	CA	DIRECT	12/03/2004	29,518			(3,846)	(3,846)		0	0
HAVCO WOOD PRODUCTS (PP) (3.87%)	DOVER	DE	DIRECT	08/07/2002	0			0	(80,467)		80,467	80,467
HAVCO WOOD PRODUCTS (PP) (0.07%)	DOVER	DE	DIRECT	08/07/2002	0			0	(1,533)		1,533	1,533
HUNTINGTON ACQUISITION CORP. L.P. (12.12%)	EAST NORTHPORT	NY	DIRECT	01/31/1992	17,113,260			(395,757)	(395,757)		0	0
LANDMARK EQUITY PARTNERS XI LP (1.82%)	SIMSBURY	CT	DIRECT	07/01/2003	5,402,345			(863,331)	(863,331)		0	0
LANDMARK EQUITY PARTNERS XII (7.00%)	SIMSBURY	CT	DIRECT	12/13/2004	19,273,024			(2,043,721)	(2,043,721)		0	0
LEXINGTON CAPITAL PARTNERS V LP (2.00%)	BOSTON	MA	DIRECT	06/27/2003	16,997,782			(2,744,246)	(2,744,246)		0	0
LEXINGTON MIDDLE MARKET INVESTORS (2.40%)	BOSTON	MA	DIRECT	06/25/2004	1,193,548			(750,796)	(750,796)		0	0
LINCOLNSHIRE EQUITY PARTNERS III (2.40%)	NEW YORK	NY	DIRECT	10/01/2004	158,084			(19,741)	(19,741)		0	0
OAK HILL CAPITAL PARTNERS II (0.91%)	FORTH WORTH	TX	DIRECT	12/28/2004	1,915,790			(353,475)	(353,475)		0	0
ODYSSEY INVESTMENT PARTNERS FUND III (2.67%)	NEW YORK	NY	DIRECT	08/27/2007	1,581,078			(80,180)	(80,180)		0	0
PFINGSTEN EXECUTIVE FUND II, L.P. (10.00%)	DEERFIELD	IL	DIRECT	09/15/1997	4,371,018			(353,504)	(353,504)		0	0
SARATOGA PARTNERS IV, L.P. (4.27%)	NEW YORK	NY	DIRECT	09/23/1998	9,403,796			(431,322)	(431,322)		0	0
TENASKA POWER FUND (2.34%)	OMAHA	NE	DIRECT	03/25/2005	0			(420,382)	(420,382)		0	0
TPG IV LP (0.23%)	FORTH WORTH	TX	DIRECT	12/09/2003	2,645,770			(225,008)	(225,008)		0	0
WAND/PARAGON INVESTMENTS I L.P. (13.34%)	NEW YORK	NY	DIRECT	01/09/1997	825,113			(623,130)	(623,130)		0	0
WILLIAM BLAIR CAPITAL PARNTERS VI (5.56%)	CHICAGO	IL	DIRECT	09/08/1998	4,760,344			(834,400)	(834,400)		0	0
WILLIAM BLAIR CAPITAL PARTNERS VII (2.58%)	CHICAGO	IL	DIRECT	05/01/2001	7,181,720			(771,483)	(771,483)		0	0
1599999 - Joint Venture Interests - Common Stock - Unaffiliated					150,388,771			(17,982,986)	(18,064,986)		82,000	82,000
ASLAN REALTY PARTNERS, L.P. (5.87%)	CHICAGO	IL	DIRECT	12/18/1998	3,325,609			(1,625,000)	(1,625,000)		0	0
BLACKACRE INSTITUTIONAL PARTNERS L.P. (2.67%)	NEW YORK	NY	DIRECT	05/06/2004	7,200,371			(2,932,839)	(2,932,839)		0	0
BLACKSTONE REAL ESTATE PARTNERS IV (0.90%)	NEW YORK	NY	DIRECT	10/22/2003	7,670,061			(4,346,512)	(4,346,512)		0	0
CABOT INDUSTRIAL VALUE FUND LP (2.38%)	BOSTON	MA	DIRECT	12/22/2003	1,716,358			(2,479,269)	(5,318,638)		2,839,369	2,839,369
CB RICHARD ELLIS INVESTORS ITF STRATEGIC PARTNERS III (3.01%)	LOS ANGELES	CA	DIRECT	01/06/2004	3,583,208			(301,205)	(301,205)		0	0
DRA GROWTH AND INCOME FUND (8.57%)	NEW YORK	NY	DIRECT	03/31/1998	9,757,193			(2,049,362)	(2,049,362)		0	0
DRA GROWTH AND INCOME FUND II (11.57%)	NEW YORK	NY	DIRECT	11/01/1998	12,057,534			(5,071,280)	(5,071,280)		0	0
DRA GROWTH AND INCOME FUND IV (2.72%)	NEW YORK	NY	DIRECT	05/29/2003	8,310,645			(1,508,278)	(1,508,278)		0	0
EMERGING MARKETS REAL ESTATE TAXABLE I, L.P. (3.48%)	LOS ANGELES	CA	DIRECT	09/16/1996	2,560,195			(89,098)	(89,098)		0	0
EOP-LAJOLLA LIMITED PARTNERSHIP (20.00%)	CHICAGO	IL	DIRECT	07/01/1994	2,781,581			(244,602)	(244,602)		0	0
GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP (50.63%)	PHOENIX	AZ	DIRECT	03/22/1994	1,944,147			(40,504)	(40,504)		0	0
GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP II (50.63%)	PHOENIX	AZ	DIRECT	01/02/1996	3,580,197			(253,150)	(253,150)		0	0
ING REALTY PARTNERS (3.70%)	NEW YORK	NY	DIRECT	10/02/1998	5,864,457			(1,940,582)	(1,940,582)		0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/ Adjusted Carrying Value Less Encum-brances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
JER REAL ESTATE PARTNERS I (5.75%)	MCLEAN	VA	DIRECT	07/31/1997	8,125,406			(2,862,177)	(2,862,177)		0	0
JER REAL ESTATE PARTNERS II (2.52%)	MCLEAN	VA	DIRECT	06/04/1999	7,680,633			254,570	254,570		0	0
LANDMARK EQUITY PARTNERS VII L.P. (11.43%)	SIMSBURY	CT	DIRECT	10/20/1997	2,607,759			(403,714)	(403,714)		0	0
LANDMARK REAL ESTATE PARTNERS IV (5.00%)	SIMSBURY	CT	DIRECT	03/27/2002	843,778			(433,422)	(433,422)		0	0
MORGAN STANLEY REAL ESTATE FUND II (3.44%)	NEW YORK	NY	DIRECT	01/23/1995	8,196,594			(789,977)	(789,977)		0	0
MORGAN STANLEY REAL ESTATE FUND III (8.01%)	NEW YORK	NY	DIRECT	06/05/1998	1,929,525			(619,670)	(619,670)		0	0
MORGAN STANLEY REAL ESTATE FUND IV (5.00%)	NEW YORK	NY	DIRECT	11/06/2002	3,263,735			(261,255)	(261,255)		0	0
MORGAN STANLEY REAL ESTATE FUND, L.P. (12.00%)	NEW YORK	NY	DIRECT	09/28/1994	3,835,421			(29,492)	(29,492)		0	0
OLSON URBAN HOUSING LLC (15.38%)	SEAL BEACH	CA	DIRECT	02/27/2000	9,189,165			(915,065)	(915,065)		0	0
RLJ URBAN LODGING FUND (5.00%)	BETHESDA	MD	DIRECT	04/29/2005	0			(36,657)	(36,657)		0	0
ROCKPOINT REAL ESTATE I (1.75%)	DALLAS	TX	DIRECT	09/28/2004	2,116,635			(1,183,397)	(1,183,397)		0	0
ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND V LP (2.39%)	SAN FRANCISCO	CA	DIRECT	04/15/2004	7,222,054			(669,564)	(669,564)		0	0
STARWOOD OPPORTUNITY FUND IV (3.01%)	GREENWICH	CT	DIRECT	01/22/1997	6,696,042			(530,022)	(530,022)		0	0
STARWOOD OPPORTUNITY FUND V (4.84%)	GREENWICH	CT	DIRECT	05/14/1999	12,717,257			(1,937,984)	(1,937,984)		0	0
WALTON STREET REAL ESTATE FUND IV LP (2.67%)	CHICAGO	IL	DIRECT	10/08/2003	2,843,536			(1,601,078)	(1,601,078)		0	0
WESTBROOK REAL ESTATE FUND II, L.P. (2.80%)	DALLAS	TX	DIRECT	06/12/1997	2,326,425			(391,972)	(391,972)		0	0
WESTBROOK REAL ESTATE FUND III (2.71%)	DALLAS	TX	DIRECT	09/01/1998	9,227,881			(2,095,170)	(2,095,170)		0	0
WESTBROOK REAL ESTATE FUND IV, LP (1.20%)	DALLAS	TX	DIRECT	10/17/2000	9,354,206			(4,186,583)	(4,186,583)		0	0
1799999 - Joint Venture Interests - Real Estate - Unaffiliated					168,527,608			(41,574,310)	(44,413,679)		2,839,369	2,839,369
AIG HIGHSTAR GP II LP (5.41%)	NEW YORK	NY	DIRECT	05/24/2004	8,909,070			(2,279,114)	(2,279,114)		0	0
ARCLIGHT ENERGY PARTNERS II (0.94%)	BOSTON	MA	DIRECT	12/16/2003	1,820,962			(688,199)	(688,199)		0	0
1999999 - Joint Venture Interests - Other - Unaffiliated					10,730,032			(2,967,313)	(2,967,313)			
3199999 - Total Unaffiliated					347,355,601	0	0	(64,889,116)	(67,810,485)	0	2,921,369	2,921,369
3299999 - Total Affiliated					0	0	0	0	0	0	0	0
3399999 Totals					347,355,601	0	0	(64,889,116)	(67,810,485)	0	2,921,369	2,921,369

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
BONDS									
GOVERNMENTS									
912810-EQ-7	US TREASURY N/B 08/15/2023		08/03/2005	HSBC SECURITIES, INC		2,647,305	2,200,000	64,572	1
0399999 - Total - Bonds - U.S. Government						2,647,305	2,200,000	64,572	XXX
POLITICAL SUBDIVISIONS									
721799-TN-4	PIMA CNTY AZ USD NO 1 TUCSON 1997 REF 07/01/2009		07/05/2005	RYAN BECK & CO		2,170,920	2,000,000	2,090	1FE
156792-CD-3	CERRITOS CA CMNTY CLG DIST G O 2004 A 08/01/2022		07/05/2005	PRE-REFUNDING		936,780	930,000	19,892	1FE
156792-CU-5	CERRITOS CA CMNTY CLG DIST G O 2004 A 08/01/2022		07/05/2005	PRE-REFUNDING		70,510	70,000	1,497	1FE
38122N-EU-2	GOLDEN STATE CA TOBACCO CORP ENH 03 B 06/01/2038		08/19/2005	RAYMOND JAMES & ASSOCIATES, INC		9,054,160	8,000,000	103,750	1FE
249183-TM-6	DENVER CO COP HUMAN SVCS CTR 05 A 05/01/2009		07/22/2005	BAUM, GEORGE K. & COMPANY		3,221,163	3,030,000	0	1FE
249183-TP-9	DENVER CO COP HUMAN SVCS CTR 05 A 05/01/2010		07/22/2005	BAUM, GEORGE K. & COMPANY		3,828,611	3,570,000	0	1FE
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A 05/01/2011		07/22/2005	BAUM, GEORGE K. & COMPANY		4,493,202	4,165,000	0	1FE
365892-JU-3	GARFIELD CNTY CO SD RE-1 ROARING 05 12/15/2010		08/22/2005	DAIN RAUSCHER INCORPORATED		1,921,503	1,765,000	0	1FE
365892-JV-1	GARFIELD CNTY CO SD RE-1 ROARING 05 12/15/2011		08/22/2005	DAIN RAUSCHER INCORPORATED		2,036,734	1,855,000	0	1FE
962714-AA-9	WHEATLANDS CO METRO DIST NO 2 G O 05 12/01/2025		09/22/2005	KIRKPATRICK PETTIS SMITH POLIAN		1,740,000	1,740,000	0	3Z
962714-AB-7	WHEATLANDS CO METRO DIST NO 2 G O 05 12/01/2035		09/22/2005	KIRKPATRICK PETTIS SMITH POLIAN		1,000,000	1,000,000	0	3Z
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF 12/15/2010		07/05/2005	MORGAN STANLEY DEAN WITTER		9,262,646	8,405,000	28,192	1FE
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF 12/15/2012		08/23/2005	DAIN RAUSCHER INCORPORATED		4,497,640	4,000,000	43,389	1FE
34160N-BU-7	FLORIDA ST DEPT CORR COP OKEECHOBEE 04 03/01/2011		07/11/2005	ADVEST INC		2,957,328	2,735,000	50,522	1FE
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B 06/01/2017		07/18/2005	CITIGROUP GLOBAL MARKETS		4,739,944	4,400,000	0	1FE
50825J-FS-0	LAKE CNTY FL SCH BRD COP 05 B 06/01/2018		07/18/2005	CITIGROUP GLOBAL MARKETS		5,011,190	4,670,000	0	1FE
373382-XB-1	GEORGIA ST G O 1993 F 12/01/2008		07/11/2005	SAMCO		6,244,154	5,610,000	43,555	1FE
419780-S3-6	HAWAII ST G O 2005 DG REF 07/01/2010		07/27/2005	CITIGROUP GLOBAL MARKETS		14,176,408	13,180,000	84,206	1FE
09746L-AU-7	BOISE CITY ID URBAN ADA CNTY COURT 99 08/15/2029		07/06/2005	SEIBERT BRANFORD		7,762,108	6,950,000	162,881	1FE
193792-EA-2	COLES CNTY IL CUSD NO MATTOON G O 05 REF 02/01/2019		09/14/2005	STIFEL NICOLAUS & CO, INC		1,591,254	1,575,000	5,359	1FE
193792-EB-0	COLES CNTY IL CUSD NO MATTOON G O 05 REF 02/01/2020		09/14/2005	STIFEL NICOLAUS & CO, INC		1,690,332	1,680,000	5,717	1FE
557738-ES-6	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A 11/01/2024		07/15/2005	STIFEL NICOLAUS & CO, INC		4,000,000	4,000,000	0	1FE
968852-QE-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B 10/01/2022		08/18/2005	BAIRD (ROBERT W.) & CO. INC		5,806,138	5,760,000	2,160	1FE
968852-QF-3	WILL CNTY IL CUSD NO 122 NEW LENOX 05B 10/01/2023		08/18/2005	BAIRD (ROBERT W.) & CO. INC		6,757,213	6,725,000	2,522	1FE
968852-QG-1	WILL CNTY IL CUSD NO 122 NEW LENOX 05B 10/01/2024		08/18/2005	BAIRD (ROBERT W.) & CO. INC		1,542,449	1,540,000	578	1FE
968852-QH-9	WILL CNTY IL CUSD NO 122 NEW LENOX 05B 10/01/2025		08/18/2005	BAIRD (ROBERT W.) & CO. INC		7,555,154	7,575,000	2,841	1FE
49118N-BD-6	KENTUCKY ASSET/LIAB COMMN FED HWY 05 09/01/2011		08/02/2005	WACHOVIA SECURITIES		10,974,246	10,175,000	80,552	1FE
49151E-CZ-4	KENTUCKY ST PPTY & BLDGS PROJ 69 2001A 08/01/2009		07/05/2005	J. P. MORGAN SECURITIES, INC		2,922,129	2,700,000	61,819	1FE
546415-DT-4	LOUISIANA ST G O SER 1993 A REF 08/01/2008		07/05/2005	GOLDMAN, SACHS & CO		5,403,900	5,000,000	124,292	1FE
546415-DM-9	LOUISIANA ST G O SER 1993 B 08/01/2009		08/04/2005	LEHMAN BROTHERS INC		4,353,320	4,000,000	5,000	1FE
64763F-KF-5	NEW ORLEANS LA G O 2005 REF 12/01/2014		08/25/2005	RAYMOND JAMES & ASSOCIATES, INC		2,629,157	2,350,000	18,506	1FE
560425-VL-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A 07/01/2022		07/29/2005	EDWARDS, A.G., & SONS, INC		1,342,807	1,260,000	0	1FE
560425-VM-9	MAINE HLTH & HIGHER EDL FACS AUTH 05A 07/01/2023		07/29/2005	EDWARDS, A.G., & SONS, INC		1,404,559	1,320,000	0	1FE
560425-VT-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A 07/01/2024		07/29/2005	EDWARDS, A.G., & SONS, INC		1,365,171	1,285,000	0	1FE
355748-NC-4	FREDERICK MD G O PUB IMPT 2005 08/01/2018		08/17/2005	PRAGER MCCARTHY & SEALY		3,442,631	3,460,000	5,767	1FE
355748-ND-2	FREDERICK MD G O PUB IMPT 2005 08/01/2019		08/17/2005	PRAGER MCCARTHY & SEALY		3,759,872	3,800,000	6,333	1FE
355748-NE-0	FREDERICK MD G O PUB IMPT 2005 08/01/2020		08/17/2005	PRAGER MCCARTHY & SEALY		3,976,678	3,945,000	6,986	1FE
355748-NF-7	FREDERICK MD G O PUB IMPT 2005 08/01/2021		08/17/2005	PRAGER MCCARTHY & SEALY		4,111,339	4,095,000	7,252	1FE
574192-XX-3	MARYLAND ST G O 2005 SECOND SERIES 08/01/2011		07/21/2005	CITIGROUP GLOBAL MARKETS		29,067,931	26,660,000	0	1FE
741701-TH-9	PRINCE GEORGES CNTY MD G O PUB IMPT 05 10/01/2008		07/05/2005	PRAGER MCCARTHY & SEALY		5,980,017	5,620,000	8,586	1FE
741701-TJ-5	PRINCE GEORGES CNTY MD G O PUB IMPT 05 10/01/2009		07/05/2005	PRAGER MCCARTHY & SEALY		6,283,807	5,830,000	8,907	1FE
575827-P5-3	MASSACHUSETTS G O CONS LOAN 2000 C 10/01/2019		07/27/2005	GOLDMAN, SACHS & CO		11,101,800	10,000,000	191,667	1FE
575827-3K-4	MASSACHUSETTS G O CONS LOAN 2001 C 12/01/2007		07/18/2005	LEHMAN BROTHERS INC		2,101,760	2,000,000	14,583	1FE
594614-YX-1	MICHIGAN ST BLDG AUTH FAC PROG 2005 I 10/15/2010		07/05/2005	BEAR STEARNS SECURITIES CORP		5,913,602	5,455,000	31,821	1FE
468430-5Y-5	JACKSON MS G O 2005 REF 10/01/2012		07/13/2005	EDWARDS, A.G., & SONS, INC		2,240,359	2,045,000	0	1FE
468430-6A-6	JACKSON MS G O 2005 REF 10/01/2014		07/13/2005	EDWARDS, A.G., & SONS, INC		2,468,010	2,240,000	0	1FE
605579-2X-8	MISSISSIPPI ST G O CAP IMPT 01 11/01/2016		07/06/2005	PRAGER MCCARTHY & SEALY		4,575,971	4,180,000	41,655	1FE
646039-LA-3	NEW JERSEY ST G O REF 2005 N 07/15/2010		09/16/2005	RYAN BECK & CO		4,061,663	3,750,000	0	1FE
64966B-L5-0	NEW YORK NY G O FISCAL 1997 SER E 08/01/2016		07/07/2005	PRE-REFUNDING		158,024	160,000	4,160	1FE
64966F-EA-8	NEW YORK NY G O FISCAL 1999 SER J 05/15/2011		09/01/2005	PRE-REFUNDING		1,113,995	1,110,000	17,159	1FE
64966F-ED-2	NEW YORK NY G O FISCAL 1999 SER J 05/15/2011		09/01/2005	PRE-REFUNDING		3,904,002	3,890,000	60,133	1FE
64966C-PX-3	NEW YORK NY G O FISCAL 2000 SER A 05/15/2030		07/13/2005	PRE-REFUNDING		14,407	15,000	145	1FE
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A 05/15/2015		08/19/2005	BEAL, M.R., & CO		6,797,413	6,100,000	88,069	1FE
367300-BD-1	GASTON CNTY NC COP 2005 REF 12/01/2016		08/18/2005	LEGG MASON		1,732,423	1,580,000	0	1FE
658905-CH-5	NORTH DAKOTA BLDG AUTH FAC IMPT 05A 12/01/2022		09/20/2005	PRAGER MCCARTHY & SEALY		2,932,513	2,945,000	0	1FE
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A 12/01/2023		09/20/2005	PRAGER MCCARTHY & SEALY		3,046,280	3,075,000	0	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A 12/01/2024		09/20/2005	PRAGER MCCARTHY & SEALY		3,217,411	3,215,000	0	1FE
010047-AN-8	AKRON OH COP 2005 REF 12/01/2009		07/07/2005	SEASONGOOD & MAYER		2,752,704	2,590,000	0	1FE
010047-AP-3	AKRON OH COP 2005 REF 12/01/2010		07/07/2005	SEASONGOOD & MAYER		1,417,710	1,325,000	0	1FE
172252-YS-1	CINCINNATI OH CITY SCH DIST G O IMPT 05 12/01/2012		07/13/2005	SEASONGOOD & MAYER		1,257,702	1,145,000	0	1FE
172252-YT-9	CINCINNATI OH CITY SCH DIST G O IMPT 05 12/01/2013		07/13/2005	SEASONGOOD & MAYER		2,206,300	2,000,000	0	1FE
172252-YV-4	CINCINNATI OH CITY SCH DIST G O IMPT 05 12/01/2015		07/13/2005	SEASONGOOD & MAYER		8,069,409	7,270,000	0	1FE
172252-ZE-1	CINCINNATI OH CITY SCH DIST TAX ANTIC 05 09/01/2008		07/20/2005	SEASONGOOD & MAYER		4,524,660	4,275,000	0	1FE
172252-ZF-8	CINCINNATI OH CITY SCH DIST TAX ANTIC 05 09/01/2009		07/20/2005	SEASONGOOD & MAYER		8,453,977	7,890,000	0	1FE
172252-ZG-6	CINCINNATI OH CITY SCH DIST TAX ANTIC 05 09/01/2010		07/20/2005	SEASONGOOD & MAYER		9,991,397	9,240,000	0	1FE
186355-BE-2	CLEVELAND OH COP STADIUM PROJ 97 11/15/2008		07/08/2005	DAIN RAUSCHER INCORPORATED		2,187,180	2,000,000	19,333	1FE
186355-BF-9	CLEVELAND OH COP STADIUM PROJ 97 11/15/2009		07/19/2005	DAIN RAUSCHER INCORPORATED		2,219,600	2,000,000	22,333	1FE
67755C-RT-8	OHIO ST BLDG AUTH JUV CORR BLDG 05B 10/01/2016		09/29/2005	SEASONGOOD & MAYER		3,620,996	3,345,000	0	1FE
67755C-RU-5	OHIO ST BLDG AUTH JUV CORR BLDG 05B 10/01/2017		09/29/2005	SEASONGOOD & MAYER		3,679,253	3,415,000	0	1FE
677518-J2-9	OHIO ST CAP FACS HIGHER ED SER II 01A 12/01/2007		08/01/2005	BEAL, M.R., & CO		4,620,656	4,375,000	42,109	1FE
840658-KN-7	SOUTH-WESTRN CITY OH SD LEVY 05A 12/01/2008		07/08/2005	BAIRD (ROBERT W.) & CO. INC		3,242,508	3,095,000	0	1FE
840658-KR-8	SOUTH-WESTRN CITY OH SD PERM 05B 12/01/2008		07/08/2005	BAIRD (ROBERT W.) & CO. INC		3,886,819	3,710,000	0	1FE
467754-FN-2	JACKSON CNTY OR SD NO 6 CENTRAL PT 00 06/15/2014		07/13/2005	PRAGER MCCARTHY & SEALY		5,643,524	5,065,000	26,697	1FE
533404-BA-6	LINCOLN CNTY OR SCH DIST G O 1995 06/15/2009		08/04/2005	ABN AMRO SECURITIES (USA) INC		3,422,482	3,115,000	28,035	1FE
691789-GW-5	OXFORD PA AREA SCH DIST G O 2005 A 02/15/2016		07/19/2005	DAIN RAUSCHER INCORPORATED		2,226,760	2,045,000	2,840	1FE
691789-HP-9	OXFORD PA AREA SCH DIST G O 2005 B 02/15/2016		07/19/2005	DAIN RAUSCHER INCORPORATED		1,758,541	1,615,000	2,243	1FE
709141-KU-8	PENNSYLVANIA ST G O 1999 FIRST 06/01/2019		07/05/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,856,927	7,275,000	37,385	1FE
212474-FN-5	RHODE ISLAND CONVENTION CTR AUTH 05 A 05/15/2021		08/18/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,344,600	5,000,000	0	1FE
212474-FP-0	RHODE ISLAND CONVENTION CTR AUTH 05 A 05/15/2022		08/18/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,332,250	5,000,000	0	1FE
212474-FQ-8	RHODE ISLAND CONVENTION CTR AUTH 05 A 05/15/2023		08/19/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,648,100	10,000,000	0	1FE
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05 06/01/2015		08/25/2005	BB&T CAPITAL MARKETS		2,495,255	2,280,000	28,183	1FE
590759-P6-7	MESQUITE TX ISD SCH BLDG 2005 A CAP 08/15/2018		08/16/2005	BEAR STEARNS SECURITIES CORP		1,006,690	1,865,000	0	1FE
590759-P7-5	MESQUITE TX ISD SCH BLDG 2005 A CAP 08/15/2019		08/16/2005	BEAR STEARNS SECURITIES CORP		640,647	1,260,000	0	1FE
590759-P9-1	MESQUITE TX ISD SCH BLDG 2005 A CAP 08/15/2027		08/16/2005	BEAR STEARNS SECURITIES CORP		488,670	1,500,000	0	1FE
779698-3K-3	ROWLETT TX CTFS OBLIG G O 2005 02/15/2023		09/28/2005	SOUTHWEST SECURITIES, INC		1,450,980	1,465,000	8,546	1FE
882720-J6-3	TEXAS ST PUB FIN AUTH G O 2003 REF 10/01/2008		07/12/2005	SAMCO		6,470,514	6,100,000	88,111	1FE
882721-GB-3	TEXAS ST TAX & REV ANTIC NOTES 2005 08/31/2006		08/23/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		101,393,000	100,000,000	172,603	1FE
948390-PY-9	WEBSTER TX CTFS OBLIG 2000 SER A 03/01/2018		08/12/2005	PRE-REFUNDING		1,000,000	1,000,000	26,833	1FE
948390-QD-4	WEBSTER TX CTFS OBLIG 2000 SER A 03/01/2018		08/12/2005	PRE-REFUNDING		530,000	530,000	14,222	1FE
92774G-BQ-7	VIRGINIA BEACH VA DEV AUTH PUB FAC 03A 12/01/2023		08/17/2005	DAIN RAUSCHER INCORPORATED		1,286,302	1,240,000	13,253	1FE
886172-KV-6	THURSTON CNTY WA SD NO 111 OLYMPIA 05B 12/01/2010		06/28/2005	ABN AMRO SECURITIES (USA) INC		0	0	4,681	1FE
25476A-J4-2	DISTRICT COLUMBIA G O REF 1998 B 06/01/2009		07/20/2005	FIRST ALBANY		3,688,770	3,385,000	29,196	1FE
977056-Q8-6	WISCONSIN ST G O 2001 SER 1 REF 05/01/2010		08/02/2005	SEIBERT BRANFORD		3,276,300	3,000,000	42,625	1FE
2499999 - Total - Bonds - Political Subdivisions						484,555,919	460,605,000	1,951,769	XXX
SPECIAL REVENUE AND ASSESSMENTS									
01F040-4U-8	CONT-TBA-O 07/01/2020		07/01/2005	BARCLAYS BANK		24,460,926	24,999,988	50,000	1
01F042-4W-0	CONT-TBA-O 09/01/2020		07/31/2005	BARCLAYS BANK		1,641	1,575	7	1
01F052-6U-1	CONT-TBA-O 07/01/2035		07/01/2005	DIRECT		5,070,420	5,070,420	0	1
01F060-6W-0	CONT-TBA-O 09/01/2035		09/30/2005	WAMU CAPITAL CORP		85,904,002	83,994,439	181,988	1
02R060-6W-5	CONT-TBA-O 09/01/2035		08/03/2005	UNION BANK OF SWITZERLAND		12,707,468	12,435,918	20,727	1
31297T-TS-2	FED HOME LOAN MTG CORP #A37761 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		986,750	1,001,499	1,808	1
31297T-Z3-0	FED HOME LOAN MTG CORP #A37962 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		990,291	1,005,093	1,815	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799 08/01/2033		07/15/2005	BARCLAYS BANK		46,608	45,045	81	1
31296L-AQ-4	FED HOME LOAN MTG CORP GOLD #A11815 08/01/2033		07/12/2005	UNION BANK OF SWITZERLAND		19,473,731	19,593,125	35,376	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990 08/01/2033		07/12/2005	UNION BANK OF SWITZERLAND		1,875,225	1,886,722	3,407	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481 09/01/2033		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,070,907	1,048,023	1,747	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377 10/01/2033		07/15/2005	BARCLAYS BANK		19,076	18,436	33	1
31296P-P5-5	FED HOME LOAN MTG CORP GOLD #A14944 10/01/2033		07/15/2005	BARCLAYS BANK		357,935	345,935	625	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184 11/01/2033		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,234,489	1,208,109	2,014	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485 11/01/2033		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		867,818	849,273	1,415	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992 11/01/2033		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		930,107	910,231	1,517	1
31296S-JM-9	FED HOME LOAN MTG CORP GOLD #A17468 01/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		67,733	66,285	110	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500 01/01/2034		07/15/2005	BARCLAYS BANK		25,244	24,398	44	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723 01/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,006,455	984,948	1,642	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840 02/01/2034		07/15/2005	BARCLAYS BANK		14,725	14,232	26	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945 02/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		39,567	38,722	65	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987 02/01/2034		07/15/2005	BARCLAYS BANK		80,943	78,230	141	1

SCHEDULE D - PART 3

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31296U-GZ-8	FED HOME LOAN MTG CORP GOLD #A19216 07/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		98,867	96,754	161	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299 04/01/2034		07/15/2005	BARCLAYS BANK		12,826	12,396	22	1
31296X-F9-1	FED HOME LOAN MTG CORP GOLD #A21092 04/01/2034		07/15/2005	BARCLAYS BANK		207,841	200,874	363	1
31296X-XM-2	FED HOME LOAN MTG CORP GOLD #A21584 02/01/2034		07/15/2005	BARCLAYS BANK		684,190	661,253	1,194	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232 05/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		704,915	689,851	1,150	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448 06/01/2034		07/15/2005	BARCLAYS BANK		10,343	9,996	18	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957 06/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,044,531	1,022,210	1,704	1
31297B-M8-2	FED HOME LOAN MTG CORP GOLD #A23983 06/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		349,203	341,741	1,558	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253 07/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		816,455	799,008	1,332	1
31297C-HW-3	FED HOME LOAN MTG CORP GOLD #A24745 07/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		198,415	194,175	324	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747 07/01/2034		07/15/2005	BARCLAYS BANK		69,667	67,332	122	1
31297C-HZ-6	FED HOME LOAN MTG CORP GOLD #A24748 07/01/2034		07/15/2005	BARCLAYS BANK		450,803	435,690	787	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750 07/01/2034		07/15/2005	BARCLAYS BANK		36,925	35,687	64	1
31297C-LL-2	FED HOME LOAN MTG CORP GOLD #A24831 07/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		136,086	133,178	222	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254 08/01/2034		07/15/2005	BARCLAYS BANK		993,893	960,574	1,734	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330 08/01/2034		07/15/2005	BARCLAYS BANK		778,340	752,247	1,358	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560 08/01/2034		07/15/2005	BARCLAYS BANK		21,453	20,734	37	1
31297D-MY-1	FED HOME LOAN MTG CORP GOLD #A25775 08/01/2034		07/15/2005	BARCLAYS BANK		230,988	223,244	403	1
31297D-P2-8	FED HOME LOAN MTG CORP GOLD #A25841 08/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		23,308	22,810	38	1
31297D-T3-2	FED HOME LOAN MTG CORP GOLD #A25970 08/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		59,729	58,453	97	1
31297D-XR-4	FED HOME LOAN MTG CORP GOLD #A26088 09/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		373,786	365,799	1,357	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427 09/01/2034		07/15/2005	BARCLAYS BANK		57,115	55,200	100	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608 09/01/2034		07/15/2005	BARCLAYS BANK		21,783	21,053	38	1
31297E-M7-8	FED HOME LOAN MTG CORP GOLD #A26682 09/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		669,269	654,967	1,294	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966 09/01/2034		07/15/2005	BARCLAYS BANK		41,236	39,853	72	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411 10/01/2034		07/15/2005	BARCLAYS BANK		41,132	39,753	72	1
31297G-QU-8	FED HOME LOAN MTG CORP GOLD #A28567 11/01/2034		07/15/2005	BARCLAYS BANK		123,010	118,886	215	1
31297H-PA-1	FED HOME LOAN MTG CORP GOLD #A29417 12/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,275,234	1,247,983	2,080	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418 01/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,214,293	1,188,345	1,981	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194 12/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,048,022	1,025,626	1,709	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197 12/01/2034		07/15/2005	BARCLAYS BANK		17,679	17,087	31	1
31297K-LU-4	FED HOME LOAN MTG CORP GOLD #A30339 12/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,206	1,180	2	1
31297K-ZN-5	FED HOME LOAN MTG CORP GOLD #A30749 01/01/2035		07/15/2005	BARCLAYS BANK		129,202	124,870	225	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305 02/01/2035		07/15/2005	BARCLAYS BANK		184,732	178,539	322	1
31297M-3Q-9	FED HOME LOAN MTG CORP GOLD #A32607 04/01/2035		07/15/2005	BARCLAYS BANK		1,006,861	973,106	1,757	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913 05/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		6,700	6,557	11	1
31297N-G2-6	FED HOME LOAN MTG CORP GOLD #A32917 05/01/2035		07/15/2005	BARCLAYS BANK		1,009,263	975,428	1,761	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944 05/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,049,810	1,027,376	1,712	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983 08/01/2035		08/16/2005	BARCLAYS BANK		3,261,007	3,239,747	6,435	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984 08/01/2035		08/16/2005	BARCLAYS BANK		3,283,923	3,262,513	6,480	1
31297P-CH-2	FED HOME LOAN MTG CORP GOLD #A33672 03/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		41,135	40,256	67	1
31297P-Q2-0	FED HOME LOAN MTG CORP GOLD #A34073 02/01/2035		07/15/2005	BARCLAYS BANK		251,945	243,498	440	1
31297P-UY-5	FED HOME LOAN MTG CORP GOLD #A34199 04/01/2035		07/15/2005	BARCLAYS BANK		291,535	281,762	509	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200 04/01/2035		07/15/2005	BARCLAYS BANK		19,786	19,123	35	1
31297Q-G8-6	FED HOME LOAN MTG CORP GOLD #A34723 05/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		173,694	169,982	1,538	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049 05/01/2035		07/15/2005	BARCLAYS BANK		51,606	49,876	90	1
31297R-C2-1	FED HOME LOAN MTG CORP GOLD #A35489 06/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		25,546	25,000	42	1
31297S-B2-0	FED HOME LOAN MTG CORP GOLD #A36357 08/01/2035		08/12/2005	GOLDMAN, SACHS & CO		327,845	332,745	601	1
31297S-EB-7	FED HOME LOAN MTG CORP GOLD #A36430 08/01/2035		08/12/2005	GOLDMAN, SACHS & CO		655,859	665,662	1,202	1
31297S-YM-1	FED HOME LOAN MTG CORP GOLD #A37016 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		987,422	1,002,181	1,810	1
31297S-2G-9	FED HOME LOAN MTG CORP GOLD #A37075 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		653,204	662,967	1,197	1
31297T-LH-4	FED HOME LOAN MTG CORP GOLD #A37528 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		988,653	1,003,430	1,812	1
31297T-MN-0	FED HOME LOAN MTG CORP GOLD #A37565 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		656,791	666,608	1,204	1
31297T-P3-1	FED HOME LOAN MTG CORP GOLD #A37642 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		988,623	1,003,400	1,812	1
31297T-P4-9	FED HOME LOAN MTG CORP GOLD #A37643 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		982,819	997,509	1,801	1
31297T-RR-6	FED HOME LOAN MTG CORP GOLD #A37696 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		982,479	997,164	1,800	1
31297T-UU-5	FED HOME LOAN MTG CORP GOLD #A37795 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		655,286	665,080	1,201	1
31297T-VA-8	FED HOME LOAN MTG CORP GOLD #A37809 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		980,566	995,222	1,797	1
31297T-XD-0	FED HOME LOAN MTG CORP GOLD #A37876 09/01/2035		08/12/2005	GOLDMAN, SACHS & CO		981,539	996,210	1,799	1
31297U-WN-6	FED HOME LOAN MTG CORP GOLD #A38753 05/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		261,136	255,555	426	1
31297U-4V-9	FED HOME LOAN MTG CORP GOLD #A38936 05/01/2035		07/15/2005	BARCLAYS BANK		29,685	28,690	52	1
3128K5-UW-0	FED HOME LOAN MTG CORP GOLD #A45097 05/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		63,107	61,759	103	1

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
3128K5-6R-8	FED HOME LOAN MTG CORP GOLD #A45380 06/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		262,600	256,989	428	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579 06/01/2035		07/15/2005	BARCLAYS BANK		998,060	964,601	1,742	1
3128K7-GK-8	FED HOME LOAN MTG CORP GOLD #A46502 08/01/2035		07/15/2005	BARCLAYS BANK		1,974,605	1,908,407	3,446	1
3128K7-GV-4	FED HOME LOAN MTG CORP GOLD #A46512 08/01/2035		07/15/2005	BARCLAYS BANK		2,857,707	2,761,903	4,987	1
3128K7-JP-4	FED HOME LOAN MTG CORP GOLD #A46570 08/01/2035		07/15/2005	BARCLAYS BANK		998,299	964,831	1,742	1
3128K7-MA-3	FED HOME LOAN MTG CORP GOLD #A46653 08/01/2035		07/15/2005	BARCLAYS BANK		2,792,978	2,699,344	4,874	1
3128K7-MB-1	FED HOME LOAN MTG CORP GOLD #A46654 08/01/2035		07/15/2005	BARCLAYS BANK		1,631,277	1,576,589	2,847	1
3128K7-M3-9	FED HOME LOAN MTG CORP GOLD #A46678 08/01/2035		08/12/2005	GOLDMAN, SACHS & CO		327,943	332,845	601	1
3128K7-NS-3	FED HOME LOAN MTG CORP GOLD #A46701 08/01/2035		07/15/2005	BARCLAYS BANK		2,042,841	1,974,356	3,565	1
3128K7-PC-6	FED HOME LOAN MTG CORP GOLD #A46719 08/01/2035		08/12/2005	GOLDMAN, SACHS & CO		988,687	1,003,464	1,812	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351 05/01/2032		07/15/2005	BARCLAYS BANK		18,813	18,182	33	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375 07/01/2032		07/15/2005	BARCLAYS BANK		40,990	39,616	72	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605 07/01/2033		08/15/2005	CHASE SECURITIES		19,093,852	19,866,793	32,284	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848 06/01/2034		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		959,429	938,926	1,565	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373 01/01/2032		07/15/2005	BARCLAYS BANK		7,415	7,166	13	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536 01/01/2032		07/15/2005	BARCLAYS BANK		1,034,688	1,000,000	1,806	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668 03/01/2032		07/15/2005	BARCLAYS BANK		52,281	50,528	91	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529 04/01/2032		07/15/2005	BARCLAYS BANK		172,074	166,306	300	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463 06/01/2032		07/15/2005	BARCLAYS BANK		79,975	77,294	140	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321 07/01/2032		07/15/2005	BARCLAYS BANK		50,885	49,179	89	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442 07/01/2032		07/15/2005	BARCLAYS BANK		838,953	810,828	1,464	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444 07/01/2032		07/15/2005	BARCLAYS BANK		66,618	64,384	116	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600 08/01/2032		07/15/2005	BARCLAYS BANK		415,455	401,527	725	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855 08/01/2032		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		16,215	15,868	26	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856 08/01/2032		07/15/2005	BARCLAYS BANK		21,111	20,403	37	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171 10/01/2032		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,021,938	1,000,100	1,667	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253 01/01/2033		07/15/2005	BARCLAYS BANK		13,205	12,762	23	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477 03/01/2033		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		852,841	834,617	1,391	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003 04/01/2033		07/15/2005	BARCLAYS BANK		127,193	122,929	222	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083 03/01/2033		07/15/2005	BARCLAYS BANK		139,701	135,017	244	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515 01/01/2028		07/15/2005	BARCLAYS BANK		106,925	103,341	187	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443 08/01/2032		07/15/2005	BARCLAYS BANK		88,335	85,374	154	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513 03/01/2033		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,004,910	983,436	1,639	1
31283H-4S-1	FED HOME LOAN MTG CORP GOLD #G01733 10/01/2034		07/15/2005	BARCLAYS BANK		782,743	756,502	1,366	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736 09/01/2034		07/15/2005	BARCLAYS BANK		876,050	846,681	1,529	1
3128MJ-AH-3	FED HOME LOAN MTG CORP GOLD #G08007 08/01/2034		07/15/2005	BARCLAYS BANK		237,330	229,374	414	1
3128MJ-AJ-9	FED HOME LOAN MTG CORP GOLD #G08008 07/01/2034		07/15/2005	BARCLAYS BANK		709,232	685,455	1,238	1
3128MJ-CA-6	FED HOME LOAN MTG CORP GOLD #G08064 04/01/2035		07/15/2005	BARCLAYS BANK		292,247	282,449	510	1
3128MJ-CC-2	FED HOME LOAN MTG CORP GOLD #G08066 06/01/2035		07/15/2005	BARCLAYS BANK		3,364,949	3,252,141	5,872	1
3128MJ-CG-3	FED HOME LOAN MTG CORP GOLD #G08070 07/01/2035		07/15/2005	BARCLAYS BANK		891,159	861,283	1,555	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072 08/01/2035		08/12/2005	GOLDMAN, SACHS & CO		657,700	667,531	1,205	1
3128MJ-CS-7	FED HOME LOAN MTG CORP GOLD #G08080 09/01/2035		05/05/2005	WACHOVIA SECURITIES		6,942	6,941	14	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753 08/01/2020		07/13/2005	WAMU CAPITAL CORP		19	19	0	1
3128PD-UG-3	FED HOME LOAN MTG CORP GOLD #J02383 08/01/2020		12/01/2003	SALOMON SMITH BARNEY		782	501,718	1,003	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428 08/01/2020		07/15/2005	SALOMON SMITH BARNEY		2,201	2,285	5	1
31371L-2S-7	FED NATL MTG ASSOC #255585 02/01/2020		04/13/2005	NOMURA SECURITIES INTERNATIONAL, INC		83	84	0	1
31371M-AC-1	FED NATL MTG ASSOC #255703 03/01/2035		08/05/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		3,076,710	3,223,407	5,238	1
31371M-DQ-7	FED NATL MTG ASSOC #255811 06/01/2035		08/05/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		3,058,378	3,204,201	5,207	1
31371M-EP-8	FED NATL MTG ASSOC #255842 08/01/2035		04/07/2005	LEHMAN BROTHERS INC		6,129	6,176	9	1
31376K-BM-7	FED NATL MTG ASSOC #357444 10/01/2033		07/12/2005	BARCLAYS BANK		49,885,020	50,171,151	90,587	1
31376K-GC-4	FED NATL MTG ASSOC #357595 07/01/2034		07/01/2005	DIRECT		4,056,840	4,056,840	0	1
31391W-4W-8	FED NATL MTG ASSOC #679537 03/01/2033		09/08/2005	MERRILL LYNCH CAPITAL MARKETS		9,503,579	9,419,684	18,709	1
31402C-5H-1	FED NATL MTG ASSOC #725448 01/01/2034		07/01/2005	DIRECT		4,108,388	4,108,388	0	1
31402H-J6-9	FED NATL MTG ASSOC #729385 08/01/2033		08/05/2005	MERRILL LYNCH CAPITAL MARKETS		5,397,561	5,645,430	7,057	1
31402H-VR-9	FED NATL MTG ASSOC #729724 07/01/2033		07/26/2005	NOMURA SECURITIES INTERNATIONAL, INC		5,557,498	5,620,731	7,807	1
31402Q-7H-8	FED NATL MTG ASSOC #735396 04/01/2035		06/10/2005	BANK OF AMERICA		2,538,788	2,609,741	4,241	1
31402R-DA-4	FED NATL MTG ASSOC #735497 04/01/2035		06/10/2005	BANK OF AMERICA		4,063,327	4,176,886	6,787	1
31404Q-3B-3	FED NATL MTG ASSOC #775794 05/01/2034		07/01/2005	DIRECT		2,457,943	2,457,943	0	1
31405B-LH-2	FED NATL MTG ASSOC #784328 12/01/2034		07/01/2005	DIRECT		4,360,708	4,360,708	0	1
31405D-AF-4	FED NATL MTG ASSOC #785806 01/01/2020		04/13/2005	NOMURA SECURITIES INTERNATIONAL, INC		(3,622)	(3,659)	(7)	1
31405R-7F-7	FED NATL MTG ASSOC #797494 03/01/2035		06/10/2005	BANK OF AMERICA		972,813	1,000,000	1,625	1
31405X-NJ-8	FED NATL MTG ASSOC #802393 01/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		3,011,634	2,944,239	6,379	1

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31406B-EU-0	FED NATL MTG ASSOC #804847 01/01/2035		06/10/2005	BANK OF AMERICA		152,092	156,343	254	1
31406E-DC-5	FED NATL MTG ASSOC #807499 01/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		7,420,206	7,254,154	15,717	1
31406F-TY-7	FED NATL MTG ASSOC #808867 01/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		3,749,720	3,665,807	7,943	1
31406F-UT-6	FED NATL MTG ASSOC #808894 01/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		824,263	805,817	1,746	1
31406G-SX-8	FED NATL MTG ASSOC #809734 02/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		2,478,171	2,422,714	5,249	1
31406G-VA-4	FED NATL MTG ASSOC #809809 02/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		4,230,493	4,135,822	8,961	1
31406G-3Z-0	FED NATL MTG ASSOC #810016 03/01/2035		06/10/2005	BANK OF AMERICA		972,909	1,000,100	1,625	1
31406J-W8-2	FED NATL MTG ASSOC #811671 03/01/2035		06/10/2005	BANK OF AMERICA		1,125,450	1,156,903	1,880	1
31406K-5D-8	FED NATL MTG ASSOC #812744 02/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		2,939,576	2,873,793	6,227	1
31406M-WP-7	FED NATL MTG ASSOC #814354 03/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		5,032,125	4,919,515	10,659	1
31406N-BE-3	FED NATL MTG ASSOC #814637 04/01/2035		06/10/2005	BANK OF AMERICA		900,322	925,483	1,504	1
31406N-4D-3	FED NATL MTG ASSOC #815420 02/01/2035		06/10/2005	BANK OF AMERICA		13,465,924	13,842,260	22,494	1
31406Q-GW-1	FED NATL MTG ASSOC #816613 03/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		916,163	895,661	1,941	1
31406T-MB-4	FED NATL MTG ASSOC #819454 03/01/2035		06/10/2005	BANK OF AMERICA		1,175,411	1,208,261	1,963	1
31406U-Q7-6	FED NATL MTG ASSOC #820478 05/01/2035		08/05/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		758,300	794,439	1,291	1
31406U-TG-3	FED NATL MTG ASSOC #820551 04/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		3,264,070	3,191,025	6,914	1
31406V-EB-8	FED NATL MTG ASSOC #821030 05/01/2035		06/10/2005	BANK OF AMERICA		1,945,627	2,000,002	3,250	1
31406V-MZ-6	FED NATL MTG ASSOC #821276 04/01/2035		07/01/2005	DIRECT		523,321	523,321	0	1
31406X-DC-3	FED NATL MTG ASSOC #822799 04/01/2035		06/10/2005	BANK OF AMERICA		517,912	532,386	865	1
31406X-HS-4	FED NATL MTG ASSOC #822941 04/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		769,769	752,543	1,631	1
31406X-P5-5	FED NATL MTG ASSOC #823144 04/01/2035		07/06/2005	BANK OF AMERICA		1,524,304	1,484,749	3,217	1
31406Y-R7-7	FED NATL MTG ASSOC #824110 04/01/2035		07/06/2005	BANK OF AMERICA		1,582,392	1,541,330	3,340	1
31407C-FB-8	FED NATL MTG ASSOC #826462 07/01/2035		08/05/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		1,697,048	1,777,949	2,889	1
31407C-F3-6	FED NATL MTG ASSOC #826486 07/01/2035		07/01/2005	BARCLAYS BANK		20,510,938	20,000,000	43,333	1
31407C-5Y-9	FED NATL MTG ASSOC #827163 05/01/2035		08/30/2005	MORGAN STANLEY DEAN WITTER		8,179,789	7,996,739	17,326	1
31407D-TL-9	FED NATL MTG ASSOC #827755 06/01/2035		06/09/2005	NOMURA SECURITIES INTERNATIONAL, INC		11	11	0	1
31407D-XQ-3	FED NATL MTG ASSOC #827887 06/01/2035		07/06/2005	BANK OF AMERICA		1,039,477	1,012,504	2,194	1
31407D-5G-6	FED NATL MTG ASSOC #828047 06/01/2035		07/01/2005	DIRECT		4,775,029	4,775,029	0	1
31407E-NQ-2	FED NATL MTG ASSOC #828499 06/01/2035		06/10/2005	BANK OF AMERICA		1,352,075	1,389,862	2,259	1
31407F-VJ-6	FED NATL MTG ASSOC #829617 07/01/2035		01/10/2005	DIRECT		2,201,946	2,201,946	7,646	1
31407J-WH-1	FED NATL MTG ASSOC #832348 08/01/2035		06/08/2005	GOLDMAN, SACHS & CO		102	103	0	1
31407Q-4E-3	FED NATL MTG ASSOC #837921 08/01/2035		01/10/2005	DIRECT		1,752,808	1,752,808	6,086	1
31407T-UQ-1	FED NATL MTG ASSOC #840391 07/01/2035		01/10/2005	DIRECT		5,109,622	5,109,622	19,161	1
31407T-7E-4	FED NATL MTG ASSOC #840693 08/01/2035		01/10/2005	DIRECT		1,017,310	1,017,310	3,815	1
31394K-K6-0	FHR 2682 LC 07/15/2032		08/05/2005	BEAR STEARNS SECURITIES CORP		1,906,250	2,000,000	2,250	1
31394M-C9-9	FHR 2702 AD 08/15/2032		08/05/2005	COUNTRY WIDE		12,765,594	13,400,000	15,075	1
31395V-WE-5	FHR 2999 QZ 03/15/2020		07/08/2005	MERRILL LYNCH CAPITAL MARKETS		13,947,500	14,000,000	49,000	1
31396A-EQ-3	FHR 3033 ZE 09/15/2035		09/15/2005	MERRILL LYNCH CAPITAL MARKETS		12,813,037	12,831,080	56,849	1
31393Y-MM-4	FNR 2004-29 QG 12/25/2032		08/05/2005	BEAR STEARNS SECURITIES CORP		36,539,666	38,523,000	43,338	1
31394C-L2-6	FNR 2005-27 TD 09/25/2033		08/12/2005	BARCLAYS BANK		18,418,081	18,335,000	36,415	1
01F042-67-3	TBA 07/01/2035		06/10/2005	BANK OF AMERICA		68,096,875	70,000,000	0	1Z
02R060-68-8	TBA 08/01/2035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		64,375,662	63,000,000	0	1
566854-DG-7	MARICOPA CNTY AZ PCR EL PASO ELEC 05A 08/01/2040		07/28/2005	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	0	1FE
794900-DU-1	SALINE CNTY AR HOSP SALINE MEM 05 A 09/01/2025		09/20/2005	STEPHENS, INC		5,400,000	5,400,000	14,850	1FE
937537-CH-9	WASHINGTON CNTY AR HOSP WA MED 05 A 02/01/2035		07/15/2005	CREWS & ASSOC		1,188,996	1,200,000	2,667	2FE
937537-CG-1	WASHINGTON CNTY AR HOSP WA MED 05 B 02/01/2030		07/15/2005	CREWS & ASSOC		2,492,925	2,500,000	5,556	2FE
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF 09/01/2020		07/14/2005	STONE & YOUNGBERG		3,582,035	3,525,000	0	1FE
17131N-CB-9	CHULA VISTA CA PUB FING AD 05A REF 09/01/2027		07/14/2005	STONE & YOUNGBERG		10,848,090	11,000,000	0	1FE
427101-BW-9	HERCULES CA REDEV TAX MERGED PROJ 05 08/01/2025		08/05/2005	STONE & YOUNGBERG		8,087,762	7,675,000	0	1FE
427101-BZ-2	HERCULES CA REDEV TAX MERGED PROJ 05 ESC 08/01/2035		08/05/2005	STONE & YOUNGBERG		4,750,000	4,750,000	0	1FE
249181-Y8-5	DENVER CO ARPT SYS REV SER 2005 A 11/15/2021		08/04/2005	J. P. MORGAN SECURITIES, INC		5,282,450	5,000,000	0	1FE
24919H-FY-3	DENVER CO EXCISE TAX 2005 A 09/01/2012		07/27/2005	STIFEL NICOLAUS & CO, INC		4,865,823	4,465,000	0	1FE
24919H-FZ-0	DENVER CO EXCISE TAX 2005 A 09/01/2013		07/27/2005	STIFEL NICOLAUS & CO, INC		4,705,017	4,300,000	0	1FE
24919H-GA-4	DENVER CO EXCISE TAX 2005 A 09/01/2014		07/27/2005	STIFEL NICOLAUS & CO, INC		6,580,860	6,000,000	0	1FE
24919H-GB-2	DENVER CO EXCISE TAX 2005 A 09/01/2015		07/27/2005	STIFEL NICOLAUS & CO, INC		3,702,316	3,370,000	0	1FE
109876-AQ-5	BRISTOL CT RES FAC COVANTA 2005 07/01/2009		07/26/2005	ABN AMRO SECURITIES (USA) INC		2,601,974	2,450,000	30,965	1FE
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H 11/01/2015		09/15/2005	CORBY CAPITAL MARKETS		5,571,770	5,025,000	64,906	1FE
296117-AB-0	ESCAMBIA CNTY FL HLTH ASCENSION 99A-1 11/15/2029		08/02/2005	POPULAR SECURITIES		6,378,346	5,780,000	73,856	1FE
341150-UM-0	FLORIDA ST DEPT OF TRANS 05 B REF 07/01/2009		07/21/2005	CITIGROUP GLOBAL MARKETS		10,650,065	9,550,000	69,337	1FE
34160W-JU-9	FLORIDA ST ENVIR PROT FL FOREVER 05 A 07/01/2009		08/10/2005	CITIGROUP GLOBAL MARKETS		3,538,596	3,340,000	18,556	1FE
46613Q-AK-0	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2011		07/05/2005	PRAGER MCCARTHY & SEALY		11,036,200	10,000,000	141,458	1FE
46613Q-BY-9	JEA FL ST JOHN RIV PWR PARK 2-18TH 03 REF 10/01/2009		07/29/2005	WACHOVIA SECURITIES		3,202,650	3,000,000	50,833	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
593237-EJ-5	MIAMI BEACH FL REDEV TIF CITY CTR 05B 12/01/2021		09/23/2005	SEIBERT BRANFORD		2,564,832	2,400,000	2,000	1FE
59333T-BW-9	MIAMI-DADE CNTY FL PUB JACKSON HLTH 05B 06/01/2019		09/15/2005	J. P. MORGAN SECURITIES, INC.		5,480,205	5,100,000	0	1FE
696560-FN-6	PALM BEACH CNTY FL SOLID WASTE 97 A 10/01/2009		09/19/2005	ABN AMRO SECURITIES (USA) INC.		2,409,394	2,190,000	62,415	1FE
875301-CZ-4	TAMPA-HILLSBOROUGH CNTY FL EXPWY 05 07/01/2020		08/19/2005	BB&T CAPITAL MARKETS		5,413,550	5,000,000	47,917	1FE
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A 01/01/2016		07/19/2005	EDWARDS, A.G., & SONS, INC.		994,110	1,000,000	0	3Z
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B 01/01/2020		07/19/2005	EDWARDS, A.G., & SONS, INC.		1,237,600	1,250,000	0	3Z
047849-BC-7	ATLANTA GA TAX ALLOC EASTSIDE 05 B 01/01/2030		07/19/2005	EDWARDS, A.G., & SONS, INC.		1,986,720	2,000,000	0	3Z
419800-EQ-6	HAWAII ST SPL PURP KAHALA NUI CCRC 03A 11/15/2033		08/18/2005	ZIEGLER, B.C., AND COMPANY		1,740,000	1,500,000	32,667	2
45200P-F6-9	ILLINOIS HLTH FAC ADVOCATE HLTH 97 A 08/15/2022		08/22/2005	PRE-REFUNDING		43,436,586	43,525,000	49,721	1FE
45200P-F7-7	ILLINOIS HLTH FAC ADVOCATE HLTH 97 A 08/15/2022		08/22/2005	PRE-REFUNDING		12,200,167	12,225,000	13,965	1FE
72342B-AA-9	PINGREE GROVE IL SPL SVC CAMBRIDGE 05-2 03/01/2035		07/11/2005	BLAIR, WILLIAM, & COMPANY, L.L.C.		6,000,000	6,000,000	1,000	3Z
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05 01/01/2037		08/18/2005	CITY SECURITIES CORPORATION		9,990,000	9,990,000	0	4Z
349250-LM-0	FORT WAYNE IN HOSP AUTH PARKVIEW 98 11/15/2009		09/08/2005	PRE-REFUNDING		1,090,735	1,060,000	17,468	1FE
349250-LU-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98 11/15/2009		09/08/2005	PRE-REFUNDING		982,690	955,000	15,738	1FE
454798-PS-2	INDIANA HLTH FAC ASCENSION 05 A SUB 11/01/2011		07/28/2005	CITIGROUP GLOBAL MARKETS		5,367,950	5,000,000	63,194	1FE
455393-AH-1	INDIANAPOLIS IN THERMAL ENERGY 01A 10/01/2010		07/13/2005	SEIBERT BRANFORD		5,880,258	5,385,000	84,028	1FE
46246N-HJ-8	IOWA FIN AUTH HOSP IOWA HEALTH 98A 07/01/2020		08/12/2005	PRE-REFUNDING		5,524,740	5,595,000	32,657	1FE
46246N-HK-5	IOWA FIN AUTH HOSP IOWA HEALTH 98A 07/01/2020		08/12/2005	PRE-REFUNDING		8,077,278	8,180,000	47,745	1FE
967338-MF-8	WICHITA KS WTR & SWR UTIL 2005 B 10/01/2009		08/03/2005	CITIGROUP GLOBAL MARKETS		1,951,091	1,830,000	0	1FE
967338-MG-6	WICHITA KS WTR & SWR UTIL 2005 B 10/01/2010		08/03/2005	CITIGROUP GLOBAL MARKETS		2,430,788	2,260,000	0	1FE
98267V-AM-5	WYANDOTTE CNTY KS TAX REDEV B 2ND 05 12/01/2016		07/29/2005	CITIGROUP GLOBAL MARKETS		3,948,040	4,000,000	0	2Z
98267V-AN-3	WYANDOTTE CNTY KS TAX REDEV B 2ND 05 12/01/2020		07/29/2005	CITIGROUP GLOBAL MARKETS		5,980,500	6,000,000	0	2FE
474176-GG-3	JEFFERSON PARISH LA SALES TAX DIST 05 12/01/2014		08/25/2005	RAYMOND JAMES & ASSOCIATES, INC.		3,111,217	2,830,000	29,872	1FE
560459-UG-2	MAINE MUN BOND BANK 2005 E 11/01/2020		09/29/2005	UNION BANK OF SWITZERLAND		2,419,872	2,260,000	0	1FE
576000-AD-5	MASSACHUSETTS SCH BLDG SALES TAX 05A 08/15/2007		07/15/2005	UNION BANK OF SWITZERLAND		4,168,720	4,000,000	0	1FE
576000-AF-0	MASSACHUSETTS SCH BLDG SALES TAX 05A 08/15/2008		07/15/2005	UNION BANK OF SWITZERLAND		5,554,710	5,250,000	0	1FE
576000-AH-6	MASSACHUSETTS SCH BLDG SALES TAX 05A 08/15/2009		07/15/2005	UNION BANK OF SWITZERLAND		17,669,190	16,500,000	0	1FE
576000-AK-9	MASSACHUSETTS SCH BLDG SALES TAX 05A 08/15/2010		07/15/2005	UNION BANK OF SWITZERLAND		10,810,300	10,000,000	0	1FE
57583P-DK-2	MASSACHUSETTS ST FED HWY GANS 2000 A 12/15/2013		08/05/2005	ADVEST INC.		11,100,703	10,030,000	88,111	1FE
386545-FG-7	GRAND VALLEY ST UNIV MI GEN REV 00 12/01/2020		08/12/2005	SEIBERT BRANFORD		5,118,099	4,705,000	52,147	1FE
483233-KG-6	KALAMAZOO MI HOSP BRONSON METH 05 A 10/15/2008		08/04/2005	CITIGROUP GLOBAL MARKETS		36,245,700	34,500,000	0	1FE
59455R-DM-5	MICHIGAN MUN BD AUTH CLEAN WTR 99 10/01/2018		07/20/2005	RAYMOND JAMES & ASSOCIATES, INC.		15,931,181	14,470,000	252,019	1FE
594700-BY-1	MICHIGAN ST TRUNK LINE FUND 2005B REF 09/01/2010		08/03/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,517,650	7,000,000	0	1FE
594700-BZ-8	MICHIGAN ST TRUNK LINE FUND 2005B REF 09/01/2011		08/03/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		12,641,166	11,705,000	0	1FE
667598-EH-5	NORTHWEST MO ST UNIV HSG SYS 05 06/01/2028		08/17/2005	STIFEL NICOLAUS & CO, INC.		3,250,000	3,250,000	69,469	1FE
791638-VB-2	ST LOUIS MO ARPT LAMBERT INTL 05 REF 07/01/2021		09/28/2005	CABRERA CAPITAL MARKETS INC.		5,020,166	4,765,000	56,915	1FE
791638-VU-0	ST LOUIS MO ARPT REV ARPT DEV PROG 01A 07/01/2009		07/18/2005	PRE-REFUNDING		1,786,441	1,650,000	4,285	1FE
791638-VZ-9	ST LOUIS MO ARPT REV ARPT DEV PROG 01A 07/01/2009		07/18/2005	PRE-REFUNDING		2,105,835	1,945,000	5,052	1FE
259226-AM-0	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A 09/01/2017		09/22/2005	DAIN RAUSCHER INCORPORATED		1,110,719	1,020,000	3,683	1FE
013493-AV-3	ALBUQUERQUE-BERNALILLO CNTY NM WTR 05 07/01/2025		09/22/2005	DAIN RAUSCHER INCORPORATED		8,950,000	8,950,000	0	1FE
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05 08/15/2009		07/07/2005	GOLDMAN, SACHS & CO.		3,836,944	3,595,000	0	1FE
64971K-YK-6	NEW YORK NY TRANSITIONAL FIN AUTH 04 D1 11/01/2010		07/19/2005	J. P. MORGAN SECURITIES, INC.		13,195,886	12,200,000	137,250	1FE
64971K-T2-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2021		06/28/2005	PRE-REFUNDING		984,445	980,000	18,555	1FE
64971K-T3-0	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2021		06/28/2005	PRE-REFUNDING		3,882,532	3,865,000	73,180	1FE
650013-R9-8	NEW YORK ST THRUWAY HWY BRDG 2ND 05B 04/01/2014		08/18/2005	GOLDMAN, SACHS & CO.		21,816,200	20,000,000	0	1Z
650013-T2-1	NEW YORK ST THRUWAY HWY BRDG 2ND 05B 04/01/2019		08/18/2005	GOLDMAN, SACHS & CO.		21,591,400	20,000,000	0	1Z
307490-EA-6	FARGO ND SALES TAX 2005 07/01/2007		07/19/2005	PRAGER MCCARTHY & SEALY		3,250,500	3,125,000	0	1FE
307490-EB-4	FARGO ND SALES TAX 2005 07/01/2008		07/19/2005	PRAGER MCCARTHY & SEALY		3,394,622	3,215,000	0	1FE
307490-ED-0	FARGO ND SALES TAX 2005 07/01/2010		07/19/2005	PRAGER MCCARTHY & SEALY		3,690,248	3,420,000	0	1FE
186432-A9-1	CLEVELAND OH WTRWKS IMPT 98 I REF 01/01/2017		08/05/2005	PRE-REFUNDING		1,246,715	1,250,000	5,903	1FE
186432-C5-7	CLEVELAND OH WTRWKS IMPT 98 I REF 01/01/2017		08/05/2005	PRE-REFUNDING		1,436,216	1,440,000	6,800	1FE
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05 12/01/2022		08/11/2005	CITIGROUP GLOBAL MARKETS		5,984,148	5,965,000	25,351	1FE
677632-HM-6	OHIO STATE UNIV GEN RCPTS 2005 A 06/01/2011		07/22/2005	LEHMAN BROTHERS INC.		15,721,315	14,530,000	0	1FE
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A 09/01/2014		07/14/2005	EDWARDS, A.G., & SONS, INC.		2,554,579	2,315,000	0	1FE
68607D-DA-0	OREGON ST DEPT TRANSN HWY USER TAX 04A 11/15/2009		07/21/2005	SEIBERT BRANFORD		2,921,691	2,725,000	26,872	1FE
017357-RV-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 00 12/01/2024		09/15/2005	Various		13,161,998	11,900,000	167,918	1FE
017357-VU-5	ALLEGHENY CNTY PA SANITARY AUTH SWR 00 12/01/2030		09/15/2005	Various		4,676,995	4,230,000	60,372	1FE
613609-TG-1	MONTGOMERY CNTY PA INDL RES MONTENAY 02 11/01/2010		07/26/2005	PIPER JAFFRAY INC.		2,222,890	2,070,000	25,300	1FE
708690-AT-9	PENNSYLVANIA ECON DEV COLVER PROJ 05F 12/01/2008		07/15/2005	GOLDMAN, SACHS & CO.		4,829,322	4,675,000	0	1FE
708690-AU-6	PENNSYLVANIA ECON DEV COLVER PROJ 05F 12/01/2009		07/15/2005	GOLDMAN, SACHS & CO.		6,430,702	6,200,000	0	1FE
708690-AV-4	PENNSYLVANIA ECON DEV COLVER PROJ 05F 12/01/2010		07/15/2005	GOLDMAN, SACHS & CO.		10,702,009	10,300,000	0	1FE
708690-AW-2	PENNSYLVANIA ECON DEV COLVER PROJ 05F 12/01/2011		07/15/2005	GOLDMAN, SACHS & CO.		11,223,144	10,800,000	0	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
837152-CY-1	SOUTH CAROLINA TRANSN INFRA BK 00A 10/01/2030		07/18/2005	PRAGER MCCARTHY & SEALY		2,997,549	2,720,000	45,711	1FE
837152-BM-8	SOUTH CAROLINA TRANSN INFRA BK 99A 10/01/2016		07/19/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,507,850	5,000,000	84,792	1FE
837152-BN-6	SOUTH CAROLINA TRANSN INFRA BK 99A 10/01/2017		07/19/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,507,850	5,000,000	84,792	1FE
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF 06/01/2024		09/09/2005	PRAGER MCCARTHY & SEALY		2,384,939	2,425,000	7,443	1FE
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF 06/01/2025		09/09/2005	PRAGER MCCARTHY & SEALY		2,554,566	2,530,000	8,223	1FE
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF 06/01/2026		09/09/2005	PRAGER MCCARTHY & SEALY		2,662,034	2,645,000	8,596	1FE
914857-AX-5	UNIVERSITY OF SC ED FACS 2005 A REF 06/01/2027		09/09/2005	PRAGER MCCARTHY & SEALY		1,178,737	1,175,000	3,819	1FE
914857-AY-3	UNIVERSITY OF SC ED FACS 2005 A REF 06/01/2028		09/09/2005	PRAGER MCCARTHY & SEALY		1,230,000	1,230,000	3,998	1FE
414152-MF-2	HARRIS CNTY TX HLTH MEMORIAL HOSP 97A 06/01/2008		08/03/2005	CITIGROUP GLOBAL MARKETS		9,722,955	9,080,000	101,393	1FE
658546-SW-7	NORTH CENTRAL TX HLTH TX HLTH RES 97B 02/15/2009		07/20/2005	CABRERA CAPITAL MARKETS INC		4,232,771	3,910,000	99,922	1FE
915200-PJ-2	UNIVERSITY OF VT & ST AGRIC CLG G O 05 10/01/2020		09/16/2005	UNION BANK OF SWITZERLAND		1,083,540	1,000,000	0	1FE
915200-PL-7	UNIVERSITY OF VT & ST AGRIC CLG G O 05 10/01/2021		09/16/2005	UNION BANK OF SWITZERLAND		1,170,986	1,085,000	0	1FE
915200-PN-3	UNIVERSITY OF VT & ST AGRIC CLG G O 05 10/01/2022		09/16/2005	UNION BANK OF SWITZERLAND		1,764,378	1,640,000	0	1FE
924211-4E-2	VERMONT MUN BOND BANK 2005-2 REF 12/01/2014		07/21/2005	PRAGER MCCARTHY & SEALY		4,377,801	3,985,000	3,321	1FE
924211-5B-7	VERMONT MUN BOND BANK 2005-3 REF 12/01/2008		07/15/2005	CITIGROUP GLOBAL MARKETS		3,213,194	3,030,000	0	1FE
924211-5D-3	VERMONT MUN BOND BANK 2005-3 REF 12/01/2009		07/15/2005	CITIGROUP GLOBAL MARKETS		4,212,449	3,930,000	0	1FE
924211-5E-1	VERMONT MUN BOND BANK 2005-3 REF 12/01/2010		07/15/2005	CITIGROUP GLOBAL MARKETS		3,076,868	2,845,000	0	1FE
924211-5G-6	VERMONT MUN BOND BANK 2005-3 REF 12/01/2011		07/15/2005	CITIGROUP GLOBAL MARKETS		2,148,662	1,975,000	0	1FE
92812U-GQ-5	VIRGINIA HSG DEV CMWLTH MTG 05 AMT 07/01/2008		07/12/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,000,000	11,000,000	0	1FE
92812U-GR-3	VIRGINIA HSG DEV CMWLTH MTG 05 AMT 07/01/2009		07/12/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		12,000,000	12,000,000	0	1FE
92812U-GS-1	VIRGINIA HSG DEV CMWLTH MTG 05 AMT 07/01/2010		07/12/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,000,000	11,000,000	0	1FE
92812U-GT-9	VIRGINIA HSG DEV CMWLTH MTG 05 AMT 07/01/2011		07/12/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,000,000	10,000,000	0	1FE
92812Q-HB-6	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5 01/01/2008		08/09/2005	GOLDMAN, SACHS & CO		5,200,000	5,200,000	0	1FE
92812Q-HC-4	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5 01/01/2009		08/09/2005	GOLDMAN, SACHS & CO		6,300,000	6,300,000	0	1FE
92812Q-HD-2	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5 01/01/2010		08/09/2005	GOLDMAN, SACHS & CO		6,567,528	6,600,000	0	1FE
92812Q-HG-5	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5 01/01/2013		08/15/2005	GOLDMAN, SACHS & CO		4,614,986	4,650,000	0	1FE
92812Q-HH-3	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5 01/01/2014		08/15/2005	GOLDMAN, SACHS & CO		3,674,174	3,700,000	0	1FE
701352-BT-2	PARKERSBURG WV COMB WTRWKS SEW 05A 08/01/2022		08/04/2005	CREWS & ASSOC		2,280,645	2,250,000	3,938	1FE
3199999 - Total - Bonds - Special Revenue						1,363,849,370	1,333,944,022	3,529,745	XXX
PUBLIC UTILITIES									
128017-AG-5	CAITHNESS COSO FUNDING CORP. SR SEC 06/15/2019		08/01/2005	CITICORP SECURITIES		5,000,000	5,000,000	0	2FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2023 12/15/2023		08/30/2005	JEFFERIES & COMPANY, INC		217,000	200,000	909	2FE
25746U-AV-1	DOMINION RESOURCES INC-C 06/15/2035		07/11/2005	BARCLAYS BANK		3,563,000	3,500,000	13,883	2FE
264399-EJ-1	DUKE ENERGY CORP 1.750000% 05/15/2023 05/15/2023		09/28/2005	JEFFERIES & COMPANY, INC		3,163,920	2,600,000	16,727	2FE
64079*-AA-0	NEPTUNE REGIONAL TRANSMISSION SYS. TR. A 06/30/2027		07/13/2005	SG COWEN SECURITIES CORP		5,000,000	5,000,000	0	2FE
65473Q-AR-4	NISOURCE FINANCE CORP 09/15/2020		09/07/2005	BARCLAYS BANK		4,979,050	5,000,000	0	2FE
72650R-AB-8	PLAINS ALL AMER PIPELINE 12/15/2013		09/30/2005	J. P. MORGAN SECURITIES, INC		4,064,680	4,000,000	68,750	2FE
75952B-AF-2	RELIANT RESOURCES INC 07/15/2010		07/21/2005	MORGAN STANLEY DEAN WITTER		1,090,000	1,000,000	2,826	4FE
N7891#-AC-2	SEMPRA COMMODITIES FLOAT. CREDIT LINKED NTS 07/14/2008		05/10/2005	ABN AMRO SECURITIES (USA) INC		7,000,000	7,000,000	0	2Z
826428-AM-6	SIERRA PACIFIC RESOURCES-C 08/15/2017		08/10/2005	MERRILL LYNCH CAPITAL MARKETS		1,000,000	1,000,000	0	4FE
872375-AG-5	TECO ENERGY INC 05/01/2012		07/20/2005	DEUTSCHE BANK SECURITIES		1,085,000	1,000,000	16,333	3FE
873168-AJ-7	TXU CORP 11/15/2009		06/30/2005	MERRILL LYNCH CAPITAL MARKETS		1,969,200	2,000,000	13,600	3FE
873168-AL-2	TXU CORP 11/15/2014		07/07/2005	MORGAN STANLEY DEAN WITTER		966,400	1,000,000	8,788	3FE
873168-AN-8	TXU CORP-C 11/15/2024		07/11/2005	GOLDMAN, SACHS & CO		487,130	500,000	5,326	3FE
3899999 - Total - Bonds - Public Utilities						39,585,380	38,800,000	147,143	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)									
00764M-GC-5	AABST 2005-4, IA1 07/25/2025		08/18/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000	0	1FE
00339B-AD-9	ABGENIX INC 1.750000% 12/15/2011-C 12/15/2011		09/16/2005	BANK OF AMERICA		1,104,193	1,000,000	4,667	5Z
00081T-AA-6	ACCO BRANDS CORP-C 08/15/2015		08/24/2005	DEUTSCHE BANK SECURITIES		1,005,625	1,000,000	4,448	4FE
004421-QN-6	ACE 2005-WF1, A2C 05/25/2035		07/15/2005	DEUTSCHE BANK SECURITIES		27,760,000	27,760,000	0	1FE
000886-AB-7	ADC Telecommunications 3.065000% 06/15/2013-C 06/15/2013		09/01/2005	Various		4,333,912	4,000,000	21,424	4Z
00686U-AA-2	ADESA CORP 06/15/2012		07/13/2005	MERRILL LYNCH CAPITAL MARKETS		1,275,000	1,250,000	8,737	4
00763M-AH-1	ADVANCED MEDICAL OPTICS 1.375000% 07/01/2025 07/01/2025		07/13/2005	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000	0	4FE
15132C-AA-0	AESOP 2005-1, A1 04/20/2008		07/21/2005	MERRILL LYNCH CAPITAL MARKETS		12,858,321	13,000,000	8,558	1FE
008674-AA-1	AHERN RENTALS INC 08/15/2013		08/11/2005	CIBC WORLD MARKETS		1,000,000	1,000,000	0	4FE
001546-AE-0	AK STEEL CORP 02/15/2009		07/25/2005	J. P. MORGAN SECURITIES, INC		483,750	500,000	17,828	4FE
01958X-BK-2	ALLIED WASTE NORTH AMER-C 04/15/2011		07/27/2005	WARBURG DILLION READ LLC		978,750	1,000,000	18,771	4FE
029912-AR-3	AMERICAN TOWER CORP 3.000000% 08/15/2012-C 08/15/2012		08/04/2005	MORGAN STANLEY DEAN WITTER		1,885,635	1,500,000	21,750	3FE
03073E-AB-1	AMERISOURCEBERGEN CORP 11/15/2012		07/14/2005	SALOMON SMITH BARNEY		1,196,715	1,083,000	13,959	3FE
031162-AL-4	AMGEN INC 0% 03/01/2032-C 03/01/2032		09/15/2005	Various		4,592,160	6,000,000	0	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
029171-AD-7	AMR REAL ESTATE PTR/FIN 02/15/2013		07/06/2005	BEAR STEARNS SECURITIES CORP		987,500	1,000,000	30,479	3FE
03072S-J4-8	AMSI 2005-R7, A2A 09/25/2035		08/17/2005	WARBURG DILLION READ LLC		20,000,000	20,000,000	0	1FE
02582J-CX-6	AMXCA 2004-3, A 12/15/2011		07/21/2005	MERRILL LYNCH CAPITAL MARKETS		2,999,883	3,000,000	3,988	1FE
035287-AB-7	ANIXTER INC 03/01/2015		07/20/2005	MERRILL LYNCH CAPITAL MARKETS		1,479,375	1,500,000	35,700	3FE
035290-AG-0	ANIXTER INTL INC 0% 07/07/2033-C 07/07/2033		08/12/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,770,550	5,000,000	0	3FE
039483-AU-6	ARCHER-DANIELS-MIDLAND 09/15/2035		09/19/2005	SALOMON SMITH BARNEY		4,870,100	5,000,000	0	1FE
043353-AA-9	ARVINMERITOR INC 03/01/2012		07/12/2005	CIBC WORLD MARKETS		1,057,500	1,000,000	32,569	3FE
05947U-X3-7	BACM 2005-4, A5A 07/10/2045		09/15/2005	BANK OF AMERICA		16,080,910	16,000,000	59,196	1FE
05523U-AE-0	BAE SYSTEMS HOLDINGS INC-C 08/15/2010		07/20/2005	WARBURG DILLION READ LLC		4,985,600	5,000,000	0	2FE
05523U-AF-7	BAE SYSTEMS HOLDINGS INC-C 08/15/2008		07/20/2005	BANK OF AMERICA		5,000,000	5,000,000	0	2FE
07262W-AC-1	BAVAT 2005-LJ2, A3 07/25/2010		07/22/2005	J. P. MORGAN SECURITIES, INC		24,996,930	25,000,000	0	1FE
07262W-AD-9	BAVAT 2005-LJ2, A4 02/25/2014		07/22/2005	J. P. MORGAN SECURITIES, INC		5,999,725	6,000,000	0	1FE
054937-AG-2	BB&T CORPORATION 06/30/2017		06/30/2005	BEAR STEARNS SECURITIES CORP		0	0	4,355	1FE
05948K-F9-5	BOAA 2005-6 6A1 07/25/2020		08/26/2005	BANK OF AMERICA		22,713,962	22,817,352	91,903	1FE
G7943#-AA-2	BOEING (SEA LAUNCH) FLOAT RATE GTD SR NTS 07/12/2015		06/08/2005	CITICORP SECURITIES		5,000,000	5,000,000	0	1Z
103304-BB-6	BOYD GAMING CORP 12/15/2012		07/06/2005	DEUTSCHE BANK SECURITIES		1,072,500	1,000,000	5,597	4FE
103304-AL-5	BOYD GAMING CORP-C 04/15/2012		07/21/2005	BANK OF NEW YORK		2,185,000	2,000,000	49,097	4FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY - TRUST 1993 A/C 12/01/2037		09/23/2005	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000	0	1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		07/14/2005	OPPENHEIMER & CO., INC		5,900,000	5,900,000	0	1FE
106238-JU-3	BRAZOS, TEXAS HIGHER EDUC AUTH 12/01/2039		08/31/2005	DAIN RAUSCHER INCORPORATED		6,799,796	6,800,000	0	1FE
07387B-AH-6	BSCMS 2005-PWR9, A4A 09/15/2042		09/14/2005	MORGAN STANLEY DEAN WITTER		10,054,900	10,000,000	36,533	1FE
07387B-AJ-2	BSCMS 2005PWR9, A4B 09/15/2042		09/14/2005	MORGAN STANLEY DEAN WITTER		10,054,336	10,000,000	37,073	1FE
07387B-AL-7	BSCMS 2005-PWR9, AJ 09/15/2042		09/14/2005	MORGAN STANLEY DEAN WITTER		5,027,120	5,000,000	18,694	1FE
126304-AP-9	CABLEVISION SYS CORP 04/01/2011		07/07/2005	J. P. MORGAN SECURITIES, INC		1,002,500	1,000,000	21,392	3FE
145749-AA-5	CARROLS CORP 01/15/2013		07/12/2005	MORGAN STANLEY DEAN WITTER		1,025,000	1,000,000	0	5FE
147446-AB-4	CASE NEW HOLLAND INC 08/01/2011		07/12/2005	DEUTSCHE BANK SECURITIES		1,075,000	1,000,000	42,139	3FE
17305E-BV-6	CCCIT 2003-A8, A8 08/16/2010		09/27/2005	BARCLAYS BANK		29,715,841	30,490,000	133,394	1FE
17305E-CH-6	CCCIT 2004-A8, A8 12/12/2016		09/27/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		20,192,188	20,000,000	299,444	1FE
17303C-BN-0	CCIMT 1999-2, A 03/10/2011		07/29/2005	WACHOVIA SECURITIES		2,234,669	2,130,000	52,034	1FE
15132K-AA-2	CDTIM 2005-1, A1 05/20/2017		08/02/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		17,498,737	17,500,000	0	1FE
15135#-BC-5	CENTENNIAL ENERGY HOLDINGS SR NTS 09/27/2015		09/08/2005	BANK OF AMERICA		15,000,000	15,000,000	0	2Z
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015-C 06/01/2015		08/31/2005	KBC FINANCIAL PRODUCTS USA INC		2,514,050	2,500,000	12,361	4FE
161571-AL-8	CHAIT 2005-A4, A4 01/15/2013		09/27/2005	SALOMON SMITH BARNEY		14,830,664	15,000,000	26,438	1
161175-AA-2	CHARTER COMM OPT LLC/CAP 04/30/2012		07/12/2005	Various		2,525,000	2,500,000	41,000	4FE
16411R-AD-1	CHENIERE ENERGY INC 2.250000% 08/01/2012 08/01/2012		07/22/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		500,000	500,000	0	4Z
165167-BR-7	CHESAPEAKE ENERGY CORP-C 08/15/2017		08/17/2005	Various		2,654,249	2,650,000	1,354	3FE
171871-AB-2	CINCINNATI BELL INC 07/15/2013		08/09/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,062,500	1,000,000	5,438	4FE
171871-AH-9	CINCINNATI BELL INC 02/15/2015		07/07/2005	LEHMAN BROTHERS INC		980,000	1,000,000	28,389	4FE
94978#-CR-6	CIT GROUP LEVERAGED LEASE-BACKED NTS N820AV 06/15/2010		11/17/2004	CITICORP SECURITIES		474,661	474,661	0	1Z
17305E-BS-3	CITIBANK CREDIT CARD ISSUANCE 05/17/2010		09/27/2005	SALOMON SMITH BARNEY		5,051,074	5,250,000	57,094	1FE
172967-DA-6	CITIGROUP INC-C 08/03/2010		07/27/2005	SALOMON SMITH BARNEY		9,998,700	10,000,000	0	1FE
17453B-AB-7	CITIZENS COMM 05/15/2011		07/26/2005	Various		2,789,375	2,500,000	40,597	3FE
17453B-AJ-0	CITIZENS COMMUNICATIONS 08/15/2031		07/13/2005	MORGAN STANLEY DEAN WITTER		1,043,750	1,000,000	38,250	3FE
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS 08/23/2015		07/21/2005	J. P. MORGAN SECURITIES, INC		5,000,000	5,000,000	0	1Z
969490-AA-9	CLAYTON WILLIAM ENERGY-C 08/01/2013		07/14/2005	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	0	4FE
17307G-UM-8	CMLTI 2005-OPT4, A2A 07/25/2035		08/05/2005	SALOMON SMITH BARNEY		10,000,000	10,000,000	0	1FE
14041N-AZ-4	COMET 2003-C4, C4 08/15/2013		08/01/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		20,429,986	19,540,000	61,877	2FE
14041N-CC-3	COMET 2005-A3, A3 03/15/2013		07/22/2005	GREENWICH CAPITAL MARKETS, INC		13,807,269	14,032,000	18,943	1FE
14041N-CJ-8	COMET 2005-A8, A 08/15/2011		09/30/2005	DEUTSCHE BANK SECURITIES		24,918,945	25,000,000	61,111	1FE
202608-AA-3	COMMERCIAL VEHICLE GROUP 07/01/2013		07/20/2005	KBC FINANCIAL PRODUCTS USA INC		2,061,250	2,000,000	5,333	4FE
14040K-AH-1	COMT 1998-1, A 06/15/2011		09/30/2005	J. P. MORGAN SECURITIES, INC		7,560,391	7,250,000	25,415	1FE
20589Q-AM-1	CONCENTRA OPERATING CORP 06/01/2012		07/06/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,065,000	1,000,000	10,139	4FE
216762-AD-6	COOPER STANDARD AUTO-C 12/15/2014		07/21/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		865,000	1,000,000	9,538	4FE
222074-AB-2	COUCHE-TARD US/FINANCE 12/15/2013		08/11/2005	BANK OF NEW YORK		1,050,000	1,000,000	12,708	4FE
12617A-AC-1	CPL 2002-1, A3 01/15/2012		07/29/2005	GREENWICH CAPITAL MARKETS, INC		2,072,500	2,000,000	5,560	1FE
2254C0-EU-7	CRED SUIS FIRST BOST NY .250000% 11/24/2008 11/24/2008		09/20/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		5,261,500	5,000,000	0	1FE
225302-AF-5	CREDENCE SYSTEMS CORP 1.500000% 05/15/2008-C 05/15/2008		08/26/2005	WACHOVIA SECURITIES		494,215	500,000	2,208	5
22541L-BH-5	CREDIT SUISSE FB USA INC-C 08/15/2010		08/10/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		9,999,200	10,000,000	0	1FE
22541L-BK-8	CREDIT SUISSE FB USA INC-C 08/15/2015		08/10/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		9,922,200	10,000,000	0	1FE
126408-GA-5	CSX CORP 0% 10/30/2021 10/30/2021		09/02/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		1,790,524	2,000,000	0	2FE
232946-AB-9	CYTYC CORP 2.250000% 03/15/2024-C 03/15/2024		08/08/2005	MORGAN STANLEY DEAN WITTER		3,558,045	3,500,000	30,031	4Z

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23331A-AJ-8	D.R. HORTON INC 08/15/2011		07/07/2005	SALOMON SMITH BARNEY		2,247,500	2,000,000	64,313	3FE
235851-AF-9	DANAHER CORP 0% 01/22/2021 01/22/2021		09/23/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		1,166,885	1,500,000	0	1FE
23918K-AH-1	DAVITA INC-C 03/15/2015		07/26/2005	Various		2,071,250	2,000,000	50,549	4FE
246688-AD-7	DELHAIZE AMERICA 04/15/2006		07/27/2005	BARCLAYS BANK		2,045,000	2,000,000	43,431	3FE
246688-AE-5	DELHAIZE AMERICA 04/15/2011		07/06/2005	DEUTSCHE BANK SECURITIES		2,240,000	2,000,000	38,819	3FE
247126-AE-5	DELPHI CORP 08/15/2013		07/21/2005	J. P. MORGAN SECURITIES, INC		777,500	1,000,000	29,069	5FE
250854-AF-3	DETROIT EDISON SECURITIZATION FUNDING LLC 03/01/2016		07/29/2005	J. P. MORGAN SECURITIES, INC		10,191,914	8,997,000	251,476	1FE
25212E-AH-3	DEX MEDIA INC-C 11/15/2013		07/07/2005	DEUTSCHE BANK SECURITIES		807,500	1,000,000	0	4FE
25459H-AB-1	DIRECTV HOLDINGS/FINANCE 03/15/2013		07/08/2005	BANK OF AMERICA		1,108,750	1,000,000	27,451	3FE
256605-AD-8	DOLE FOODS CO 07/15/2013		07/14/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,105,000	1,000,000	972	4FE
27876G-AQ-1	ECHOSTAR DBS CORP 10/01/2011		07/06/2005	DEUTSCHE BANK SECURITIES		1,987,500	2,000,000	35,417	3FE
280850-AA-6	EDINVEST 06/01/2039		09/14/2005	CITIGROUP GLOBAL MARKETS		20,800,000	20,800,000	27,491	1FE
28148N-BP-7	EDSOUTH 06/01/2038		07/06/2005	OPPENHEIMER & CO., INC		2,000,000	2,000,000	0	1FE
280907-BN-5	EDUCATION LOANS 2004 C/D 12/01/2036		09/29/2005	DAIN RAUSCHER INCORPORATED		1,550,000	1,550,000	0	1FE
281486-AA-8	EDUCATIONAL FUNDING SERVICES INC - CALIFORNIA 06/01/2041		09/28/2005	CITIGROUP GLOBAL MARKETS		22,750,000	22,750,000	0	1FE
268440-AE-4	EFSI FEDERATED STUDENT FINANCE CORP 06/01/2039		09/21/2005	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000	0	1FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/2023-C 06/01/2023		08/25/2005	Various		1,453,150	1,500,000	5,000	2
291011-AU-8	EMERSON ELECTRIC 10/15/2015		08/17/2005	J. P. MORGAN SECURITIES, INC		5,954,640	6,000,000	0	1FE
29444N-AF-9	EQUISTAR CHEMICAL 10 1/8 9/01/08 09/01/2008		07/20/2005	BANK OF AMERICA		1,100,000	1,000,000	40,500	4FE
30704@-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A 09/27/2015		09/06/2005	BANK OF AMERICA		2,600,000	2,600,000	0	2Z
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B 09/27/2015		09/06/2005	BANK OF AMERICA		4,400,000	4,400,000	0	2Z
30246Q-AB-9	FBRSI 2005-1, A2 06/25/2035		08/02/2005	FRIEDMAN BILLINGS		20,000,000	20,000,000	0	1FE
32027N-UZ-2	FFML 2005-FFH3, II-A1 08/25/2035		08/11/2005	GREENWICH CAPITAL MARKETS, INC		8,643,000	8,643,000	0	1FE
362341-HA-0	FFMLT 2005-FFA, A 03/25/2025		07/08/2005	GOLDMAN, SACHS & CO		17,237,500	17,237,500	0	1FE
338032-BA-2	FISHER SCIENTIFIC INTL 07/01/2015		07/27/2005	Various		2,013,750	2,000,000	4,764	3FE
302445-AB-7	FLIR SYSTEMS INC 3.000000% 06/01/2023-C 06/01/2023		09/20/2005	BANK OF AMERICA		1,464,001	1,000,000	9,271	3
34527R-KE-2	FORDO 2004-A, A3 03/15/2008		07/22/2005	GOLDMAN, SACHS & CO		6,920,157	7,000,000	6,837	1FE
35687M-AE-7	FREESCALE SEMICONDUCTOR-*R 07/15/2011		07/06/2005	J. P. MORGAN SECURITIES, INC		1,060,000	1,000,000	33,611	3FE
302941-AC-3	FTI CONSULTING 06/15/2013		07/28/2005	GOLDMAN, SACHS & CO		1,000,000	1,000,000	0	4FE
302941-AA-7	FTI CONSULTING 3.750000% 07/15/2012 07/15/2012		07/28/2005	GOLDMAN, SACHS & CO		500,000	500,000	0	4FE
368710-AF-6	GENENTECH INC (USA) 07/15/2015		07/13/2005	GOLDMAN, SACHS & CO		7,994,960	8,000,000	0	1FE
36962G-XS-8	GENERAL ELEC CAP CORP 02/15/2012		08/04/2005	BEAR STEARNS SECURITIES CORP		7,414,330	7,000,000	198,771	1FE
370425-RX-0	GENERAL MTRS ACCEP CORP 09/15/2011		07/08/2005	GOLDMAN, SACHS & CO		920,000	1,000,000	22,535	3FE
368710-AB-5	GENETECH INC 07/15/2035		07/13/2005	SALOMON SMITH BARNEY		3,994,000	4,000,000	0	1FE
370425-RU-6	GENL MOTORS ACCEPT CORP 03/02/2011		07/25/2005	WARBURG DILLION READ LLC		2,425,000	2,500,000	73,507	3FE
370425-SL-5	GENL MOTORS ACCEPT CORP 12/01/2014		09/26/2005	LEHMAN BROTHERS INC		1,106,250	1,250,000	27,656	3FE
37247D-AF-3	GENWORTH FINANCIAL INC 10/01/2015		09/14/2005	LEHMAN BROTHERS INC		5,990,940	6,000,000	0	1FE
373298-BM-9	GEORGIA-PACIFIC 06/15/2015		07/08/2005	BANK OF AMERICA		1,137,950	1,000,000	5,989	3FE
373298-BP-2	GEORGIA-PACIFIC CORP-C 06/01/2028		07/07/2005	J. P. MORGAN SECURITIES, INC		1,070,000	1,000,000	8,257	3FE
38821G-AG-6	GRANT PRIDECO INC 08/15/2015		07/14/2005	BANK OF AMERICA		1,000,000	1,000,000	0	3FE
413627-AD-2	HARRAHS OPER INC 12/15/2005		07/14/2005	LEHMAN BROTHERS INC		2,032,500	2,000,000	14,875	3FE
413627-AV-2	HARRAHS OPERATING CO INC 10/01/2017		09/21/2005	SALOMON SMITH BARNEY		5,960,940	6,000,000	0	2FE
44328F-AG-4	HAT 2005-2, A3 05/17/2010		07/21/2005	HSBC SECURITIES, INC		24,997,975	25,000,000	0	1FE
168099-Z4-4	HAWTHORNE SAVINGS BANK 11/05/2005		03/31/2005	DIRECT		(50,268)	(50,268)	0	1Z
404119-AE-9	HCA INC 05/01/2012		07/06/2005	DEUTSCHE BANK SECURITIES		2,119,060	2,000,000	27,028	3FE
404119-AP-4	HCA INC 01/15/2015		09/22/2005	MORGAN STANLEY DEAN WITTER		2,490,875	2,500,000	31,875	3FE
225458-3Z-9	HEMT 2005-4, A1 01/25/2036		09/08/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		20,000,000	20,000,000	0	1FE
40430G-AE-0	HFCHC 2005-2, M1 01/20/2034		07/28/2005	HSBC SECURITIES, INC		2,000,000	2,000,000	0	1FE
40430G-AF-7	HFCHC 2005-2, M2 01/20/2034		07/28/2005	HSBC SECURITIES, INC		3,000,000	3,000,000	0	1FE
432848-AZ-2	HILTON HOTELS CORP 3.375000% 04/15/2023-C 04/15/2023		09/16/2005	WARBURG DILLION READ LLC		2,345,150	2,000,000	24,938	2FE
43325M-AB-5	HINES NURSERIES INC 10/01/2011		07/21/2005	DEUTSCHE BANK SECURITIES		1,037,500	1,000,000	32,743	4FE
887315-BN-8	HISTORIC TW INC-C 05/15/2029		09/13/2005	LEHMAN BROTHERS INC		6,384,900	6,000,000	133,604	2FE
437076-AM-4	HOME DEPOT INC 08/15/2010		08/08/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		13,935,600	14,000,000	0	1FE
40429J-AG-2	HSBC FINANCE CORP-C 05/10/2010		07/05/2005	WACHOVIA SECURITIES		10,003,200	10,000,000	57,033	1FE
444903-AL-2	HUMAN GENOME SCIENCES 2.250000% 08/15/2012-C 08/15/2012		09/20/2005	CITIGROUP GLOBAL MARKETS		3,844,110	4,000,000	7,563	5Z
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		09/26/2005	DIRECT		519,672	519,672	0	2Z
457985-AB-5	INTEGRA LIFESCIENCES HLD 2.500000% 03/15/2008-C 03/15/2008		07/13/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		1,075,410	1,000,000	8,542	4
460377-AB-0	INTERNATIONAL STEEL GRP 04/15/2014		07/21/2005	WARBURG DILLION READ LLC		990,000	1,000,000	18,236	3FE
459902-AL-6	INTL GAME TECHNOLOGY 0% 01/29/2033 01/29/2033		09/01/2005	MORGAN STANLEY DEAN WITTER		1,921,875	3,000,000	0	2FE

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

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46185R-AL-4	INVITROGEN CORPORATION 3.250000% 06/15/2025 06/15/2025		09/16/2005	WARBURG DILLION READ LLC		1,035,000	1,000,000	8,215	3Z
24422E-PV-5	JOHN DEERE CAPITAL CORP 08/25/2008		08/22/2005	DEUTSCHE BANK SECURITIES		7,491,675	7,500,000	0	1FE
479269-AB-8	JOHNSONDIVERSEY INC 05/15/2012		07/20/2005	GOLDMAN, SACHS & CO		1,022,500	1,000,000	18,715	4FE
46625Y-UA-9	JPMCC 2005-LDP4, A4 10/15/2042		09/22/2005	J. P. MORGAN SECURITIES, INC		20,098,974	20,000,000	76,502	1FE
46625Y-UC-5	JPMCC 2005-LDP4, AM 10/15/2042		09/22/2005	J. P. MORGAN SECURITIES, INC		10,049,771	10,000,000	38,881	1FE
46625H-BY-5	JPMORGAN CHASE & CO-C 10/02/2009		07/08/2005	J. P. MORGAN SECURITIES, INC		10,027,400	10,000,000	8,264	1FE
442488-AW-2	K HOVNANIAN ENTERPRSIES 01/15/2010		07/12/2005	GOLDMAN, SACHS & CO		995,000	1,000,000	0	3FE
48666K-AK-5	KB HOME & BROAD HOME CRP 08/15/2011		07/07/2005	MERRILL LYNCH CAPITAL MARKETS		1,037,500	1,000,000	26,031	3FE
492386-AU-1	KERR-MCGEE CORP-*R 07/01/2024		07/26/2005	Various		2,079,510	2,000,000	7,915	3FE
492914-AP-1	KEY ENERGY SERVICES INC-*R 05/01/2013		09/12/2005	Various		1,000,938	1,000,000	13,635	4FE
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER 11/01/2013		08/22/2005	BANK OF AMERICA		2,567,500	2,500,000	67,167	4FE
990180-9A-1	KINGDOM FILMS LLC (DISNEY) SUB NOTE 08/16/2015		08/16/2005	DIRECT		2,625,000	2,625,000	0	4Z
502413-AL-1	L-3 COMMUNICATIONS CORP 07/15/2013		07/14/2005	Various		2,021,250	2,000,000	30,795	3FE
502424-AE-4	L-3 COMMUNICATIONS CORP 3.000000% 08/01/2035 08/01/2035		07/27/2005	LEHMAN BROTHERS INC		5,000,000	5,000,000	0	3FE
502413-AT-4	L-3 COMMUNICATIONS CORP-C 10/15/2015		07/27/2005	Various		1,496,700	1,500,000	0	3FE
513075-AK-7	LAMAR MEDIA CORP-C 08/15/2015		08/09/2005	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	0	4FE
542391-BZ-9	LBART 2005-A, A3 06/15/2010		07/21/2005	SALOMON SMITH BARNEY		5,467,344	5,500,000	6,857	1FE
521865-AE-5	LEAR CORP 05/15/2009		09/01/2005	MORGAN STANLEY DEAN WITTER		3,042,188	2,950,000	74,432	3FE
521865-AJ-4	LEAR CORP SERIES B-C 08/01/2014		08/17/2005	Various		1,103,750	1,250,000	4,193	3FE
52520Y-AA-5	LEHMAN BROS E-CAP TRST I 08/19/2065		08/12/2005	LEHMAN BROTHERS INC		7,000,000	7,000,000	0	2FE
52517P-A3-5	LEHMAN BROTHERS HOLDINGS 07/26/2010		07/06/2005	LEHMAN BROTHERS INC		9,986,000	10,000,000	0	1FE
524908-NW-6	LEHMAN BROTHERS HOLDINGS .250000% 09/26/2008 09/26/2008		09/19/2005	LEHMAN BROTHERS INC		3,226,500	3,000,000	0	1FE
524908-NU-0	LEHMAN BROTHERS HOLDINGS 1.000000% 09/07/2012 09/07/2012		08/30/2005	LEHMAN BROTHERS INC		3,500,000	3,500,000	0	1FE
530718-AC-9	LIBERTY MEDIA CORP 05/15/2013		08/31/2005	SALOMON SMITH BARNEY		1,625,768	1,750,000	30,756	3FE
530718-AF-2	LIBERTY MEDIA CORP .750000% 03/30/2023-C 03/30/2023		08/30/2005	Various		2,161,420	2,000,000	5,833	3FE
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031 03/15/2031		08/17/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,200,000	1,500,000	21,260	3FE
53219L-AF-6	LIFEPOINT HOSPITALS INC 3.250000% 08/15/2025 08/15/2025		08/18/2005	CITIGROUP GLOBAL MARKETS		4,516,130	4,500,000	2,808	4FE
539830-AP-4	LOCKHEED MARTIN CORP 3.018130% 08/15/2033-C 08/15/2033		08/12/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		1,589,928	1,500,000	252	2FE
502161-AJ-1	LSI LOGIC-C 05/15/2010		07/27/2005	LEHMAN BROTHERS INC		2,135,000	2,000,000	16,889	4FE
549463-AG-2	LUCENT TECHNOLOGIES 2.750000% 06/15/2023-C 06/15/2023		09/26/2005	SG COWEN SECURITIES CORP		2,234,820	2,000,000	13,139	4FE
552078-AL-1	LYONDELL CHEMICAL CO 05/01/2007		07/21/2005	BANK OF AMERICA		1,068,750	1,000,000	22,726	4FE
5525V0-AW-6	M&I MARSHALL & ILSLEY BK 08/25/2008		08/02/2005	LEHMAN BROTHERS INC		9,997,500	10,000,000	0	1FE
57643L-KJ-4	MABS 2005-HE2, A3 10/25/2035		09/27/2005	WARBURG DILLION READ LLC		13,000,000	13,000,000	0	1FE
554153-AA-4	MAC-GRAY CORP-C 08/15/2015		08/18/2005	J. P. MORGAN SECURITIES, INC		531,700	520,000	771	4FE
571748-AP-7	MARSH & MCLENNAN COS INC 09/15/2015		09/13/2005	SALOMON SMITH BARNEY		7,481,400	7,500,000	0	2FE
574599-BB-1	MASCO CORP 0% 07/20/2031 07/20/2031		09/30/2005	MORGAN STANLEY DEAN WITTER		922,260	2,000,000	0	2FE
55262T-EU-3	MBNAM 1999-J A 02/15/2012		09/30/2005	Various		16,972,796	15,540,000	50,983	1FE
55264T-DG-3	MBNAS 2005-A7, A7 02/15/2011		09/21/2005	SALOMON SMITH BARNEY		29,998,785	30,000,000	0	1FE
552691-AA-5	MCI INC 05/01/2007		07/07/2005	MORGAN STANLEY DEAN WITTER		1,520,625	1,500,000	20,436	4FE
58446V-AC-5	MEDIACOM BROADBD LLC/CRP-C 10/15/2015		08/16/2005	J. P. MORGAN SECURITIES, INC		983,600	1,000,000	0	4FE
58446M-AE-1	MEDIANEWS GROUP INC-C 10/01/2013		07/26/2005	Various		2,012,500	2,000,000	42,396	4FE
585055-AD-8	MEDTRONIC INC 1.250000% 09/15/2021 09/15/2021		08/25/2005	MORGAN STANLEY DEAN WITTER		1,928,500	1,900,000	10,885	1
589405-AD-1	MERCURY INTERACTIVE CORP 0% 05/01/2008-C 05/01/2008		08/16/2005	WARBURG DILLION READ LLC		1,426,260	1,500,000	0	3
59018Y-VV-0	MERRILL LYNCH & CO-C 08/04/2010		08/01/2005	MERRILL LYNCH CAPITAL MARKETS		7,000,000	7,000,000	0	1FE
552953-AD-3	MGM MIRAGE INC 09/15/2010		07/07/2005	MORGAN STANLEY DEAN WITTER		2,220,000	2,000,000	55,250	3FE
606072-HR-0	MISSOURI HIGHER ED 05/01/2044		07/28/2005	COMMERCE BANK		10,000,000	10,000,000	0	1FE
59022H-FY-3	MLMT 2005-MKB2, A4 09/12/2042		09/15/2005	MERRILL LYNCH CAPITAL MARKETS		10,280,469	10,000,000	27,466	1FE
61166W-AC-5	MONSANTO CO 07/30/2035		07/12/2005	SALOMON SMITH BARNEY		2,974,620	3,000,000	0	1Z
628530-AA-5	MYLAN LABORATORIES INC-C 08/15/2010		07/20/2005	MERRILL LYNCH CAPITAL MARKETS		1,505,625	1,500,000	958	3FE
628530-AC-1	MYLAN LABORATORIES INC-C 08/15/2015		07/28/2005	MERRILL LYNCH CAPITAL MARKETS		3,007,500	3,000,000	1,948	3FE
628852-AG-0	NCI BUILDING SYSTEMS INC 2.125000% 11/15/2024-C 11/15/2024		09/01/2005	WARBURG DILLION READ LLC		2,076,200	2,000,000	13,222	4Z
168099-Z2-8	NEIGHBORHOOD PARTNERSHIP PROGRAM - INDUSTRIAL BANK 04/17/2008		04/16/2005	DIRECT		(25,232)	(25,232)	0	1Z
640268-AG-3	NEKTAR THERAPEUTICS 3.250000% 09/28/2012 09/28/2012		09/22/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,000,000	2,000,000	0	4Z
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN 12/01/2035		08/24/2005	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		350,000	350,000	0	1FE
645916-V9-5	NEW JERSEY ECONOMIC DEV AUTH 11/01/2014		08/04/2005	MORGAN STANLEY DEAN WITTER		6,900,000	6,900,000	0	1FE
64763Q-AS-4	NEW ORLEANS FINANCIAL AUTHORITY 07/15/2021		08/04/2005	MORGAN KEEGAN & COMPANY, INC		7,725,000	7,725,000	0	1FE
64952W-AE-3	NEW YORK LIFE GLOBAL FDG-C 08/16/2010		08/02/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		4,988,450	5,000,000	0	1FE
65336Y-AB-9	NEXSTAR FINANCE INC 01/15/2014		08/10/2005	Various		1,449,864	1,525,000	37,163	5FE
65332V-AY-9	NEXTEL COMMUNIC 01/15/2010		08/23/2005	BNY CAPITAL MARKETS		3,018,750	3,000,000	17,938	2FE

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65332V-BH-5	NEXTEL COMMUNICATIONS-C 10/31/2013		07/07/2005	GOLDMAN, SACHS & CO		1,071,250	1,000,000	13,750	2FE
66987X-GT-6	NHEL 2005-3, A2A 01/25/2036		09/08/2005	GREENWICH CAPITAL MARKETS, INC		20,000,000	20,000,000	0	1FE
655844-AX-6	NORFOLK SOUTHERN CORP 05/17/2029		07/28/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		7,160,370	7,000,000	82,250	2FE
676255-AL-6	OFFSHORE LOGISTIC 06/15/2013		09/12/2005	Various		948,281	1,000,000	4,424	3FE
681919-AR-7	OMNICOM GROUP 0% 06/15/2033 06/15/2033		08/18/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,207,228	2,250,000	0	1FE
69073T-AJ-2	OWENS-BROCKWAY GLASS CON 05/15/2013		07/26/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,085,000	1,000,000	16,958	4FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1 12/01/2031		08/19/2005	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	1FE
708130-AA-7	PENNEY (JC) CO INC 03/01/2010		07/07/2005	BARCLAYS BANK		1,110,000	1,000,000	29,111	3FE
708160-BS-4	PENNEY (JC) CO INC 04/01/2037		07/07/2005	BANK OF AMERICA		1,092,500	1,000,000	20,761	3FE
74408A-AJ-9	PGMT 2004-DA, A 09/15/2011		07/21/2005	BANK OF AMERICA		7,844,375	8,000,000	8,189	1FE
719405-AE-2	PHOTRONICS INC 2.250000% 04/15/2008 04/15/2008		08/24/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		706,748	500,000	4,150	4FE
72347C-AC-8	PINNACLE FOODS HOLDING 12/01/2013		07/14/2005	LEHMAN BROTHERS INC		912,500	1,000,000	11,000	4FE
73316P-FA-3	POPLR 2005-4, AV1 09/25/2035		09/25/2005	Various		15,000,000	15,000,000	0	1FE
73316P-FM-7	POPLR 2005-C, AF-1 11/25/2035		09/08/2005	FRIEDMAN BILLINGS		8,450,000	8,450,000	0	1FE
70069F-LT-2	PPSI 2005-WCW3, A2A 08/25/2035		07/15/2005	BARCLAYS BANK		8,876,000	8,876,000	0	1FE
70069F-LV-7	PPSI 2005-WCW3, A2C 08/25/2035		07/15/2005	BARCLAYS BANK		15,340,000	15,340,000	0	1FE
74157K-AJ-0	PRIMEDIA INC 05/15/2013		07/27/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,020,000	1,000,000	16,889	4FE
74367F-AH-1	PROTECTIVE LIFE SECD TR 08/16/2010		08/08/2005	BANK OF AMERICA		5,998,080	6,000,000	0	1FE
74913G-AC-9	QWEST CORP 03/15/2012		07/26/2005	Various		4,391,250	4,000,000	123,385	3FE
75040P-AG-3	RADIO ONE INC 02/15/2013		07/21/2005	Various		1,490,000	1,500,000	42,854	4FE
76009N-AE-0	RENT A CENTER 05/01/2010		07/21/2005	J. P. MORGAN SECURITIES, INC		1,027,500	1,000,000	17,708	4FE
76110V-RV-2	RFMS2 2005-HS1, AI2 07/25/2020		09/13/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		18,229,692	18,230,000	51,915	1FE
780153-AK-8	ROYAL CARIBBEAN CRUISES 0% 02/02/2021-*R 02/02/2021		08/24/2005	CITIGROUP GLOBAL MARKETS		1,086,174	2,050,000	0	3FE
86358E-VJ-2	SAIL 2005-HE2, A1 07/25/2035		07/20/2005	LEHMAN BROTHERS INC		32,500,000	32,500,000	12,928	1FE
799183-AA-6	SAN PASQUAL CASINO 09/15/2013		09/15/2005	MERRILL LYNCH CAPITAL MARKETS		1,000,000	1,000,000	0	4Z
800907-AF-4	SANMINA-SCI CORP 01/15/2010		07/14/2005	CRT CAPITAL GROUP		1,120,000	1,000,000	1,153	3FE
800907-AJ-6	SANMINA-SCI CORP 03/01/2013		07/20/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,945,000	2,000,000	54,563	4FE
86359D-LK-1	SASCO 2005-WF3, A3 07/25/2035		07/15/2005	LEHMAN BROTHERS INC		5,000,000	5,000,000	2,117	1FE
829226-AM-1	SINCLAIR BROADCAST GROUP 03/15/2012		07/14/2005	J. P. MORGAN SECURITIES, INC		1,035,000	1,000,000	27,556	4FE
86386N-AH-5	SLFA ASSN WASH ED LOANS 12/01/2036		08/19/2005	DAIN RAUSCHER INCORPORATED		9,350,000	9,350,000	0	1FE
86386N-AJ-1	SLFA ASSN WASH ED LOANS 12/01/2036		08/26/2005	DAIN RAUSCHER INCORPORATED		750,000	750,000	0	1FE
78442P-AC-0	SLM CORP 3.110630% 07/25/2035-C 07/25/2035		08/12/2005	Various		4,082,936	4,000,000	4,901	1FE
78442F-DH-8	SLM CORP-C 01/25/2008		07/05/2005	PARIBAS CAPITAL MARKETS		15,000,600	15,000,000	99,919	1FE
78442G-QH-2	SLMA 2005-7, A3 07/25/2025		08/03/2005	Various		34,995,310	35,000,000	0	1FE
845905-AT-5	SOVEREIGN BANCORP 09/01/2010		08/24/2005	GOLDMAN, SACHS & CO		4,989,250	5,000,000	0	2FE
784635-AD-6	SPX CORPORATION 0% 02/06/2021-C 02/06/2021		08/24/2005	JEFFERIES & COMPANY, INC		1,302,500	2,000,000	0	3FE
790148-C*-9	ST. JOE CO. SER G SR NTS 08/25/2015		07/25/2005	WACHOVIA BANK AND TRUST OF NORTH CAROLINA		5,000,000	5,000,000	0	2Z
85512Q-AC-8	STAR GAS PARTNERS/FINANCE 02/15/2013		08/24/2005	EXCHANGE		422,939	400,000	1,025	5FE
85590A-AD-6	STARWOOD HOTELS RESORTS 05/01/2012		07/14/2005	WARBURG DILLION READ LLC		1,132,500	1,000,000	17,063	3FE
857555-AM-8	STATER BROTHERS HLDGS 06/15/2012		07/26/2005	SALOMON SMITH BARNEY		1,012,500	1,000,000	9,931	4FE
857689-AT-0	STATION CASINOS 03/01/2016		09/22/2005	EXCHANGE		1,021,764	1,000,000	4,010	4FE
867363-AF-0	SUNGARD DATA SYSTEMS INC-C 08/15/2013		07/27/2005	Various		3,612,500	3,500,000	0	4FE
86787G-AG-7	SUNTRUST BANKS INC 09/01/2015		08/17/2005	SALOMON SMITH BARNEY		9,986,600	10,000,000	0	1FE
89578S-AC-7	TAROT 2003-B, A3 03/12/2008		09/12/2005	SCHEDULED PAY UP		8,598,711	8,598,711	0	1FE
89578S-AN-3	TAROT 2005-A, A4 06/12/2012		07/21/2005	SALOMON SMITH BARNEY		17,457,688	17,600,000	28,884	1FE
880779-AS-2	TEREX CORP 01/15/2014		07/27/2005	MERRILL LYNCH CAPITAL MARKETS		1,052,500	1,000,000	3,278	4FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021-C 02/13/2021		09/27/2005	Various		4,224,175	5,500,000	0	2FE
881561-UX-0	TMTS 2005-10HE, A1A 05/25/2036		07/08/2005	MERRILL LYNCH CAPITAL MARKETS		10,570,754	10,576,000	0	1FE
896882-AA-5	TRIZETTO GROUP 2.750000% 10/01/2025 10/01/2025		09/30/2005	WARBURG DILLION READ LLC		1,960,000	2,000,000	0	4Z
906619-AU-5	UNION FINANCIAL SERVICES-1 INC 12/01/2032		08/18/2005	OPPENHEIMER & CO., INC		2,300,000	2,300,000	0	1FE
909214-BJ-6	UNISYS CORP 10/15/2012		09/09/2005	BANK OF AMERICA		1,500,000	1,500,000	0	3FE
911365-AL-8	UNITED RENTALS NA INC 11/15/2013		07/14/2005	J. P. MORGAN SECURITIES, INC		1,488,750	1,500,000	18,944	4FE
91529Y-AC-0	UNUMPROVIDENT CORP 03/01/2011		07/08/2005	GOLDMAN, SACHS & CO		1,070,000	1,000,000	27,958	3FE
91529Y-AD-8	UNUMPROVIDENT CORP 06/15/2032		07/08/2005	GOLDMAN, SACHS & CO		1,005,000	1,000,000	5,736	3FE
903206-AC-4	UPFCA 2004-A, A3 09/15/2010		07/22/2005	DEUTSCHE BANK SECURITIES		19,730,468	20,000,000	21,800	1FE
90331H-KW-2	US BANK NA-C 08/15/2008		07/28/2005	WACHOVIA SECURITIES		20,000,000	20,000,000	0	1FE
92276M-AM-7	VENTAS REALTY LP/CAP CRP 06/01/2010		07/20/2005	J. P. MORGAN SECURITIES, INC		1,047,500	1,000,000	9,000	3FE
92344G-AX-4	VERIZON GLOBAL FDG CORP-C 09/15/2035		09/08/2005	BARCLAYS BANK		9,928,600	10,000,000	0	1FE
92344X-AB-5	VERIZON NEW YORK INC-C 04/01/2032		07/11/2005	BARCLAYS BANK		5,805,850	5,000,000	105,503	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE 12/15/2038		09/29/2005	GOLDMAN, SACHS & CO		7,450,000	7,450,000	0	1FE
928298-AF-5	VISHAY INTERTECHNOLOGY 3.625000% 08/01/2023-C 08/01/2023		07/19/2005	CITIGROUP GLOBAL MARKETS		989,624	1,000,000	17,219	4FE

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92839U-AC-1	VISTEON CORP 03/10/2014		07/14/2005	MERRILL LYNCH CAPITAL MARKETS		855,000	1,000,000	25,083	4FE
92976F-AS-2	WACHOVIA BANK NA 08/15/2008		08/01/2005	WACHOVIA SECURITIES		9,971,100	10,000,000	0	1FE
929903-AM-4	WACHOVIA CORPORATION 08/01/2035		07/27/2005	WACHOVIA SECURITIES		7,979,040	8,000,000	0	1FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023-C 04/15/2023		08/10/2005	KBC FINANCIAL PRODUCTS USA INC		1,550,378	1,500,000	9,297	2FE
939322-AV-5	WASHINGTON MUTUAL INC 09/15/2017		09/21/2005	LEHMAN BROTHERS INC		2,980,860	3,000,000	0	1FE
947074-AB-6	WEATHERFORD INTL INC 0% 06/30/2020 06/30/2020		07/22/2005	MORGAN STANLEY DEAN WITTER		1,642,500	2,500,000	0	2FE
95082P-AD-7	WESCO INTERNATIONAL INC 2.625000% 10/15/2025 10/15/2025		09/22/2005	LEHMAN BROTHERS INC		1,500,000	1,500,000	0	4FE
955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS 07/28/2012		06/29/2005	BANK OF AMERICA		5,000,000	5,000,000	0	2
983024-AD-2	WYETH 2.390000% 01/15/2024-C 01/15/2024		08/05/2005	CITIGROUP GLOBAL MARKETS		1,391,008	1,350,000	3,237	1FE
984121-BM-4	XEROX CORPORATION 06/15/2013		07/26/2005	Various		2,152,500	2,000,000	14,826	3FE
98374P-BA-3	XLLIAC GLOBAL FUNDING 08/10/2010		08/03/2005	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000	0	1FE
985577-AB-1	YELLOW ROADWAY CORP 3.375000% 11/25/2023 11/25/2023		09/16/2005	Various		2,611,685	2,000,000	19,922	2FE
003669-AF-5	ABITIBI-CONSOLIDATED INC 06/15/2011	F	07/08/2005	LEHMAN BROTHERS INC		1,012,500	1,000,000	6,028	3FE
097751-AH-4	BOMBARDIER INC 05/01/2014	F	07/08/2005	BARCLAYS BANK		915,000	1,000,000	12,600	3FE
15101Q-AC-2	CELESTICA INC 07/01/2013	F	07/06/2005	DEUTSCHE BANK SECURITIES		1,010,000	1,000,000	3,813	4FE
257561-AW-0	DOMTAR INC-C 08/01/2015	F	08/02/2005	J. P. MORGAN SECURITIES, INC		999,040	1,000,000	0	3FE
35100E-AE-4	FOUR SEASONS HTL 1.875000% 07/30/2024 07/30/2024	F	08/03/2005	WARBURG DILLION READ LLC		1,099,250	1,000,000	339	2FE
47215Q-AC-8	JEAN COUTU GROUP PJC INC-C 08/01/2014	F	07/21/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,496,250	1,500,000	61,979	4FE
669936-AA-4	NOVA CHEMICALS MTN 04/01/2009	F	07/13/2005	LEHMAN BROTHERS INC		1,041,250	1,000,000	21,994	3FE
77531Q-AD-0	ROGERS WIRELESS INC 03/01/2014	F	07/22/2005	BANK OF AMERICA		1,017,500	1,000,000	25,854	3FE
878742-AE-5	TECK COMINCO LIMITED 10/01/2035	F	09/23/2005	J. P. MORGAN SECURITIES, INC		5,927,700	6,000,000	0	2FE
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024 03/15/2024	F	07/29/2005	CITIGROUP GLOBAL MARKETS		930,330	1,000,000	1,917	2FE
G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A 09/29/2015	F	09/01/2005	MERRILL LYNCH CAPITAL MARKETS		10,000,000	10,000,000	0	1Z
045056-AA-6	ASHTEAD HOLDINGS PLC 08/01/2015	F	07/21/2005	Various		1,544,375	1,500,000	0	4FE
16133R-AB-2	CHARTERED SEMICONDUCTOR 08/03/2010	F	07/29/2005	GOLDMAN, SACHS & CO		5,933,760	6,000,000	0	2FE
16133R-AC-0	CHARTERED SEMICONDUCTOR 08/03/2015	F	07/29/2005	GOLDMAN, SACHS & CO		5,914,380	6,000,000	0	2FE
33938E-AN-7	FLEXTRONICS INTL LTD 11/15/2014	F	07/08/2005	BANK OF AMERICA		1,005,000	1,000,000	10,069	3FE
33938E-AL-1	FLEXTRONICS INTL LTD 1.000000% 08/01/2010-C 08/01/2010	F	08/31/2005	WARBURG DILLION READ LLC		510,625	500,000	486	3FE
42205M-AA-4	HBOS PLC 09/29/2049	F	09/22/2005	LEHMAN BROTHERS INC		3,000,000	3,000,000	0	1FE
42205M-AB-2	HBOS PLC 09/29/2049	F	09/22/2005	LEHMAN BROTHERS INC		3,000,000	3,000,000	0	1FE
45820E-AK-8	INTELSAT BERMUDA LTD 01/15/2013	F	07/06/2005	BNP CAPITAL MARKETS		1,038,750	1,000,000	37,354	4FE
46621W-AA-9	JMH FINANCE LIMITED 4.750000% 09/06/2007 09/06/2007	F	08/08/2005	WARBURG DILLION READ LLC		1,496,250	1,500,000	30,677	2
64016A-AA-3	NELL AF SARL-C 08/15/2015	F	08/04/2005	MERRILL LYNCH CAPITAL MARKETS		2,000,000	2,000,000	0	4FE
675007-AE-8	OCEAN RIG NORWAY AS 07/01/2013	F	07/12/2005	MORGAN STANLEY DEAN WITTER		1,025,000	1,000,000	3,955	4FE
A6488#-AA-1	PORSCHE HOLDING SERIES A DUE 2015 09/14/2015	F	07/27/2005	GREENWICH NATWEST		7,000,000	7,000,000	0	2Z
76117H-AA-0	RESONA PFD GLOBAL SECS-C 12/29/2049	F	09/07/2005	Various		16,295,500	16,000,000	56,330	2FE
771196-AK-8	ROCHE HOLDINGS 07/25/2021	F	09/28/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,259,000	11,000,000	0	1Z
78010J-CB-6	ROYAL BK OF SCOTLAND PLC-C 07/21/2008	F	07/14/2005	GREENWICH CAPITAL MARKETS, INC		15,000,000	15,000,000	0	1FE
865622-AB-0	SUMITOMO MITSUI BANKING-C 07/29/2049	F	07/15/2005	GOLDMAN, SACHS & CO		9,947,300	10,000,000	0	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL-C 10/01/2015	F	09/21/2005	LEHMAN BROTHERS INC		2,981,100	3,000,000	0	2FE
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023-C 01/15/2023	F	08/03/2005	GOLDMAN, SACHS & CO		4,119,125	3,100,000	6,189	2FE
92857W-AG-5	VODAFONE GROUP PLC 09/15/2015	F	08/01/2005	LEHMAN BROTHERS INC		5,995,800	6,000,000	0	1FE
4599999 - Total - Bonds - Industrial, Misc.						1,624,678,963	1,626,304,396	4,973,097	XXX
6099997 - Total - Bonds - Part 3						3,515,316,937	3,461,853,417	10,666,325	XXX
6099999 - Total - Bonds						3,515,316,937	3,461,853,417	10,666,325	XXX
PREFERRED STOCKS									
BANKS, TRUST AND INSURANCE COMPANIES									
171232-50-7	CHUBB CORPORATION		08/25/2005	WARBURG DILLION READ LLC	30,000.000	957,900	0.00	0	RP1LFE
17308C-85-8	CITIGROUP FUNDING INC		09/22/2005	CITIGROUP GLOBAL MARKETS	100,000.000	2,950,000	0.00	0	RP1LFE
524908-56-3	LEHMAN BROTHERS HOLDINGS		08/11/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	25,000.000	653,225	0.00	0	RP1LFE
571834-20-9	MARSHALL & ILSLEY CORP		09/22/2005	Various	70,000.000	1,889,041	0.00	0	RP1LFE
59156R-70-2	METLIFE INC-COM EQUITY UNIT		09/13/2005	Various	170,000.000	4,634,218	0.00	0	RP2LFE
91529Y-40-3	UNUMPROVIDENT CORP		09/15/2005	GOLDMAN, SACHS & CO	25,000.000	965,925	0.00	0	RP3LFE
G98255-40-2	XL CAPITAL LTD	F	08/18/2005	KBC FINANCIAL PRODUCTS USA INC	35,000.000	807,240	0.00	0	P1U
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance						12,857,549	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)									
013104-20-3	ALBERTSON'S INC		07/19/2005	LEHMAN BROTHERS INC	50,000.000	1,140,000	0.00	0	RP2LFE
165167-84-2	CHESAPEAKE ENERGY CORP		09/29/2005	Various	60,000.000	6,426,250	0.00	0	P4LFE
345395-20-6	FORD MOTOR CO CAP TR II		08/09/2005	LEHMAN BROTHERS INC	25,000.000	1,014,500	0.00	0	RP3LFE
35671D-79-0	FREEPORT-MC COPP		09/20/2005	Various	1,400.000	1,381,600	0.00	0	P4L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
370442-73-3	GENERAL MOTORS		08/03/2005	BANK OF AMERICA	40,000.000	792,800	0.00	0	RP3LFE
370442-71-7	GENERAL MOTORS CORP		08/03/2005	BANK OF AMERICA	40,000.000	890,000	0.00	0	RP3LFE
485170-70-8	KANSAS CITY SOUTHERN		08/31/2005	MORGAN STANLEY DEAN WITTER	1,000.000	710,929	0.00	0	P4LFE
806605-60-6	SCHERING-PLOUGH CORP		07/20/2005	MORGAN STANLEY DEAN WITTER	10,000.000	530,000	0.00	0	P2LFE
842400-74-9	SOUTHERN CAL ED		09/14/2005	LEHMAN BROTHERS INC	100,000.000	10,000,000	0.00	0	P2LFE
984121-50-9	XEROX CORP		08/16/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	5,000.000	591,025	0.00	0	P4LFE
N4598#-AA-9	INTERNATIONAL MEZZANINE INVESTMENT	F	01/01/2005	DIRECT	13,555,554.750	13,555,555	0.00	0	P4U
6399999 - Total - Preferred Stocks - Industrial, Misc.						37,032,659	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3						49,890,208	XXX	0	XXX
6599999 - Total - Preferred Stocks						49,890,208	XXX	0	XXX
COMMON STOCKS PUBLIC UTILITIES									
00130H-10-5	AES Corp		09/22/2005	Various	20,884.000	335,165		0	L
001204-10-6	AGL RESOURCES INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	26,873		0	L
017361-10-6	ALLEGHENY ENERGY INC		09/22/2005	MORGAN STANLEY DEAN WITTER	1,600.000	47,008		0	L
018522-30-0	ALLETE INC		08/04/2005	Various	1,600.000	76,994		0	L
018802-10-8	ALLIANT ENERGY CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	28,918		0	L
023608-10-2	AMEREN CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	37,016		0	L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC		09/22/2005	Various	88,500.000	3,442,083		0	L
029899-10-1	AMERICAN STATES WATER CO		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,250		0	L
03836W-10-3	AQUA AMERICA INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	25,566		0	L
03840P-10-2	AQUILA INC		07/29/2005	Various	44,700.000	167,076		0	L
049560-10-5	ATMOS ENERGY CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	20,520		0	L
05379B-10-7	AVISTA CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	7,648		0	L
092113-10-9	BLACK HILLS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,010		0	L
125896-10-0	C M S ENERGY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	1,600.000	25,328		0	L
131347-10-6	CALPINE CORP		09/22/2005	Various	18,500.000	54,130		0	L
15189T-10-7	CENTERPOINT ENERGY		09/22/2005	MORGAN STANLEY DEAN WITTER	1,500.000	21,135		0	L
12541M-10-2	CH ENERGY GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,748		0	L
172474-10-8	CINERGY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	30,289		0	L
12561W-10-5	CLECO CORP. HOLDING CO		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,915		0	L
209115-10-4	CONSOLIDATED EDISON INC		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	19,204		0	L
210371-10-0	CONSTELLATION ENERGY GROUP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	11,834		0	L
233293-10-9	D P L, INC		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	30,261		0	L
25746U-10-9	DOMINION RESOURCES, INC		09/22/2005	Various	45,400.000	3,448,131		0	L
233331-10-7	DTE ENERGY CO		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	18,004		0	L
264399-10-6	DUKE ENERGY CORP		09/22/2005	Various	186,100.000	5,583,854		0	L
266233-10-5	DUQUESNE LIGHT HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	13,482		0	L
281020-10-7	EDISON INTL		09/22/2005	Various	3,300.000	136,511		0	L
283677-85-4	EL PASO ELECTRIC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,581		0	L
29265N-10-8	ENERGEN CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	21,031		0	L
29266M-10-9	ENERGY EAST CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	36,098		0	L
29364G-10-3	ENTERGY CORP		07/29/2005	BANC OF AMERICA SECURITIES	1,000.000	77,939		0	L
294549-10-0	EQUITABLE RESOURCES, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	43,139		0	L
30161N-10-1	EXELON CORP		09/22/2005	Various	6,400.000	342,069		0	L
302571-10-4	F P L GROUP, INC		09/22/2005	Various	114,900.000	5,075,490		0	L
337932-10-7	FIRSTENERGY CORP		09/22/2005	Various	87,200.000	4,347,935		0	L
391164-10-0	GREAT PLAINS ENERGY INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	22,639		0	L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	18,726		0	L
451107-10-6	IDACORP INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,369		0	L
465685-10-5	ITC HOLDINGS		07/25/2005	LEHMAN BROTHERS INC	3,000.000	69,000		0	L
49337W-10-0	KEYSPAN CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	1,000.000	37,310		0	L
505597-10-4	LACLEDE GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,489		0	L
552690-10-9	M D U RESOURCES GROUP, INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	30,884		0	L
636180-10-1	NATIONAL FUEL GAS CO		07/28/2005	BANC OF AMERICA SECURITIES	700.000	21,080		0	L
646025-10-6	NEW JERSEY RESOURCES CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	14,183		0	L
65473P-10-5	NISOURCE INC		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	9,396		0	L
664397-10-6	NORTHEAST UTILITIES		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	23,348		0	L
667655-10-4	NORTHWEST NATURAL GAS CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,534		0	L
67019E-10-7	NSTAR		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	30,465		0	L
670837-10-3	OGE ENERGY CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	23,891		0	L
682680-10-3	ONEOK INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	31,307		0	L

SCHEDULE D - PART 3

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

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69331C-10-8	P G & E CORP		09/22/2005	Various	4,000.000	150,770		0	L
711030-10-6	PEOPLES ENERGY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,033		0	L
713291-10-2	PEPCO HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	1,700.000	40,306		0	L
720186-10-5	PIEDMONT NATURAL GAS CO., INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	17,232		0	L
723484-10-1	PINNACLE WEST CAPITAL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	21,620		0	L
69349H-10-7	PNM RESOURCES INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	17,430		0	L
69351T-10-6	PPL CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	15,950		0	L
743263-10-5	PROGRESS ENERGY INC		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	21,715		0	L
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	19,104		0	L
745310-10-2	PUGET ENERGY, INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	21,094		0	L
748356-10-2	QUESTAR CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	55,964		0	L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	41,883		0	L
816851-10-9	SEMPRA ENERGY		09/22/2005	MORGAN STANLEY DEAN WITTER	1,300.000	58,994		0	L
826428-10-4	SIERRA PACIFIC RESOURCES		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	12,992		0	L
842587-10-7	SOUTHERN CO		09/22/2005	Various	125,900.000	4,522,145		0	L
844030-10-6	SOUTHERN UNION CO		08/18/2005	Various	2,428.900	48,127		0	L
844895-10-2	SOUTHWEST GAS CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,286		0	L
872375-10-0	TECO ENERGY, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	5,268		0	L
873168-10-8	TXU Corp		09/22/2005	Various	47,300.000	4,873,606		0	L
902681-10-5	U G I CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	22,883		0	L
902748-10-2	UIL HOLDINGS CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	100.000	5,440		0	L
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,606		0	L
92240G-10-1	VECTREN CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	700.000	20,000		0	L
95709T-10-0	WESTERN ENERGY INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	19,409		0	L
92924F-10-6	WGL HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	13,791		0	L
976657-10-6	WISCONSIN ENERGY CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	40,029		0	L
92931B-10-6	WPS RESOURCES		07/28/2005	BANC OF AMERICA SECURITIES	300.000	17,357		0	L
98389B-10-0	XCEL ENERGY INC		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	11,832		0	L
D85916-10-0	E.ON AG	D	08/26/2005	ALLIANCE BERNSTEIN	16,900.000	1,622,772		0	U
6699999 - Total - Common Stocks - Public Utilities						35,689,491	XXX	0	XXX
BANKS, TRUST AND INSURANCE COMPANIES									
001055-10-2	AFLAC CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	26,478		0	L
019754-10-0	ALLAMERICA FINC. CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,937		0	L
023139-10-8	AMBAC FINANCIAL GROUP		09/13/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	13,400.000	920,495		0	L
02343R-10-2	AMEGY BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	13,769		0	L
025816-10-9	AMERICAN EXPRESS CO		09/22/2005	Various	17,235.000	956,342		0	L
025932-10-4	AMERICAN FINANCIAL GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,550		0	L
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC		09/22/2005	Various	31,862.000	1,932,154		0	L
03060R-10-1	AMERICREDIT CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	34,920		0	L
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	300.000	14,943		0	L
032165-10-2	AMSOUTH BANCORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,580		0	L
032839-10-2	ANCHOR BANCORP WISCONSIN		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,434		0	L
037389-10-3	AON CORP		09/22/2005	Various	45,800.000	1,465,588		0	L
045487-10-5	ASSOCIATED BANC-CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	37,797		0	L
046265-10-4	ASTORIA FINANCIAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	900.000	25,404		0	L
060505-10-4	BANK OF AMERICA CORP		09/22/2005	Various	22,100.000	968,989		0	L
062540-10-9	BANK OF HAWAII CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	20,963		0	L
064057-10-2	BANK OF NEW YORK CO., INC		09/22/2005	Various	243,400.000	7,094,635		0	L
065908-50-1	BANKATLANTIC BANCORP CL A		07/28/2005	BANC OF AMERICA SECURITIES	500.000	8,979		0	L
06652B-10-3	BANKUNITED FINANCIAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,299		0	L
054937-10-7	BB&T CORPORATION		09/22/2005	Various	68,700.000	2,821,453		0	L
073902-10-8	BEAR STEARNS COS., INC		09/02/2005	Various	54,100.000	5,451,206		0	L
084423-10-2	BERKLEY W R CORP COM		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	37,628		0	L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,396		0	L
11373M-10-7	BROOKLINE BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	9,629		0	L
115236-10-1	BROWN & BROWN		07/28/2005	BANC OF AMERICA SECURITIES	600.000	26,132		0	L
14040H-10-5	CAPITAL ONE FINANCIAL CORP		09/22/2005	Various	48,874.000	4,040,030		0	L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,327		0	L
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,290		0	L
170228-10-0	CHITTENDEN CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,700		0	L
171232-10-1	CHUBB CORP		09/22/2005	Various	26,500.000	2,300,723		0	L
172062-10-1	CINCINNATI FINL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	28,518		0	L

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

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172967-10-1	CITIGROUP INC		09/22/2005	Various	12,730.000	567,517		0	L
178566-10-5	CITY NATIONAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	29,446		0	L
195493-30-9	COLONIAL BANCGROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	1,400.000	32,416		0	L
200519-10-6	COMMERCE BANCORP INC		09/13/2005	Various	77,224.000	2,339,178		0	L
201647-10-4	COMMERCIAL FEDERAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	13,569		0	L
203607-10-6	COMMUNITY BANK SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,849		0	L
20449H-10-9	COMPASS BANKSHARES		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	9,166		0	L
222372-10-4	COUNTRYWIDE FINANCIAL GROUP		09/22/2005	Various	3,100.000	110,831		0	L
229899-10-9	CULLEN FROST BANKERS, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	19,878		0	L
247131-10-5	DELPHI FINANCIAL GROUP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	14,369		0	L
253922-10-8	DIME COMMUNITY BANCSHARES		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,881		0	L
261018-10-5	DOWNEY FINANCIAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	23,385		0	L
269246-10-4	E TRADE FINANCIAL CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	6,584		0	L
27579R-10-4	EAST WEST BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,952		0	L
278265-10-3	EATON VANCE CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	29,473		0	L
281760-10-8	EDWARDS (AG), INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	31,300		0	L
313586-10-9	FANNIE MAE		09/22/2005	Various	38,500.000	1,978,274		0	L
316326-10-7	FIDELITY NAT FINL CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,600.000	62,658		0	L
316773-10-0	FIFTH THIRD BANCORP		09/22/2005	Various	134,300.000	5,730,628		0	L
317492-10-6	FINANCIAL FEDERAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,812		0	L
318522-30-7	FIRST AMERICAN CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	30,346		0	L
318672-10-2	FIRST BANCORP		07/28/2005	BANC OF AMERICA SECURITIES	900.000	22,231		0	L
337907-10-9	FIRST FED FINANCIAL		07/28/2005	BANC OF AMERICA SECURITIES	100.000	6,330		0	L
320517-10-5	FIRST HORIZON NATIONAL		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	11,181		0	L
320867-10-4	FIRST MIDWEST BANCORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	22,395		0	L
336158-10-0	FIRST REPUBLIC BANK		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,677		0	L
337915-10-2	FIRSTMERIT CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	22,684		0	L
337930-10-1	FLAGSTAR BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	11,165		0	L
313400-30-1	FREDDIE MAC		09/22/2005	Various	4,000.000	249,948		0	L
357288-10-9	FREMONT GENERAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	17,457		0	L
363576-10-9	GALLAGHER (ARTHUR J & CO)		07/28/2005	BANC OF AMERICA SECURITIES	800.000	22,014		0	L
37247D-10-6	GENWORTH FINL INC		09/21/2005	MORGAN STANLEY DEAN WITTER	55,500.000	1,637,250		0	L
379907-10-8	GOLD BANC CORP INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,538		0	L
38141G-10-4	GOLDMAN SACHS		09/22/2005	Various	95,100.000	10,284,121		0	L
391648-10-2	GREATER BAY BANCORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	10,573		0	L
413833-10-4	HARRIS AND HARRIS GROUP INC		08/18/2005	THINK EQUITY PARTNERS	6,100.000	68,625		0	L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		09/22/2005	Various	1,900.000	149,225		0	L
404132-10-2	HCC INSURANCE HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	24,767		0	L
428656-10-2	HIBERNIA CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	44,173		0	L
431294-10-7	HILB ROGAL & HOBBS CO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,712		0	L
440327-10-4	HORACE MANN EDUCATORS		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,986		0	L
444165-10-4	HUDSON UNITED BANCORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	16,938		0	L
446150-10-4	HUNTINGTON BANCSHARES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,324		0	L
453414-10-4	INDEPENDENCE COMMUNITY BANK		07/28/2005	BANC OF AMERICA SECURITIES	700.000	25,967		0	L
456607-10-0	INDVMAC BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	26,845		0	L
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,146		0	L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	10,051		0	L
461915-10-0	INVESTORS FINANCIAL SERVICES CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,708		0	L
464119-10-6	IRWIN FINANCIAL		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,389		0	L
472319-10-2	JEFFERIES GROUP INC NEW		07/28/2005	BANC OF AMERICA SECURITIES	400.000	16,712		0	L
46625H-10-0	JPMORGAN CHASE & COMPANY		09/22/2005	Various	19,300.000	681,534		0	L
493267-10-8	KEYCORP		09/22/2005	Various	100,500.000	3,397,234		0	L
505447-10-2	LABRANCHE & CO INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	4,681		0	L
514936-10-3	LANDAMERICA FINANCIAL GROUP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	5,926		0	L
524901-10-5	LEGG MASON, INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	103,156		0	L
524908-10-0	LEHMAN BROTHERS HOLDING INC		09/22/2005	Various	33,000.000	3,363,960		0	L
527288-10-4	LEUCADIA NATIONAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	900.000	35,717		0	L
534187-10-9	LINCOLN NATIONAL CORP		09/22/2005	Various	42,200.000	1,989,585		0	L
55261R-10-8	MAF BANCORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,187		0	L
571748-10-2	MARSH & MC LENNAN CO., INC		09/22/2005	Various	32,300.000	954,557		0	L
571834-10-0	MARSHALL & ILSLEY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	8,744		0	L
55262C-10-0	MBIA INC		09/13/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	16,000.000	928,213		0	L

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55262L-10-0	MBNA CORP		09/22/2005	Various	5,500.000	139,470		0	L
58551A-10-8	MELLON FINANCIAL CORP		09/22/2005	Various	52,300.000	1,718,593		0	L
587405-10-1	MERCANTILE BANK		07/28/2005	BANC OF AMERICA SECURITIES	700.000	38,622		0	L
589400-10-0	MERCURY GENERAL CORP		09/01/2005	CANTOR, FITZGERALD & CO	11,300.000	671,483		0	L
590188-10-8	MERRILL LYNCH & CO., INC		09/22/2005	Various	22,400.000	1,310,669		0	L
59156R-10-8	METLIFE		09/22/2005	Various	128,351.000	5,868,021		0	L
617446-44-8	MORGAN STANLEY		07/29/2005	Various	66,300.000	3,552,607		0	L
63080P-10-5	NARA BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,133		0	L
635405-10-3	NATIONAL CITY CORP		07/29/2005	Various	201,600.000	7,112,599		0	L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	2,100.000	39,051		0	L
659424-10-5	NORTH FORK BANCORPORATION		09/22/2005	Various	116,000.000	3,391,657		0	L
67090F-10-6	NUVEEN INVESTMENTS INC		07/29/2005	BANC OF AMERICA SECURITIES	24,899.000	947,798		0	L
677240-10-3	OHIO CAS CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	15,162		0	L
680223-10-4	OLD REPUBLIC INTL CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,600.000	41,694		0	L
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS		07/28/2005	BANC OF AMERICA SECURITIES	100.000	8,147		0	L
724078-10-0	PIPER JAFFRAY COS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,362		0	L
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/22/2005	Various	2,700.000	150,445		0	L
740884-10-1	PRESIDENTIAL LIFE		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,428		0	L
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		07/29/2005	Various	63,800.000	2,781,329		0	L
742962-10-3	PRIVATEBANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,432		0	L
74267C-10-6	PROASSURANCE CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,595		0	L
743315-10-3	Progressive Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	10,409		0	L
743606-10-5	PROSPERITY BANCSHARES INC		09/27/2005	MORGAN STANLEY DEAN WITTER	6,700.000	204,000		0	L
743674-10-3	PROTECTIVE LIFE CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	30,631		0	L
743859-10-0	PROVIDENT BANKSHARES CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,897		0	L
74406A-10-2	PROVIDIAN FINANCIAL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	7,260		0	L
744320-10-2	PRUDENTIAL FINANCIAL INC		07/29/2005	BANC OF AMERICA SECURITIES	2,900.000	195,148		0	L
749607-10-7	R L I CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,424		0	L
750236-10-1	RADIAN GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	40,889		0	L
754730-10-9	RAYMOND JAMES FINANCIAL INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	17,964		0	L
75866G-10-9	REFCO INC		08/10/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	15,300.000	336,600		0	L
7591EP-10-0	REGIONS FINANCIAL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	9,477		0	L
760282-10-3	REPUBLIC BANCORP INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	10,484		0	L
761557-10-7	REWARDS NETWORKS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,055		0	L
784117-10-3	S E I CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	31,082		0	L
78402P-10-4	SCPIE HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,292		0	L
816300-10-7	SELECTIVE INSURANCE GROUP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	14,525		0	L
837841-10-5	SOUTH FINANCIAL GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	17,300		0	L
792860-10-8	ST. PAUL TRAVELERS COMPANIES		09/22/2005	Various	35,100.000	1,564,623		0	L
852891-10-0	STANCORP FINANCIAL GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	17,256		0	L
857477-10-3	STATE STREET CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	9,672		0	L
858907-10-8	STERLING BANCSHARES		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,697		0	L
859319-10-5	STERLING FINL CORP/WA		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,762		0	L
860372-10-1	STEWART INFORMATION SERVICES CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,501		0	L
867914-10-3	SUNTRUST BANKS, INC		09/22/2005	Various	104,900.000	7,814,827		0	L
869099-10-1	SUSQUEHANNA BANCSHARES INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	10,558		0	L
78486Q-10-1	SVB FINANCIAL GROUP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	15,542		0	L
78503N-10-7	SWS GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,799		0	L
87161C-10-5	SYNOVUS FINANCIAL CORP		09/22/2005	Various	16,459.000	490,981		0	L
74144T-10-8	T. Rowe Price Group		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	31,415		0	L
872275-10-2	TCF FINANCIAL		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	30,618		0	L
882673-10-6	TEXAS REGIONAL BANCSHARES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,952		0	L
69344M-10-1	THE PMI GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	32,752		0	L
898349-10-5	TRUSTCO BANK CORP NY		07/28/2005	BANC OF AMERICA SECURITIES	600.000	8,091		0	L
902973-30-4	U.S. BANCORP		09/22/2005	Various	401,600.000	11,879,517		0	L
90262T-30-8	UCBH HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	12,952		0	L
902737-10-5	UICI COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	400.000	11,840		0	L
904214-10-3	UMPQUA HOLDINGS CORP		08/04/2005	Various	5,900.000	146,157		0	L
909907-10-7	UNITED BANKSHARES		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,203		0	L
913275-10-3	UNITRIN, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	32,045		0	L
91529Y-10-6	UNUM PROVIDENT CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	5,940		0	L
929903-10-2	WACHOVIA CORP		09/22/2005	Various	126,500.000	6,399,467		0	L

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930059-10-0	WADDELL & REED FINANCIAL		07/28/2005	BANC OF AMERICA SECURITIES	800.000	15,509		0	L
938824-10-9	WASHINGTON FEDERAL		07/28/2005	BANC OF AMERICA SECURITIES	800.000	18,668		0	L
939322-10-3	WASHINGTON MUTUAL INC CO		09/22/2005	Various	164,600.000	6,788,873		0	L
947890-10-9	WEBSTER FINANCIAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	19,299		0	L
949746-10-1	WELLS FARGO & CO		09/22/2005	Various	10,200.000	626,920		0	L
957090-10-3	WESTAMERICA BANCORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	300.000	16,262		0	L
966612-10-3	WHITNEY HOLDING CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,046		0	L
971807-10-2	WILMINGTON TRUST CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	600.000	22,903		0	L
97650W-10-8	WINTRUST FINANCIAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	10,976		0	L
981419-10-4	WORLD ACCEPTANCE CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,268		0	L
989390-10-9	ZENITH NATIONAL INS CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	13,621		0	L
989701-10-7	ZIONS UTAH BANCORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	7,136		0	L
G98255-10-5	***XL CAPITAL LTD	F	09/22/2005	Various	1,100.000	77,953		0	U
N0030P-10-3	ABN-AMRO HLDGS NV EUR0.56	D	09/19/2005	ALLIANCE BERNSTEIN	31,100.000	749,605		0	U
G0070K-10-3	ACE LIMITED	F	09/30/2005	Various	101,400.000	4,767,791		0	L
G02072-11-7	ALLIED IRISH BANK PLC	D	09/30/2005	ALLIANCE BERNSTEIN	8,497.000	182,709		0	U
G03815-11-8	ANGLO IRISH BANK EUR0.16	D	07/18/2005	ALLIANCE BERNSTEIN	1,036.000	11,702		0	U
G0683Q-10-9	AVIVA ORD GBP0.25	D	09/21/2005	ALLIANCE BERNSTEIN	31,200.000	347,895		0	U
G08036-12-4	BARCLAYS ORD GBP0.25	D	08/19/2005	ALLIANCE BERNSTEIN	232,100.000	2,335,222		0	U
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	08/12/2005	ALLIANCE BERNSTEIN	72,226.000	1,222,352		0	U
F07875-19-2	BNP PARIBAS S.A	D	08/08/2005	ALLIANCE BERNSTEIN	7,985.000	589,690		0	U
H3698D-41-9	CREDIT SUISSE GRP CHF0.5	D	07/28/2005	ALLIANCE BERNSTEIN	8,565.000	355,818		0	U
X1898P-10-1	EFG EUROBANK ERGAS EUR2.95(CR)	D	08/05/2005	ALLIANCE BERNSTEIN	6,530.000	214,008		0	U
G3223R-10-8	EVEREST RE GROUP LTD	F	07/28/2005	BANC OF AMERICA SECURITIES	400.000	39,034		0	U
G6083W-10-9	FRIENDS PROVIDENT ORD GBP0.10	D	08/26/2005	ALLIANCE BERNSTEIN	354,510.000	1,138,772		0	U
G2926X-10-7	MAN GROUP ORD USD0.18	D	09/16/2005	ALLIANCE BERNSTEIN	39,767.000	1,199,955		0	U
J44497-10-5	MITSUBISHI TOKYO FINANCIAL GROUP	D	07/04/2005	ALLIANCE BERNSTEIN	38.000	320,685		0	U
D55535-10-4	MUNCHENER RUCK	D	08/26/2005	ALLIANCE BERNSTEIN	2,900.000	330,639		0	U
J61933-12-3	ORIX CORP	D	08/17/2005	ALLIANCE BERNSTEIN	11,100.000	1,671,586		0	U
Q78063-11-4	QBE INS GROUP NPV	D	08/31/2005	ALLIANCE BERNSTEIN	127,419.000	1,654,804		0	U
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	09/19/2005	ALLIANCE BERNSTEIN	14,800.000	431,065		0	U
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	08/12/2005	ALLIANCE BERNSTEIN	99,320.000	2,040,018		0	U
J77067-10-6	SUMITOMO MITSUI FINANCIAL GROUP	D	09/20/2005	ALLIANCE BERNSTEIN	407.000	3,185,737		0	U
H8920M-85-5	UBS AG	D	09/15/2005	ALLIANCE BERNSTEIN	5,274.000	448,039		0	U
Q97417-10-1	WESTPAC BANKING CORP	D	07/01/2005	ALLIANCE BERNSTEIN	1,463.000	21,301		0	U
6799999 - Total - Common Stocks - Banks, Trusts, Insurance						151,844,179	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)									
885535-10-4	3 COM CORP		07/28/2005	BANC OF AMERICA SECURITIES	3,300.000	12,221		0	L
88579Y-10-1	3M Company		09/22/2005	Various	153,958.000	11,344,207		0	L
350865-10-1	4 KIDS ENTERTAINMENT INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,027		0	L
65440K-10-6	99 CENTS ONLY STORES		07/28/2005	BANC OF AMERICA SECURITIES	600.000	7,406		0	L
000361-10-5	A A R CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,348		0	L
000886-30-9	A D C TELECOM, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	4,406		0	L
001963-10-7	A S V INC		09/01/2005	CANTOR, FITZGERALD & CO	5,200.000	122,024		0	L
002535-20-1	AARONS RENTS		07/28/2005	BANC OF AMERICA SECURITIES	400.000	9,533		0	L
002824-10-0	Abbott Labs		09/22/2005	Various	96,353.000	4,395,714		0	L
000957-10-0	ABM INDUSTRIES		07/28/2005	BANC OF AMERICA SECURITIES	500.000	9,898		0	L
004239-10-9	ACADIA REALTY TRUST		08/04/2005	Various	1,000.000	18,970		0	L
00437V-10-4	ACCREDO HEALTH		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,580		0	L
004934-10-5	ACTEL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,017		0	L
004933-10-7	ACTION PERFORMANCE CO		07/28/2005	BANC OF AMERICA SECURITIES	100.000	872		0	L
004930-20-2	ACTIVISION		07/28/2005	BANC OF AMERICA SECURITIES	1,700.000	32,468		0	L
00508Y-10-2	ACUITY BRANDS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,648		0	L
005125-10-9	ACXIOM CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	16,381		0	L
00651F-10-8	ADAPTEC INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	3,835		0	L
00686U-10-4	ADESA INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	19,127		0	L
007094-10-5	ADMINISTAFF INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,234		0	L
00724F-10-1	Adobe Systems		09/22/2005	MORGAN STANLEY DEAN WITTER	800.000	22,328		0	L
00738A-10-6	ADTRAN INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	16,265		0	L
00751Y-10-6	ADVANCED AUTO PARTS INC		07/29/2005	BANC OF AMERICA SECURITIES	12,735.000	854,069		0	L
007973-10-0	ADVANCED ENERGY INDUSTRIES		07/28/2005	BANC OF AMERICA SECURITIES	300.000	2,735		0	L
00763M-10-8	ADVANCED MEDICAL OPTICS		07/28/2005	BANC OF AMERICA SECURITIES	600.000	24,993		0	L

SCHEDULE D - PART 3

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

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007903-10-7	ADVANCED MICRO DEVICES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	15,568		0	L
00757T-10-1	ADVANCED NEUROMODULATION SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,951		0	L
007974-10-8	ADVENT SOFTWARE		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,809		0	L
007585-10-2	ADVO INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,340		0	L
007768-10-4	AEROFLEX INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	5,694		0	L
007865-10-8	AEROPOSTALE INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	15,426		0	L
008190-10-0	AFFILIATED COMPUTER SERV		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	5,276		0	L
001084-10-2	AGCO CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	16,533		0	L
00846U-10-1	AGILENT TECHNOLOGIES		09/22/2005	Various	120,300.000	3,540,316		0	L
00847J-10-5	AGILYSYS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,589		0	L
009158-10-6	AIR PRODUCTS & CHEMICALS, INC		07/29/2005	Various	56,700.000	3,408,532		0	L
009363-10-2	AIRGAS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	19,000		0	L
00949P-10-8	AIRTRAN HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	9,156		0	L
011659-10-9	ALASKA AIR GROUP, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,836		0	L
012348-10-8	ALBANY INTERNATIONAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,934		0	L
012653-10-1	ALBEMARLE CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,309		0	L
013104-10-4	ALBERTSON'S, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	43,800.000	1,132,996		0	L
013817-10-1	ALCOA INC		09/23/2005	Various	80,400.000	1,992,641		0	L
014477-10-3	ALERIS INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,542		0	L
014482-10-3	ALEXANDER & BALDWIN, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	15,958		0	L
018490-10-2	Allergan Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	9,175		0	L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	26,076		0	L
018804-10-4	ALLIANT TECHSYSTEMS, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	22,136		0	L
020039-10-3	ALLTEL CORP		09/22/2005	Various	91,900.000	5,892,809		0	L
020520-10-2	ALON USA ENERGY INC		07/28/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	31,100.000	497,600		0	L
020813-10-1	ALPHARMA INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	5,806		0	L
021441-10-0	ALTERA CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	9,290		0	L
02148M-10-0	ALTIRIS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,986		0	L
00163T-10-9	AMB PROPERTY CORP		08/12/2005	Various	4,400.000	191,484		0	L
002896-20-7	AMBERCROMBIE & FITCH CL A-C		07/28/2005	BANC OF AMERICA SECURITIES	800.000	57,127		0	L
02341W-10-3	AMCOL INTL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,955		0	L
023436-10-8	AMEDISYS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,849		0	L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	39,701		0	L
02607P-30-5	AMERICAN FINANCIAL REALTY TRUST		08/04/2005	CITIGROUP GLOBAL MARKETS	75,000.000	1,063,845		0	L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	600.000	15,441		0	L
02649V-10-4	AMERICAN HEALTHWAYS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,234		0	L
027070-10-1	AMERICAN ITALIAN PASTA CO		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,091		0	L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		07/28/2005	BANC OF AMERICA SECURITIES	600.000	13,518		0	L
029712-10-6	American Standard		09/22/2005	Various	13,546.000	603,144		0	L
03073T-10-2	AMERIGROUP CORPORATE		07/28/2005	BANC OF AMERICA SECURITIES	400.000	13,641		0	L
031100-10-0	AMETEK INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	24,747		0	L
031162-10-0	Amgen		09/22/2005	Various	59,957.000	4,830,453		0	L
001735-10-9	AMLI RESIDENTIAL PROPERTIES TRUST		09/19/2005	Various	44,600.000	1,468,580		0	L
032095-10-1	AMPHENOL GROUP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	35,584		0	L
03232P-40-5	AMSUNG CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,709		0	L
032511-10-7	ANADARKO PETROLEUM CORP		09/22/2005	Various	25,300.000	2,358,339		0	L
032654-10-5	ANALOG DEVICES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	10,854		0	L
032657-20-7	ANALOGIC CORP		08/04/2005	Various	700.000	36,008		0	L
034425-10-8	ANDREW CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	3,264		0	L
034663-10-4	ANGELICA CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,106		0	L
035290-10-5	ANIXTER INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,456		0	L
036115-10-3	ANNTAYLOR STORES INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	18,155		0	L
03662Q-10-5	ANSYS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,116		0	L
03674E-10-8	ANTEON INTERNATIONAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	14,127		0	L
037411-10-5	APACHE CORP		09/22/2005	Various	19,300.000	1,364,357		0	L
03748R-10-1	APARTMENT INVT & MGMT CO CL A		09/22/2005	Various	36,700.000	1,437,893		0	L
037598-10-9	APOGEE ENTERPRISES, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,752		0	L
037833-10-0	Apple Computer		09/22/2005	Various	172,200.000	8,678,995		0	L
037899-10-1	APPLEBEES INTL INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	18,315		0	L
038020-10-3	APPLERA CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	4,506		0	L
03815A-10-6	APPLICA INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	620		0	L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	14,323		0	L

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038222-10-5	APPLIED MATERIALS, INC		07/29/2005	Various	200,100.000	3,449,381		0	L
03822W-10-9	APPLIED MICRO CIRCUITS CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	294		0	L
038237-10-3	APPLIED SIGNAL TECHNOLOGY		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,151		0	L
037933-10-8	APRIA HEALTHCARE GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	13,539		0	L
038336-10-3	APTARGROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	15,135		0	L
03875Q-10-8	ARBITRON INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,484		0	L
03937R-10-2	ARCH CHEMICALS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,177		0	L
039380-10-0	ARCH COAL INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	34,363		0	L
039483-10-2	ARCHER-DANIELS-MIDLAND CO		09/22/2005	MORGAN STANLEY DEAN WITTER	75,000.000	1,716,046		0	L
039583-10-9	ARCHSTONE SMITH TRUST		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	35,388		0	L
039670-10-4	ARCTIC CAT INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,357		0	L
039793-10-4	ARDEN REALTY INC		09/21/2005	CITIGROUP GLOBAL MARKETS	13,100.000	494,771		0	L
040228-10-8	ARGOSY GAMING COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,354		0	L
040790-10-7	ARKANSAS BEST CORP DEL		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,886		0	L
042260-10-9	ARMOR HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,233		0	L
04269E-10-7	ARQULE INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	757		0	L
042735-10-0	ARROW ELECTRONICS INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	30,169		0	L
043127-10-9	ARTESYN TECHNOLOGIES		07/28/2005	BANC OF AMERICA SECURITIES	300.000	2,792		0	L
043136-10-0	ARTHROCARE CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,205		0	L
043353-10-1	ARVINMERITOR INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	13,342		0	L
044209-10-4	ASHLAND INC NEW		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	27,060		0	L
045604-10-5	ASSOCIATED ESTATES		07/06/2005	LEGG MASON	30,000.000	287,841		0	L
046224-10-1	ASTEC INDS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,795		0	L
001957-50-5	AT & T		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	17,658		0	L
049513-10-4	ATMEL CORP		07/28/2005	BANC OF AMERICA SECURITIES	4,000.000	9,502		0	L
00207R-10-1	ATMI INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,497		0	L
050095-10-8	ATWOOD OCEANICS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	6,669		0	L
050757-10-3	AUDIOVOX CL A		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,604		0	L
052769-10-6	Autodesk Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,128		0	L
053015-10-3	Automatic Data Proc		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	21,170		0	L
053611-10-9	Avery Dennison Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	31,698		0	L
05367P-10-0	AVID TECHNOLOGY INC		08/11/2005	Various	4,700.000	185,451		0	L
053807-10-3	AVNET INC		07/28/2005	Various	9,700.000	254,270		0	L
053893-10-3	AVOCENT CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	14,044		0	L
054303-10-2	Avon Products		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	10,728		0	L
054540-10-9	AXCELIS TECHNOLOGIES		07/28/2005	BANC OF AMERICA SECURITIES	900.000	6,442		0	L
054802-10-3	AZTAR CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	13,459		0	L
057224-10-7	Baker Hughes		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	30,215		0	L
057741-10-0	BALDOR ELECTRIC CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,470		0	L
05873K-10-8	BALLY TOTAL FITNESS		07/28/2005	BANC OF AMERICA SECURITIES	300.000	1,109		0	L
059815-10-0	BANDAG, INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,650		0	L
066821-10-9	BANTA CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,733		0	L
067383-10-9	Bard (C.R.) Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	13,332		0	L
067774-10-9	BARNES & NOBLE		07/28/2005	BANC OF AMERICA SECURITIES	600.000	24,703		0	L
067806-10-9	BARNES GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,873		0	L
068306-10-9	BARR PHARMACEUTICALS INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	37,999		0	L
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,938		0	L
071707-10-3	BAUSCH & LOMB, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	7,673		0	L
071813-10-9	Baxter Internationa		09/22/2005	MORGAN STANLEY DEAN WITTER	800.000	32,120		0	L
075811-10-9	BECKMAN COULTER INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	32,629		0	L
075887-10-9	Becton Dickinson		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	5,242		0	L
076446-30-1	BEDFORD PROPERTY INVESTMENTS		07/21/2005	MORGAN STANLEY DEAN WITTER	22,200.000	512,536		0	L
05538P-10-4	BEI TECHNOLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,477		0	L
077347-30-0	BEL FUSE INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,229		0	L
077454-10-6	BELDEN CDT INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	9,002		0	L
078137-10-6	BELL MICROPRODUCTS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,036		0	L
079860-10-2	BELLSOUTH CORP		09/22/2005	Various	329,100.000	8,906,353		0	L
080555-10-5	BELO CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	24,194		0	L
081437-10-5	BEMIS CO., INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,422		0	L
08160H-10-1	BENCHMARK ELECTRONICS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,507		0	L
086516-10-1	BEST BUY, INC		07/29/2005	Various	44,238.000	3,362,761		0	L
089302-10-3	BIG LOTS INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	2,194		0	L

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09062X-10-3	BIOGEN IDEC INC		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	23,370		0	L
090911-10-8	BIOLASE TECHNOLOGY INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,297		0	L
090613-10-0	Biomet Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,571		0	L
090945-10-6	BIOSITE INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	5,696		0	L
055472-10-4	BISYS GROUP		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	17,462		0	L
055482-10-3	BJ Services		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	10,437		0	L
05548J-10-6	BJ'S WHOLESALE CLUB		07/28/2005	BANC OF AMERICA SECURITIES	700.000	22,682		0	L
091797-10-0	Black & Decker Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	8,297		0	L
091826-10-7	BLACK BOX CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,577		0	L
09643P-10-8	BLYTH INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,356		0	L
096761-10-1	BOB EVANS FARMS, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,375		0	L
097023-10-5	Boeing Company		09/22/2005	Various	40,735.000	2,739,362		0	L
099709-10-7	BORDERS GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	17,599		0	L
099724-10-6	BORG WARNER INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	29,192		0	L
101121-10-1	BOSTON PROPERTIES INC		07/22/2005	Various	22,100.000	1,599,140		0	L
102183-10-0	BOWATER, INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	17,005		0	L
103043-10-5	BOWNE & CO., INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,089		0	L
103304-10-1	BOYD GAMING CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	31,438		0	L
104576-10-3	BRADLEY PHARMACEUTICALS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,106		0	L
104674-10-6	BRADY CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	500.000	17,117		0	L
105368-20-3	BRANDYWINE REALTY		09/21/2005	CITIGROUP GLOBAL MARKETS	20,300.000	610,520		0	L
109043-10-9	BRIGGS & STRATTON CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	14,615		0	L
109641-10-0	BRINKER INTERNATIONAL, INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	32,606		0	L
109696-10-4	BRINKS COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	600.000	22,030		0	L
110122-10-8	Bristol-Myers Squib		09/22/2005	Various	142,000.000	3,544,520		0	L
111320-10-7	Broadcom Corporatio		09/01/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	117,300.000	5,099,876		0	L
114340-10-2	BROOKS AUTOMATION INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	6,533		0	L
114580-10-3	BROOKTROUT INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,007		0	L
115736-10-0	BROWN SHOE COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,983		0	L
117043-10-9	BRUNSWICK CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,751		0	L
117421-10-7	BRUSH ENGINEERED MATERIALS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,639		0	L
118255-10-8	BUCKEYE TECHNOLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	2,946		0	L
120113-10-5	BUILDING MATERIALS HOLDING CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	8,461		0	L
121579-10-6	BURLINGTON COAT FACTORY WRHS		07/28/2005	BANC OF AMERICA SECURITIES	400.000	16,412		0	L
12189T-10-4	BURLINGTON NORTHERN SANTA FE		09/22/2005	Various	13,600.000	684,470		0	L
122014-10-3	BURLINGTON RESOURCES, INC		09/22/2005	Various	95,000.000	5,629,891		0	L
124661-10-9	C & D TECHNOLOGIES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,048		0	L
125071-10-0	C D I CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,970		0	L
125509-10-9	C I G N A CORP		08/03/2005	Various	16,100.000	1,865,537		0	L
126408-10-3	C S X CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	13,137		0	L
126501-10-5	C T S CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,516		0	L
12541W-10-0	C.H. ROBINSON WORLDWIDE		07/28/2005	BANC OF AMERICA SECURITIES	800.000	49,741		0	L
127055-10-1	CABOT CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	21,024		0	L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,084		0	L
127097-10-3	CABOT OIL & GAS CORP -CL A		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,646		0	L
127190-30-4	CACI INTERNATIONAL SERVICES		08/04/2005	Various	300.000	19,957		0	L
127387-10-8	CADENCE DESIGNS SYS INC		07/28/2005	BANC OF AMERICA SECURITIES	2,300.000	35,243		0	L
127914-10-9	CAL DIVE INTL		07/28/2005	BANC OF AMERICA SECURITIES	300.000	17,443		0	L
131193-10-4	CALLOWAY GOLF COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	700.000	10,588		0	L
132011-10-7	CAMBREX CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,096		0	L
133131-10-2	CAMDEN PROP		09/12/2005	Various	37,400.000	2,000,043		0	L
139733-10-9	CAPITAL AUTOMOTIVE REIT		09/27/2005	Various	25,200.000	968,692		0	L
14071N-10-4	CAPTARIS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	1,094		0	L
140909-10-2	CARAUSTAR INDS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,367		0	L
140781-10-5	CARBO CERAMICS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	8,717		0	L
14149Y-10-8	CARDINAL HEALTH INC		09/22/2005	Various	132,600.000	8,019,854		0	L
141665-10-9	CAREER EDUCATION CORP		07/28/2005	BANC OF AMERICA SECURITIES	900.000	34,462		0	L
141705-10-3	CAREMARK RX INC		09/22/2005	Various	13,528.000	585,484		0	L
142339-10-0	CARLISLE CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	13,168		0	L
143130-10-2	CARMAX INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	25,867		0	L
144285-10-3	CARPENTER TECHNOLOGY CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	12,584		0	L
144433-10-9	CARREKER CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,217		0	L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
147528-10-3	CASEYS GENERAL STORES, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	12,966		0	L
148411-10-1	CASTLE A M & CO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,062		0	L
148867-10-4	CATALINA MARKETING CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	10,092		0	L
149016-10-7	CATAPULT COMMUNICATIONS		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,919		0	L
149113-10-2	CATELLUS DEVELOPMENT CORP		08/30/2005	GREEN STREET ADVISORS	35,000.000	1,197,109		0	L
149123-10-1	Caterpillar Inc		09/22/2005	Various	191,800.000	10,454,148		0	L
149205-10-6	CATO CORP NEW		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,178		0	L
125010-10-8	C-COR INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	2,397		0	L
12512N-10-5	CDW CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	700.000	43,566		0	L
125137-10-9	CEC ENTERTAINMENT INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,283		0	L
150602-20-9	CEDAR SHOPPING CENTERS INC		09/29/2005	Various	60,000.000	853,426		0	L
151313-10-3	CENDANT CORPORATION		09/22/2005	Various	199,600.000	4,487,479		0	L
15135B-10-1	CENTENE CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,754		0	L
151895-10-9	CENTERPOINT PROPERTIES CORP		08/15/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	6,200.000	251,340		0	L
152312-10-4	CENTEX CORP		09/22/2005	Various	10,769.000	738,217		0	L
154785-10-9	CENTRAL PARKING CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,377		0	L
156431-10-8	CENTURY ALUMINUM COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,850		0	L
156708-10-9	CEPHALON INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	25,706		0	L
156710-10-5	CERADYNE		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,798		0	L
156779-10-0	CERIDIAN CORP NEW		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	27,015		0	L
156782-10-4	CERNER CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	22,399		0	L
156880-10-6	CERTEGY INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,974		0	L
158496-10-9	CHAMPION ENTERPRISES, INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	8,685		0	L
159423-10-2	CHAPARRAL STL CO DEL		08/09/2005	Various	14,300.000	187,827		0	L
159864-10-7	CHARLES RIVER LAB		07/28/2005	BANC OF AMERICA SECURITIES	5,815.000	300,496		0	L
162813-10-9	CHECKFREE CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	27,496		0	L
162825-10-3	CHECKPOINT SYSTEMS, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,316		0	L
163072-10-1	CHEESECAKE FACTORY INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	25,085		0	L
16359R-10-3	CHEMED CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,830		0	L
163893-10-0	CHEMTURA CORP		07/28/2005	Various	37,200.000	569,034		0	L
165159-10-4	CHESAPEAKE CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,235		0	L
166764-10-0	CHEVRON CORP		09/22/2005	Various	123,300.000	7,427,278		0	L
168615-10-2	CHICO FAS INC		08/25/2005	Various	70,800.000	2,620,417		0	L
168905-10-7	CHILDREN'S PLACE		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,231		0	L
170388-10-2	CHOICEPOINT INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	34,769		0	L
171046-10-5	CHRISTOPHER AND BANKS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,630		0	L
171340-10-2	CHURCH & DWIGHT CO		07/28/2005	BANC OF AMERICA SECURITIES	600.000	22,853		0	L
17163B-10-2	CIBER INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	4,536		0	L
171779-10-1	CIENA CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	1,998		0	L
171798-10-1	CIMAREX ENERGY CO		07/28/2005	BANC OF AMERICA SECURITIES	800.000	33,224		0	L
171871-10-6	CINCINNATI BELL INC		07/28/2005	BANC OF AMERICA SECURITIES	2,100.000	9,692		0	L
17275R-10-2	CISCO SYSTEMS, INC		09/22/2005	Various	150,785.000	2,906,417		0	L
17453B-10-1	Citizens Communicat		09/22/2005	MORGAN STANLEY DEAN WITTER	800.000	10,656		0	L
177376-10-0	Citrix Systems		09/22/2005	Various	41,945.000	974,764		0	L
179584-10-7	CLAIRES STORES, INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	22,651		0	L
179895-10-7	CLARCOR INCORPORATED		07/28/2005	BANC OF AMERICA SECURITIES	600.000	18,595		0	L
184502-10-2	CLEAR CHANNEL COMMUNICATIONS		09/22/2005	MORGAN STANLEY DEAN WITTER	1,500.000	47,430		0	L
185896-10-7	CLEVELAND-CLIFFS, INC		08/04/2005	Various	1,100.000	81,943		0	L
189054-10-9	CLOROX CO		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	5,525		0	L
12612W-10-4	CNF INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	20,439		0	L
189754-10-4	Coach Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	9,495		0	L
189873-10-2	COACHMAN INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,251		0	L
191216-10-0	Coca Cola Co		09/20/2005	Various	143,803.000	6,215,591		0	L
192422-10-3	COGNEX CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	12,962		0	L
192446-10-2	COGNIZANT TECH SOLUTIONS		08/29/2005	Various	68,615.000	3,183,238		0	L
192479-10-3	COHERENT, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,534		0	L
192576-10-6	COHU INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,972		0	L
19259P-30-0	COINSTAR INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,440		0	L
194162-10-3	Colgate-Palmolive		09/22/2005	Various	35,840.000	1,871,901		0	L
195872-10-6	COLONIAL PROPERTY TRUST		09/19/2005	Various	43,600.000	1,936,406		0	L
20030N-10-1	COMCAST CORP CLASS A		09/22/2005	Various	102,183.000	3,144,864		0	L
201723-10-3	COMMERCIAL METALS CO		07/28/2005	BANC OF AMERICA SECURITIES	600.000	17,256		0	L

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202218-10-3	COMML NET LEASE RLTY INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,326		0	L
203349-10-5	COMMONWEALTH TELEPHONE		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,649		0	L
203372-10-7	COMMSCOPE INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	7,309		0	L
203668-10-8	COMMUNITY HEALTH SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	600.000	21,259		0	L
204912-10-9	COMPUTER ASSOCIATES INTERNATIONAL, INC		09/12/2005	Various	82,200.000	2,271,413		0	L
205638-10-9	COMPUWARE CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	4,680		0	L
205826-20-9	COMTECH TELECOMM CORP		09/01/2005	CANTOR, FITZGERALD & CO	5,900.000	211,965		0	L
205862-40-2	COMVERSE TECHNOLOGY		09/22/2005	Various	100,400.000	2,645,370		0	L
205887-10-2	CONAGRA FOODS INC		09/22/2005	Various	171,900.000	3,935,386		0	L
207410-10-1	CONMED CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,988		0	L
208192-10-4	CONNETICS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,433		0	L
20825C-10-4	CONOCOPHILLIPS		09/22/2005	Various	8,500.000	547,706		0	L
209341-10-6	CONSOLIDATED GRAPHICS		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,356		0	L
212485-10-6	CONVERGYS CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	1,382		0	L
216640-10-2	COOPER CAMERON CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	28,548		0	L
216648-40-2	COOPER COMPANIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	20,361		0	L
217204-10-6	COPART INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	17,290		0	L
218868-10-7	CORINTHIAN COLLEGES INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	11,054		0	L
219023-10-8	CORN PRODUCTS INTL INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	19,239		0	L
219350-10-5	Corning Inc		09/22/2005	Various	38,513.000	715,973		0	L
21988R-10-2	CORPORATE EXECUTIVE BOARD		07/28/2005	Various	12,200.000	945,015		0	L
221485-10-5	COST PLUS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,566		0	L
22160K-10-5	COSTCO WHOLESALE CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	38,772		0	L
222816-10-0	COVANCE INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	29,419		0	L
222862-10-4	Coventry Health Car		09/22/2005	Various	1,200.000	87,306		0	L
12489V-10-6	CRACKER BARREL OLD COUNTRY STORE, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,683		0	L
224399-10-5	CRANE CO		07/28/2005	BANC OF AMERICA SECURITIES	500.000	15,684		0	L
225302-10-8	CREDENCE SYS CORP		08/26/2005	Various	146,179.000	1,470,843		0	L
225447-10-1	CREE INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	20,614		0	L
225756-10-5	CRESCENT REAL ESTATE		09/09/2005	BANK OF AMERICA NT & SA	27,300.000	553,297		0	L
227483-10-4	CROSS COUNTRY HEALTHCARE INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,888		0	L
22876P-10-9	CRT PROPERTIES		08/31/2005	Various	69,000.000	1,918,008		0	L
228903-10-0	CRYOLIFE INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,574		0	L
126349-10-9	CSG SYSTEMS INTERNATION		07/28/2005	BANC OF AMERICA SECURITIES	400.000	7,527		0	L
229669-10-6	CUBIC CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,770		0	L
231021-10-6	CUMMINS INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	26,880		0	L
126583-10-3	CUNO INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	7,197		0	L
231561-10-1	CURTIS WRIGHT CORP		08/04/2005	Various	500.000	30,031		0	L
126650-10-0	CVS CORP		09/22/2005	Various	325,176.000	9,566,166		0	L
23251P-10-2	CYBERONICS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,802		0	L
232572-10-7	CYMER, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,945		0	L
232806-10-9	CYPRESS SEMICONDUCTOR CORP		08/18/2005	Various	74,300.000	1,119,029		0	L
232820-10-0	CYTEC INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,578		0	L
232946-10-3	CYTYC CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	25,288		0	L
235811-10-6	DANA CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	1,856		0	L
235851-10-2	Danaher Corp		07/29/2005	BANC OF AMERICA SECURITIES	21,942.000	1,213,290		0	L
238113-10-4	DATASCOPE CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,499		0	L
242370-10-4	DEAN FOODS		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	47,277		0	L
244199-10-5	DEERE & CO., INC		07/29/2005	Various	80,800.000	5,624,522		0	L
24702R-10-1	Dell Inc		07/29/2005	BANC OF AMERICA SECURITIES	77,395.000	3,188,770		0	L
247126-10-5	DELPHI AUTOMOTIVE SYSTEMS		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	1,890		0	L
247357-10-6	DELTA AND PINE LAND		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,076		0	L
248019-10-1	DELUXE CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	17,145		0	L
247916-20-8	DENBURY RESOURCES INC		07/28/2005	Various	17,000.000	793,670		0	L
248239-10-5	DENDRITE INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,473		0	L
249030-10-7	DENTSPLY INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	38,802		0	L
249509-10-0	DEPSRTMENT 56 INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,217		0	L
251591-10-3	DEVELOPERS DIVER REALTY CORP		07/28/2005	Various	13,200.000	627,014		0	L
25179M-10-3	DEVON ENERGY CORP		07/29/2005	BANC OF AMERICA SECURITIES	2,100.000	117,858		0	L
251893-10-3	DEVRY INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	12,122		0	L
252450-10-1	DIAGNOSTIC PRODUCTS CORP		08/04/2005	Various	900.000	49,028		0	L
253651-10-3	DIEBOLD, INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	34,342		0	L

SCHEDULE D - PART 3

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

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253798-10-2	DIGI INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,106		0	L
25385P-10-6	DIGITAL INSIGHT CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,128		0	L
254546-10-4	DIONEX CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,061		0	L
254687-10-6	DISNEY (WALT) CO. (THE)		08/03/2005	Various	130,400.000	3,391,243		0	L
25500M-10-3	DITECH COMMUNICATIONS CORPS		07/28/2005	BANC OF AMERICA SECURITIES	300.000	2,294		0	L
23325G-10-4	DJ ORTHOPEDICS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,721		0	L
256669-10-2	Dollar General		09/22/2005	MORGAN STANLEY DEAN WITTER	1,500.000	28,125		0	L
256747-10-6	DOLLAR TREE STORES INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	24,937		0	L
257651-10-9	DONALDSON CO		07/28/2005	BANC OF AMERICA SECURITIES	700.000	22,555		0	L
257867-10-1	DONNELLEY (R.R.) & SONS CO		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	7,226		0	L
260003-10-8	DOVER CORP		09/22/2005	Various	358,300.000	14,613,633		0	L
260543-10-3	DOW CHEMICAL CO		09/22/2005	Various	65,400.000	3,037,418		0	L
23331A-10-9	DR HORTON INC		09/22/2005	MORGAN STANLEY DEAN WITTER	800.000	27,944		0	L
261570-10-5	DRESS BARN, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,734		0	L
261934-10-3	DREYFUS MONEY MARKET		09/01/2005	DIRECT	5,000,636.440	5,000,636		0	L
262037-10-4	DRIL QUIP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,312		0	L
23330X-10-0	DRS TECHNOLOGIES INC COM		07/28/2005	BANC OF AMERICA SECURITIES	200.000	10,396		0	L
23332B-10-6	DSP GROUP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,949		0	L
233326-10-7	DST SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	35,550		0	L
263534-10-9	Du Pont (E.I.)		09/22/2005	Various	13,215.000	562,233		0	L
264411-50-5	DUKE REALTY CORPORATION		07/22/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	21,600.000	709,765		0	L
26483E-10-0	DUN AND BRADSTREET CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	38,644		0	L
267475-10-1	DYCOM INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	9,530		0	L
281347-10-4	E D O CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,093		0	L
268648-10-2	E M C CORP		09/22/2005	Various	61,041.000	855,174		0	L
277276-10-1	EASTGROUP PROPERTY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,484		0	L
277432-10-0	EASTMAN CHEMICAL COMPANY		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	13,704		0	L
277461-10-9	EASTMAN KODAK CO		09/22/2005	Various	1,700.000	44,786		0	L
278058-10-2	EATON CORP		08/03/2005	Various	55,600.000	3,553,008		0	L
278642-10-3	eBay Inc		08/31/2005	Various	120,230.000	4,846,465		0	L
28139T-10-1	EDUCATION MGMT CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,728		0	L
28140H-10-4	EDUCATION REALTY TRUST INC		08/17/2005	Various	39,700.000	742,703		0	L
28176E-10-8	EDWARDS LIFESCIENCES CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	27,706		0	L
28224R-10-1	EFUNDS CORPORATON		07/28/2005	BANC OF AMERICA SECURITIES	400.000	7,221		0	L
268484-10-2	EGL INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	7,922		0	L
28336L-10-9	EL PASO CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	10,100.000	130,189		0	L
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,149		0	L
285512-10-9	Electronic Arts		09/21/2005	Various	48,115.000	2,905,540		0	L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	13,086		0	L
286045-10-9	ELECTRONICS BOUTIQUE HLDG CP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	13,038		0	L
287456-10-7	ELKCORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,607		0	L
29084Q-10-0	EMCOR GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	5,118		0	L
291011-10-4	Emerson Electric		09/22/2005	Various	2,200.000	146,669		0	L
291525-10-3	EMMIS COMMUNICATIONS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,015		0	L
29266R-10-8	ENERGIZER HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	44,685		0	L
292973-10-4	ENESCO GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	279		0	L
292866-10-0	ENGINEERED SUPPORT SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,069		0	L
29355X-10-7	ENPRO INDUSTRIES INC		07/28/2005	Various	6,300.000	184,764		0	L
26874Q-10-0	ENSCO INTERNATIONAL, INC		08/03/2005	Various	134,700.000	5,621,530		0	L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		08/18/2005	Various	30,900.000	1,029,895		0	L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,984		0	L
294100-10-2	ENZO BIOCHEM, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,076		0	L
26875P-10-1	EOG Resources		09/22/2005	Various	18,160.000	1,133,458		0	L
26882D-10-9	EPIQ SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,451		0	L
294703-10-3	EQUITY INNS INC		07/08/2005	Various	91,600.000	1,197,156		0	L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		09/22/2005	Various	212,500.000	7,183,146		0	L
294752-10-0	EQUITY ONE INC		09/28/2005	MORGAN STANLEY DEAN WITTER	25,000.000	563,595		0	L
29476L-10-7	EQUITY RESIDENTIAL		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	22,350		0	L
269151-10-6	ESS TECHNOLOGY		07/28/2005	BANC OF AMERICA SECURITIES	300.000	1,368		0	L
297178-10-5	ESSEX PROPERTY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	18,479		0	L
297425-10-0	ESTERLINE CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,441		0	L
297602-10-4	ETHAN ALLEN INTERIORS		07/28/2005	BANC OF AMERICA SECURITIES	400.000	13,312		0	L

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300645-10-8	EXAR CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,801		0	L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	49,572		0	L
30225T-10-2	EXTRA SPACE STORAGE INC		09/13/2005	CITIGROUP GLOBAL MARKETS	48,700.000	762,843		0	L
30231G-10-2	Exxon Mobil Corp		07/29/2005	Various	33,000.000	1,965,404		0	L
302491-30-3	F M C CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	18,236		0	L
315616-10-2	F5 NETWORKS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,838		0	L
303075-10-5	FACTSET RESEARCH SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,964		0	L
303250-10-4	FAIR ISAAC INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	22,482		0	L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	18,565		0	L
307000-10-9	FAMILY DOLLAR STORES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	1,970		0	L
311900-10-4	FASTENAL CO		07/28/2005	BANC OF AMERICA SECURITIES	600.000	38,087		0	L
313135-50-1	FEDDERS CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	600.000	1,563		0	L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		08/30/2005	BANK OF AMERICA NT & SA	7,200.000	430,955		0	L
313855-10-8	FEDERAL SIGNAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	6,845		0	L
31410H-10-1	FEDERATED DEPARTMENT STORES		09/22/2005	Various	27,716.350	1,930,248		0	L
31428X-10-6	FEDEX CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	33,344		0	L
30241L-10-9	FEI COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,828		0	L
315405-10-0	FERRO CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,846		0	L
316869-10-6	FILENET CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,478		0	L
317923-10-0	FINISH LINE INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,389		0	L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		07/29/2005	BANK OF AMERICA NT & SA	12,700.000	525,554		0	L
338032-20-4	FISHER SCIENTIFIC INTERNATIONAL		09/22/2005	Various	19,954.000	1,315,400		0	L
339099-10-3	FLEETWOOD ENTERPRISES, INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	5,632		0	L
302445-10-1	FLIR SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	600.000	19,847		0	L
341140-10-1	FLORIDA ROCK INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	32,846		0	L
343498-10-1	FLOWERS INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	15,066		0	L
34354P-10-5	FLOWSERVE CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	500.000	16,802		0	L
343412-10-2	Fluor Corp. (New)		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	12,406		0	L
30249U-10-1	FMC TECHNLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	21,625		0	L
344849-10-4	FOOT LOCKER INC		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	33,247		0	L
345370-86-0	FORD MOTOR COMPANY		09/22/2005	Various	429,900.000	4,609,392		0	L
345838-10-6	Forest Laboratories		09/16/2005	BRIDGE TRADING CO	72,900.000	3,183,733		0	L
346091-70-5	FOREST OIL CORP		07/28/2005	BANC OF AMERICA SECURITIES	500.000	22,504		0	L
349853-10-1	FORWARD AIR CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,843		0	L
349882-10-0	FOSSIL INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	16,895		0	L
356108-10-0	FRED'S INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,897		0	L
35671D-85-7	Freeport-McMoran Cp		09/22/2005	Various	27,900.000	1,102,343		0	L
35687M-20-6	FREESCALE SEMICONDUCTOR INC, CLASS B		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	15,645		0	L
359065-10-9	FRONTIER AIRLINES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,506		0	L
35914P-10-5	FRONTIER OIL		07/28/2005	BANC OF AMERICA SECURITIES	400.000	11,102		0	L
359694-10-6	FULLER (H.B.) CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,379		0	L
360921-10-0	FURNITURE BRANDS		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,127		0	L
361268-10-5	G & K SERVICES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,979		0	L
362418-10-5	GABLES RESIDENTIAL TRUST		08/31/2005	Various	124,600.000	5,414,229		0	L
36466R-20-0	GAMESTOP CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	13,134		0	L
364730-10-1	GANNETT CO., INC		07/29/2005	Various	75,200.000	5,523,180		0	L
365558-10-5	GARDNER DENVER INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,194		0	L
366651-10-7	GARTNER GROUP INC NEW		07/28/2005	BANC OF AMERICA SECURITIES	800.000	8,552		0	L
361448-10-3	GATX CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	14,964		0	L
368682-10-0	GENCORP, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,012		0	L
368710-40-6	GENENTECH INC		07/29/2005	Various	45,574.000	3,905,301		0	L
369385-10-9	GENERAL COMMUNICATION - CL A		07/28/2005	BANC OF AMERICA SECURITIES	400.000	4,121		0	L
369550-10-8	GENERAL DYNAMICS CORP		09/22/2005	Various	41,000.000	4,497,308		0	L
369604-10-3	General Electric		09/22/2005	Various	176,303.000	6,133,818		0	L
370021-10-7	GENERAL GROWTH PROPERTIES, INC		09/27/2005	Various	70,000.000	3,064,654		0	L
370334-10-4	General Mills		09/22/2005	Various	74,000.000	3,477,200		0	L
370442-10-5	GENERAL MOTORS CORP		09/22/2005	Various	55,900.000	2,002,354		0	L
371532-10-2	GENESCO, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,675		0	L
36866T-10-3	GEN-PROBE INC		09/09/2005	Various	15,660.000	753,569		0	L
371901-10-9	GENTEX CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	23,072		0	L
37247A-10-2	GENTIVA HEALTH SERVICES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,964		0	L
372460-10-5	GENUINE PARTS CO		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,307		0	L

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372917-10-4	Genzyme Corp		09/22/2005	Various	36,458.000	2,546,485		0	L
373200-20-3	GEORGIA GULF CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,287		0	L
373298-10-8	GEORGIA-PACIFIC CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	10,134		0	L
373730-10-0	GERBER SCIENTIFIC, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,236		0	L
375558-10-3	Gilead Sciences		09/22/2005	Various	54,419.000	2,418,918		0	L
377316-10-4	GLATFELTER		07/28/2005	BANC OF AMERICA SECURITIES	300.000	3,834		0	L
37803P-10-5	GLENBOROUGH REALTY		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,299		0	L
379302-10-2	GLIMCHER REALTY TRUST		08/15/2005	Various	46,700.000	1,229,611		0	L
37934A-10-0	GLOBAL IMAGING SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,924		0	L
37940X-10-2	GLOBAL PAYMENTS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	13,259		0	L
382388-10-6	GOODRICH CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	12,660		0	L
382550-10-1	Goodyear Tire & Rub		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	3,006		0	L
382588-10-1	GOODY'S FAMILY CLOTHING INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	2,258		0	L
38259P-50-8	GOOGLE INC		09/01/2005	Various	27,401.000	8,004,242		0	L
384109-10-4	GRACO, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	22,838		0	L
387328-10-7	GRANITE CONSTRUCTION INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,994		0	L
38821G-10-1	GRANT PRIDECO INC		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	34,598		0	L
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,637		0	L
39153L-10-6	GREATBATCH INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,823		0	L
398433-10-2	GRIFFON CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,187		0	L
398905-10-9	GROUP 1 AUTOMOTIVE		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,767		0	L
400518-10-6	GTECH HOLDINGS		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	30,146		0	L
401698-10-5	Guidant Corp		09/22/2005	Various	4,401.000	304,129		0	L
402040-10-9	GUITAR CENTER INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	12,682		0	L
403777-10-5	GYMBOREE CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,304		0	L
405024-10-0	HAEMONETICS CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,336		0	L
405217-10-0	HAIN CELESTIAL GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,973		0	L
406216-10-1	Halliburton Co		09/22/2005	MORGAN STANLEY DEAN WITTER	206,500.000	12,157,853		0	L
410768-10-5	HANOVER COMPRESSOR		07/28/2005	BANC OF AMERICA SECURITIES	700.000	9,536		0	L
412693-10-3	HARLAND (JOHN H.) CO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,795		0	L
413086-10-9	HARMAN INTERNATIONAL		07/28/2005	BANC OF AMERICA SECURITIES	600.000	50,950		0	L
413160-10-2	HARMONIC LIGHTWAVES INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	3,177		0	L
413619-10-7	Harrah's Entertainm		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	39,006		0	L
413875-10-5	HARRIS CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	40,984		0	L
415864-10-7	HARSCO CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	18,432		0	L
416196-10-3	HARTE HANKS COMMUNICATIONS		07/28/2005	BANC OF AMERICA SECURITIES	700.000	19,555		0	L
418056-10-7	HASBRO, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	18,477		0	L
419596-10-1	HAVERTY FURNITURE		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,688		0	L
404119-10-9	HCA Inc		09/22/2005	Various	50,657.000	2,487,704		0	L
42210P-10-2	HEADWATERS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,563		0	L
421933-10-2	HEALTH MANAGEMENT		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	11,440		0	L
42222G-10-8	HEALTH NET INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	38,786		0	L
421906-10-8	HEALTHCARE SERVICES GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,875		0	L
422347-10-4	HEARTLAND EXPRESS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	14,731		0	L
422819-10-2	HEIDRICK & STRUGGLES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,848		0	L
423074-10-3	Heinz (H.J.)		07/29/2005	BANC OF AMERICA SECURITIES	1,600.000	59,514		0	L
423319-10-2	HELIX TECHNOLOGY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,582		0	L
423452-10-1	HELMERICH & PAYNE, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	22,402		0	L
426281-10-1	HENRY JACK & ASSOCIATES		07/28/2005	BANC OF AMERICA SECURITIES	700.000	13,458		0	L
427056-10-6	Hercules Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	1,219		0	L
428236-10-3	HEWLETT PACKARD		09/22/2005	Various	17,200.000	427,705		0	L
428565-10-5	HIBBETT SPORTING GOODS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,020		0	L
431284-10-8	HIGHWOODS PROPERTIES		07/28/2005	BANC OF AMERICA SECURITIES	400.000	12,602		0	L
431573-10-4	HILLENBRAND INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	30,960		0	L
404251-10-0	HNI CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	22,964		0	L
436440-10-1	HOLOGIC, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,826		0	L
437076-10-2	Home Depot		07/29/2005	BANC OF AMERICA SECURITIES	44,434.000	1,930,957		0	L
437306-10-3	HOME PROPERTIES INC		08/26/2005	Various	8,500.000	345,082		0	L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/22/2005	Various	6,000.000	231,000		0	L
439104-10-0	HOOPER HOLMES		07/28/2005	BANC OF AMERICA SECURITIES	600.000	2,529		0	L
440452-10-0	HORMEL (G.A.) CO		07/28/2005	BANC OF AMERICA SECURITIES	900.000	26,666		0	L
441060-10-0	Hospira Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	16,028		0	L

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

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44106M-10-2	HOSPITALITY PROPERTY TRUST		08/10/2005	Various	55,100.000	2,398,072		0	L
44107P-10-4	HOST MARRIOTT CORP		09/22/2005	Various	69,100.000	1,202,006		0	L
441339-10-8	HOT TOPIC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	7,259		0	L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		07/28/2005	BANC OF AMERICA SECURITIES	400.000	28,523		0	L
443510-20-1	HUBBELL, INC. CLASS B		07/28/2005	BANC OF AMERICA SECURITIES	600.000	27,023		0	L
444482-10-3	HUGHES SUPPLY, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	16,834		0	L
444859-10-2	HUMANA, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	14,232		0	L
445658-10-7	HUNT TRANSPORT SVC		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	23,559		0	L
447011-20-6	HUNTSMAN CORP		06/30/2005	DIRECT	1,865,000.000	1,865,000		0	L
448407-10-6	HUTCHINSON TECH		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,684		0	L
448774-10-9	HYDRIL		07/28/2005	BANC OF AMERICA SECURITIES	200.000	12,607		0	L
44914M-10-4	HYPERION SOLUTIONS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,923		0	L
44930G-10-7	ICU MEDICAL		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,281		0	L
45167R-10-4	IDEX CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	17,249		0	L
45168D-10-4	IDEXX LABS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	19,443		0	L
449623-10-7	IHOP CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,435		0	L
45173E-10-5	IKANOS COMMUNICATIONS		09/21/2005	LEHMAN BROTHERS INC	9,200.000	110,400		0	L
452308-10-9	ILLINOIS TOOL WORKS, INC		09/02/2005	Various	111,900.000	9,578,007		0	L
452327-10-9	ILLUMINA INC		06/30/2005	DISTRIBUTION	9,309.000	114,501		0	L
45247T-10-4	IMAGISTICS INTERNATIONAL		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,011		0	L
45245A-10-7	IMATION CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,888		0	L
452526-10-6	IMMUCOR INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	10,388		0	L
453235-10-3	INAMED CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	21,474		0	L
457652-10-5	INPUT/OUTPUT INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	2,756		0	L
45765U-10-3	INSIGHT ENTERPRISES INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,184		0	L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,821		0	L
457985-20-8	INTEGRA LIFE SCIENCES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,074		0	L
45811K-20-8	INTEGRATED CIRCUIT SYSTEMS		08/18/2005	Various	58,400.000	1,230,380		0	L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		09/20/2005	Various	34,400.000	390,070		0	L
458140-10-0	Intel Corp		07/29/2005	BANC OF AMERICA SECURITIES	165,334.000	4,472,735		0	L
458665-10-6	INTERFACE INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	5,635		0	L
458771-10-2	INTERMAGNETICS GENERAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,951		0	L
459200-10-1	International Bus		07/29/2005	Various	74,468.000	6,261,274		0	L
459902-10-2	INTERNATIONAL GAME TECHNOLOGY		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	5,562		0	L
460146-10-3	INTERNATIONAL PAPER CO		09/22/2005	Various	109,400.000	3,412,990		0	L
460254-10-5	INTERNATIONAL RECTIFIER CORP		08/18/2005	Various	43,800.000	1,964,368		0	L
460335-20-1	INTERNATIONAL SPEEDWAY		07/28/2005	BANC OF AMERICA SECURITIES	400.000	23,209		0	L
46060X-10-7	INTERNET SECURITY SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,944		0	L
460690-10-0	INTERPUBLIC GROUP OF COS., INC		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	5,570		0	L
46069S-10-9	INTERSIL CORP		08/18/2005	Various	41,700.000	827,987		0	L
458372-10-9	INTER-TEL INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,398		0	L
46117A-10-0	INTRADO INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,609		0	L
46120E-60-2	INTUITIVE SURGICAL INC		08/02/2005	CANTOR, FITZGERALD & CO	10,500.000	722,366		0	L
461203-10-1	INVACARE CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,221		0	L
46185R-10-0	INVITROGEN CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	35,174		0	L
46262E-10-5	iPAYMENT INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,719		0	L
465741-10-6	ITRON INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	5,191		0	L
45068B-10-9	ITT EDUCATIONAL SVCS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	20,455		0	L
450911-10-2	ITT INDUSTRIES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	11,125		0	L
465823-10-2	IVAX CORP		07/28/2005	BANC OF AMERICA SECURITIES	2,000.000	50,980		0	L
466189-10-7	J.JILL GROUP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,809		0	L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,018		0	L
466367-10-9	JACK IN THE BOX INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,179		0	L
469814-10-7	JACOBS ENGINEERING GROUP INC		07/29/2005	BANC OF AMERICA SECURITIES	5,795.000	338,184		0	L
47012E-10-6	JAKKS PACIFIC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,736		0	L
46612K-10-8	JDA SOFTWARE GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,172		0	L
46612J-10-1	JDS UNIPHASE CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	13,600.000	24,344		0	L
477143-10-1	JETBLUE AIRWAYS CORP		07/28/2005	BANC OF AMERICA SECURITIES	900.000	18,573		0	L
466210-10-1	JLG INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	12,225		0	L
832696-40-5	JM SMUCKER COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	600.000	28,611		0	L
47758P-30-7	JOANN STORES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,425		0	L
478160-10-4	Johnson & Johnson		09/22/2005	Various	116,604.000	7,478,735		0	L

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478366-10-7	JOHNSON CONTROLS, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	18,156		0	L
481165-10-8	JOY GLOBAL INC		09/01/2005	CANTOR, FITZGERALD & CO	25,700.000	1,261,423		0	L
482732-10-4	K2 INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	5,345		0	L
483548-10-3	KAMAN CORP. CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,714		0	L
485170-30-2	KANSAS CITY SOUTHERN		07/28/2005	BANC OF AMERICA SECURITIES	800.000	17,827		0	L
486587-10-8	KAYDON CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,952		0	L
48666K-10-9	KB HOME		08/31/2005	Various	8,969.000	669,610		0	L
486665-10-2	KEANE INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	6,324		0	L
487584-10-4	KEITHLEY INSTRUMENTS		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,445		0	L
488044-10-8	KELLWOOD CO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,299		0	L
488152-20-8	KELLY SERVICES INC. CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,939		0	L
488360-10-8	KEMET CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	6,505		0	L
489170-10-0	KENNAMETAL, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	14,262		0	L
490057-10-6	KENSEY NASH CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,182		0	L
492386-10-7	KERR-MCGEE CORP		09/22/2005	Various	39,200.000	3,390,747		0	L
492515-10-1	KERYX Biopharmaceutical Common Stock		08/26/2005	Various	123,400.000	1,940,654		0	L
49427F-10-8	KILROY REALTY CORPORATION		08/19/2005	Various	14,900.000	760,146		0	L
494368-10-3	Kimberly-Clark		09/22/2005	Various	2,900.000	183,341		0	L
49446R-10-9	KIMCO REALTY CORP		07/22/2005	BANK OF AMERICA NT & SA	15,600.000	954,575		0	L
49460W-20-8	KINETIC CONCEPTS		07/29/2005	BANC OF AMERICA SECURITIES	8,966.000	522,926		0	L
495582-10-8	KING PHARMACEUTICALS INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	4,539		0	L
497266-10-6	KIRBY CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,576		0	L
482480-10-0	KLA-TENCOR CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	14,331		0	L
499064-10-3	KNIGHT TRANSPORTATION INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	14,565		0	L
500255-10-4	KOHLS CORP		09/22/2005	Various	19,076.000	1,065,010		0	L
500600-10-1	KOPIN CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	3,424		0	L
500643-20-0	KORN/FERRY INTERNATIONAL		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,931		0	L
50075N-10-4	KRAFT FOODS INC		07/29/2005	BANC OF AMERICA SECURITIES	1,900.000	58,527		0	L
501014-10-4	KRISPY KREME DOUGHNUTS INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	4,277		0	L
501044-10-1	KROGER CO		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	4,062		0	L
501052-10-4	KRONOS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,330		0	L
482686-10-2	K-SWISS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,137		0	L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	4,826		0	L
502161-10-2	L S I LOGIC CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	6,580		0	L
502392-10-3	L T X CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	3,899		0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	24,084		0	L
50540L-10-5	LABONE INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,870		0	L
505401-20-8	LABOR READY INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	11,819		0	L
50540R-40-9	LABORATORY CRP OF AMER HLDGS		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	9,566		0	L
512807-10-8	LAM RESEARCH CORP		08/18/2005	Various	16,700.000	490,951		0	L
513847-10-3	LANCASTER COLONY CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,813		0	L
514606-10-2	LANCE, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,619		0	L
51508L-10-3	LANDRY'S RESTAURANTS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,330		0	L
515098-10-1	LANDSTAR SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	19,929		0	L
517942-10-8	LASALLE HOTELS		08/17/2005	BB & T CAPITAL MARKETS	14,800.000	472,619		0	L
518415-10-4	LATTICE SEMICONDUCTOR		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	5,301		0	L
518613-10-4	LAUREATE EDUCATION INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	17,994		0	L
520776-10-5	LAWSON PRODUCTS, INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,189		0	L
505336-10-7	LAZBOY CHAIR CO		07/28/2005	BANC OF AMERICA SECURITIES	600.000	8,469		0	L
501803-30-8	LCA-VISION		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,082		0	L
521865-10-5	LEAR SEATING CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	24,399		0	L
523768-10-9	LEE ENTERPRISES, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	17,199		0	L
524660-10-7	LEGGETT & PLATT, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,024		0	L
526057-10-4	LENNAR CORP CLASS A		08/31/2005	Various	11,001.000	687,397		0	L
526107-10-7	LENNOX INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	14,556		0	L
529043-10-1	LEXINGTON CORP PPTYS TRUST		07/28/2005	BANC OF AMERICA SECURITIES	400.000	9,585		0	L
529898-10-8	LIBBEY INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,855		0	L
531172-10-4	LIBERTY PROPERTY TRUST		07/28/2005	BANC OF AMERICA SECURITIES	800.000	35,901		0	L
53219L-10-9	LIFEPOINT HOSPITALS INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	28,506		0	L
532457-10-8	Lilly (Eli) & Co		09/22/2005	Various	15,815.000	876,585		0	L
532716-10-7	Limited Brands Inc		08/03/2005	BERNSTEIN (SANFORD C.) & CO., INC	134,700.000	3,403,115		0	L
532791-10-0	LINCARE HOLDINGS INC-C		07/28/2005	BANC OF AMERICA SECURITIES	900.000	36,044		0	L

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535555-10-6	LINDSAY MANUFACTURING		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,470		0	L
535678-10-6	LINEAR TECHNOLOGY CORP		09/22/2005	Various	14,009.000	557,427		0	L
535679-10-4	LINENS 'N THINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,773		0	L
537008-10-4	LITTLEFUSE INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,845		0	L
542307-10-3	LONE STAR STEAKHOUSE SALOON		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,101		0	L
542312-10-3	LONE STAR TECHNOLOGIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	10,093		0	L
543162-10-1	LONGS DRUG STORES CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,119		0	L
543213-10-2	LONGVIEW FIBRE CO		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,781		0	L
546347-10-5	LOUISIANA-PACIFIC CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,755		0	L
548661-10-7	Lowe's Cos		09/22/2005	Various	29,900.000	1,972,187		0	L
549271-10-4	LUBRIZOL CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	26,325		0	L
549463-10-7	LUCENT TECHNOLOGIES INC		09/22/2005	Various	564,600.000	1,720,056		0	L
550819-10-6	LYDALL INC DEL		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,939		0	L
552078-10-7	LYONDELL PETROCHEMICAL CO		07/28/2005	BANC OF AMERICA SECURITIES	1,900.000	54,174		0	L
553777-10-3	M T S SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,230		0	L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		08/24/2005	CANTOR, FITZGERALD & CO	3,800.000	215,582		0	L
554273-10-2	MACDERMID INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,305		0	L
554382-10-1	MACERICH COMPANY		08/17/2005	Various	38,700.000	2,611,042		0	L
554489-10-4	MACK-CALI REALTY CORP		08/29/2005	Various	23,500.000	1,055,210		0	L
556100-10-5	MACROMEDIA INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	28,469		0	L
555904-10-1	MACROVISION CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,697		0	L
559424-10-6	MAGNETEK, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	615		0	L
559775-10-1	MAGUIRE PPTYS INC		08/05/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	33,200.000	916,021		0	L
562750-10-9	MANHATTAN ASSOCIATES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,068		0	L
563571-10-8	MANITOWOC INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,125		0	L
564055-10-1	MANOR CARE, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	7,662		0	L
56418H-10-0	MANPOWER, INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	38,173		0	L
564563-10-4	MANTECH INTL CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,502		0	L
565105-10-3	MAPINFO CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,121		0	L
565849-10-6	MARATHON OIL CORP		09/22/2005	Various	80,621.960	4,526,514		0	L
566330-10-6	MARCUS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,492		0	L
572901-10-6	MARTEK BIOSCIENCES CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,740		0	L
573284-10-6	MARTIN MARIETTA MATERIALS		07/28/2005	BANC OF AMERICA SECURITIES	400.000	29,086		0	L
574599-10-6	MASCO CORP		09/01/2005	Various	94,292.000	2,973,664		0	L
576206-10-6	MASSEY ENERGY COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	700.000	30,932		0	L
576674-10-5	MATERIAL SCIENCES CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,979		0	L
577914-10-4	MAVERICK TUBE CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,783		0	L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/22/2005	Various	14,309.000	605,691		0	L
577933-10-4	MAXIMUS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,546		0	L
577778-10-3	MAY DEPARTMENT STORES CO		07/29/2005	Various	64,900.000	2,664,123		0	L
578592-10-7	MAYTAG CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	1,794		0	L
579064-10-6	MCAFEE INC		07/28/2005	BANC OF AMERICA SECURITIES	1,400.000	40,987		0	L
580031-20-1	MCDATA CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	1,400.000	7,099		0	L
580135-10-1	MCDONALD'S CORP		09/22/2005	Various	5,800.000	178,095		0	L
58155Q-10-3	MCKESSON CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	1,100.000	50,358		0	L
552676-10-8	MDC HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	25,743		0	L
583062-10-4	MEADE INSTRUMENTS CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	257		0	L
58405U-10-2	MEDCO HEALTH SOLUTIONS		09/22/2005	MORGAN STANLEY DEAN WITTER	2,000.000	105,680		0	L
584404-10-7	MEDIA GENERAL, INC., CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	200.000	13,731		0	L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	19,852		0	L
584699-10-2	MedImmune Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,103		0	L
585055-10-6	Medtronic Inc		09/22/2005	Various	32,208.000	1,719,473		0	L
552715-10-4	MEMC ELECTRONIC MATERIALS		08/19/2005	CANTOR, FITZGERALD & CO	40,600.000	690,671		0	L
587118-10-0	MENS WEARHOUSE		08/04/2005	Various	5,400.000	177,403		0	L
587188-10-3	MENTOR CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	13,305		0	L
587200-10-6	MENTOR GRAPHICS CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	7,341		0	L
589331-10-7	Merck & Co		09/22/2005	Various	198,100.000	6,178,185		0	L
589378-10-8	MERCURY COMPUTER SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,674		0	L
589405-10-9	Mercury Interactive		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	7,368		0	L
589889-10-4	MERIT MEDICAL SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,456		0	L
59001A-10-2	MERITAGE HOMES CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	17,847		0	L
590479-10-1	MESA AIR GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,606		0	L

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

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591520-20-0	METHODE ELECTRONICS CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	300.000	3,647		0	L
552880-10-6	MGI PHARMA, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	15,712		0	L
594087-10-8	MICHAEL'S STORES INC		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	49,538		0	L
594793-10-1	MICREL INC		08/18/2005	Various	120,700.000	1,455,686		0	L
594901-10-0	MICRO SYSTEMS INC		08/04/2005	Various	1,200.000	50,773		0	L
595017-10-4	MICROCHIP TECHNOLOGY INC		07/28/2005	Various	22,100.000	696,552		0	L
595112-10-3	MICRON TECHNOLOGY, INC		09/22/2005	Various	146,700.000	1,723,906		0	L
595137-10-0	MICROSEMI CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	13,603		0	L
594918-10-4	Microsoft Corp		07/29/2005	BANC OF AMERICA SECURITIES	247,793.000	6,402,410		0	L
598709-10-3	MILACRON INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	596		0	L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC		07/28/2005	BANC OF AMERICA SECURITIES	2,700.000	29,007		0	L
600544-10-0	MILLER HERMAN, INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	22,338		0	L
601073-10-9	Millipore Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	12,716		0	L
601148-10-9	MILLS CORP		08/26/2005	Various	22,700.000	1,364,840		0	L
603158-10-6	MINERAL TECH INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	12,651		0	L
55311R-10-8	MIVA INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,251		0	L
60740F-10-5	MOBILE MINI INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,143		0	L
607828-10-0	MODINE MANUFACTURING CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,812		0	L
608190-10-4	MOHAWK INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	53,581		0	L
60886R-10-3	MONACO COACH CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,412		0	L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	16,870		0	L
61166W-10-1	MONSANTO COMPANY		09/22/2005	Various	99,215.000	6,310,900		0	L
611742-10-7	MONSTER WORLDWIDE		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	5,916		0	L
615394-20-2	MOOG, INC. CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,558		0	L
620076-10-9	MOTOROLA, INC		09/22/2005	Various	145,003.000	3,099,414		0	L
624581-10-4	MOVIE GALLERY INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,613		0	L
553409-10-3	MPS GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	10,344		0	L
55347W-10-5	MRO SOFTWARE INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,138		0	L
624756-10-2	MUELLER INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,772		0	L
625453-10-5	MULTIMEDIA GAMES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,302		0	L
626717-10-2	MURPHY OIL CORP		09/22/2005	Various	11,400.000	630,534		0	L
628464-10-9	MYERS INDS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	5,324		0	L
630797-10-8	NAPSTER INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	990		0	L
631158-10-2	NASH-FINCH CO		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,093		0	L
636518-10-2	NATIONAL INSTRUMENTS CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	16,595		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		09/22/2005	Various	80,853.000	4,247,674		0	L
639027-10-1	NATURES SUNSHINE PRODUCTS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,987		0	L
63910B-10-2	NAUTILUS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,403		0	L
628782-10-4	NBTY INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	17,255		0	L
628852-10-5	NCI BUILDING SYSTEMS INC		07/28/2005	Various	6,200.000	230,410		0	L
628858-10-2	NCO GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,594		0	L
62886E-10-8	NCR CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	6,106		0	L
639480-10-2	NDC HEALTH CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,405		0	L
640079-10-9	NEENAH PAPER		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,284		0	L
640204-20-2	NEIMAN MARCUS GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	39,353		0	L
640376-10-9	NELSON THOMAS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,395		0	L
64111Q-10-4	NETGEAR INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,212		0	L
64120L-10-4	Network Appliance		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	12,085		0	L
641208-10-3	NETWORK EQUIIPMENT TECHNOLOGY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	940		0	L
6435EV-10-8	NEW CENTURY FINANCIAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	20,889		0	L
648053-10-6	NEW PLAN EXCEL REALTY TRUST		09/28/2005	Various	70,800.000	1,763,948		0	L
650111-10-7	NEW YORK TIMES CO		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,036		0	L
651229-10-6	Newell Rubbermaid C		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	6,711		0	L
651290-10-8	NEWFIELD EXPLORATION CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	46,602		0	L
651639-10-6	NEWMONT MINING CORP		09/22/2005	Various	88,700.000	3,402,108		0	L
651824-10-4	NEWPORT CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,497		0	L
65248E-10-4	NEWS CORP PREFERENCE SHARES ADR		07/29/2005	BANC OF AMERICA SECURITIES	23,055.000	382,799		0	L
65332V-10-3	NEXTEL COMMUNICATIONS INC		07/29/2005	Various	24,069.000	809,631		0	L
65333F-10-7	NEXTEL PARTNERS INC		08/02/2005	J. P. MORGAN SECURITIES, INC	65,500.000	1,701,651		0	L
655044-10-5	NOBLE ENERGY INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	65,545		0	L
655663-10-2	NORDSON CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,981		0	L
655844-10-8	NORFOLK SOUTHERN CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	26,908		0	L

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666807-10-2	NORTHROP GRUMMAN CORP		09/22/2005	Various	1,700.000	95,040		0	L
670006-10-5	NOVELL, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	4,218		0	L
670008-10-1	NOVELLUS SYSTEM INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,508		0	L
670009-10-9	NOVEN PHARMACEUTICALS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,483		0	L
670704-10-5	NUVASIVE, INC		06/14/2005	DISTRIBUTION	49,645.000	771,483		0	L
67066G-10-4	NVIDIA Corp		09/22/2005	Various	11,138.000	299,977		0	L
62944T-10-5	NVR INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	91,463		0	L
670712-10-8	NYFIX INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,563		0	L
670823-10-3	O CHARLEYS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,786		0	L
686091-10-9	O REILLY AUTOMOTIVE INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	28,743		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/22/2005	Various	2,400.000	201,621		0	L
675232-10-2	OCEANEERING INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,454		0	L
67611V-10-1	ODYSSEY HEALTHCARE INC		08/08/2005	Various	61,300.000	1,094,016		0	L
676220-10-6	OFFICE DEPOT INC		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	14,760		0	L
676255-10-2	OFFSHORE LOGISTICS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,931		0	L
679580-10-0	OLD DOMINION FREIGHT LINE INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,649		0	L
680665-20-5	OLIN CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	13,380		0	L
670872-10-0	OM GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,670		0	L
681904-10-8	OMNICARE INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	41,851		0	L
681919-10-6	Omnicom Group		09/14/2005	Various	46,042.000	3,781,273		0	L
682129-10-1	OMNOVA SOLUTIONS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	2,322		0	L
682159-10-8	ON ASSIGNMENT INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,092		0	L
68389X-10-5	Oracle Corp		07/29/2005	BANC OF AMERICA SECURITIES	191,708.000	2,654,709		0	L
688239-20-1	OSHKOSH TRUCK CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	25,494		0	L
688582-10-5	OSTEOTECH, INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	437		0	L
689899-10-2	OUTBACK STEAKHOUSE INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	27,698		0	L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	18,615		0	L
690732-10-2	OWENS & MINOR, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,853		0	L
691497-30-9	OXFORD INDUSTRIES, INC		08/04/2005	Various	800.000	37,105		0	L
694873-10-0	PACIFIC SUNWEAR CALIF INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	17,284		0	L
695112-10-2	PACIFICARE HEALTH SYSTEMS		07/28/2005	BANC OF AMERICA SECURITIES	800.000	60,842		0	L
695156-10-9	PACKAGING CORPORATION OF AMERICA		07/28/2005	BANC OF AMERICA SECURITIES	800.000	17,015		0	L
695257-10-5	PACTIV CORPORATION		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	3,424		0	L
696429-30-7	PALL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,753		0	L
696642-10-7	PALM INC		09/30/2005	Various	30,600.000	968,156		0	L
69806L-10-4	PAN PACIFIC REALTY		09/26/2005	CITIGROUP GLOBAL MARKETS	7,000.000	452,469		0	L
69840W-10-8	PANERA BREAD COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	11,607		0	L
698813-10-2	PAPA JOHNS INTL INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,500		0	L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,589		0	L
699173-10-0	PARAMETRIC TECHNOLOGY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	2,632		0	L
699462-10-7	PAREXEL INTERNATIONAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,992		0	L
700416-20-9	PARK ELECTROCHEMICAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,361		0	L
70159Q-10-4	PARKWAY PROPERTIES		09/22/2005	Various	56,300.000	2,564,085		0	L
703395-10-3	PATTERSON COMPANIES INC		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	52,937		0	L
703481-10-1	PATTERSON UTI ENERGY INC		07/28/2005	BANC OF AMERICA SECURITIES	1,500.000	48,158		0	L
704227-10-7	PAXAR CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,799		0	L
704379-10-6	PAYLESS SHOESOURCE INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	12,026		0	L
704549-10-4	PEABODY ENERGY		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	71,636		0	L
705324-10-1	PEDIATRIX MEDICAL GROUP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	7,807		0	L
705560-10-0	PEET'S COFFEE & TEA INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,326		0	L
705906-10-5	PEGASUS SOLUTIONS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,137		0	L
707882-10-6	PENN VIRGINIA CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	5,232		0	L
708160-10-6	PENNEY (J.C.) CO., INC		07/29/2005	BANC OF AMERICA SECURITIES	1,100.000	62,754		0	L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST		08/26/2005	Various	23,600.000	1,009,798		0	L
709631-10-5	PENTAIR, INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	36,187		0	L
713278-10-9	PEPBOYS MANNY MOE & JACK		07/28/2005	BANC OF AMERICA SECURITIES	500.000	6,814		0	L
71343P-20-0	PEPSIAMERICAS INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	23,298		0	L
713448-10-8	PepsiCo Inc		09/22/2005	Various	169,800.000	9,356,049		0	L
713755-10-6	PERFORMANCE FOOD GROUP CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,925		0	L
714046-10-9	PERKINELMER INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	3,860		0	L
714290-10-3	PERRIGO COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	800.000	11,201		0	L
716578-10-9	PETROLEUM DEVELOPMENT CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,690		0	L

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716768-10-6	PETSMART INC		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	39,395		0	L
69333Y-10-8	PF CHANGS CHINA BISTRO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	11,126		0	L
717081-10-3	PFIZER INC		09/22/2005	Various	38,300.000	1,023,187		0	L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		07/28/2005	BANC OF AMERICA SECURITIES	500.000	28,538		0	L
717265-10-2	PHELPS DODGE CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	11,713		0	L
718592-10-8	PHILLIPS-VAN HEUSEN CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,157		0	L
719153-10-8	PHOENIX TECHNOLOGIES LTD		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,370		0	L
719364-10-1	PHOTON DYNAMICS		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,934		0	L
719405-10-2	PHOTRONICS INC		07/28/2005	Various	4,900.000	119,287		0	L
720279-10-8	PIER 1, INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	11,547		0	L
721467-10-8	PILGRIMS PRIDE		08/23/2005	Various	76,437.000	2,497,902		0	L
723456-10-9	PINNACLE ENTERTAINMENT INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,509		0	L
723481-10-7	PINNACLE SYSTEMS, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	1,840		0	L
723787-10-7	PIONEER NATURAL RESOURCES CO		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	56,064		0	L
724479-10-0	Pitney-Bowes		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	8,304		0	L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		07/28/2005	BANC OF AMERICA SECURITIES	700.000	26,919		0	L
726900-10-3	PLANAR SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	809		0	L
727493-10-8	PLANTRONICS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	14,194		0	L
729132-10-0	PLEXUS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,401		0	L
729251-10-8	PLUM CREEK TIMBER CO INC COM		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	7,496		0	L
69344F-10-6	PMC - SIERRA INC		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	3,496		0	L
730448-10-7	POGO PRODUCING CO		07/28/2005	BANC OF AMERICA SECURITIES	600.000	32,646		0	L
731068-10-2	POLARIS INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	16,799		0	L
731572-10-3	POLO RALPH LAUREN CORP		08/23/2005	CANTOR, FITZGERALD & CO	18,200.000	905,910		0	L
73172K-10-4	POLYCOM INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	15,015		0	L
731738-10-0	POLYMEDICA GROUP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,129		0	L
73179P-10-6	POLYONE CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	900.000	6,216		0	L
732827-10-0	POPE & TALBOT, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,277		0	L
737407-10-6	POSSIS CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,156		0	L
737464-10-7	POST PROPERTIES, INC		09/19/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	14,300.000	542,648		0	L
737628-10-7	POTLATCH CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	11,494		0	L
739276-10-3	POWER INTEGRATIONS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,613		0	L
739363-10-9	POWERWAVE TECHNOLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	10,224		0	L
74005P-10-4	Praxair Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	18,412		0	L
740065-10-7	PRE PAID LEGAL SERVICES, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,457		0	L
740189-10-5	PRECISION CASTPARTS CORP		07/29/2005	BANC OF AMERICA SECURITIES	4,401.000	393,662		0	L
69357C-10-7	PRG SCHULTZ INTERNATIONAL		07/28/2005	BANC OF AMERICA SECURITIES	300.000	861		0	L
74153Q-10-2	PRIDE INTL		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	34,001		0	L
74264T-10-2	PRIORITY HEALTHCARE CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,274		0	L
742718-10-9	Procter & Gamble		07/29/2005	BANC OF AMERICA SECURITIES	92,550.000	5,125,038		0	L
743312-10-0	PROGRESS SOFTWARE CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,310		0	L
74340R-10-4	PROLIANCE INTERNATIONAL		07/29/2005	Various	2,168.370	9,036		0	L
743410-10-2	PROLOGIS		09/22/2005	Various	112,762.000	4,913,737		0	L
74369L-10-3	PROTEIN DESIGN LABS INC		07/28/2005	BANC OF AMERICA SECURITIES	2,900.000	66,150		0	L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		09/29/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	8,332.000	434,818		0	L
74460D-10-9	Public Storage		08/24/2005	Various	20,900.000	1,376,426		0	L
745867-10-1	PULTE HOMES INC		08/31/2005	Various	14,188.000	658,225		0	L
747525-10-3	QUALCOMM Inc		09/22/2005	Various	43,563.000	1,716,768		0	L
747620-10-2	QUANEX CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	12,126		0	L
74762E-10-2	QUANTA SERVICES		07/28/2005	BANC OF AMERICA SECURITIES	900.000	9,343		0	L
74838C-10-6	QUICKSILVER INC		08/04/2005	Various	10,600.000	171,648		0	L
749941-10-0	R F MICRODEVICES INC		09/22/2005	Various	35,400.000	200,297		0	L
75025N-10-2	RADIANT SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,137		0	L
750459-10-9	RADISYS CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,776		0	L
751028-10-1	RALCORP HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,426		0	L
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		07/29/2005	MORGAN STANLEY DEAN WITTER	24,400.000	722,961		0	L
753820-10-9	RARE HOSPITALITY		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,139		0	L
754907-10-3	RAYONIER INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	22,855		0	L
755111-50-7	RAYTHEON CO COM NEW		09/22/2005	Various	84,800.000	3,374,985		0	L
755267-10-1	READERS DIGEST ASSOC., INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	14,613		0	L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		08/11/2005	CANTOR, FITZGERALD & CO	4,200.000	251,088		0	L
758750-10-3	REGAL BELOIT CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,071		0	L

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Show All Long-Term Bonds and Stock Acquired by the Company 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]
758849-10-3	REGENCY CENTERS CORPORATION		07/28/2005	Various	34,200.000	1,994,382		0	L
75886F-10-7	REGENERON PHARMACEUTICALS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	3,909		0	L
758932-10-7	REGIS CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	16,820		0	L
759148-10-9	REHABCARE GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,436		0	L
759509-10-2	RELIANCE STEEL & ALUMINUM		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,277		0	L
759594-30-2	REMINGTON OIL & GAS CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,008		0	L
759930-10-0	RENAL CARE GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	28,119		0	L
76009N-10-0	RENT-A-CENTER INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	14,779		0	L
760759-10-0	REPUBLIC SERVICE INC		07/28/2005	BANC OF AMERICA SECURITIES	1,100.000	40,261		0	L
761152-10-7	RESMED INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	19,914		0	L
761230-10-1	RESPIRONICS INC		07/28/2005	BANC OF AMERICA SECURITIES	500.000	18,525		0	L
761695-10-5	REYNOLDS & REYNOLDS CO., CLASS A		07/28/2005	BANC OF AMERICA SECURITIES	600.000	17,002		0	L
770323-10-3	Robert Half Interna		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	24,220		0	L
772739-20-7	ROCK TENN CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,005		0	L
773903-10-9	Rockwell Automation		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	26,115		0	L
774341-10-1	Rockwell Collins		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,680		0	L
775133-10-1	ROGERS HEALTH		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,078		0	L
775711-10-4	ROLLINS, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,632		0	L
776696-10-6	ROPER CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	23,079		0	L
778296-10-3	ROSS STORES, INC		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	34,761		0	L
779382-10-0	ROWAN COS., INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	7,316		0	L
749685-10-3	RPM INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	18,760		0	L
749719-10-0	RSA SECURITY INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	9,069		0	L
781182-10-0	RUBY TUESDAY INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	14,698		0	L
781258-10-8	RUDDICK		07/28/2005	BANC OF AMERICA SECURITIES	400.000	11,009		0	L
781270-10-3	RUDOLPH TECHNOLOGIES		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,574		0	L
782233-10-0	RUSS BERRIE & CO, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,156		0	L
782352-10-8	RUSSELL CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	5,681		0	L
783332-10-9	RUTHS CHRIS STEAK HOUSE		08/08/2005	BANK OF AMERICA NT & SA	9,200.000	165,600		0	L
783520-10-9	RYAN'S RESTAURANT GROUP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	7,896		0	L
78375P-10-7	RYERSON TULL INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,457		0	L
783764-10-3	RYLAND GROUP, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	32,653		0	L
785905-10-0	SABRE HOLDINGS CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	1,922		0	L
786514-20-8	SAFEWAY INC		09/22/2005	Various	3,900.000	94,951		0	L
79377W-10-8	SAKS HOLDINGS INC		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	24,363		0	L
800013-10-4	SANDERSON FARMS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,673		0	L
80004C-10-1	SANDISK CORP		09/20/2005	Various	9,100.000	407,235		0	L
800907-10-7	SANMINA-SCI CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	2,856		0	L
803111-10-3	Sara Lee Corp		09/29/2005	Various	377,500.000	7,314,303		0	L
80517Q-10-0	SAVIENT PHARMACEUTICALS		07/28/2005	BANC OF AMERICA SECURITIES	600.000	2,806		0	L
78387G-10-3	SBC COMMUNICATIONS INC		09/22/2005	Various	23,300.000	571,974		0	L
78387P-10-3	SBS TECHNOLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,013		0	L
806037-10-7	SCANSOURCE INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,671		0	L
806407-10-2	SCHEIN HENRY INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	34,457		0	L
806605-10-1	Schering-Plough		09/22/2005	Various	38,281.000	794,384		0	L
806857-10-8	Schlumberger Ltd		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	42,230		0	L
807066-10-5	SCHOLASTIC CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,214		0	L
807863-10-5	SCHOOL SPECIALTY INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,392		0	L
808194-10-4	SCHULMAN (A.), INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,782		0	L
808655-10-4	SCIENTIFIC-ATLANTA, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	11,049		0	L
810186-10-6	SCOTTS MIRACLE GRO CO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	15,592		0	L
784028-10-2	SCP POOL		08/04/2005	Various	2,300.000	82,790		0	L
811904-10-1	SEACOR HOLDINGS INC		07/28/2005	Various	2,000.000	130,819		0	L
81211K-10-0	SEALED AIR CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,641		0	L
812350-10-6	SEARS HOLDING CORP		09/22/2005	Various	4,965.000	764,221		0	L
81616X-10-3	SELECT COMFORT CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,311		0	L
816636-20-3	SEMI CONDUCTOR HOLDRs TRUST		07/19/2005	SG COWEN SECURITIES CORP	10,000.000	371,972		0	L
816850-10-1	SEMTECH CORPORATION		08/18/2005	Various	78,500.000	1,336,219		0	L
81725T-10-0	SENSIENT TECHNOLOGIES		07/28/2005	BANC OF AMERICA SECURITIES	400.000	7,655		0	L
817315-10-4	SEPRACOR INC		09/15/2005	Various	92,300.000	5,052,182		0	L
817320-10-4	SEQUA CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	100.000	7,175		0	L
817492-10-1	SERENA SOFTWARE INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	8,132		0	L

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784121-10-5	SFBC INTERNATIONAL INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,080		0	L
820280-10-5	SHAW GROUP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	13,295		0	L
824911-10-1	SHOPKO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,578		0	L
825549-10-8	SHUFFLE MASTER INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,192		0	L
82567D-10-4	SHURGARD STORAGE CENTERS CL A		07/28/2005	BANC OF AMERICA SECURITIES	400.000	18,857		0	L
82617D-10-2	SIEBEL SYSTEMS INC		09/22/2005	MORGAN STANLEY DEAN WITTER	1,000.000	10,320		0	L
826322-10-9	SIERRA HEALTH SVCS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	20,018		0	L
826919-10-2	SILICON LABORATORIES		07/29/2005	Various	88,300.000	2,616,388		0	L
828806-10-9	Simon Property Grou		09/27/2005	Various	65,100.000	4,977,757		0	L
829073-10-5	SIMPSON MANUFACTURING		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,020		0	L
830830-10-5	SKYLINE CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,227		0	L
830879-10-2	SKYWEST INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	12,144		0	L
83088M-10-2	SKYWORKS SOLUTIONS INC		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	9,102		0	L
78440X-10-1	SL GREEN REALTY CORP		08/26/2005	Various	17,200.000	1,128,951		0	L
831865-20-9	SMITH (A.O.)		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,470		0	L
832110-10-0	SMITH INTERNATIONAL, INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	61,498		0	L
832248-10-8	SMITHFIELD FOODS, INC.		07/28/2005	BANC OF AMERICA SECURITIES	900.000	23,702		0	L
833034-10-1	SNAP-ON INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,443		0	L
834182-10-7	SOLECTRON CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	1,100.000	3,982		0	L
83545G-10-2	SONIC AUTOMOTIVE INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,695		0	L
835451-10-5	SONIC CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	18,457		0	L
835460-10-6	SONIC SOLUTIONS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,805		0	L
835495-10-2	SONOCO PRODUCTS CO		07/28/2005	BANC OF AMERICA SECURITIES	900.000	25,085		0	L
835898-10-7	SOTHEBY HLDGS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	5,992		0	L
836167-10-6	SOURCECORP INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,251		0	L
845467-10-9	SOUTHWESTERN ENERGY CO		07/28/2005	BANC OF AMERICA SECURITIES	700.000	38,321		0	L
84610H-10-8	SOVRAN SELF STORAGE		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,769		0	L
84762L-10-5	SPECTRUM BRANDS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,664		0	L
848420-10-5	SPHERION CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	700.000	5,296		0	L
84855W-10-9	SPINNAKER EXPLORATION		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,688		0	L
852061-10-0	SPRINT NEXTEL CORP		09/22/2005	Various	404,057.580	10,542,886		0	L
784635-10-4	SPX CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	34,697		0	L
78464R-10-5	SRA INTERNATIONAL INC		09/26/2005	CANTOR, FITZGERALD & CO	11,800.000	416,697		0	L
85227Q-10-0	SS&C TECHNOLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,959		0	L
790148-10-0	ST JOE CORP		08/25/2005	Various	13,800.000	1,066,082		0	L
790849-10-3	St Jude Medical		09/22/2005	Various	30,091.000	1,420,580		0	L
792228-10-8	ST MARY LAND AND EXPLORATION CO		07/28/2005	BANC OF AMERICA SECURITIES	600.000	18,881		0	L
85254C-30-5	STAGE STORES INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,469		0	L
853626-10-9	STANDARD MICROSYSTEMS CORP		07/28/2005	Various	2,900.000	75,062		0	L
853666-10-5	STANDARD MOTOR PRODUCTS, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	2,748		0	L
853887-10-7	STANDARD REGISTER CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,832		0	L
85375C-10-1	STANDARD-PACIFIC CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	18,954		0	L
854231-10-7	STANDEX INTERNATIONAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,919		0	L
855030-10-2	STAPLES		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	4,184		0	L
85569C-10-7	STARTEK INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	1,652		0	L
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST		09/22/2005	Various	37,500.000	2,196,534		0	L
858119-10-0	STEEL DYNAMICS INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	12,913		0	L
858375-10-8	STEIN MART INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	6,745		0	L
858912-10-8	STERICYCLE INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	23,190		0	L
859152-10-0	STERIS CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	16,504		0	L
860342-10-4	STEWART & STEVENSON SERVICES, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,572		0	L
861642-10-6	STONE ENERGY INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	10,568		0	L
862111-20-0	STORAGE TECHNOLOGY CORP		07/28/2005	BANC OF AMERICA SECURITIES	900.000	33,086		0	L
863307-10-4	STREETTRACKS GOLD TRUST		09/19/2005	WARBURG DILLION READ LLC	6,100.000	282,547		0	L
863314-10-0	STRIDE RITE CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	8,378		0	L
863667-10-1	Stryker Corp		07/29/2005	BANC OF AMERICA SECURITIES	7,220.000	387,706		0	L
866674-10-4	SUN COMMUNITIES		08/12/2005	BB & T CAPITAL MARKETS	21,300.000	709,599		0	L
866810-10-4	SUN MICROSYSTEMS, INC.		09/22/2005	Various	311,600.000	1,154,319		0	L
86768K-10-6	SUNSRISE SENIOR LIVING INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	10,532		0	L
868536-10-3	SUPER VALU STORES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	6,078		0	L
868532-10-2	SUPERTEX INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,524		0	L
868873-10-0	SURMODICS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,936		0	L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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]
870738-10-1	SWIFT ENERGY CO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	8,063		0	L
870756-10-3	SWIFT TRANSPORTATION CO INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	13,267		0	L
871130-10-0	SYBASE INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	19,074		0	L
871142-10-5	SYBRON DENTAL SPECIALTIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,868		0	L
871503-10-8	Symantec Corp		09/22/2005	Various	29,900.000	639,612		0	L
871508-10-7	SYMBOL TECHNOLOGIES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	3,057		0	L
87157D-10-9	SYNAPTICS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,288		0	L
871607-10-7	SYNOPSYS INC		07/28/2005	BANC OF AMERICA SECURITIES	1,300.000	23,646		0	L
871829-10-7	Sysco Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	12,584		0	L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		07/28/2005	BANC OF AMERICA SECURITIES	600.000	14,778		0	L
874918-10-5	TALX INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,096		0	L
87612E-10-6	Target Corp		09/22/2005	Various	19,784.000	1,172,608		0	L
876664-10-3	TAUBMAN CENTERS INC		09/20/2005	GREEN STREET ADVISORS	47,400.000	1,542,711		0	L
872183-10-8	TBC CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,671		0	L
878237-10-6	TECH DATA CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	22,628		0	L
878377-10-0	TECHNE CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	14,692		0	L
878555-10-1	TECHNITROL INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	3,858		0	L
878895-20-0	TECUMSEH PRODUCTS CO - CL A		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,980		0	L
879360-10-5	TELEDYNE TECHNOLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,210		0	L
879369-10-6	TELEFLEX, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	19,620		0	L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	39,649		0	L
879868-10-7	TEMPLE-INLAND, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	8,004		0	L
88033G-10-0	TENET HEALTHCARE CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	5,600		0	L
880770-10-2	TERADYNE, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	6,316		0	L
88162G-10-3	TETRA TECH INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	5,927		0	L
88162F-10-5	TETRA TECHNOLOGIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,570		0	L
882491-10-3	TEXAS INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	14,605		0	L
882508-10-4	Texas Instruments		07/29/2005	BANC OF AMERICA SECURITIES	70,989.000	2,234,202		0	L
883203-10-1	TEXTRON, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	6,588		0	L
857873-10-3	THE STEAK N SHAKE COMPANY		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,130		0	L
883375-10-7	THERAGENICS CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	676		0	L
883556-10-2	THERMO ELECTRON CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	9,099		0	L
884315-10-2	THOMAS & BETTS CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	19,822		0	L
885160-10-1	THOR INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	14,368		0	L
872443-40-3	THQ INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,202		0	L
886423-10-2	TIDEWATER, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	24,244		0	L
887100-10-5	TIMBERLAND COMPANY - CL A		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,156		0	L
887317-10-5	TIME WARNER INC		09/22/2005	Various	30,700.000	539,825		0	L
887389-10-4	TIMKEN CO		08/31/2005	Various	4,000.000	114,242		0	L
888266-10-3	TITAN CORP		07/28/2005	BANC OF AMERICA SECURITIES	800.000	18,488		0	L
889478-10-3	TOLL BROTHERS INC		09/01/2005	Various	13,782.000	670,138		0	L
889542-10-6	TOLLGRADE COMMUNICATIONS		07/28/2005	BANC OF AMERICA SECURITIES	100.000	966		0	L
890333-10-7	TOO, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,779		0	L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	12,441		0	L
891092-10-8	TORO CO		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,854		0	L
892081-10-0	TOWN & COUNTRY		07/07/2005	LEGG MASON	23,200.000	675,470		0	L
892356-10-6	TRACTOR SUPPLY CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	17,072		0	L
893416-10-7	TRANSACTION SYS ARCHITECTS		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,199		0	L
894650-10-0	TREDEGAR CO		07/28/2005	BANC OF AMERICA SECURITIES	300.000	4,844		0	L
89469A-10-4	TREEHOUSE FOODS INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,218		0	L
89579K-10-9	TRIAD HOSPITALS INC		08/18/2005	Various	3,700.000	178,930		0	L
895927-30-9	TRIARC COMPANIES INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	9,448		0	L
896239-10-0	TRIMBLE NAVIGATION		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,435		0	L
896522-10-9	TRINITY INDS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,141		0	L
89674K-10-3	TRIQUINT SEMICONDUCTOR		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	4,656		0	L
896818-10-1	TRIUMPH GROUP INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	3,585		0	L
89687P-10-7	TRIZEC PROPERTIES INC		09/28/2005	Various	87,700.000	1,877,214		0	L
899896-10-4	TUPPERWARE CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	12,612		0	L
902124-10-6	TYCO INTERNATIONAL LTD		09/22/2005	Various	73,469.000	2,242,532		0	L
902494-10-3	TYSON FOODS, INC. CLASS A		09/22/2005	Various	17,700.000	316,074		0	L
91274F-10-4	U STORE IT		09/27/2005	GREEN STREET ADVISORS	71,400.000	1,394,506		0	L
904034-10-5	ULTRATECH INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,428		0	L

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907818-10-8	UNION PACIFIC CORP		09/22/2005	Various	85,500.000	5,636,538		0	L
909214-10-8	UNISYS CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	3,310		0	L
909218-10-9	UNIT CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	18,853		0	L
910197-10-2	UNITED DOMINION		08/26/2005	Various	65,600.000	1,544,938		0	L
91324P-10-2	United Health Group		09/22/2005	Various	35,289.000	1,816,908		0	L
911163-10-3	UNITED NATURAL FOODS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	9,840		0	L
911312-10-6	United Parcel Servi		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	27,452		0	L
911363-10-9	UNITED RENTALS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	13,071		0	L
912909-10-8	UNITED STATES STEEL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,262		0	L
913004-10-7	UNITED STATIONERS, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	15,617		0	L
913016-30-9	UNITED SURGICAL PARTNERS INT'L		07/28/2005	BANC OF AMERICA SECURITIES	300.000	10,097		0	L
913017-10-9	United Technologies		09/22/2005	Various	25,086.000	1,281,613		0	L
913543-10-4	UNIVERSAL FST PRODS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,952		0	L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	32,769		0	L
915289-10-2	UNOCAL CORP		07/29/2005	BANC OF AMERICA SECURITIES	1,900.000	123,589		0	L
917047-10-2	URBAN OUTFITTERS INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	36,359		0	L
903236-10-7	URS CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,301		0	L
90328M-10-7	USANA HEALTH SCIENCES INC		08/04/2005	CANTOR, FITZGERALD & CO	3,000.000	149,805		0	L
918076-10-0	UTSTARCOM INC		07/28/2005	BANC OF AMERICA SECURITIES	900.000	8,103		0	L
918866-10-4	VALASSIS COMMUNICATION		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,827		0	L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		07/28/2005	BANC OF AMERICA SECURITIES	800.000	15,951		0	L
91913Y-10-0	VALERO ENERGY CORP		09/01/2005	Various	56,100.000	4,833,994		0	L
920253-10-1	VALMONT INDUSTRIES INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	7,844		0	L
920355-10-4	VALSPAR CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	19,565		0	L
922206-10-7	VARIAN INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	11,415		0	L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		07/28/2005	BANC OF AMERICA SECURITIES	1,200.000	47,411		0	L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,134		0	L
918194-10-1	VCA ANTECH INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	16,647		0	L
922417-10-0	VEECO INSTRUMENTS		07/28/2005	BANC OF AMERICA SECURITIES	200.000	3,906		0	L
92342Y-10-9	VERIFONE HOLDINGS INC		09/19/2005	LEHMAN BROTHERS INC	30,500.000	633,790		0	L
92343E-10-2	VERISIGN INC		07/21/2005	Various	170,500.000	5,103,640		0	L
92343P-10-7	VERITAS DGC INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,023		0	L
92343C-10-6	VERITY INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	3,020		0	L
92343V-10-4	VERIZON COMMUNICATIONS		09/22/2005	Various	209,700.000	7,198,311		0	L
92532F-10-0	VERTEX PHARMACEUTICALS		07/28/2005	BANC OF AMERICA SECURITIES	700.000	11,512		0	L
92534N-10-1	VERTRUE INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,019		0	L
925524-30-8	VIACOM - CLASS B		09/22/2005	Various	126,400.000	4,140,047		0	L
92552R-40-6	VIAD CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,274		0	L
92552V-10-0	VIASAT INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,389		0	L
92553Q-20-9	VIASYS HEALTHCARE INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,989		0	L
925815-10-2	VICOR CORP		07/28/2005	BANC OF AMERICA SECURITIES	400.000	5,402		0	L
926734-40-1	VIGNETTE CORP		09/09/2005	INSTINET REUTER	61,000.000	975,100		0	L
927460-10-5	VINTAGE PETROLEUM INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	20,930		0	L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		07/28/2005	BANC OF AMERICA SECURITIES	1,700.000	24,033		0	L
92839Y-10-9	VISTACARE INC		08/09/2005	WARBURG DILLION READ LLC	45,900.000	985,439		0	L
92839U-10-7	VISTEON CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	908		0	L
928469-10-5	VITAL SIGNS INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	4,638		0	L
928703-10-7	VOLT INFO SCIENCES INC		07/28/2005	BANC OF AMERICA SECURITIES	100.000	2,607		0	L
929042-10-9	VORNADO, INC		09/22/2005	Various	90,400.000	7,725,317		0	L
929160-10-9	VULCAN MATERIALS CO		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	7,126		0	L
929566-10-7	WABASH NATIONAL CORP		09/19/2005	Various	65,300.000	1,351,324		0	L
931422-10-9	Walgreen Co		09/22/2005	Various	14,346.000	669,756		0	L
931142-10-3	Wal-Mart Stores		07/29/2005	BANC OF AMERICA SECURITIES	64,069.000	3,183,022		0	L
939640-10-8	WASHINGTON POST CO. (THE)		07/28/2005	BANC OF AMERICA SECURITIES	100.000	89,157		0	L
941053-10-0	WASTE CONNECTIONS		07/28/2005	BANC OF AMERICA SECURITIES	400.000	14,213		0	L
94106L-10-9	WASTE MANAGEMENT INC		09/22/2005	Various	67,500.000	1,907,766		0	L
942622-20-0	WATSCO INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	9,530		0	L
942712-10-0	WATSON WYATT		08/08/2005	Various	3,800.000	105,154		0	L
942749-10-2	WATTS WATER TECHNOLOGIES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	7,294		0	L
943315-10-1	WAUSAU PAPER CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	3,773		0	L
929236-10-7	WD40 CO		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,776		0	L
94767L-10-9	WEBEX COMMUNICATIONS INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	8,640		0	L

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947684-10-6	WEBSENSE		07/28/2005	BANC OF AMERICA SECURITIES	200.000	10,123		0	L
948741-10-3	WEINGARTEN REALTY		07/29/2005	Various	27,900.000	1,100,356		0	L
949702-10-4	WELLMAN, INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	2,706		0	L
94973V-10-7	WELLPOINT INC		09/22/2005	Various	15,442.000	1,060,563		0	L
950590-10-9	WENDY'S INTERNATIONAL, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	8,994		0	L
950755-10-8	WERNER ENTERPRISES INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	11,538		0	L
958102-10-5	WESTERN DIGITAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	1,900.000	28,069		0	L
958259-10-3	WESTERN GAS RESOURCES, INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	23,778		0	L
961815-10-7	WESTWOOD ONE, INC		07/28/2005	BANC OF AMERICA SECURITIES	800.000	16,367		0	L
962166-10-4	WEYERHAEUSER CO		09/22/2005	Various	51,900.000	3,392,082		0	L
92925E-10-8	W-H ENERGY SERVICES INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	5,615		0	L
963320-10-6	WHIRLPOOL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	7,280		0	L
966837-10-6	WHOLE FOODS MARKET INC		07/28/2005	BANC OF AMERICA SECURITIES	600.000	72,374		0	L
969457-10-0	WILLIAMS COS., INC		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	16,506		0	L
969904-10-1	WILLIAMS SONOMA, INC		07/28/2005	BANC OF AMERICA SECURITIES	1,000.000	44,228		0	L
973149-10-7	WIND RIV SYS INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	11,973		0	L
974637-10-0	WINNEBAGO INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	400.000	15,013		0	L
97563A-10-2	WINSTON HOTELS		08/19/2005	Various	52,200.000	550,479		0	L
929297-10-9	WMS INDUSTRIES		07/28/2005	BANC OF AMERICA SECURITIES	200.000	6,649		0	L
978093-10-2	WOLVERINE TUBE INC		07/28/2005	BANC OF AMERICA SECURITIES	200.000	1,346		0	L
978097-10-3	WOLVERINE WORLD WIDE, INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	15,429		0	L
980745-10-3	WOODWARD GOVERN		08/04/2005	Various	400.000	34,470		0	L
981475-10-6	WORLD FUEL SERVICES CORP		07/28/2005	BANC OF AMERICA SECURITIES	200.000	4,890		0	L
981811-10-2	WORTHINGTON INDUSTRIES, INC		07/28/2005	BANC OF AMERICA SECURITIES	700.000	12,374		0	L
983024-10-0	Wyeth		09/22/2005	Various	12,510.000	573,876		0	L
984121-10-3	XEROX CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	114,100.000	1,588,792		0	L
983919-10-1	Xilinx Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	13,300		0	L
983857-10-3	XRITE INC		07/28/2005	BANC OF AMERICA SECURITIES	300.000	3,580		0	L
98385X-10-6	XTO Energy Inc		09/22/2005	Various	24,455.000	882,639		0	L
984332-10-6	Yahoo Inc		08/29/2005	Various	68,974.000	2,327,370		0	L
985577-10-5	YELLOW ROADWAY CORP		07/28/2005	BANC OF AMERICA SECURITIES	600.000	32,526		0	L
986670-10-7	YORK INTERNATIONAL CORP		07/28/2005	BANC OF AMERICA SECURITIES	300.000	12,759		0	L
988858-10-6	ZALE CORP		07/28/2005	BANC OF AMERICA SECURITIES	500.000	16,877		0	L
989207-10-5	ZEBRA TECHNOLOGIES CORP		07/28/2005	BANC OF AMERICA SECURITIES	700.000	27,128		0	L
98956P-10-2	Zimmer Holdings		09/22/2005	Various	7,520.000	610,426		0	L
98974P-10-0	ZIX CORPORATION		07/28/2005	BANC OF AMERICA SECURITIES	300.000	889		0	L
013716-10-5	ALCAN INC COM NPV	C	03/14/2005	ALLIANCE BERNSTEIN	29,200.000	0		0	U
112900-10-5	BROOKFIELD PROPERTIES	F	09/28/2005	Various	60,800.000	1,732,388		0	L
136385-10-1	CDN NAT RES COM NPV	C	09/23/2005	ALLIANCE BERNSTEIN	32,000.000	1,332,115		0	L
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV	C	09/15/2005	ALLIANCE BERNSTEIN	31,000.000	863,233		0	U
65334H-10-2	NEXEN INC COM NPV	C	08/22/2005	ALLIANCE BERNSTEIN	16,700.000	670,346		0	U
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	08/19/2005	ALLIANCE BERNSTEIN	9,600.000	368,604		0	L
G1150G-11-1	ACCENTURE LTD	F	09/02/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	309,300.000	7,744,081		0	U
H01301-10-2	ALCON, INC	F	09/26/2005	ALLIANCE BERNSTEIN	1,500.000	192,942		0	L
00521T-10-8	ARISTOCRAT LEISURE NPV	D	09/30/2005	ALLIANCE BERNSTEIN	80,984.000	744,538		0	U
G14896-10-7	BAE SYSTEMS ORD GBP0.025	D	09/30/2005	ALLIANCE BERNSTEIN	580,221.000	3,350,641		0	U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	D	07/06/2005	ALLIANCE BERNSTEIN	31,846.000	1,470,711		0	U
G1104A-10-3	BHP BILLITON PLC ORD USD0.50	D	09/29/2005	ALLIANCE BERNSTEIN	147,213.000	2,297,569		0	U
G15596-11-0	BP PLC	D	07/11/2005	ALLIANCE BERNSTEIN	311,985.000	3,426,072		0	L
F13587-12-0	CAP GEMINI	D	09/22/2005	ALLIANCE BERNSTEIN	34,458.000	1,233,397		0	U
G24182-10-0	COOPER INDUSTRIES INC CLASS A	F	09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	6,813		0	L
G25508-10-5	CRH ORD EURO.32	D	08/08/2005	ALLIANCE BERNSTEIN	8,799.000	251,853		0	U
B33432-12-9	DELHAIZE GROUP NPV	D	08/03/2005	ALLIANCE BERNSTEIN	5,000.000	310,025		0	U
J12075-10-7	DENSO CORP	D	08/05/2005	ALLIANCE BERNSTEIN	21,400.000	522,680		0	U
T3643A-14-5	ENI SPA	D	07/28/2005	ALLIANCE BERNSTEIN	66,846.000	1,870,134		0	U
G3070Z-14-6	ENTERPRISE INNS ORD GBP0.05	D	08/26/2005	ALLIANCE BERNSTEIN	70,600.000	1,058,928		0	U
W26049-11-9	ERICSSON(LM)TEL SEK1 SER'B'	D	09/30/2005	ALLIANCE BERNSTEIN	621,661.000	2,165,185		0	U
G3122U-12-9	ESPRIT HOLDINGS HKD0.10	D	09/08/2005	ALLIANCE BERNSTEIN	137,000.000	1,073,969		0	U
F4113N-55-4	FRANCE TELECOM RTS 13/09/05	D	09/01/2005	DIRECT	50,099.000	0		0	U
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED	F	08/19/2005	Various	15,700.000	323,143		0	L
J22848-10-5	HOYA CORPORATION	D	08/16/2005	ALLIANCE BERNSTEIN	1,400.000	185,803		0	U
E6271Z-15-5	INDRA SISTEMAS SA EURO.20 SER 'A'	D	09/13/2005	ALLIANCE BERNSTEIN	9,695.000	201,534		0	U

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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)
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	07/29/2005	Various	37,600.000	2,827,624		0	L
G4804L-10-6	INTERCONTL HOTELS ORD GBP1.00	D	09/06/2005	ALLIANCE BERNSTEIN	45,000.000	608,145		0	U
J32491-10-2	KEYENCE CORP JPY50	D	07/04/2005	ALLIANCE BERNSTEIN	800.000	182,788		0	U
J34555-14-4	KOBE STEEL JPY50	D	07/13/2005	ALLIANCE BERNSTEIN	243,000.000	449,329		0	U
N4297B-14-6	KON KPN NV EURO.24	D	09/19/2005	ALLIANCE BERNSTEIN	84,300.000	764,133		0	U
J37479-11-0	KYOCERA CORP JPY50	D	07/13/2005	ALLIANCE BERNSTEIN	9,700.000	723,336		0	U
G5485F-14-4	LI & FUNG LTD HKD0.025	D	09/28/2005	ALLIANCE BERNSTEIN	386,000.000	834,122		0	U
T6444Z-11-0	LUXOTTICA GROUP EURO.06	D	09/15/2005	ALLIANCE BERNSTEIN	79,973.000	1,817,347		0	U
G5520#-11-7	LYONNAISE ASIA WATER LIMITED PFD C	F	09/08/2005	DIRECT	1.000	0		0	L
J43830-11-6	MITSUBISHI CORPORATION	D	08/05/2005	ALLIANCE BERNSTEIN	91,200.000	1,307,967		0	U
J44690-13-9	MITSUI & CO NPV	D	09/30/2005	ALLIANCE BERNSTEIN	164,000.000	2,050,391		0	U
G6359F-10-3	NABORS INDUSTRIES LTD	F	09/22/2005	MORGAN STANLEY DEAN WITTER	1,100.000	77,561		0	L
H57312-46-6	NESTLE SA PAR CHF1	D	09/30/2005	ALLIANCE BERNSTEIN	3,682.000	1,069,866		0	U
G6500M-10-6	NEXT ORD GBP0.10	D	07/15/2005	ALLIANCE BERNSTEIN	45,480.000	1,243,230		0	U
J58472-11-9	NITTO DENKO	D	09/22/2005	ALLIANCE BERNSTEIN	25,700.000	1,473,277		0	U
H5783Q-10-6	NOBEL BIOCARE HLDG CMN STK	D	08/30/2005	ALLIANCE BERNSTEIN	2,937.000	631,210		0	U
G65422-10-0	NOBLE CORP	F	09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	14,006		0	U
R61115-10-2	NORSK HYDRO ASA NOK20	D	07/04/2005	ALLIANCE BERNSTEIN	1,754.000	162,858		0	U
G68436-10-7	O2 ORD GBP0.80	D	09/29/2005	ALLIANCE BERNSTEIN	461,529.000	1,299,060		0	U
X5967A-10-1	OPAP SA	D	08/09/2005	ALLIANCE BERNSTEIN	44,824.000	1,347,797		0	U
H69293-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D	09/22/2005	ALLIANCE BERNSTEIN	3,273.000	471,416		0	U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	F	08/09/2005	Various	31,767.570	1,444,664		0	L
G7690A-10-0	ROYAL DUTCH SHELL `A`SHS EURO.07	D	07/25/2005	EXCHANGE	60,680.000	1,859,506		0	U
G7690A-11-8	ROYAL DUTCH SHELL `B`SHS	D	07/20/2005	EXCHANGE	48,472.000	1,514,750		0	U
787103-10-0	SAINSBURY(J) ORD GBP0.25	D	08/30/2005	ALLIANCE BERNSTEIN	119,100.000	611,904		0	U
F5548N-10-1	SANOFI-AVENTIS	D	09/21/2005	ALLIANCE BERNSTEIN	11,172.000	916,212		0	U
L85773-11-4	SES GLOBAL FDR FDR	D	09/07/2005	ALLIANCE BERNSTEIN	44,300.000	775,069		0	U
J72208-10-1	SHIMAMURA CO JPY50	D	09/30/2005	ALLIANCE BERNSTEIN	6,600.000	694,399		0	U
Y79985-12-6	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	09/21/2005	ALLIANCE BERNSTEIN	251,000.000	368,247		0	U
G82401-10-3	SMITHS GROUP ORD GBP0.25	D	08/12/2005	ALLIANCE BERNSTEIN	94,820.000	1,577,581		0	U
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	09/22/2005	ALLIANCE BERNSTEIN	104,200.000	1,242,247		0	U
J77497-11-3	SUMITOMO HEAVY IND NPV	D	07/13/2005	ALLIANCE BERNSTEIN	105,000.000	502,393		0	U
J77669-13-3	SUMITOMO METAL IND NPV	D	07/13/2005	ALLIANCE BERNSTEIN	219,000.000	374,852		0	U
87162M-40-9	SYNTHES INC CMN STK	D	08/25/2005	ALLIANCE BERNSTEIN	2,596.000	310,816		0	U
J81195-12-5	TAKASHIMAYA CO JPY50	D	09/30/2005	ALLIANCE BERNSTEIN	62,000.000	754,335		0	U
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	09/30/2005	ALLIANCE BERNSTEIN	20,800.000	1,246,569		0	U
F92124-10-0	TOTAL SA	D	09/21/2005	ALLIANCE BERNSTEIN	5,254.000	1,381,948		0	U
G90078-10-9	TRANSOCEAN INC	F	09/22/2005	Various	14,494.000	833,616		0	L
F5879X-10-8	VINCI	D	08/24/2005	ALLIANCE BERNSTEIN	10,293.000	894,158		0	U
G9387S-10-5	VODAFONE GROUP PLC	D	08/19/2005	ALLIANCE BERNSTEIN	996,989.000	2,652,033		0	U
G95089-10-1	WEATHERFORD INTERNATIONAL LTD	F	09/22/2005	Various	42,900.000	2,786,149		0	U
G97278-10-8	WOLSELEY ORD GBP0.25	D	07/26/2005	ALLIANCE BERNSTEIN	40,754.000	851,361		0	U
G97974-10-2	WPP GROUP PLC	D	07/29/2005	ALLIANCE BERNSTEIN	23,739.000	253,534		0	L
J95534-10-3	YAMADA DENKI CO	D	09/22/2005	ALLIANCE BERNSTEIN	21,400.000	1,355,883		0	U
6899999 - Total - Common Stocks - Industrial, Misc.						715,590,391	XXX	0	XXX
PARENT, SUBSIDIARIES, AND AFFILIATES									
87822*-10-3	TECH-COR, LLC		09/30/2005	DISTRIBUTION	0.000	2,000,000		0	A
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates						2,000,000	XXX	0	XXX
7299997 - Total - Common Stocks - Part 3						905,124,062	XXX	0	XXX
7299999 - Total - Common Stocks						905,124,062	XXX	0	XXX
7399999 - Total - Preferred and Common Stocks						955,014,269	XXX	0	XXX
7499999 - Totals						4,470,331,206	XXX	10,666,325	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 80 .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
BONDS																					
GOVERNMENTS																					
362034-CV-0	GOVT NATL MTG ASSOC I #008184		09/01/2005	SCHEDULED REDEMPTION		767	767	784	769	0	(2)	0	(2)	0	767	0	0	0	15	02/15/2006	1
362041-W8-4	GOVT NATL MTG ASSOC I #014171		09/01/2005	SCHEDULED REDEMPTION		34	34	34	34	0	0	0	0	0	34	0	0	0	1	01/15/2007	1
362042-UB-7	GOVT NATL MTG ASSOC I #014978		09/01/2005	SCHEDULED REDEMPTION		144	144	145	145	0	0	0	0	0	144	0	0	0	2	02/15/2007	1
362043-TC-5	GOVT NATL MTG ASSOC I #015847		09/01/2005	SCHEDULED REDEMPTION		155	155	156	155	0	0	0	0	0	155	0	0	0	2	02/15/2007	1
362044-L6-4	GOVT NATL MTG ASSOC I #016549		09/01/2005	SCHEDULED REDEMPTION		49	49	49	49	0	0	0	0	0	49	0	0	0	1	05/15/2007	1
362045-HA-7	GOVT NATL MTG ASSOC I #017325		09/01/2005	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	17	0	0	0	0	06/15/2007	1
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		09/01/2005	SCHEDULED REDEMPTION		219	219	229	235	0	(16)	0	(16)	0	219	0	0	0	4	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		09/01/2005	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		09/01/2005	SCHEDULED REDEMPTION		828	828	832	833	0	(5)	0	(5)	0	828	0	0	0	8	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		09/01/2005	SCHEDULED REDEMPTION		1,087	1,087	1,129	1,134	0	(47)	0	(47)	0	1,087	0	0	0	22	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		09/01/2005	SCHEDULED REDEMPTION		181	181	193	193	0	(12)	0	(12)	0	181	0	0	0	4	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		09/01/2005	SCHEDULED REDEMPTION		256	256	269	269	0	(13)	0	(13)	0	256	0	0	0	5	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		09/01/2005	SCHEDULED REDEMPTION		104,249	104,249	102,415	101,887	0	2,362	0	2,362	0	104,249	0	0	0	1,766	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		09/01/2005	SCHEDULED REDEMPTION		54	54	55	55	0	(1)	0	(1)	0	54	0	0	0	1	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		09/01/2005	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		09/01/2005	SCHEDULED REDEMPTION		23	23	23	23	0	0	0	0	0	23	0	0	0	0	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		09/01/2005	SCHEDULED REDEMPTION		66,037	66,037	64,910	65,025	0	1,012	0	1,012	0	66,037	0	0	0	1,220	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		09/01/2005	SCHEDULED REDEMPTION		170,033	170,033	167,396	166,701	0	3,332	0	3,332	0	170,033	0	0	0	2,830	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		09/01/2005	SCHEDULED REDEMPTION		13,423	13,423	14,021	13,932	0	(509)	0	(509)	0	13,423	0	0	0	268	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		09/01/2005	SCHEDULED REDEMPTION		304	304	308	308	0	(3)	0	(3)	0	304	0	0	0	5	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		09/01/2005	SCHEDULED REDEMPTION		22,587	22,587	23,284	23,341	0	(754)	0	(754)	0	22,587	0	0	0	373	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		09/01/2005	SCHEDULED REDEMPTION		83,662	83,662	86,264	85,936	0	(2,274)	0	(2,274)	0	83,662	0	0	0	1,351	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		09/01/2005	SCHEDULED REDEMPTION		39,862	39,862	39,985	39,970	0	(108)	0	(108)	0	39,862	0	0	0	663	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		09/01/2005	SCHEDULED REDEMPTION		2,274	2,274	2,344	2,336	0	(62)	0	(62)	0	2,274	0	0	0	42	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		09/01/2005	SCHEDULED REDEMPTION		23,556	23,556	22,381	22,099	0	1,457	0	1,457	0	23,556	0	0	0	289	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		09/01/2005	SCHEDULED REDEMPTION		173,209	173,209	173,415	173,401	0	(192)	0	(192)	0	173,209	0	0	0	2,900	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		09/01/2005	SCHEDULED REDEMPTION		227	227	230	230	0	(3)	0	(3)	0	227	0	0	0	3	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2005	SCHEDULED REDEMPTION		17,820	17,820	17,544	17,513	0	306	0	306	0	17,820	0	0	0	242	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		09/01/2005	SCHEDULED REDEMPTION		20	20	20	20	0	0	0	0	0	20	0	0	0	0	05/15/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		09/01/2005	SCHEDULED REDEMPTION		81	81	82	82	0	(1)	0	(1)	0	81	0	0	0	1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		09/01/2005	SCHEDULED REDEMPTION		109	109	110	110	0	(1)	0	(1)	0	109	0	0	0	2	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		09/01/2005	SCHEDULED REDEMPTION		76,797	76,797	73,029	73,523	0	3,275	0	3,275	0	76,797	0	0	0	1,094	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		09/01/2005	SCHEDULED REDEMPTION		68,865	68,865	69,978	69,830	0	(965)	0	(965)	0	68,865	0	0	0	1,062	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		09/01/2005	SCHEDULED REDEMPTION		3,163	3,163	3,006	2,972	0	190	0	190	0	3,163	0	0	0	46	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		09/01/2005	SCHEDULED REDEMPTION		58,504	58,504	57,604	57,756	0	749	0	749	0	58,504	0	0	0	942	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		09/01/2005	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		09/01/2005	SCHEDULED REDEMPTION		16,122	16,122	16,639	16,583	0	(462)	0	(462)	0	16,122	0	0	0	294	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		09/01/2005	SCHEDULED REDEMPTION		1,876	1,876	1,938	1,944	0	(68)	0	(68)	0	1,876	0	0	0	32	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		09/01/2005	SCHEDULED REDEMPTION		13,453	13,453	13,874	13,912	0	(459)	0	(459)	0	13,453	0	0	0	195	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		09/01/2005	SCHEDULED REDEMPTION		108,110	108,110	102,738	103,055	0	5,055	0	5,055	0	108,110	0	0	0	1,498	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		09/01/2005	SCHEDULED REDEMPTION		29,478	29,478	29,017	28,959	0	519	0	519	0	29,478	0	0	0	389	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		09/01/2005	SCHEDULED REDEMPTION		26,802	26,802	27,352	27,464	0	(662)	0	(662)	0	26,802	0	0	0	530	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		09/01/2005	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		09/01/2005	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		09/01/2005	SCHEDULED REDEMPTION		550	550	561	559	0	(9)	0	(9)	0	550	0	0	0	9	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		09/01/2005	SCHEDULED REDEMPTION		23,378	23,378	22,845	22,875	0	503	0	503	0	23,378	0	0	0	341	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		09/01/2005	SCHEDULED REDEMPTION		23,112	23,112	23,487	23,462	0	(350)	0	(350)	0	23,112	0	0	0	338	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		09/01/2005	SCHEDULED REDEMPTION		14,718	14,718	14,959	14,946	0	(228)	0	(228)	0	14,718	0	0	0	219	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		09/01/2005	SCHEDULED REDEMPTION		16,076	16,076	16,339	16,313	0	(237)	0	(237)	0	16,076	0	0	0	277	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		09/01/2005	SCHEDULED REDEMPTION		37	37	38	39	0	(2)	0	(2)	0	37	0	0	0	1	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		09/01/2005	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		09/01/2005	SCHEDULED REDEMPTION		11,714	11,714	11,714	11,651	0	63	0	63	0	11,714	0	0	0	189	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		09/01/2005	SCHEDULED REDEMPTION		3,674	3,674	3,803	3,828	0	(154)	0	(154)	0	3,674	0	0	0	46	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		09/01/2005	SCHEDULED REDEMPTION		81	81	85	85	0	(3)	0	(3)	0	81	0	0	0	1	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		09/01/2005	SCHEDULED REDEMPTION		29	29	29	29	0	0	0	0	0	29	0	0	0	0	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		09/01/2005	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		09/01/2005	SCHEDULED REDEMPTION		39	39	40	40	0	0	0	0	0	39	0	0	0	1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		09/01/2005	SCHEDULED REDEMPTION		5,357	5,357	5,524	5,525	0	(168)	0	(168)	0	5,357	0	0	0	86	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		09/01/2005	SCHEDULED REDEMPTION		6,617	6,617	6,782	6,769	0	(152)	0	(152)	0	6,617	0	0	0	95	03/15/2028	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		09/01/2005	SCHEDULED REDEMPTION		9,816	9,816	10,033	10,013	0	(197)	0	(197)	0	9,816	0	0	0	171	04/15/2028	1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074		09/01/2005	SCHEDULED REDEMPTION		189	189	196	196	0	(7)	0	(7)	0	189	0	0	0	3	10/15/2029	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		09/01/2005	SCHEDULED REDEMPTION		234	234	244	244	0	(10)	0	(10)	0	234	0	0	0	4	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		09/01/2005	SCHEDULED REDEMPTION		11,824	11,824	12,351	12,375	0	(551)	0	(551)	0	11,824	0	0	0	234	05/15/2026	1
36206L-LV-9	GOVT NATL MTG ASSOC I #414440		09/01/2005	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		09/01/2005	SCHEDULED REDEMPTION		359	359	375	376	0	(16)	0	(16)	0	359	0	0	0	6	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		09/01/2005	SCHEDULED REDEMPTION		29	29	29	29	0	0	0	0	0	29	0	0	0	0	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		09/01/2005	SCHEDULED REDEMPTION		9,224	9,224	9,224	9,173	0	51	0	51	0	9,224	0	0	0	120	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		09/01/2005	SCHEDULED REDEMPTION		127	127	129	129	0	(2)	0	(2)	0	127	0	0	0	2	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		09/01/2005	SCHEDULED REDEMPTION		257	257	268	267	0	(11)	0	(11)	0	257	0	0	0	5	03/15/2026	1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210		09/01/2005	SCHEDULED REDEMPTION		22,616	22,616	23,623	23,474	0	(857)	0	(857)	0	22,616	0	0	0	452	06/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		09/01/2005	SCHEDULED REDEMPTION		580	580	606	610	0	(30)	0	(30)	0	580	0	0	0	10	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		09/01/2005	SCHEDULED REDEMPTION		9,494	9,494	9,494	9,441	0	53	0	53	0	9,494	0	0	0	134	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		09/01/2005	SCHEDULED REDEMPTION		323	323	337	335	0	(13)	0	(13)	0	323	0	0	0	6	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		09/01/2005	SCHEDULED REDEMPTION		105	105	110	109	0	(4)	0	(4)	0	105	0	0	0	2	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		09/01/2005	SCHEDULED REDEMPTION		1,096	1,096	1,145	1,152	0	(55)	0	(55)	0	1,096	0	0	0	17	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		09/01/2005	SCHEDULED REDEMPTION		14	14	15	15	0	0	0	0	0	14	0	0	0	0	03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		09/01/2005	SCHEDULED REDEMPTION		12,062	12,062	12,062	11,994	0	67	0	67	0	12,062	0	0	0	132	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		09/01/2005	SCHEDULED REDEMPTION		158	158	165	166	0	(8)	0	(8)	0	158	0	0	0	3	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		09/01/2005	SCHEDULED REDEMPTION		2,676	2,676	2,795	2,806	0	(130)	0	(130)	0	2,676	0	0	0	36	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		09/01/2005	SCHEDULED REDEMPTION		140	140	142	142	0	(2)	0	(2)	0	140	0	0	0	2	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		09/01/2005	SCHEDULED REDEMPTION		319,468	319,468	318,259	318,229	0	1,238	0	1,238	0	319,468	0	0	0	4,371	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		09/01/2005	SCHEDULED REDEMPTION		451	451	471	472	0	(21)	0	(21)	0	451	0	0	0	8	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		09/01/2005	SCHEDULED REDEMPTION		8,978	8,978	9,132	9,128	0	(151)	0	(151)	0	8,978	0	0	0	156	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		09/01/2005	SCHEDULED REDEMPTION		404	404	422	420	0	(16)	0	(16)	0	404	0	0	0	7	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		09/01/2005	SCHEDULED REDEMPTION		12,552	12,552	13,111	13,119	0	(568)	0	(568)	0	12,552	0	0	0	168	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		09/01/2005	SCHEDULED REDEMPTION		18,376	18,376	19,194	19,241	0	(865)	0	(865)	0	18,376	0	0	0	287	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		09/01/2005	SCHEDULED REDEMPTION		105	105	106	106	0	(1)	0	(1)	0	105	0	0	0	2	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		09/01/2005	SCHEDULED REDEMPTION		8,968	8,968	9,122	9,126	0	(158)	0	(158)	0	8,968	0	0	0	106	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		09/01/2005	SCHEDULED REDEMPTION		8,033	8,033	8,172	8,181	0	(147)	0	(147)	0	8,033	0	0	0	120	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		09/01/2005	SCHEDULED REDEMPTION		2,595	2,595	2,639	2,641	0	(46)	0	(46)	0	2,595	0	0	0	45	03/15/2028	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		09/01/2005	SCHEDULED REDEMPTION		7,024	7,024	6,945	7,285	0	(261)	0	(261)	0	7,024	0	0	0	83	02/15/2029	1
36207K-MW-7	GOVT NATL MTG ASSOC I #434273		09/01/2005	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		09/01/2005	SCHEDULED REDEMPTION		247	247	244	243	0	5	0	5	0	247	0	0	0	4	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		09/01/2005	SCHEDULED REDEMPTION		216	216	218	218	0	(2)	0	(2)	0	216	0	0	0	3	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		09/01/2005	SCHEDULED REDEMPTION		585	585	610	600	0	(15)	0	(15)	0	585	0	0	0	8	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		09/01/2005	SCHEDULED REDEMPTION		341	341	356	361	0	(20)	0	(20)	0	341	0	0	0	6	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		09/01/2005	SCHEDULED REDEMPTION		151	151	158	158	0	(6)	0	(6)	0	151	0	0	0	3	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		09/01/2005	SCHEDULED REDEMPTION		21,061	21,061	21,423	21,428	0	(366)	0	(366)	0	21,061	0	0	0	289	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		09/01/2005	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		09/01/2005	SCHEDULED REDEMPTION		10,655	10,655	11,130	11,238	0	(583)	0	(583)	0	10,655	0	0	0	197	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		09/01/2005	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		09/01/2005	SCHEDULED REDEMPTION		456	456	464	465	0	(9)	0	(9)	0	456	0	0	0	7	01/15/2028	1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851		09/01/2005	SCHEDULED REDEMPTION		132	132	133	133	0	(1)	0	(1)	0	132	0	0	0	2	11/15/2027	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		09/01/2005	SCHEDULED REDEMPTION		1,992	1,992	2,037	2,043	0	(51)	0	(51)	0	1,992	0	0	0	35	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		09/01/2005	SCHEDULED REDEMPTION		259	259	264	264	0	(5)	0	(5)	0	259	0	0	0	4	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		09/01/2005	SCHEDULED REDEMPTION		15,339	15,339	15,603	15,610	0	(270)	0	(270)	0	15,339	0	0	0	220	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2005	SCHEDULED REDEMPTION		217	217	221	220	0	(4)	0	(4)	0	217	0	0	0	3	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		09/01/2005	SCHEDULED REDEMPTION		20,922	20,922	20,706	20,725	0	197	0	197	0	20,922	0	0	0	330	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		09/01/2005	SCHEDULED REDEMPTION		10,137	10,137	10,287	10,269	0	(133)	0	(133)	0	10,137	0	0	0	177	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		09/01/2005	SCHEDULED REDEMPTION		372	372	378	378	0	(7)	0	(7)	0	372	0	0	0	6	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		09/01/2005	SCHEDULED REDEMPTION		11,999	11,999	12,205	12,195	0	(196)	0	(196)	0	11,999	0	0	0	209	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		09/01/2005	SCHEDULED REDEMPTION		34,323	34,323	34,861	34,766	0	(443)	0	(443)	0	34,323	0	0	0	551	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2005	SCHEDULED REDEMPTION		283	283	287	287	0	(4)	0	(4)	0	283	0	0	0	4	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		09/01/2005	SCHEDULED REDEMPTION		485	485	480	480	0	4	0	4	0	485	0	0	0	8	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		09/01/2005	SCHEDULED REDEMPTION		7,831	7,831	7,966	7,970	0	(139)	0	(139)	0	7,831	0	0	0	131	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		09/01/2005	SCHEDULED REDEMPTION		617	617	630	627	0	(9)	0	(9)	0	617	0	0	0	10	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		09/01/2005	SCHEDULED REDEMPTION		699	699	711	710	0	(11)	0	(11)	0	699	0	0	0	11	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		09/01/2005	SCHEDULED REDEMPTION		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	1	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2005	SCHEDULED REDEMPTION		11,995	11,995	11,399	11,404	0	591	0	591	0	11,995	0	0	0	156	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		09/01/2005	SCHEDULED REDEMPTION		36,661	36,661	35,561	35,635	0	1,025	0	1,025	0	36,661	0	0	0	405	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		09/01/2005	SCHEDULED REDEMPTION		10,318	10,318	10,495	10,494	0	(176)	0	(176)	0	10,318	0	0	0	144	12/15/2027	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		09/01/2005	SCHEDULED REDEMPTION		5,306	5,306	5,384	5,386	0	(80)	0	(80)	0	5,306	0	0	0	92	01/15/2028	1
36208R-SR-6	GOVT NATL MTG ASSOC I #458728		09/01/2005	SCHEDULED REDEMPTION		1,536	1,536	1,477	1,477	0	59	0	59	0	1,536	0	0	0	24	12/15/2027	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		09/01/2005	SCHEDULED REDEMPTION		20,150	20,150	20,597	20,525	0	(376)	0	(376)	0	20,150	0	0	0	350	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		09/01/2005	SCHEDULED REDEMPTION		144	144	142	142	0	2	0	2	0	144	0	0	0	2	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		09/01/2005	SCHEDULED REDEMPTION		3,823	3,823	3,888	3,893	0	(70)	0	(70)	0	3,823	0	0	0	53	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		09/01/2005	SCHEDULED REDEMPTION		2,769	2,769	2,662	2,642	0	127	0	127	0	2,769	0	0	0	43	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		09/01/2005	SCHEDULED REDEMPTION		23,245	23,245	23,717	23,709	0	(464)	0	(464)	0	23,245	0	0	0	362	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		09/01/2005	SCHEDULED REDEMPTION		533	533	544	543	0	(10)	0	(10)	0	533	0	0	0	8	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		09/01/2005	SCHEDULED REDEMPTION		9,321	9,321	9,481	9,494	0	(173)	0	(173)	0	9,321	0	0	0	163	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		09/01/2005	SCHEDULED REDEMPTION		9,607	9,607	9,772	9,787	0	(180)	0	(180)	0	9,607	0	0	0	167	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		09/01/2005	SCHEDULED REDEMPTION		8,505	8,505	8,651	8,670	0	(166)	0	(166)	0	8,505	0	0	0	148	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		09/01/2005	SCHEDULED REDEMPTION		6,756	6,756	6,872	6,885	0	(129)	0	(129)	0	6,756	0	0	0	117	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		09/01/2005	SCHEDULED REDEMPTION		171	171	173	174	0	(3)	0	(3)	0	171	0	0	0	3	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2005	SCHEDULED REDEMPTION		5,861	5,861	5,962	5,965	0	(103)	0	(103)	0	5,861	0	0	0	89	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		09/01/2005	SCHEDULED REDEMPTION		3,965	3,965	4,034	4,037	0	(72)	0	(72)	0	3,965	0	0	0	69	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		09/01/2005	SCHEDULED REDEMPTION		23,611	23,611	24,070	24,024	0	(413)	0	(413)	0	23,611	0	0	0	412	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		09/01/2005	SCHEDULED REDEMPTION		1,590	1,590	1,617	1,615	0	(25)	0	(25)	0	1,590	0	0	0	24	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		09/01/2005	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		09/01/2005	SCHEDULED REDEMPTION		12,952	12,952	12,818	12,829	0	123	0	123	0	12,952	0	0	0	156	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		09/01/2005	SCHEDULED REDEMPTION		1,601	1,601	1,619	1,618	0	(18)	0	(18)	0	1,601	0	0	0	25	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		09/01/2005	SCHEDULED REDEMPTION		61,237	61,237	62,765	62,457	0	(1,221)	0	(1,221)	0	61,237	0	0	0	860	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		09/01/2005	SCHEDULED REDEMPTION		541	541	551	553	0	(12)	0	(12)	0	541	0	0	0	8	03/15/2028	1
36208X-PV-7	GOVT NATL MTG ASSOC I #464036		09/01/2005	SCHEDULED REDEMPTION		219	219	217	217	0	2	0	2	0	219	0	0	0	3	07/15/2028	1
36208Y-EX-3	GOVT NATL MTG ASSOC I #464650		09/01/2005	SCHEDULED REDEMPTION		361	361	369	370	0	(9)	0	(9)	0	361	0	0	0	6	12/15/2027	1
36208Y-GE-3	GOVT NATL MTG ASSOC I #464697		09/01/2005	SCHEDULED REDEMPTION		8,609	8,609	8,520	8,504	0	106	0	106	0	8,609	0	0	0	150	07/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		09/01/2005	SCHEDULED REDEMPTION		206	206	209	210	0	(3)	0	(3)	0	206	0	0	0	3	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		09/01/2005	SCHEDULED REDEMPTION		261	261	265	265	0	(4)	0	(4)	0	261	0	0	0	4	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		09/01/2005	SCHEDULED REDEMPTION		6,990	6,990	7,110	7,109	0	(119)	0	(119)	0	6,990	0	0	0	101	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		09/01/2005	SCHEDULED REDEMPTION		641	641	652	653	0	(11)	0	(11)	0	641	0	0	0	10	01/15/2028	1
36209C-FB-7	GOVT NATL MTG ASSOC I #467362		09/01/2005	SCHEDULED REDEMPTION		1,093	1,093	1,078	1,078	0	15	0	15	0	1,093	0	0	0	18	12/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		09/01/2005	SCHEDULED REDEMPTION		3,390	3,390	3,429	3,430	0	(40)	0	(40)	0	3,390	0	0	0	59	04/15/2028	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		09/01/2005	SCHEDULED REDEMPTION		40,930	40,930	41,896	41,774	0	(844)	0	(844)	0	40,930	0	0	0	714	07/15/2028	1
36209C-2J-4	GOVT NATL MTG ASSOC I #467977		09/01/2005	SCHEDULED REDEMPTION		14,414	14,414	14,579	14,567	0	(153)	0	(153)	0	14,414	0	0	0	252	09/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		09/01/2005	SCHEDULED REDEMPTION		43,881	43,881	43,429	43,457	0	425	0	425	0	43,881	0	0	0	767	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		09/01/2005	SCHEDULED REDEMPTION		1,880	1,880	1,924	1,923	0	(43)	0	(43)	0	1,880	0	0	0	32	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		09/01/2005	SCHEDULED REDEMPTION		4,644	4,644	4,740	4,774	0	(130)	0	(130)	0	4,644	0	0	0	87	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		09/01/2005	SCHEDULED REDEMPTION		7,475	7,475	7,604	7,623	0	(148)	0	(148)	0	7,475	0	0	0	131	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		09/01/2005	SCHEDULED REDEMPTION		4,671	4,671	4,609	4,608	0	64	0	64	0	4,671	0	0	0	76	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		09/01/2005	SCHEDULED REDEMPTION		33,402	33,402	33,027	34,466	0	(1,064)	0	(1,064)	0	33,402	0	0	0	583	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		09/01/2005	SCHEDULED REDEMPTION		200	200	204	204	0	(4)	0	(4)	0	200	0	0	0	3	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		09/01/2005	SCHEDULED REDEMPTION		19,715	19,715	20,054	20,066	0	(351)	0	(351)	0	19,715	0	0	0	345	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		09/01/2005	SCHEDULED REDEMPTION		3,872	3,872	3,813	3,821	0	51	0	51	0	3,872	0	0	0	45	04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		09/01/2005	SCHEDULED REDEMPTION		503	503	515	514	0	(12)	0	(12)	0	503	0	0	0	8	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		09/01/2005	SCHEDULED REDEMPTION		480	480	491	490	0	(10)	0	(10)	0	480	0	0	0	7	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		09/01/2005	SCHEDULED REDEMPTION		43,488	43,488	44,453	44,265	0	(777)	0	(777)	0	43,488	0	0	0	759	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		09/01/2005	SCHEDULED REDEMPTION		14,990	14,990	15,364	15,288	0	(298)	0	(298)	0	14,990	0	0	0	261	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		09/01/2005	SCHEDULED REDEMPTION		14,758	14,758	15,086	15,078	0	(320)	0	(320)	0	14,758	0	0	0	173	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		09/01/2005	SCHEDULED REDEMPTION		23,554	23,554	23,312	23,274	0	281	0	281	0	23,554	0	0	0	345	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		09/01/2005	SCHEDULED REDEMPTION		13,985	13,985	13,290	13,225	0	760	0	760	0	13,985	0	0	0	225	06/15/2028	1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		09/01/2005	SCHEDULED REDEMPTION		78	78	80	80	0	(1)	0	(1)	0	78	0	0	0	1	04/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		09/01/2005	SCHEDULED REDEMPTION		229	229	226	226	0	3	0	3	0	229	0	0	0	3	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		09/01/2005	SCHEDULED REDEMPTION		11	11	12	12	0	0	0	0	0	11	0	0	0	0	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		09/01/2005	SCHEDULED REDEMPTION		3,863	3,863	3,945	3,940	0	(76)	0	(76)	0	3,863	0	0	0	46	12/15/2030	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		09/01/2005	SCHEDULED REDEMPTION		918	918	904	906	0	11	0	11	0	918	0	0	0	14	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		09/01/2005	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		09/01/2005	SCHEDULED REDEMPTION		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		09/01/2005	SCHEDULED REDEMPTION		7,699	7,699	7,699	7,662	0	37	0	37	0	7,699	0	0	0	124	09/15/2028	1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953		09/01/2005	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	02/15/2029	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		09/01/2005	SCHEDULED REDEMPTION		473	473	467	467	0	6	0	6	0	473	0	0	0	7	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		09/01/2005	SCHEDULED REDEMPTION		4,916	4,916	4,851	4,852	0	64	0	64	0	4,916	0	0	0	54	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		09/01/2005	SCHEDULED REDEMPTION		21,931	21,931	20,204	20,829	0	1,102	0	1,102	0	21,931	0	0	0	291	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		09/01/2005	SCHEDULED REDEMPTION		15,316	15,316	14,110	14,535	0	782	0	782	0	15,316	0	0	0	157	04/15/2014	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		09/01/2005	SCHEDULED REDEMPTION		3,422	3,422	3,542	3,573	0	(151)	0	(151)	0	3,422	0	0	0	43	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		09/01/2005	SCHEDULED REDEMPTION		4,240	4,240	4,330	4,336	0	(96)	0	(96)	0	4,240	0	0	0	50	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		09/01/2005	SCHEDULED REDEMPTION		30,118	30,118	27,746	28,476	0	1,642	0	1,642	0	30,118	0	0	0	286	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		09/01/2005	SCHEDULED REDEMPTION		1,412	1,412	1,348	1,345	0	67	0	67	0	1,412	0	0	0	20	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		09/01/2005	SCHEDULED REDEMPTION		5,230	5,230	4,819	4,953	0	277	0	277	0	5,230	0	0	0	64	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		09/01/2005	SCHEDULED REDEMPTION		5,570	5,570	5,131	5,255	0	315	0	315	0	5,570	0	0	0	68	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		09/01/2005	SCHEDULED REDEMPTION		8,818	8,818	8,123	8,318	0	500	0	500	0	8,818	0	0	0	108	05/15/2014	1
36210N-VY-2	GOVT NATL MTG ASSOC I #497531		09/01/2005	SCHEDULED REDEMPTION		75,742	75,742	75,103	75,161	0	581	0	581	0	75,742	0	0	0	1,323	01/15/2029	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		09/01/2005	SCHEDULED REDEMPTION		178	178	185	185	0	(7)	0	(7)	0	178	0	0	0	3	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		09/01/2005	SCHEDULED REDEMPTION		23,151	23,151	21,328	21,791	0	1,360	0	1,360	0	23,151	0	0	0	229	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		09/01/2005	SCHEDULED REDEMPTION		9,857	9,857	10,004	10,009	0	(152)	0	(152)	0	9,857	0	0	0	133	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		09/01/2005	SCHEDULED REDEMPTION		210	210	214	214	0	(4)	0	(4)	0	210	0	0	0	4	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		09/01/2005	SCHEDULED REDEMPTION		1,387	1,387	1,374	1,376	0	11	0	11	0	1,387	0	0	0	21	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		09/01/2005	SCHEDULED REDEMPTION		167	167	170	171	0	(4)	0	(4)	0	167	0	0	0	3	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		09/01/2005	SCHEDULED REDEMPTION		1,820	1,820	1,879	1,890	0	(70)	0	(70)	0	1,820	0	0	0	33	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		09/01/2005	SCHEDULED REDEMPTION		34,354	34,354	31,648	32,465	0	1,889	0	1,889	0	34,354	0	0	0	464	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		09/01/2005	SCHEDULED REDEMPTION		42,616	42,616	39,260	40,376	0	2,240	0	2,240	0	42,616	0	0	0	569	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		09/01/2005	SCHEDULED REDEMPTION		14,007	14,007	12,904	13,268	0	738	0	738	0	14,007	0	0	0	184	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		09/01/2005	SCHEDULED REDEMPTION		1,136	1,136	1,047	1,077	0	60	0	60	0	1,136	0	0	0	14	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		09/01/2005	SCHEDULED REDEMPTION		858	858	817	820	0	38	0	38	0	858	0	0	0	12	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		09/01/2005	SCHEDULED REDEMPTION		557	557	580	573	0	(16)	0	(16)	0	557	0	0	0	11	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		09/01/2005	SCHEDULED REDEMPTION		901	901	830	852	0	49	0	49	0	901	0	0	0	12	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		09/01/2005	SCHEDULED REDEMPTION		109	109	112	114	0	(5)	0	(5)	0	109	0	0	0	2	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		09/01/2005	SCHEDULED REDEMPTION		86	86	89	89	0	(3)	0	(3)	0	86	0	0	0	1	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		09/01/2005	SCHEDULED REDEMPTION		9,290	9,290	9,396	9,394	0	(105)	0	(105)	0	9,290	0	0	0	162	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		09/01/2005	SCHEDULED REDEMPTION		126	126	128	129	0	(3)	0	(3)	0	126	0	0	0	2	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		09/01/2005	SCHEDULED REDEMPTION		126	126	132	130	0	(4)	0	(4)	0	126	0	0	0	2	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		09/01/2005	SCHEDULED REDEMPTION		24,695	24,695	22,750	23,368	0	1,327	0	1,327	0	24,695	0	0	0	296	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		09/01/2005	SCHEDULED REDEMPTION		82,408	82,408	75,919	77,896	0	4,512	0	4,512	0	82,408	0	0	0	1,125	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		09/01/2005	SCHEDULED REDEMPTION		7,522	7,522	7,833	7,774	0	(252)	0	(252)	0	7,522	0	0	0	150	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		09/01/2005	SCHEDULED REDEMPTION		24,002	24,002	22,112	22,738	0	1,264	0	1,264	0	24,002	0	0	0	290	06/15/2014	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		09/01/2005	SCHEDULED REDEMPTION		3,780	3,780	3,913	3,908	0	(128)	0	(128)	0	3,780	0	0	0	65	12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		09/01/2005	SCHEDULED REDEMPTION		9,215	9,215	8,490	8,745	0	470	0	470	0	9,215	0	0	0	113	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		09/01/2005	SCHEDULED REDEMPTION		2,153	2,153	2,199	2,197	0	(44)	0	(44)	0	2,153	0	0	0	37	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		09/01/2005	SCHEDULED REDEMPTION		52,914	52,914	48,747	50,368	0	2,546	0	2,546	0	52,914	0	0	0	510	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		09/01/2005	SCHEDULED REDEMPTION		430	430	439	438	0	(9)	0	(9)	0	430	0	0	0	7	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2005	SCHEDULED REDEMPTION		1,545	1,545	1,532	1,536	0	10	0	10	0	1,545	0	0	0	18	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		09/01/2005	SCHEDULED REDEMPTION		170	170	176	176	0	(7)	0	(7)	0	170	0	0	0	3	06/15/2029	1
36211H-MM-0	GOVT NATL MTG ASSOC I #513464		09/01/2005	SCHEDULED REDEMPTION		470	470	487	489	0	(19)	0	(19)	0	470	0	0	0	8	10/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		09/01/2005	SCHEDULED REDEMPTION		3,182	3,182	3,294	3,332	0	(150)	0	(150)	0	3,182	0	0	0	60	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		09/01/2005	SCHEDULED REDEMPTION		14,971	14,971	15,499	15,476	0	(504)	0	(504)	0	14,971	0	0	0	280	07/15/2029	1
36211K-3U-6	GOVT NATL MTG ASSOC I #515711		07/01/2005	SCHEDULED REDEMPTION		3,280	3,280	3,416	3,384	0	(103)	0	(103)	0	3,280	0	0	0	22	05/15/2030	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		09/01/2005	SCHEDULED REDEMPTION		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		09/01/2005	SCHEDULED REDEMPTION		23	23	23	23	0	(1)	0	(1)	0	23	0	0	0	0	09/15/2029	1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455		09/01/2005	SCHEDULED REDEMPTION		70	70	73	74	0	(4)	0	(4)	0	70	0	0	0	1	12/15/2029	1
36211N-MR-6	GOVT NATL MTG ASSOC I #517968		09/01/2005	SCHEDULED REDEMPTION		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	11/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		09/01/2005	SCHEDULED REDEMPTION		112	112	116	117	0	(5)	0	(5)	0	112	0	0	0	2	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		09/01/2005	SCHEDULED REDEMPTION		2,487	2,487	2,515	2,515	0	(27)	0	(27)	0	2,487	0	0	0	36	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		09/01/2005	SCHEDULED REDEMPTION		13,472	13,472	13,946	14,121	0	(649)	0	(649)	0	13,472	0	0	0	252	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		09/01/2005	SCHEDULED REDEMPTION		717	717	746	740	0	(24)	0	(24)	0	717	0	0	0	10	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		09/01/2005	SCHEDULED REDEMPTION		807	807	835	839	0	(32)	0	(32)	0	807	0	0	0	15	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		09/01/2005	SCHEDULED REDEMPTION		121	121	125	127	0	(6)	0	(6)	0	121	0	0	0	2	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		09/01/2005	SCHEDULED REDEMPTION		77	77	80	82	0	(5)	0	(5)	0	77	0	0	0	1	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		09/01/2005	SCHEDULED REDEMPTION		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	02/15/2030	1
36212G-GE-6	GOVT NATL MTG ASSOC I #533097		08/01/2005	SCHEDULED REDEMPTION		75,591	75,591	78,255	78,013	0	(2,422)	0	(2,422)	0	75,591	0	0	0	740	05/15/2030	1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		09/01/2005	SCHEDULED REDEMPTION		116	116	121	124	0	(8)	0	(8)	0	116	0	0	0	2	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		09/01/2005	SCHEDULED REDEMPTION		5,450	5,450	5,566	5,558	0	(108)	0	(108)	0	5,450	0	0	0	95	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		09/01/2005	SCHEDULED REDEMPTION		5,209	5,209	5,424	5,386	0	(177)	0	(177)	0	5,209	0	0	0	70	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		09/01/2005	SCHEDULED REDEMPTION		6,237	6,237	6,370	6,359	0	(122)	0	(122)	0	6,237	0	0	0	109	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		09/01/2005	SCHEDULED REDEMPTION		24,657	24,657	25,182	25,110	0	(453)	0	(453)	0	24,657	0	0	0	378	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		09/01/2005	SCHEDULED REDEMPTION		1,104	1,104	1,127	1,125	0	(21)	0	(21)	0	1,104	0	0	0	19	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		09/01/2005	SCHEDULED REDEMPTION		3,036	3,036	3,101	3,089	0	(53)	0	(53)	0	3,036	0	0	0	53	08/15/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36212W-2A-4	GOVT NATL MTG ASSOC I #546269		08/01/2005	SCHEDULED REDEMPTION		10,548	10,548	10,773	10,742	0	(193)	0	(193)	0	10,548	0	0	0	123	03/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		09/01/2005	SCHEDULED REDEMPTION		331	331	338	338	0	(7)	0	(7)	0	331	0	0	0	5	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		09/01/2005	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	03/15/2031	1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		09/01/2005	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	02/15/2031	1
36213C-Q7-8	GOVT NATL MTG ASSOC I #550478		09/01/2005	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/15/2031	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2005	SCHEDULED REDEMPTION		450,589	450,589	460,235	458,672	0	(8,083)	0	(8,083)	0	450,589	0	0	0	5,217	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		09/01/2005	SCHEDULED REDEMPTION		2,076	2,076	2,120	2,120	0	(44)	0	(44)	0	2,076	0	0	0	36	05/15/2031	1
36213L-GL-8	GOVT NATL MTG ASSOC I #557403		09/01/2005	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	0	05/15/2029	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		09/01/2005	SCHEDULED REDEMPTION		170	170	176	175	0	(5)	0	(5)	0	170	0	0	0	2	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		09/01/2005	SCHEDULED REDEMPTION		7,303	7,303	7,458	7,442	0	(139)	0	(139)	0	7,303	0	0	0	128	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		09/01/2005	SCHEDULED REDEMPTION		23,943	23,943	24,732	24,568	0	(625)	0	(625)	0	23,943	0	0	0	281	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		09/01/2005	SCHEDULED REDEMPTION		59	59	57	57	0	2	0	2	0	59	0	0	0	1	06/15/2031	1
36213R-3W-5	GOVT NATL MTG ASSOC I #562513		09/01/2005	SCHEDULED REDEMPTION		25,991	25,991	25,896	25,896	0	95	0	95	0	25,991	0	0	0	357	02/15/2034	1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		09/01/2005	SCHEDULED REDEMPTION		17,032	17,032	17,395	17,364	0	(332)	0	(332)	0	17,032	0	0	0	199	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		09/01/2005	SCHEDULED REDEMPTION		103,750	103,750	106,636	106,279	0	(2,529)	0	(2,529)	0	103,750	0	0	0	1,685	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		09/01/2005	SCHEDULED REDEMPTION		2,668	2,668	2,712	2,704	0	(36)	0	(36)	0	2,668	0	0	0	43	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		09/01/2005	SCHEDULED REDEMPTION		643,403	643,403	661,900	658,485	0	(15,082)	0	(15,082)	0	643,403	0	0	0	10,256	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		09/01/2005	SCHEDULED REDEMPTION		58,863	58,863	61,769	61,312	0	(2,448)	0	(2,448)	0	58,863	0	0	0	955	01/15/2032	1
36201D-J4-5	GOVT NATL MTG ASSOC I #579983		09/01/2005	SCHEDULED REDEMPTION		330	330	341	338	0	(9)	0	(9)	0	330	0	0	0	5	04/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		09/01/2005	SCHEDULED REDEMPTION		122	122	122	122	0	0	0	0	0	122	0	0	0	1	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		09/01/2005	SCHEDULED REDEMPTION		108,869	108,869	112,458	111,745	0	(2,877)	0	(2,877)	0	108,869	0	0	0	1,902	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		09/01/2005	SCHEDULED REDEMPTION		589	589	609	605	0	(16)	0	(16)	0	589	0	0	0	8	04/15/2032	1
36201M-CB-6	GOVT NATL MTG ASSOC I #586966		09/01/2005	SCHEDULED REDEMPTION		8,604	8,604	8,573	8,573	0	31	0	31	0	8,604	0	0	0	113	11/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		09/01/2005	SCHEDULED REDEMPTION		4,603	4,603	4,586	4,586	0	17	0	17	0	4,603	0	0	0	57	12/15/2032	1
36201S-SG-5	GOVT NATL MTG ASSOC I #591919		09/01/2005	SCHEDULED REDEMPTION		3,962	3,962	3,947	3,947	0	14	0	14	0	3,962	0	0	0	46	03/15/2033	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		09/01/2005	SCHEDULED REDEMPTION		293	293	307	303	0	(10)	0	(10)	0	293	0	0	0	4	10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		09/01/2005	SCHEDULED REDEMPTION		108	108	113	112	0	(4)	0	(4)	0	108	0	0	0	2	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		09/01/2005	SCHEDULED REDEMPTION		87,957	87,957	87,686	87,687	0	270	0	270	0	87,957	0	0	0	1,157	03/15/2033	1
36201U-XU-3	GOVT NATL MTG ASSOC I #593891		09/01/2005	SCHEDULED REDEMPTION		209,192	209,192	208,427	208,430	0	762	0	762	0	209,192	0	0	0	2,686	03/15/2033	1
36200C-AV-7	GOVT NATL MTG ASSOC I #596820		09/01/2005	SCHEDULED REDEMPTION		7,563	7,563	7,535	7,535	0	28	0	28	0	7,563	0	0	0	90	12/15/2032	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		09/01/2005	SCHEDULED REDEMPTION		1,292	1,292	1,287	1,287	0	5	0	5	0	1,292	0	0	0	17	04/15/2033	1

SCHEDULE D - PART 4

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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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		09/01/2005	SCHEDULED REDEMPTION		3,595	3,595	3,582	3,582	0	13	0	13	0	3,595	0	0	0	43	02/15/2033	1
36200F-KM-9	GOVT NATL MTG ASSOC I #599800		09/01/2005	SCHEDULED REDEMPTION		3,376	3,376	3,367	3,367	0	8	0	8	0	3,376	0	0	0	46	12/15/2032	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		09/01/2005	SCHEDULED REDEMPTION		106,745	106,745	106,355	106,356	0	389	0	389	0	106,745	0	0	0	1,422	02/15/2034	1
36200K-KS-5	GOVT NATL MTG ASSOC I #603405		09/01/2005	SCHEDULED REDEMPTION		9,266	9,266	9,232	9,232	0	34	0	34	0	9,266	0	0	0	111	01/15/2033	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		09/01/2005	SCHEDULED REDEMPTION		20,048	20,048	21,107	20,723	0	(675)	0	(675)	0	20,048	0	0	0	285	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		09/01/2005	SCHEDULED REDEMPTION		3,070	3,070	3,059	3,059	0	11	0	11	0	3,070	0	0	0	37	03/15/2033	1
36200M-M7-5	GOVT NATL MTG ASSOC I #604382		09/01/2005	SCHEDULED REDEMPTION		104,850	104,850	104,453	104,454	0	396	0	396	0	104,850	0	0	0	1,274	06/15/2033	1
36200M-YJ-6	GOVT NATL MTG ASSOC I #604713		09/01/2005	SCHEDULED REDEMPTION		69,388	69,388	69,134	69,135	0	253	0	253	0	69,388	0	0	0	850	10/15/2033	1
36200N-HY-0	GOVT NATL MTG ASSOC I #605147		09/01/2005	SCHEDULED REDEMPTION		8,672	8,672	8,641	8,641	0	32	0	32	0	8,672	0	0	0	104	03/15/2034	1
36200N-N3-1	GOVT NATL MTG ASSOC I #605310		09/01/2005	SCHEDULED REDEMPTION		1,339,548	1,339,548	1,388,107	1,381,714	0	(42,165)	0	(42,165)	0	1,339,548	0	0	0	18,867	08/15/2034	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		09/01/2005	SCHEDULED REDEMPTION		3,269,043	3,269,043	3,386,986	3,371,456	0	(102,413)	0	(102,413)	0	3,269,043	0	0	0	44,363	08/15/2034	1
36200N-Q2-0	GOVT NATL MTG ASSOC I #605373		09/01/2005	SCHEDULED REDEMPTION		56,278	56,278	56,072	56,073	0	205	0	205	0	56,278	0	0	0	679	09/15/2034	1
36200N-4S-7	GOVT NATL MTG ASSOC I #605733		09/01/2005	SCHEDULED REDEMPTION		66,885	66,885	66,641	66,641	0	244	0	244	0	66,885	0	0	0	811	10/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		09/01/2005	SCHEDULED REDEMPTION		555	555	553	553	0	2	0	2	0	555	0	0	0	8	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		09/01/2005	SCHEDULED REDEMPTION		2,676	2,676	2,666	2,666	0	10	0	10	0	2,676	0	0	0	33	04/15/2033	1
36202W-Y9-4	GOVT NATL MTG ASSOC I #611936		09/01/2005	SCHEDULED REDEMPTION		2,482	2,482	2,476	2,476	0	6	0	6	0	2,482	0	0	0	34	06/15/2033	1
36202X-5W-3	GOVT NATL MTG ASSOC I #612961		09/01/2005	SCHEDULED REDEMPTION		39,973	39,973	39,811	39,828	0	145	0	145	0	39,973	0	0	0	489	07/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		09/01/2005	SCHEDULED REDEMPTION		1,337,271	1,337,271	1,355,240	1,353,245	0	(15,974)	0	(15,974)	0	1,337,271	0	0	0	15,362	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		09/01/2005	SCHEDULED REDEMPTION		1,438,778	1,438,778	1,487,562	1,481,417	0	(42,639)	0	(42,639)	0	1,438,778	0	0	0	19,769	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		09/01/2005	SCHEDULED REDEMPTION		160,969	160,969	165,924	165,074	0	(4,105)	0	(4,105)	0	160,969	0	0	0	2,231	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		09/01/2005	SCHEDULED REDEMPTION		3,145	3,145	3,242	3,225	0	(80)	0	(80)	0	3,145	0	0	0	42	08/15/2033	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		09/01/2005	SCHEDULED REDEMPTION		5,988	5,988	5,966	5,966	0	22	0	22	0	5,988	0	0	0	73	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		09/01/2005	SCHEDULED REDEMPTION		48,578	48,578	50,074	49,817	0	(1,239)	0	(1,239)	0	48,578	0	0	0	725	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		09/01/2005	SCHEDULED REDEMPTION		494,331	494,331	512,251	509,945	0	(15,614)	0	(15,614)	0	494,331	0	0	0	7,168	07/15/2034	1
36291C-SN-6	GOVT NATL MTG ASSOC I #624325		09/01/2005	SCHEDULED REDEMPTION		485,021	485,021	502,603	500,288	0	(15,267)	0	(15,267)	0	485,021	0	0	0	6,906	08/15/2034	1
36291E-BU-4	GOVT NATL MTG ASSOC I #625651		09/01/2005	SCHEDULED REDEMPTION		79,372	79,372	79,059	79,095	0	278	0	278	0	79,372	0	0	0	963	01/15/2034	1
36291F-BV-9	GOVT NATL MTG ASSOC I #626552		09/01/2005	SCHEDULED REDEMPTION		5,947	5,947	5,925	5,926	0	22	0	22	0	5,947	0	0	0	60	06/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		09/01/2005	SCHEDULED REDEMPTION		38,820	38,820	38,684	38,685	0	135	0	135	0	38,820	0	0	0	370	04/15/2035	1
36291R-LR-1	GOVT NATL MTG ASSOC I #635836		09/01/2005	SCHEDULED REDEMPTION		64,265	64,265	64,032	64,032	0	233	0	233	0	64,265	0	0	0	720	10/15/2034	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		09/01/2005	SCHEDULED REDEMPTION		2,765	2,765	2,755	2,755	0	10	0	10	0	2,765	0	0	0	34	12/15/2034	1
36291T-AC-2	GOVT NATL MTG ASSOC I #637303		09/01/2005	SCHEDULED REDEMPTION		10,592	10,592	10,553	10,553	0	39	0	39	0	10,592	0	0	0	145	11/15/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36291T-QJ-0	GOVT NATL MTG ASSOC I #637757		09/01/2005	SCHEDULED REDEMPTION		114,869	114,869	114,449	114,451	0	419	0	419	0	114,869	0	0	0	1,062	12/15/2034	1
36291T-Q5-0	GOVT NATL MTG ASSOC I #637776		09/01/2005	SCHEDULED REDEMPTION		249	249	248	248	0	1	0	1	0	249	0	0	0	3	01/15/2035	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		09/01/2005	SCHEDULED REDEMPTION		1,582	1,582	1,576	1,576	0	6	0	6	0	1,582	0	0	0	22	01/15/2035	1
36291W-GE-5	GOVT NATL MTG ASSOC I #640197		09/01/2005	SCHEDULED REDEMPTION		12,716	12,716	12,674	12,674	0	41	0	41	0	12,716	0	0	0	173	03/15/2035	1
36291X-SD-2	GOVT NATL MTG ASSOC I #641416		09/01/2005	SCHEDULED REDEMPTION		138,599	138,599	138,092	138,093	0	505	0	505	0	138,599	0	0	0	1,895	04/15/2035	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		09/01/2005	SCHEDULED REDEMPTION		15,833	15,833	16,625	16,531	0	(697)	0	(697)	0	15,833	0	0	0	279	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		09/01/2005	SCHEDULED REDEMPTION		89,161	89,161	93,975	93,722	0	(4,561)	0	(4,561)	0	89,161	0	0	0	1,924	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		09/01/2005	SCHEDULED REDEMPTION		77,435	77,435	81,193	81,432	0	(3,997)	0	(3,997)	0	77,435	0	0	0	1,658	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		09/01/2005	SCHEDULED REDEMPTION		1,510	1,510	1,573	1,571	0	(60)	0	(60)	0	1,510	0	0	0	28	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		09/01/2005	SCHEDULED REDEMPTION		14,642	14,642	15,374	15,311	0	(669)	0	(669)	0	14,642	0	0	0	271	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		09/01/2005	SCHEDULED REDEMPTION		311	311	315	315	0	(4)	0	(4)	0	311	0	0	0	5	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		09/01/2005	SCHEDULED REDEMPTION		29,314	29,314	28,173	28,241	0	1,073	0	1,073	0	29,314	0	0	0	456	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		09/01/2005	SCHEDULED REDEMPTION		196,468	196,468	203,590	199,793	0	(3,325)	0	(3,325)	0	196,468	0	0	0	3,916	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		09/01/2005	SCHEDULED REDEMPTION		11,175	11,175	11,423	11,398	0	(222)	0	(222)	0	11,175	0	0	0	180	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		09/01/2005	SCHEDULED REDEMPTION		18,163	18,163	18,535	18,510	0	(347)	0	(347)	0	18,163	0	0	0	281	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		09/01/2005	SCHEDULED REDEMPTION		5,805	5,805	5,904	5,910	0	(105)	0	(105)	0	5,805	0	0	0	92	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		09/01/2005	SCHEDULED REDEMPTION		3,957	3,957	4,003	4,004	0	(46)	0	(46)	0	3,957	0	0	0	61	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		09/01/2005	SCHEDULED REDEMPTION		851	851	886	873	0	(22)	0	(22)	0	851	0	0	0	16	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		09/01/2005	SCHEDULED REDEMPTION		4,294	4,294	4,278	4,278	0	16	0	16	0	4,294	0	0	0	52	07/15/2033	1
0399999 - Bonds - U.S. Governments						14,908,908	14,908,908	15,209,423	15,172,235	0	(263,327)	0	(263,327)	0	14,908,908	0	0	0	208,731	XXX	XXX
OTHER GOVERNMENTS																					
135087-UT-9	CANADA GOVT	C	06/16/2005	DIRECT		0	(1,415,364)	(1,250,594)	203,926	0	0	0	0	(9,144)	(1,251,005)	(50,970)	1,301,975	1,251,005	0	06/01/2023	1FE
1099999 - Bonds - All Other Governments						0	(1,415,364)	(1,250,594)	203,926	0	0	0	0	(9,144)	(1,251,005)	(50,970)	1,301,975	1,251,005	0	XXX	XXX
POLITICAL SUBDIVISIONS																					
304156-AR-3	FAIRFIELD AL PUB EDL FAC CITY SCHOOLS		07/01/2005	CALLED @ 102.00000000		4,080,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	80,000	80,000	112,000	07/01/2022	1FE
011770-N9-1	ALASKA ST G O GEN PURP 2003 A		09/22/2005	PRAGER MCCARTHY & SEALY		108,058	100,000	108,442	108,442	0	(446)	0	(446)	0	107,996	0	62	62	3,442	08/01/2009	1FE
662523-UK-3	NORTH SLOPE BORO AK G O 00 B CAP		09/13/2005	Various		5,184,880	6,390,000	4,021,291	4,898,919	0	41,715	0	41,715	0	4,940,634	0	244,246	244,246	0	06/30/2011	1FE
662523-UX-5	NORTH SLOPE BORO AK G O 02 A		09/13/2005	SEIBERT BRANFORD		5,028,192	6,800,000	4,383,552	4,745,608	0	0	0	0	0	4,745,608	0	282,584	282,584	0	06/30/2013	1FE
662523-VQ-9	NORTH SLOPE BORO AK G O 04 A		09/13/2005	SEIBERT BRANFORD		9,391,866	13,305,000	8,857,405	8,826,498	0	400,000	0	400,000	0	9,226,498	0	165,368	165,368	0	06/30/2014	1FE
04057P-AF-5	ARIZONA SCH FACS BRD COP 2003 A		09/19/2005	PRAGER MCCARTHY & SEALY		424,682	400,000	423,896	423,106	0	(777)	0	(777)	0	422,329	0	2,353	2,353	16,403	09/01/2008	1FE
04057P-AS-7	ARIZONA SCH FACS BRD COP 2003 A		07/25/2005	PRAGER MCCARTHY & SEALY		112,291	100,000	109,888	107,974	0	(66)	0	(66)	0	107,908	0	4,383	4,383	2,144	09/01/2015	1FE
04057P-BQ-0	ARIZONA SCH FACS BRD COP 2003 B		07/06/2005	PRAGER MCCARTHY & SEALY		4,528,840	4,000,000	4,377,160	4,322,102	0	(922)	0	(922)	0	4,321,181	0	207,660	207,660	75,833	09/01/2015	1FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
040588-TS-4	ARIZONA ST COP 2002 A		08/11/2005	PRAGER MCCARTHY & SEALY		641,661	600,000	631,776	624,784	0	(333)	0	(333)	0	624,451	0	17,210	17,210	7,840	11/01/2015	1FE
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005		09/08/2005	PRAGER MCCARTHY & SEALY		434,076	400,000	425,412	424,538	0	(243)	0	(243)	0	424,294	0	9,782	9,782	12,361	09/01/2022	1FE
040660-EM-0	ARIZONA STATE UNIV COP UNIV PROJ 2002		08/19/2005	PRAGER MCCARTHY & SEALY		112,233	100,000	112,296	109,149	0	(169)	0	(169)	0	108,980	0	3,253	3,253	3,479	07/01/2012	1FE
567430-JD-6	MARICOPA CNTY AZ USD 95 QUEEN 02		08/04/2005	PRAGER MCCARTHY & SEALY		328,671	300,000	338,421	325,245	0	0	0	0	0	325,245	0	3,426	3,426	9,083	07/01/2012	1FE
718814-VB-9	PHOENIX AZ G O VAR PURP 2004 REF		09/30/2005	PRAGER MCCARTHY & SEALY		104,417	100,000	100,375	100,340	0	(8)	0	(8)	0	100,332	0	4,085	4,085	3,425	07/01/2018	1FE
721799-TN-4	PIMA CNTY AZ USD NO 1 TUCSON 1997 REF		08/19/2005	PRAGER MCCARTHY & SEALY		108,299	100,000	108,546	0	0	(260)	0	(260)	0	108,286	0	13	13	791	07/01/2009	1FE
914060-BS-6	UNIVERSITY OF ARIZONA COP 2003 B		07/25/2005	PRAGER MCCARTHY & SEALY		108,496	100,000	104,735	104,038	0	(32)	0	(32)	0	104,006	0	4,490	4,490	792	06/01/2017	1FE
212597-QG-6	CONWAY AR SCH DIST NO 1 G O 04		09/12/2005	STONE & YOUNGBERG		102,468	100,000	99,606	99,610	0	1	0	1	0	99,611	0	2,857	2,857	3,033	02/01/2034	1FE
537360-LN-7	LITTLE ROCK AR G O CAP IMPT 04		08/02/2005	MORGAN STANLEY DEAN WITTER		102,224	100,000	99,816	99,835	0	1	0	1	0	99,837	0	2,387	2,387	1,378	04/01/2015	1FE
745400-Q3-8	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/07/2005	PRAGER MCCARTHY & SEALY		102,204	100,000	99,685	99,688	0	1	0	1	0	99,689	0	2,515	2,515	2,916	02/01/2033	1FE
775082-TJ-9	ROGERS AR SCH DIST NO 30 2003 A REF		08/09/2005	EDWARDS, A.G., & SONS, INC		203,754	200,000	200,660	200,483	0	(14)	0	(14)	0	200,469	0	3,285	3,285	5,173	02/01/2029	1FE
775082-TL-4	ROGERS AR SCH DIST NO 30 2003 A REF		08/04/2005	PRAGER MCCARTHY & SEALY		254,851	250,000	253,018	251,805	0	0	0	0	0	251,805	0	3,046	3,046	6,121	02/01/2031	1FE
864184-LE-4	STUTTGART AR SCH DIST NO 22 2003 REF		07/28/2005	PRAGER MCCARTHY & SEALY		186,227	185,000	178,381	178,700	0	16	0	16	0	178,716	0	7,511	7,511	4,186	02/01/2027	1FE
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		08/09/2005	PRAGER MCCARTHY & SEALY		301,710	300,000	292,128	292,435	0	20	0	20	0	292,455	0	9,255	9,255	7,361	02/01/2030	1FE
010891-RC-5	ALAMEDA CNTY CA COPS REF 2001 A		07/12/2005	PRAGER MCCARTHY & SEALY		541,665	500,000	551,140	535,504	0	0	0	0	0	535,504	0	6,161	6,161	3,056	12/01/2018	1FE
010836-AL-8	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		09/23/2005	PRAGER MCCARTHY & SEALY		104,093	100,000	102,320	101,469	0	0	0	0	0	101,469	0	2,624	2,624	2,788	08/01/2021	1FE
130684-BY-8	CALIFORNIA PUB WKS BRD GEN SVCS 02 A		09/22/2005	UNION BANK OF SWITZERLAND		1,737,849	1,570,000	1,717,973	1,687,499	0	(3,269)	0	(3,269)	0	1,684,229	0	53,619	53,619	26,559	12/01/2015	1FE
130629-6K-9	CALIFORNIA ST G O BDS 2000 DEC REF		09/29/2005	PRAGER MCCARTHY & SEALY		4,178,854	3,755,000	4,095,278	3,983,600	0	(7,241)	0	(7,241)	0	3,976,359	0	202,495	202,495	65,279	12/01/2011	1FE
13062N-XW-2	CALIFORNIA ST G O BDS 2001 NOV		08/03/2005	PRAGER MCCARTHY & SEALY		377,954	350,000	366,240	361,104	0	(152)	0	(152)	0	360,952	0	17,002	17,002	4,660	11/01/2013	1FE
13062R-AE-8	CALIFORNIA ST G O VAR PURP 1993 SEPT		09/01/2005	CALLED @ 100.00000000		5,310,000	5,310,000	4,391,051	4,912,446	0	397,554	0	397,554	0	5,310,000	0	0	0	126,113	09/01/2018	1FE
13062R-DQ-8	CALIFORNIA ST G O VAR PURP 1994 MAR		09/01/2005	CALLED @ 101		9,620,250	9,525,000	8,191,500	9,001,436	0	523,565	0	523,565	0	9,525,000	0	95,250	95,250	261,938	03/01/2020	1FE
13062R-HR-2	CALIFORNIA ST G O VETERANS 2005		09/28/2005	PRAGER MCCARTHY & SEALY		409,776	400,000	400,000	400,000	0	0	0	0	0	400,000	0	9,776	9,776	6,422	12/01/2011	1FE
13062R-HS-0	CALIFORNIA ST G O VETERANS 2005		07/08/2005	PRAGER MCCARTHY & SEALY		414,786	400,000	400,000	400,000	0	0	0	0	0	400,000	0	14,786	14,786	4,657	12/01/2012	1FE
156792-AT-0	CERRITOS CA CMNTY CLG DIST G O 2004 A		07/05/2005	PRE-REFUNDING		1,007,290	1,000,000	1,007,830	1,007,285	0	3	0	3	0	1,007,288	0	2	2	21,389	08/01/2022	1FE
17131M-JV-0	CHULA VISTA CA ELEM SCH DIST COP 03 A		07/11/2005	PRAGER MCCARTHY & SEALY		105,317	100,000	100,808	100,669	0	(2)	0	(2)	0	100,667	0	4,650	4,650	1,736	09/01/2022	1FE
189342-UD-8	CLOVIS CA USD G O CAP APPREC 2004 A		08/10/2005	PRAGER MCCARTHY & SEALY		190,368	300,000	185,091	178,622	0	0	0	0	0	178,622	0	11,746	11,746	0	08/01/2016	1FE
189342-UE-6	CLOVIS CA USD G O CAP APPREC 2004 A		07/19/2005	PRAGER MCCARTHY & SEALY		84,441	140,000	81,913	78,579	0	0	0	0	0	78,579	0	5,862	5,862	0	08/01/2017	1FE
195164-BD-9	COLMA CA COP CAP IMPT 2003		09/20/2005	PRAGER MCCARTHY & SEALY		208,062	200,000	198,156	198,215	0	9	0	9	0	198,224	0	9,838	9,838	3,944	05/01/2033	1FE
231237-VZ-8	CUPERTINO CA USD CAP APPREC 2003 B		07/28/2005	PRAGER MCCARTHY & SEALY		604,530	1,500,000	519,315	550,932	0	0	0	0	0	550,932	0	53,598	53,598	0	08/01/2024	1FE
345102-AW-7	FOOTHILL-DE ANZA CA CMNTY CLG DIST 00		09/13/2005	CITIGROUP GLOBAL MARKETS		2,960,944	5,365,000	2,573,644	2,670,053	0	0	0	0	0	2,670,053	0	290,891	290,891	0	08/01/2019	1FE
378460-PV-5	GLENDALE CA USD G O 2004 G		08/01/2005	BLAIR, WILLIAM, & COMPANY, L.L.C		259,350	250,000	251,843	251,748	0	(14)	0	(14)	0	251,734	0	7,616	7,616	8,222	09/01/2024	1FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
492244-BG-2	KERN CA CMNTY CLG DIST G O 03A TERM		09/01/2005	PRAGER MCCARTHY & SEALY		230,624	220,000	219,679	219,697	0	2	0	2	0	219,699	0	10,925	10,925	3,658	11/01/2026	1FE
542411-AV-5	LONG BEACH CA CMNTY CLG DIST G O 03A		08/15/2005	PRAGER MCCARTHY & SEALY		106,374	100,000	103,570	102,935	0	(41)	0	(41)	0	102,894	0	3,480	3,480	1,486	05/01/2023	1FE
54438C-CE-0	LOS ANGELES CA CMNTY CLG DIST 03 B		09/26/2005	PRAGER MCCARTHY & SEALY		326,720	300,000	321,975	318,418	0	(374)	0	(374)	0	318,044	0	8,676	8,676	9,153	08/01/2016	1FE
616794-LJ-0	MORELAND CA SCH DIST G O 2004 D		07/20/2005	PRAGER MCCARTHY & SEALY		68,910	330,000	61,611	63,815	0	225	0	225	0	64,040	0	4,870	4,870	0	08/01/2034	1FE
69666H-AV-4	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		09/02/2005	MATURED		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,750	09/02/2005	1
699211-FZ-6	PARAMOUNT CA USD G O 2005 REF		07/26/2005	PRAGER MCCARTHY & SEALY		369,290	350,000	372,250	362,515	0	0	0	0	0	362,515	0	6,775	6,775	6,050	09/01/2017	1FE
729310-BQ-4	PLUMAS CNTY CA COP CAP IMPT 03A		09/29/2005	PRAGER MCCARTHY & SEALY		368,218	350,000	348,891	348,933	0	2	0	2	0	348,935	0	19,283	19,283	3,132	06/01/2033	1FE
738756-FF-7	POWAY CA COP OFFICE BLDG PROJ 03		09/28/2005	PRAGER MCCARTHY & SEALY		313,636	300,000	300,456	300,407	0	(11)	0	(11)	0	300,396	0	13,240	13,240	11,056	01/01/2028	1FE
738756-FG-5	POWAY CA COP OFFICE BLDG PROJ 03		09/28/2005	PRAGER MCCARTHY & SEALY		1,718,765	1,650,000	1,644,852	1,645,055	0	9	0	9	0	1,645,064	0	73,701	73,701	49,125	01/01/2033	1FE
757810-HD-1	REDWOOD CITY CA IMPT DIST 1-64 1979 E		07/01/2005	Various		150,000	150,000	121,097	148,025	0	0	0	0	0	148,024	0	1,976	1,976	4,500	07/01/2006	1FE
773754-FB-7	ROCKLIN CA USD G O 2002		07/22/2005	PRAGER MCCARTHY & SEALY		1,013,760	2,000,000	986,780	954,097	0	0	0	0	0	954,097	0	59,663	59,663	0	08/01/2020	1FE
785870-NK-8	SACRAMENTO CA CITY USD G O 2003 A		07/19/2005	PRAGER MCCARTHY & SEALY		103,246	100,000	98,473	98,591	0	3	0	3	0	98,594	0	4,652	4,652	2,513	07/01/2022	1FE
794872-CY-5	SALINAS CA COP MONTEREY STR PKG 04A		09/14/2005	PRAGER MCCARTHY & SEALY		211,304	200,000	204,126	203,612	0	(48)	0	(48)	0	203,564	0	7,740	7,740	7,153	09/01/2028	1FE
796815-WR-5	SAN BERNARDINO CNTY CA COP WEST VY 02A		09/15/2005	PRAGER MCCARTHY & SEALY		4,446,120	4,000,000	4,457,440	4,378,611	0	(9,183)	0	(9,183)	0	4,369,429	0	76,691	76,691	81,083	11/01/2015	1FE
798681-CT-7	SAN LUIS OBISPO CNTY CA COP 2002 A		09/28/2005	UNION BANK OF SWITZERLAND		645,612	600,000	625,026	619,562	0	(582)	0	(582)	0	618,980	0	26,632	26,632	14,000	10/15/2016	1FE
799038-BD-5	SAN MATEO CNTY CA CMNTY CLG DIST 02A		07/22/2005	PRAGER MCCARTHY & SEALY		863,614	1,700,000	815,541	807,719	0	0	0	0	0	807,719	0	55,895	55,895	0	09/01/2020	1FE
870462-NZ-7	SWEETWATER CA UNION HIGH SD G O 04C		08/09/2005	Various		1,212,940	2,500,000	1,124,425	1,127,405	0	0	0	0	0	1,127,405	0	85,535	85,535	0	08/01/2021	1FE
038681-Y5-5	ARAPAHOE CNTY CO SD 5 CHERRY G O 05		07/07/2005	STONE & YOUNGBERG		140,916	140,000	139,506	133,361	0	0	0	0	0	133,361	0	7,554	7,554	420	12/15/2020	1FE
101565-TE-9	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J 03		09/29/2005	PRAGER MCCARTHY & SEALY		543,790	500,000	533,145	527,473	0	(706)	0	(706)	0	526,767	0	17,023	17,023	7,569	12/15/2016	1FE
101565-TF-6	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J 03		07/25/2005	PRAGER MCCARTHY & SEALY		245,282	225,000	237,935	235,732	0	(80)	0	(80)	0	235,652	0	9,630	9,630	1,344	12/15/2017	1FE
101565-TH-2	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J 03		08/26/2005	UNION BANK OF SWITZERLAND		651,780	600,000	624,606	620,450	0	(335)	0	(335)	0	620,115	0	31,665	31,665	6,333	12/15/2019	1FE
184508-FC-8	CLEAR CREEK CO SCH DIST NO RE1 02 REF		07/26/2005	PRAGER MCCARTHY & SEALY		519,830	475,000	495,834	490,735	0	(138)	0	(138)	0	490,597	0	29,233	29,233	3,795	12/01/2014	1FE
249183-TM-6	DENVER CO COP HUMAN SVCS CTR 05 A		08/11/2005	PRAGER MCCARTHY & SEALY		244,649	230,000	244,511	0	0	(71)	0	(71)	0	244,439	0	209	209	224	05/01/2009	1FE
283365-BX-1	EL PASO CNTY CO COP JUDL BLDG 02 A		08/11/2005	PRAGER MCCARTHY & SEALY		111,250	100,000	109,944	107,714	0	(122)	0	(122)	0	107,592	0	3,658	3,658	1,094	12/01/2012	1FE
34511L-BJ-2	FOOTHILLS CO PK & REC BLDG AUTH COP 02		07/11/2005	PRAGER MCCARTHY & SEALY		317,214	300,000	305,970	304,672	0	(19)	0	(19)	0	304,653	0	12,561	12,561	1,792	12/01/2026	1FE
357281-CT-9	FREMONT CNTY CO SD NO RE-2 FREMONT 04		09/01/2005	Various		565,077	505,000	567,691	552,091	0	0	0	0	0	552,091	0	12,986	12,986	5,790	12/01/2016	1FE
75913T-EA-8	REGIONAL TRANSN DIST CO COP 05A		08/09/2005	PRAGER MCCARTHY & SEALY		208,623	200,000	208,312	208,090	0	(196)	0	(196)	0	207,893	0	730	730	1,413	06/01/2008	1FE
75913T-EB-6	REGIONAL TRANSN DIST CO COP 05A		08/29/2005	PRAGER MCCARTHY & SEALY		104,972	100,000	105,113	105,012	0	(202)	0	(202)	0	104,811	0	161	161	1,125	06/01/2009	1FE
75913T-EC-4	REGIONAL TRANSN DIST CO COP 05A		08/10/2005	PRAGER MCCARTHY & SEALY		105,378	100,000	105,820	105,730	0	(132)	0	(132)	0	105,598	0	(220)	(220)	925	06/01/2010	1FE
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A		07/25/2005	PRAGER MCCARTHY & SEALY		348,421	325,000	345,023	344,811	0	(156)	0	(156)	0	344,654	0	3,767	3,767	2,116	06/01/2012	1FE
75913T-EF-7	REGIONAL TRANSN DIST CO COP 05A		08/11/2005	PRAGER MCCARTHY & SEALY		853,739	800,000	844,536	844,133	0	(506)	0	(506)	0	843,627	0	10,112	10,112	6,769	06/01/2013	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
75913T-EK-6	REGIONAL TRANSN DIST CO COP 05A		08/16/2005	KIRKPATRICK PETTIS SMITH POLIAN		5,978,545	5,660,000	5,943,113	5,932,189	0	0	0	0	0	5,932,189	0	46,355	46,355	55,185	06/01/2017	1FE
20772E-U9-2	CONNECTICUT ST G O 1999 SER A		09/28/2005	PRAGER MCCARTHY & SEALY		1,981,652	1,830,000	1,995,249	1,990,123	0	(8,669)	0	(8,669)	0	1,981,454	0	198	198	28,823	06/15/2011	1FE
20772F-JK-7	CONNECTICUT ST G O 2001 SER C REF		09/15/2005	MORGAN STANLEY DEAN WITTER		2,377,793	2,190,000	2,363,667	2,288,889	0	(4,478)	0	(4,478)	0	2,284,410	0	93,382	93,382	30,341	12/15/2009	1FE
20772F-XP-0	CONNECTICUT ST G O 2001 SER G		09/21/2005	PRAGER MCCARTHY & SEALY		438,137	410,000	438,192	436,711	0	(693)	0	(693)	0	436,018	0	2,119	2,119	2,835	12/15/2008	1FE
20772F-J6-8	CONNECTICUT ST G O 2002 SER D		07/12/2005	PRAGER MCCARTHY & SEALY		108,354	100,000	110,782	107,310	0	0	0	0	0	107,310	0	1,044	1,044	833	11/15/2009	1FE
20772F-V4-9	CONNECTICUT ST G O 2002 SER F		09/21/2005	PRAGER MCCARTHY & SEALY		143,454	130,000	143,697	140,665	0	0	0	0	0	140,665	0	2,788	2,788	2,907	10/15/2012	1FE
416414-Y6-1	HARTFORD CT G O 2005 C REF		09/21/2005	PRAGER MCCARTHY & SEALY		574,739	530,000	575,718	575,073	0	(1,389)	0	(1,389)	0	573,683	0	1,055	1,055	6,799	09/01/2010	1FE
416414-Y7-9	HARTFORD CT G O 2005 C REF		09/21/2005	PRAGER MCCARTHY & SEALY		142,370	130,000	142,301	142,158	0	(421)	0	(421)	0	141,737	0	633	633	2,076	09/01/2011	1FE
941247-F8-6	WATERBURY CT G O 2004 B REF		07/18/2005	PRAGER MCCARTHY & SEALY		346,982	315,000	346,721	337,118	0	0	0	0	0	337,118	0	9,864	9,864	4,813	04/01/2016	1FE
59333M-HS-7	MIAMI-DADE CNTY FL SCH BRD COP 03D		07/05/2005	PRAGER MCCARTHY & SEALY		274,515	250,000	277,178	265,355	0	0	0	0	0	265,355	0	9,160	9,160	5,451	08/01/2017	1FE
59333M-HW-8	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/24/2005	PRAGER MCCARTHY & SEALY		216,578	200,000	218,566	210,555	0	0	0	0	0	210,555	0	6,023	6,023	5,778	08/01/2019	1FE
696550-LU-4	PALM BEACH CNTY FL SCH BRD COP 03A		08/24/2005	PRAGER MCCARTHY & SEALY		109,799	100,000	107,240	106,135	0	(104)	0	(104)	0	106,032	0	3,767	3,767	2,889	08/01/2015	1FE
816692-EL-7	SEMINOLE CNTY FL SCH BRD COP 2003		09/07/2005	PRAGER MCCARTHY & SEALY		528,217	500,000	529,295	527,737	0	(1,295)	0	(1,295)	0	526,441	0	1,776	1,776	16,139	07/01/2008	1FE
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/24/2005	PRAGER MCCARTHY & SEALY		108,797	100,000	105,732	105,327	0	(79)	0	(79)	0	105,247	0	3,550	3,550	3,306	07/01/2020	1FE
373383-WQ-7	GEORGIA ST G O 2003 D		08/12/2005	PRAGER MCCARTHY & SEALY		259,996	250,000	250,368	250,337	0	(4)	0	(4)	0	250,333	0	9,663	9,663	2,138	12/01/2020	1FE
403760-EG-2	GWINNETT CNTY GA WTR & SEW AUTH 2005		08/09/2005	PRAGER MCCARTHY & SEALY		2,760,078	2,700,000	2,762,127	2,690,104	0	0	0	0	0	2,690,104	0	69,974	69,974	36,867	08/01/2016	1FE
403760-EH-0	GWINNETT CNTY GA WTR & SEW AUTH 2005		09/28/2005	PRAGER MCCARTHY & SEALY		1,727,830	1,700,000	1,727,387	1,681,945	0	0	0	0	0	1,681,945	0	45,885	45,885	31,644	08/01/2017	1FE
419779-JF-1	HAWAII ST G O 1992 BZ		08/24/2005	PRAGER MCCARTHY & SEALY		265,953	250,000	267,798	266,193	0	(878)	0	(878)	0	265,315	0	638	638	5,642	10/01/2007	1FE
419780-S2-8	HAWAII ST G O 2005 DG REF		08/17/2005	PRAGER MCCARTHY & SEALY		213,810	200,000	214,414	214,266	0	(479)	0	(479)	0	213,788	0	22	22	1,861	07/01/2009	1FE
419780-S3-6	HAWAII ST G O 2005 DG REF		08/03/2005	PRAGER MCCARTHY & SEALY		162,168	150,000	162,555	162,454	0	(238)	0	(238)	0	162,215	0	(47)	(47)	1,104	07/01/2010	1FE
577285-H7-7	MAUI CNTY HI G O 2005 A B C		09/26/2005	PRAGER MCCARTHY & SEALY		109,550	100,000	108,322	107,013	0	0	0	0	0	107,013	0	2,537	2,537	3,375	03/01/2018	1FE
577285-J2-6	MAUI CNTY HI G O 2005 A B C		07/05/2005	PRAGER MCCARTHY & SEALY		218,276	200,000	213,048	209,459	0	0	0	0	0	209,459	0	8,817	8,817	4,500	03/01/2021	1FE
577285-J3-4	MAUI CNTY HI G O 2005 A B C		08/03/2005	PRAGER MCCARTHY & SEALY		681,159	630,000	667,378	657,739	0	0	0	0	0	657,739	0	23,420	23,420	15,513	03/01/2022	1FE
577285-J4-2	MAUI CNTY HI G O 2005 A B C		07/22/2005	PRAGER MCCARTHY & SEALY		484,857	450,000	474,804	472,218	0	0	0	0	0	472,218	0	12,639	12,639	10,719	03/01/2023	1FE
099032-CJ-1	BOONE CNTY IL CUSD NO 100 CAP 1997		09/16/2005	PRAGER MCCARTHY & SEALY		219,918	300,000	203,106	205,753	0	0	0	0	0	205,753	0	14,165	14,165	0	12/01/2013	1FE
098590-DU-3	BOONE CNTY IL CUSD NO 200 CAP 2002		09/14/2005	GOLDMAN, SACHS & CO		719,556	1,045,000	595,849	669,001	0	6,841	0	6,841	0	675,841	0	43,714	43,714	0	01/01/2015	1FE
167610-WY-6	CHICAGO IL G O PARK DIST 1995		08/15/2005	CALLED @ 102		367,200	360,000	362,610	360,558	0	(35)	0	(35)	0	360,524	0	6,676	6,676	5,940	11/15/2014	1FE
167610-XB-5	CHICAGO IL G O PARK DIST 1995		08/15/2005	CALLED @ 102		127,500	125,000	128,401	125,721	0	(45)	0	(45)	0	125,676	0	1,824	1,824	2,063	11/15/2014	1FE
167484-P6-5	CHICAGO IL G O PROJ & REF 2003 A		09/28/2005	PRAGER MCCARTHY & SEALY		103,295	100,000	98,309	98,345	0	5	0	5	0	98,350	0	4,945	4,945	3,778	01/01/2042	1FE
167483-6T-8	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 46.52025		3,193,615	6,865,000	1,515,174	3,193,667	0	0	0	0	0	3,193,667	0	(51)	(51)	0	07/01/2017	1
167483-6U-5	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 44.96898		3,087,120	6,865,000	1,464,648	3,087,191	0	0	0	0	0	3,087,191	0	(70)	(70)	0	01/01/2018	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
167483-6V-3	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 43.471		2,984,284	6,865,000	1,415,838	2,984,216	0	0	0	0	0	2,984,216	0	69	69	0	07/01/2018	1
167483-6W-1	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 42.021		2,884,742	6,865,000	1,368,606	2,884,673	0	0	0	0	0	2,884,673	0	69	69	0	01/01/2019	1
167483-6X-9	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 40.62		2,788,563	6,865,000	1,322,954	2,788,494	0	0	0	0	0	2,788,494	0	69	69	0	07/01/2019	1
167483-6Y-7	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 39.265		2,695,542	6,865,000	1,278,812	2,695,474	0	0	0	0	0	2,695,474	0	69	69	0	01/01/2020	1
167483-6Z-4	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 37.955		2,605,611	6,865,000	1,236,181	2,605,611	0	0	0	0	0	2,605,611	0	0	0	0	07/01/2020	1
167483-7A-8	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 36.416		2,499,958	6,865,000	1,180,162	2,499,890	0	0	0	0	0	2,499,890	0	69	69	0	01/01/2021	1
167483-7B-6	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 35.193		2,415,999	6,865,000	1,140,551	2,415,931	0	0	0	0	0	2,415,931	0	69	69	0	07/01/2021	1
167483-7C-4	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 34.011		2,334,855	6,865,000	1,102,244	2,334,855	0	0	0	0	0	2,334,855	0	0	0	0	01/01/2022	1
167483-7D-2	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 32.869		2,256,457	6,865,000	1,065,242	2,256,388	0	0	0	0	0	2,256,388	0	69	69	0	07/01/2022	1
167483-7E-0	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 31.765		2,180,667	6,865,000	1,029,407	2,180,667	0	0	0	0	0	2,180,667	0	0	0	0	01/01/2023	1
167483-7F-7	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 30.698		2,107,418	6,865,000	994,876	2,107,418	0	0	0	0	0	2,107,418	0	0	0	0	07/01/2023	1
167483-7G-5	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 29.667		2,036,640	6,865,000	961,443	2,036,640	0	0	0	0	0	2,036,640	0	0	0	0	01/01/2024	1
167483-7H-3	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 28.671		1,968,264	6,865,000	929,178	1,968,264	0	0	0	0	0	1,968,264	0	0	0	0	07/01/2024	1
167483-7J-9	CHICAGO IL G O PROJ CAP APPRN SER 95		07/01/2005	CALLED @ 27.708		1,902,154	6,865,000	897,942	1,902,154	0	0	0	0	0	1,902,154	0	0	0	0	01/01/2025	1
213309-KB-2	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP		09/07/2005	PRAGER MCCARTHY & SEALY		128,241	225,000	113,112	116,789	0	0	0	0	0	116,789	0	11,452	11,452	0	12/01/2018	1FE
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON 04B		09/08/2005	PRAGER MCCARTHY & SEALY		54,102	100,000	46,362	49,553	0	485	0	485	0	50,038	0	4,064	4,064	0	12/01/2019	1FE
215457-AQ-5	COOK CNTY IL HSD 201 J STERLING MORTON 04B		08/09/2005	STONE & YOUNGBERG		1,463,335	2,960,000	1,290,057	1,380,316	0	7,804	0	7,804	0	1,388,119	0	75,216	75,216	0	12/01/2020	1FE
263493-FF-0	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A		08/19/2005	PRAGER MCCARTHY & SEALY		114,587	105,000	110,906	109,138	0	(83)	0	(83)	0	109,055	0	5,532	5,532	1,210	12/01/2011	1FE
262651-PX-4	DU PAGE CNTY IL FST PRESV DIST G O 2000		09/20/2005	Various		2,087,172	3,500,000	1,648,325	1,876,180	0	20,813	0	20,813	0	1,896,993	0	190,179	190,179	0	11/01/2017	1FE
452221-BU-7	ILLINOIS ST SPL OBL CIVIC CTR 90 B		09/20/2005	PRAGER MCCARTHY & SEALY		3,536,505	6,300,000	3,126,564	3,276,204	0	0	0	0	0	3,276,204	0	260,301	260,301	0	12/15/2018	1FE
488764-NY-3	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C		09/20/2005	PRAGER MCCARTHY & SEALY		216,332	200,000	217,340	211,814	0	0	0	0	0	211,814	0	4,518	4,518	4,778	10/01/2017	1FE
488764-PQ-8	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C CAP		09/27/2005	PRAGER MCCARTHY & SEALY		190,961	320,000	167,776	177,345	0	0	0	0	0	177,345	0	13,616	13,616	0	10/01/2017	1FE
509138-BH-5	LAKE CNTY IL CHSD NO 117 ANTIOCH 00B CAP		07/07/2005	PRAGER MCCARTHY & SEALY		208,834	330,000	189,470	191,995	0	0	0	0	0	191,995	0	16,839	16,839	0	12/01/2016	1FE
509138-BJ-1	LAKE CNTY IL CHSD NO 117 ANTIOCH 00B CAP		08/16/2005	CITIGROUP GLOBAL MARKETS		4,196,765	7,155,000	3,724,750	3,925,315	0	0	0	0	0	3,925,315	0	271,450	271,450	0	12/01/2017	1FE
508804-GP-0	LAKE CNTY IL CUSD NO 95 LAKE ZURICH 00B CAP		09/16/2005	RAYMOND JAMES & ASSOCIATES, INC		1,527,960	3,000,000	1,298,760	1,391,154	0	0	0	0	0	1,391,154	0	136,806	136,806	0	12/01/2020	1FE
580773-DR-7	MC HENRY CNTY IL CCSD NO 158 2000 CAP		09/13/2005	Various		2,695,633	4,330,000	2,340,278	2,480,847	0	0	0	0	0	2,480,847	0	214,786	214,786	0	01/01/2017	1FE
580773-DT-3	MC HENRY CNTY IL CCSD NO 158 2000 CAP		09/09/2005	SAMCO		2,849,513	5,050,000	2,493,892	2,599,599	0	0	0	0	0	2,599,599	0	249,914	249,914	0	01/01/2019	1FE
580773-ET-2	MC HENRY CNTY IL CCSD NO 158 2003 FEB		09/09/2005	SAMCO		2,898,342	5,400,000	2,521,098	2,619,129	0	0	0	0	0	2,619,129	0	279,213	279,213	0	01/01/2020	1FE
969003-MJ-8	WILL CNTY IL CUSD NO 201-U CRETE G O 04		08/12/2005	PRAGER MCCARTHY & SEALY		495,726	840,000	417,043	439,589	0	2,960	0	2,960	0	442,549	0	53,177	53,177	0	11/01/2017	1FE
969003-MK-5	WILL CNTY IL CUSD NO 201-U CRETE G O 04		09/09/2005	CITIGROUP GLOBAL MARKETS		5,565,268	9,730,000	4,989,836	5,022,599	0	336,611	0	336,611	0	5,359,210	0	206,058	206,058	0	11/01/2018	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
969003-ML-3	WILL CNTY IL CUSD NO 201-U CRETE G O 04		09/09/2005	CITIGROUP GLOBAL MARKETS		5,460,232	10,030,000	4,397,052	4,640,652	0	750,889	0	750,889	0	5,391,541	0	68,691	68,691	0	11/01/2019	1FE
969078-LW-2	WILL CNTY IL CUSD NO 365-U VY VIEW 02 CAP		09/20/2005	PRAGER MCCARTHY & SEALY		2,667,150	4,500,000	2,363,355	2,476,910	0	27,468	0	27,468	0	2,504,378	0	162,772	162,772	0	11/01/2017	1FE
969078-LY-8	WILL CNTY IL CUSD NO 365-U VY VIEW 02 CAP		08/12/2005	CITIGROUP GLOBAL MARKETS		5,292,100	10,000,000	4,773,600	4,944,668	0	0	0	0	0	4,944,668	0	347,432	347,432	0	11/01/2019	1FE
969078-MC-5	WILL CNTY IL CUSD NO 365-U VY VIEW 02B CAP		09/09/2005	CITIGROUP GLOBAL MARKETS		3,623,410	7,000,000	3,150,700	3,259,317	0	0	0	0	0	3,259,317	0	364,093	364,093	0	11/01/2020	1FE
969078-KK-9	WILL CNTY IL CUSD NO 365-U VY VIEW 97B		09/01/2005	PRAGER MCCARTHY & SEALY		175,882	250,000	154,195	162,174	0	0	0	0	0	162,174	0	13,708	13,708	0	11/01/2014	1FE
968661-DT-2	WILL CNTY IL G O FOREST PRSV DIST 99B		09/09/2005	Various		6,107,163	10,715,000	5,443,842	5,582,563	0	0	0	0	0	5,582,563	0	524,601	524,601	0	12/01/2018	1FE
391881-AS-8	GREATER JASPER IN MID SCH BLDG CAP 01		09/21/2005	PRAGER MCCARTHY & SEALY		198,475	250,000	157,010	185,570	0	2,008	0	2,008	0	187,577	0	10,898	10,898	0	01/15/2012	1FE
391881-AT-6	GREATER JASPER IN MID SCH BLDG CAP 01		08/31/2005	PRAGER MCCARTHY & SEALY		608,368	810,000	479,180	568,984	0	3,678	0	3,678	0	572,662	0	35,706	35,706	0	01/15/2013	1FE
391881-AV-1	GREATER JASPER IN MID SCH BLDG CAP 01		09/28/2005	PRAGER MCCARTHY & SEALY		102,257	150,000	78,036	93,561	0	1,191	0	1,191	0	94,752	0	7,505	7,505	0	01/15/2015	1FE
391881-AX-7	GREATER JASPER IN MID SCH BLDG CAP 01		09/28/2005	PRAGER MCCARTHY & SEALY		107,706	175,000	79,937	96,561	0	1,280	0	1,280	0	97,841	0	9,864	9,864	0	01/15/2017	1FE
40785E-CP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 95		07/15/2005	CALLED @ 102.00000000		1,351,500	1,325,000	1,275,155	1,325,000	0	0	0	0	0	1,325,000	0	26,500	26,500	39,088	01/15/2017	1
455141-EB-3	INDIANA TRANSN FIN AUTH HWY REV 1993 A		09/19/2005	LOOP CAPITAL MARKETS		4,126,372	6,470,000	3,316,587	3,765,637	0	42,250	0	42,250	0	3,807,887	0	318,485	318,485	0	06/01/2016	1FE
455141-ED-9	INDIANA TRANSN FIN AUTH HWY REV 1993 A		09/19/2005	LOOP CAPITAL MARKETS		3,036,750	5,000,000	2,654,000	2,815,033	0	0	0	0	0	2,815,033	0	221,717	221,717	0	06/01/2017	1FE
590252-BD-3	MERRILLVILLE IN MULTI SCH BLDG 1990 CAP		08/10/2005	PRAGER MCCARTHY & SEALY		76,795	100,000	65,593	73,612	0	393	0	393	0	74,005	0	2,790	2,790	0	07/15/2012	1FE
655158-CJ-0	NOBLESVILLE IN HIGH SCH BLDG CORP 03 CAP		09/07/2005	PRAGER MCCARTHY & SEALY		266,575	500,000	229,885	240,367	0	0	0	0	0	240,367	0	26,208	26,208	0	02/15/2020	1FE
655158-CL-5	NOBLESVILLE IN HIGH SCH BLDG CORP 03 CAP		07/18/2005	PRAGER MCCARTHY & SEALY		1,379,632	2,785,000	1,201,198	1,264,686	0	0	0	0	0	1,264,686	0	114,946	114,946	0	02/15/2021	1FE
927557-HJ-0	VINTON-TECUMSEH IN SCH BLDG CORP 03		09/13/2005	PRAGER MCCARTHY & SEALY		108,059	100,000	105,171	104,390	0	(104)	0	(104)	0	104,286	0	3,773	3,773	3,417	07/10/2017	1FE
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05		07/13/2005	PRAGER MCCARTHY & SEALY		106,169	100,000	102,267	102,226	0	(8)	0	(8)	0	102,218	0	3,951	3,951	1,338	10/01/2019	1FE
352802-FA-5	FRANKLIN CNTY KS USD 290 G O 05		07/13/2005	PRAGER MCCARTHY & SEALY		153,593	150,000	150,170	148,450	0	0	0	0	0	148,450	0	5,142	5,142	3,336	09/01/2023	1FE
352802-FB-3	FRANKLIN CNTY KS USD 290 G O 05		08/16/2005	PRAGER MCCARTHY & SEALY		101,922	100,000	99,411	98,424	0	0	0	0	0	98,424	0	3,498	3,498	2,601	09/01/2024	1FE
522218-CR-5	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/13/2005	PRAGER MCCARTHY & SEALY		104,167	100,000	102,701	102,626	0	(97)	0	(97)	0	102,529	0	1,638	1,638	1,478	09/01/2010	1FE
522218-CS-3	LEAVENWORTH CNTY KS USD NO 458 05 REF		08/30/2005	PRAGER MCCARTHY & SEALY		104,032	100,000	102,355	102,301	0	(56)	0	(56)	0	102,245	0	1,787	1,787	1,322	09/01/2011	1FE
820642-KJ-4	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		09/06/2005	PRAGER MCCARTHY & SEALY		197,154	180,000	191,552	187,843	0	(211)	0	(211)	0	187,633	0	9,521	9,521	4,700	09/01/2012	1FE
058552-DC-1	BALLARD CNTY KY SCH DIST FIN CORP 04		09/27/2005	PRAGER MCCARTHY & SEALY		623,634	600,000	591,018	591,425	0	110	0	110	0	591,535	0	32,100	32,100	8,925	06/01/2019	1FE
120280-LQ-3	BULLITT CNTY KY SCH DIST FIN 1ST 2004		07/05/2005	ABN AMRO SECURITIES (USA) INC		2,561,927	2,440,000	2,365,409	2,367,903	0	198	0	198	0	2,368,101	0	193,826	193,826	66,321	07/01/2022	1FE
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		07/01/2005	CALLED @ 100.00000000		90,000	90,000	84,337	88,468	0	0	0	0	0	88,468	0	1,532	1,532	2,588	07/01/2010	1
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/10/2005	PRAGER MCCARTHY & SEALY		106,439	100,000	102,044	101,771	0	(21)	0	(21)	0	101,749	0	4,690	4,690	1,444	11/01/2022	1FE
546415-DT-4	LOUISIANA ST G O SER 1993 A REF		08/26/2005	PRAGER MCCARTHY & SEALY		322,744	300,000	324,234	0	0	(760)	0	(760)	0	323,474	0	(730)	(730)	9,627	08/01/2008	1FE
75914N-AG-1	REGIONAL TRANSIT AUTH LA COP WILLOW 02		08/02/2005	PRAGER MCCARTHY & SEALY		106,675	100,000	107,118	104,239	0	(97)	0	(97)	0	104,142	0	2,533	2,533	1,306	05/01/2009	1FE
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02		08/02/2005	PRAGER MCCARTHY & SEALY		350,728	325,000	346,775	339,285	0	(218)	0	(218)	0	339,067	0	11,661	11,661	4,024	05/01/2010	1FE
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		09/13/2005	PRAGER MCCARTHY & SEALY		108,167	100,000	103,891	103,323	0	(73)	0	(73)	0	103,250	0	4,917	4,917	3,542	07/01/2019	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
560425-VL-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A		09/15/2005	PRAGER MCCARTHY & SEALY		217,974	200,000	213,144	0	0	(99)	0	(99)	0	213,045	0	4,929	4,929	917	07/01/2022	1FE
355748-NC-4	FREDERICK MD G O PUB IMPT 2005		09/27/2005	PRAGER MCCARTHY & SEALY		1,321,014	1,300,000	1,293,474	0	0	17	0	17	0	1,293,491	0	27,523	27,523	4,422	08/01/2018	1FE
741705-DG-9	PRINCE GEORGES CNTY MD COP EQUIP 05		07/26/2005	PRAGER MCCARTHY & SEALY		106,186	100,000	105,956	105,839	0	(136)	0	(136)	0	105,703	0	483	483	722	09/01/2008	1FE
57582N-SF-3	MASSACHUSETTS G O 2003 D REF		08/05/2005	ADVEST INC		12,389,662	10,890,000	11,812,601	11,756,854	0	(5,713)	0	(5,713)	0	11,751,141	0	638,521	638,521	214,624	10/01/2017	1FE
575827-P5-3	MASSACHUSETTS G O CONS LOAN 2000 C		08/25/2005	PRAGER MCCARTHY & SEALY		1,117,430	1,000,000	1,110,180	0	0	(1,568)	0	(1,568)	0	1,108,612	0	8,818	8,818	23,799	10/01/2019	1FE
170016-SV-2	CHIPPEWA VLY MI SCH G O 2003 REF		09/30/2005	PRAGER MCCARTHY & SEALY		161,849	150,000	160,439	158,446	0	(240)	0	(240)	0	158,206	0	3,642	3,642	3,208	05/01/2016	1FE
251093-RN-2	DETROIT MI G O 1997-B REF		08/29/2005	PRAGER MCCARTHY & SEALY		106,222	100,000	106,628	106,403	0	(314)	0	(314)	0	106,089	0	133	133	2,188	04/01/2009	1FE
227840-FB-6	CROW WING CNTY MN G O CAP IMPT 04A		09/01/2005	PRAGER MCCARTHY & SEALY		108,230	100,000	101,256	101,162	0	(18)	0	(18)	0	101,144	0	7,086	7,086	2,700	02/01/2015	1FE
605579-3D-1	MISSISSIPPI ST G O 2001 REF		08/09/2005	PRAGER MCCARTHY & SEALY		516,051	450,000	519,930	506,592	0	0	0	0	0	506,592	0	9,459	9,459	11,069	09/01/2015	1FE
16645P-DZ-1	CHESTERFIELD MO COP 2005		07/19/2005	PRAGER MCCARTHY & SEALY		108,626	100,000	106,546	105,366	0	0	0	0	0	105,366	0	3,260	3,260	2,431	12/01/2022	1FE
16645P-EA-5	CHESTERFIELD MO COP 2005		07/19/2005	PRAGER MCCARTHY & SEALY		108,184	100,000	106,099	104,930	0	0	0	0	0	104,930	0	3,254	3,254	2,431	12/01/2023	1FE
16645P-EB-3	CHESTERFIELD MO COP 2005		07/11/2005	PRAGER MCCARTHY & SEALY		324,066	300,000	317,229	313,865	0	0	0	0	0	313,865	0	10,201	10,201	6,958	12/01/2024	1FE
46737E-DA-7	JACKSON CNTY MO PUB BLDG CORP IMPT 03		07/22/2005	PRAGER MCCARTHY & SEALY		161,336	150,000	154,920	154,246	0	(30)	0	(30)	0	154,216	0	7,119	7,119	1,167	12/01/2020	1FE
467486-NE-2	JACKSON CNTY MO SD R-4 BLUE SPRINGS 01		08/02/2005	PRAGER MCCARTHY & SEALY		170,055	155,000	167,518	163,337	0	(123)	0	(123)	0	163,214	0	6,841	6,841	3,481	03/01/2011	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		09/16/2005	BEAR STEARNS SECURITIES CORP		239,615	500,000	214,060	215,953	0	0	0	0	0	215,953	0	23,662	23,662	0	04/15/2022	1FE
606287-CQ-1	MISSOURI SCH BRDS INSD COP 1986 A-2		09/01/2005	SCHEDULED REDEMPTION		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	13,845	03/01/2006	1
606287-GB-0	MISSOURI SCH BRDS INSD COP 1986 A-6		09/01/2005	CALLED @ 100.00000000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	5,075	03/01/2006	1FE
606287-DD-9	MISSOURI SCH BRDS INSD COP 1988 A-3		09/01/2005	CALLED @ 100.00000000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	6,300	03/01/2006	1
606287-ED-8	MISSOURI SCH BRDS INSD COP 1988 A-4		09/01/2005	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,551	03/01/2006	1FE
660257-SV-9	NORTH KANSAS CITY MO SD G O 2001		08/16/2005	PRAGER MCCARTHY & SEALY		345,155	320,000	343,510	335,406	0	(318)	0	(318)	0	335,088	0	10,067	10,067	7,439	03/01/2012	1FE
79165T-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04		07/19/2005	PRAGER MCCARTHY & SEALY		109,325	100,000	108,081	106,611	0	0	0	0	0	106,611	0	2,714	2,714	2,181	02/15/2019	1FE
79165T-GA-3	ST LOUIS MO MUN FIN LSE JUST CTR 01A		07/27/2005	PRAGER MCCARTHY & SEALY		238,039	225,000	231,930	230,384	0	(56)	0	(56)	0	230,328	0	7,711	7,711	4,895	02/15/2018	1FE
406036-DZ-3	HALL CNTY NE SD NO 2 GRAND ISLAND 03		08/04/2005	PRAGER MCCARTHY & SEALY		159,615	150,000	153,558	152,811	0	(34)	0	(34)	0	152,776	0	6,839	6,839	1,346	12/01/2017	1FE
514014-GC-7	LANCASTER CNTY NE SD NO 1 G O 02 REF		07/08/2005	PRAGER MCCARTHY & SEALY		139,018	125,000	141,255	135,713	0	0	0	0	0	135,713	0	3,304	3,304	3,090	07/15/2012	1FE
681712-NW-1	OMAHA NE G O 2003 REF		07/28/2005	PRAGER MCCARTHY & SEALY		109,605	100,000	109,895	107,216	0	0	0	0	0	107,216	0	2,389	2,389	1,264	11/01/2015	1FE
646039-EZ-6	NEW JERSEY ST G O REF 2002 J		08/19/2005	PRAGER MCCARTHY & SEALY		213,724	200,000	215,020	214,867	0	(473)	0	(473)	0	214,394	0	(670)	(670)	5,972	07/15/2009	1FE
805805-HP-6	SAYREVILLE NJ SCH DIST G O 2005		09/27/2005	PRAGER MCCARTHY & SEALY		204,278	200,000	200,960	200,960	0	(14)	0	(14)	0	200,946	0	3,332	3,332	1,788	07/15/2026	1FE
805805-HQ-4	SAYREVILLE NJ SCH DIST G O 2005		08/04/2005	PRAGER MCCARTHY & SEALY		101,627	100,000	100,158	100,158	0	(1)	0	(1)	0	100,157	0	1,470	1,470	475	07/15/2027	1FE
895130-Q4-7	TRENTON NJ G O 2004		07/26/2005	PRAGER MCCARTHY & SEALY		102,067	100,000	100,100	98,035	0	0	0	0	0	98,035	0	4,032	4,032	3,489	07/15/2016	1FE
592596-JC-5	METRO NY TRANSN AUTH COMTR FAC REV 95 1		07/01/2005	CALLED @ 101.00000000		8,484,000	8,400,000	8,344,880	8,400,000	0	0	0	0	0	8,400,000	0	84,000	84,000	239,400	07/01/2024	1FE
592597-X2-9	METRO NY TRANSN AUTH SVC CONTRACT 02A		08/24/2005	MORGAN STANLEY DEAN WITTER		106,542	100,000	99,521	99,572	0	3	0	3	0	99,575	0	6,967	6,967	3,306	01/01/2021	1FE
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		08/10/2005	PRAGER MCCARTHY & SEALY		275,055	250,000	267,793	262,770	0	(215)	0	(215)	0	262,555	0	12,500	12,500	3,792	11/01/2011	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
649669-X9-4	NEW YORK NY G O 1999? SER J		09/01/2005	PRE-REFUNDING		5,017,997	5,000,000	5,028,200	5,018,492	0	(453)	0	(453)	0	5,018,039	0	(42)	(42)	77,292	05/15/2011	1FE
64966C-2W-0	NEW YORK NY G O FISCAL 1996 SER B		08/15/2005	MATURED		935,000	935,000	948,673	936,738	0	(1,738)	0	(1,738)	0	935,000	0	0	0	28,518	08/15/2005	1FE
64966B-L9-2	NEW YORK NY G O FISCAL 1997 SER E		07/07/2005	PRE-REFUNDING		158,024	160,000	157,704	158,000	0	2	0	2	0	158,003	0	22	22	7,469	08/01/2016	1FE
64966C-QA-2	NEW YORK NY G O FISCAL 2000 SER A		07/13/2005	PRE-REFUNDING		14,407	15,000	14,387	14,406	0	0	0	0	0	14,406	0	2	2	145	05/15/2030	1FE
64966A-WR-2	NEW YORK NY G O FISCAL 2001 SER D		08/09/2005	PRAGER MCCARTHY & SEALY		2,561,457	2,330,000	2,584,366	2,489,226	0	(3,109)	0	(3,109)	0	2,486,117	0	75,340	75,340	67,502	08/01/2010	1FE
64966B-C6-8	NEW YORK NY G O FISCAL 2003 SER A CUR		07/20/2005	PRAGER MCCARTHY & SEALY		228,580	200,000	224,096	219,664	0	(158)	0	(158)	0	219,506	0	9,074	9,074	5,558	08/01/2014	1FE
64966B-TQ-6	NEW YORK NY G O FISCAL 2003 SER A CUR		09/13/2005	PRAGER MCCARTHY & SEALY		342,471	300,000	337,389	328,039	0	(388)	0	(388)	0	327,652	0	14,819	14,819	9,152	08/01/2013	1FE
64966C-X3-0	NEW YORK NY G O FISCAL 2004 SER I		08/30/2005	RAYMOND JAMES & ASSOCIATES, INC		11,775,395	10,855,000	11,510,642	11,339,668	0	0	0	0	0	11,339,668	0	435,728	435,728	318,112	08/01/2017	1FE
649901-MW-2	NEW YORK ST DORM ST UNIV EDL FAC 02A		08/04/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,773,600	2,500,000	2,796,375	2,727,747	0	(2,841)	0	(2,841)	0	2,724,907	0	48,693	48,693	30,625	11/15/2012	1FE
147054-AK-6	CARY NC COP PUB IMPT PROJ 2002 A		09/28/2005	PRAGER MCCARTHY & SEALY		275,245	250,000	282,920	271,970	0	0	0	0	0	271,970	0	3,275	3,275	4,236	12/01/2012	1FE
161037-NN-2	CHARLOTTE NC COP GOVT FAC 03 G		08/15/2005	Various		418,330	400,000	400,000	400,000	0	0	0	0	0	400,000	0	18,330	18,330	3,222	06/01/2033	1FE
65820Q-BJ-1	NORTH CAROLINA INFRA COP CAP IMPT 05A		09/30/2005	Various		576,206	550,000	577,885	577,267	0	(1,777)	296	(2,073)	0	575,194	0	1,012	1,012	7,986	02/01/2008	1FE
658256-TJ-1	NORTH CAROLINA ST G O PUB IMPT 2005 A		07/19/2005	PRAGER MCCARTHY & SEALY		98,568	100,000	95,993	91,633	0	0	0	0	0	91,633	0	6,935	6,935	2,233	03/01/2024	1FE
658256-TW-2	NORTH CAROLINA ST G O PUB IMPT 2005 A		09/28/2005	PRAGER MCCARTHY & SEALY		749,116	700,000	748,335	742,756	0	0	0	0	0	742,756	0	6,360	6,360	16,063	09/01/2011	1FE
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002		08/11/2005	PRAGER MCCARTHY & SEALY		219,216	200,000	223,686	216,901	0	0	0	0	0	216,901	0	2,315	2,315	4,583	09/01/2013	1FE
783228-BS-7	RUTHERFORD CNTY NC COP PUB IMPT 2002		09/22/2005	UNION BANK OF SWITZERLAND		241,879	220,000	243,151	237,111	0	0	0	0	0	237,111	0	4,768	4,768	6,294	09/01/2014	1FE
906395-ZW-1	UNION CNTY NC G O SCH BONDS 2001		08/17/2005	PRAGER MCCARTHY & SEALY		1,613,025	1,500,000	1,534,380	1,527,879	0	(326)	0	(326)	0	1,527,554	0	85,471	85,471	33,844	03/01/2015	1FE
123547-U4-1	BUTLER CNTY OH G O VAR PURP 2004		09/27/2005	STIFEL NICOLAUS & CO, INC		261,990	250,000	251,793	251,683	0	(36)	0	(36)	0	251,648	0	10,342	10,342	3,925	12/01/2024	1FE
172252-ZE-1	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		08/17/2005	PRAGER MCCARTHY & SEALY		211,640	200,000	211,680	0	0	(200)	0	(200)	0	211,480	0	160	160	556	09/01/2008	1FE
245869-EN-8	DELAWARE CNTY OH G O 2004 REF		08/12/2005	PRAGER MCCARTHY & SEALY		927,825	870,000	908,141	905,050	0	(272)	0	(272)	0	904,778	0	23,047	23,047	6,864	12/01/2019	1FE
245869-EQ-1	DELAWARE CNTY OH G O 2004 REF		09/27/2005	PRAGER MCCARTHY & SEALY		317,944	300,000	309,882	309,123	0	(210)	0	(210)	0	308,912	0	9,032	9,032	4,764	12/01/2021	1FE
245869-ER-9	DELAWARE CNTY OH G O 2004 REF		09/19/2005	PRAGER MCCARTHY & SEALY		1,079,323	1,020,000	1,047,377	1,045,280	0	(558)	0	(558)	0	1,044,722	0	34,601	34,601	15,725	12/01/2022	1FE
26371G-JR-2	DUBLIN OH CITY SCH DIST CAP APPREC 05		09/29/2005	PRAGER MCCARTHY & SEALY		132,700	200,000	127,488	125,226	0	0	0	0	0	125,226	0	7,474	7,474	0	12/01/2015	1FE
453740-FY-3	INDEPENDENCE OH G O VAR PURP 2003		08/16/2005	PRAGER MCCARTHY & SEALY		425,564	400,000	436,136	418,768	0	0	0	0	0	418,768	0	6,796	6,796	4,117	12/01/2015	1FE
453740-FZ-0	INDEPENDENCE OH G O VAR PURP 2003		09/19/2005	PRAGER MCCARTHY & SEALY		317,550	300,000	324,357	312,644	0	0	0	0	0	312,644	0	4,906	4,906	4,394	12/01/2016	1FE
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A		08/09/2005	PRAGER MCCARTHY & SEALY		220,882	200,000	219,162	213,152	0	(231)	0	(231)	0	212,921	0	7,961	7,961	4,003	04/01/2011	1FE
677520-AQ-1	OHIO ST G O HWY CAP IMPT 2005 I		08/15/2005	PRAGER MCCARTHY & SEALY		157,695	150,000	158,763	158,421	0	(373)	0	(373)	0	158,048	0	(353)	(353)	1,875	05/01/2008	1FE
677520-AR-9	OHIO ST G O HWY CAP IMPT 2005 I		08/15/2005	PRAGER MCCARTHY & SEALY		106,504	100,000	107,323	107,113	0	(229)	0	(229)	0	106,884	0	(380)	(380)	1,250	05/01/2009	1FE
897105-EM-0	TROTWOOD-MADISON OH SCH DIST G O 02		08/26/2005	PRAGER MCCARTHY & SEALY		109,458	100,000	105,819	104,533	0	(87)	0	(87)	0	104,445	0	5,013	5,013	1,250	12/01/2015	1FE
678519-CB-3	OKLAHOMA CITY OK G O 2002 REF		09/27/2005	PRAGER MCCARTHY & SEALY		108,429	100,000	104,979	103,664	0	(118)	0	(118)	0	103,546	0	4,883	4,883	2,903	03/01/2014	1FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
678519-CC-1	OKLAHOMA CITY OK G O 2002 REF		09/22/2005	PRAGER MCCARTHY & SEALY		675,016	625,000	651,131	644,252	0	(350)	0	(350)	0	643,902	0	31,113	31,113	14,819	03/01/2015	1FE
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		08/03/2005	PRAGER MCCARTHY & SEALY		541,265	500,000	518,605	513,235	0	(177)	0	(177)	0	513,058	0	28,207	28,207	12,986	02/01/2014	1FE
178882-HG-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/21/2005	PRAGER MCCARTHY & SEALY		78,325	120,000	70,368	72,500	0	0	0	0	0	72,500	0	5,825	5,825	0	06/15/2016	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/14/2005	Various		1,204,067	2,245,000	1,046,844	1,085,208	0	0	0	0	0	1,085,208	0	118,858	118,858	0	06/15/2020	1FE
178882-HM-1	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/14/2005	Various		6,787,921	13,300,000	5,826,065	6,080,650	0	0	0	0	0	6,080,650	0	707,271	707,271	0	06/15/2021	1FE
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/29/2005	PRAGER MCCARTHY & SEALY		91,560	200,000	77,774	81,555	0	0	0	0	0	81,555	0	10,005	10,005	0	06/15/2023	1FE
625574-ET-1	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 00		07/22/2005	PRAGER MCCARTHY & SEALY		216,180	200,000	213,768	208,356	0	(111)	0	(111)	0	208,245	0	7,935	7,935	1,167	06/15/2010	1FE
625574-FK-9	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01		08/08/2005	PRAGER MCCARTHY & SEALY		108,497	100,000	106,642	104,387	0	(73)	0	(73)	0	104,314	0	4,183	4,183	778	06/15/2011	1FE
68607H-YF-7	OREGON ST DEPT OF ADMIN SVCS COP 05A		09/15/2005	Various		474,197	450,000	475,587	474,261	0	(1,361)	0	(1,361)	0	472,900	0	1,297	1,297	7,347	05/01/2008	1FE
68608B-CK-2	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		07/22/2005	PRAGER MCCARTHY & SEALY		189,925	185,000	180,475	180,690	0	11	0	11	0	180,701	0	9,224	9,224	1,295	12/01/2023	1FE
68608B-CQ-9	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		08/22/2005	PRAGER MCCARTHY & SEALY		102,348	100,000	101,617	99,870	0	0	0	0	0	99,870	0	2,478	2,478	933	12/01/2016	1FE
021825-BU-7	ALTOONA PA SCH AUTH SCH REV SER 1978		07/01/2005	CALLED @ 100.00000000		500,000	500,000	457,420	493,934	0	0	0	0	0	493,934	0	6,066	6,066	16,250	01/01/2008	1FE
109467-AM-2	BRIGHTON TWP PA SWR AUTH GTD SWR 77		09/01/2005	CALLED @ 100.00000000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,565	09/01/2007	1
159754-DA-5	CHARLEROI PA AREA SCH AUTH SCH BLDG		07/01/2005	CALLED @ 100.00000000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,998	07/01/2008	1
275830-BZ-9	EAST WHITELAND PA MUN AUTH GTD SWR 77		09/01/2005	MATURED		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,300	09/01/2005	1
666095-KY-9	NORTHERN YORK CNTY PA SCH DIST 05		09/15/2005	STONE & YOUNGBERG		2,215,654	2,215,000	2,203,172	2,141,024	0	0	0	0	0	2,141,024	0	74,630	74,630	30,586	11/15/2020	1FE
666095-KZ-6	NORTHERN YORK CNTY PA SCH DIST 05		09/14/2005	PRAGER MCCARTHY & SEALY		2,309,264	2,305,000	2,286,975	2,229,033	0	0	0	0	0	2,229,033	0	80,231	80,231	32,552	11/15/2021	1FE
708553-KN-1	PENNSBURY PA SCH DIST G O 2004		09/20/2005	Various		1,205,109	1,100,000	1,173,744	1,168,423	0	(867)	0	(867)	0	1,167,556	0	37,553	37,553	30,583	08/01/2016	1FE
709141-KU-8	PENNSYLVANIA ST G O 1999 FIRST		09/01/2005	PRAGER MCCARTHY & SEALY		323,648	300,000	323,997	0	0	(590)	0	(590)	0	323,407	0	241	241	3,278	06/01/2019	1FE
725209-ES-5	PITTSBURGH PA G O SER 2005 B		08/12/2005	PRAGER MCCARTHY & SEALY		105,671	100,000	105,262	105,159	0	(197)	0	(197)	0	104,962	0	709	709	2,139	09/01/2008	1FE
755621-BD-0	READINGS PA PKG AUTH GTD PKG REV 1977		08/15/2005	CALLED @ 100.00000000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	5,400	08/15/2007	1
819264-AB-8	SHALER TWP PA WTR AUTH GTD WTR 1978		08/15/2005	CALLED @ 100		30,000	30,000	29,850	29,981	0	19	0	19	0	30,000	0	0	0	960	08/15/2009	1
916507-JG-2	UPPER ST CLAIR TWP PA SCH DIST 2005		08/25/2005	PRAGER MCCARTHY & SEALY		101,531	100,000	99,125	96,715	0	0	0	0	0	96,715	0	4,816	4,816	2,113	07/15/2023	1FE
956848-BU-8	WEST WHITELAND PA MUN AUTH GTD SWR 77		09/15/2005	Various		218,393	218,393	218,393	218,393	0	0	0	0	0	218,393	0	0	0	0	09/15/2007	1
224561-7L-8	CRANSTON RI G O 2004		09/06/2005	PRAGER MCCARTHY & SEALY		112,053	100,000	110,336	108,597	0	0	0	0	0	108,597	0	3,456	3,456	2,833	02/15/2014	1FE
224561-7P-9	CRANSTON RI G O 2004		08/17/2005	PRAGER MCCARTHY & SEALY		439,148	400,000	432,676	429,097	0	0	0	0	0	429,097	0	10,051	10,051	10,389	02/15/2016	1FE
763665-SV-9	RICHLAND CNTY SC SD NO 01 G O 2003		08/25/2005	PRAGER MCCARTHY & SEALY		243,102	225,000	237,292	235,569	0	(160)	0	(160)	0	235,409	0	7,693	7,693	5,248	03/01/2015	1FE
763665-SW-7	RICHLAND CNTY SC SD NO 01 G O 2003		09/08/2005	Various		1,523,055	1,425,000	1,492,232	1,486,634	0	(859)	0	(859)	0	1,485,775	0	37,280	37,280	32,406	03/01/2016	1FE
095175-FM-2	BLOUNT CNTY TN PUB GREENE CNTY 04 B5A		08/18/2005	RAYMOND JAMES & ASSOCIATES, INC		163,476	150,000	160,767	160,029	0	0	0	0	0	160,029	0	3,447	3,447	1,708	06/01/2018	1FE
095175-FP-5	BLOUNT CNTY TN PUB GREENE CNTY 04 B5A		09/19/2005	PRAGER MCCARTHY & SEALY		107,979	100,000	104,425	104,081	0	(85)	0	(85)	0	103,996	0	3,983	3,983	1,542	06/01/2020	1FE
368003-AV-1	GATLINBURG TN PUB BLDG AUTH REF 01		08/10/2005	PRAGER MCCARTHY & SEALY		210,870	200,000	220,468	208,771	0	(428)	0	(428)	0	208,343	0	2,527	2,527	2,241	12/01/2007	1FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
368003-AX-7	GATLINBURG TN PUB BLDG AUTH REF 01		09/20/2005	PRAGER MCCARTHY & SEALY		110,412	100,000	112,747	107,522	0	(358)	0	(358)	0	107,164	0	3,248	3,248	1,789	12/01/2009	1FE
368003-AY-5	GATLINBURG TN PUB BLDG AUTH REF 01		09/22/2005	Various		610,646	545,000	617,332	591,582	0	(1,259)	0	(1,259)	0	590,323	0	20,323	20,323	7,691	12/01/2010	1FE
499731-ZU-4	KNOXVILLE TN G O GEN IMPT 2004 A		09/14/2005	PRAGER MCCARTHY & SEALY		251,715	250,000	244,188	239,007	0	0	0	0	0	239,007	0	12,708	12,708	3,533	05/01/2020	1FE
586145-PF-5	MEMPHIS TN G O GEN IMPT 2005 REF		08/29/2005	PRAGER MCCARTHY & SEALY		134,119	125,000	135,208	133,915	0	0	0	0	0	133,915	0	204	204	2,604	10/01/2009	1FE
586145-PG-3	MEMPHIS TN G O GEN IMPT 2005 REF		08/18/2005	PRAGER MCCARTHY & SEALY		178,918	165,000	179,794	177,784	0	0	0	0	0	177,784	0	1,134	1,134	3,254	10/01/2010	1FE
283268-BZ-2	EL DORADO TX UTIL DIST WTR & SWR 1977		08/01/2005	MATURED		225,000	225,000	220,507	0	224,973	27	0	225,000	0	225,000	0	0	0	6,750	08/01/2005	6*
358802-WE-2	FRISCO TX ISD SCH BLDG 2002 CAP APPREC		08/17/2005	PRAGER MCCARTHY & SEALY		575,095	2,290,000	395,071	462,480	0	2,816	0	2,816	0	465,296	0	109,799	109,799	0	08/15/2033	1FE
366155-MU-0	GARLAND TX ISD G O SCH BLDG 2003 CAP		09/21/2005	PRAGER MCCARTHY & SEALY		1,012,610	2,000,000	845,440	940,096	0	9,283	0	9,283	0	949,379	0	63,231	63,231	0	02/15/2020	1FE
414004-VB-4	HARRIS CNTY TX TOLL RD SUB LIEN 03 REF		08/25/2005	Various		3,161,305	3,100,000	3,107,750	3,105,243	0	(228)	0	(228)	0	3,105,015	0	56,290	56,290	78,125	08/01/2017	1FE
442402-C2-7	HOUSTON TX INDPT SCH DIST 92 REF CAP		09/29/2005	PRAGER MCCARTHY & SEALY		676,318	875,000	540,199	629,820	0	6,858	0	6,858	0	636,678	0	39,640	39,640	0	08/15/2012	1FE
442404-AW-9	HOUSTON TX INDPT SCH DIST 98B WEST SIDE		09/15/2005	MATURED		160,000	160,000	112,784	158,431	0	1,569	0	1,569	0	160,000	0	0	0	0	09/15/2005	1FE
445042-L2-8	HUMBLE TX INDPT SCH DIST G O 00 REF		09/14/2005	Various		3,257,855	5,000,000	3,133,250	3,040,513	0	0	0	0	0	3,040,513	0	217,342	217,342	0	02/15/2016	1FE
445042-L3-6	HUMBLE TX INDPT SCH DIST G O 00 REF		09/09/2005	RAYMOND JAMES & ASSOCIATES, INC		3,637,192	5,880,000	3,498,776	3,349,456	0	0	0	0	0	3,349,456	0	287,736	287,736	0	02/15/2017	1FE
521840-G4-4	LEANDER TX INDPT SCH DIST REF 04 CAP		07/08/2005	RAYMOND JAMES & ASSOCIATES, INC		6,027,427	30,095,000	5,314,476	5,565,783	0	10,750	0	10,750	0	5,576,533	0	450,894	450,894	0	08/15/2034	1FE
537096-EA-3	LITTLE ELM TX INDPT SCH DIST REF 95		08/15/2005	CALLED @ 100.00000000		3,020,000	3,020,000	3,020,000	3,020,000	0	0	0	0	0	3,020,000	0	0	0	101,925	08/15/2022	1FE
667027-QB-5	NORTHSIDE TX ISD SCH BLDG 2002 A REF		07/11/2005	PRAGER MCCARTHY & SEALY		414,892	400,000	401,964	401,779	0	(8)	0	(8)	0	401,770	0	13,122	13,122	8,278	02/15/2032	1FE
849476-FL-5	SPRING BRANCH TX ISD G O 2005 REF		09/20/2005	PRAGER MCCARTHY & SEALY		477,107	450,000	482,553	479,340	0	0	0	0	0	479,340	0	(2,233)	(2,233)	11,958	02/01/2009	1FE
88276T-AB-4	TEXAS ST DEPT OF TRANS COP 2005		09/13/2005	PRAGER MCCARTHY & SEALY		207,862	200,000	208,448	208,448	0	(689)	0	(689)	0	207,759	0	103	103	1,750	08/15/2007	1FE
882719-ZV-2	TEXAS ST PUB FIN AUTH G O 1997 CAP		09/13/2005	CITIGROUP GLOBAL MARKETS		16,329,175	22,300,000	14,378,371	16,032,313	0	134,175	0	134,175	0	16,166,488	0	162,687	162,687	0	10/01/2013	1FE
882720-J6-3	TEXAS ST PUB FIN AUTH G O 2003 REF		08/24/2005	PRAGER MCCARTHY & SEALY		211,814	200,000	212,148	0	0	(440)	0	(440)	0	211,708	0	106	106	4,111	10/01/2008	1FE
882719-T4-9	TEXAS ST WTR DEV BONDS DEDICATED 1995C		08/01/2005	CALLED @ 100.00000000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	19,470	08/01/2013	1
882719-X9-3	TEXAS ST WTR DEV BONDS DEDICATED 1995C		08/01/2005	CALLED @ 100.00000000		1,935,000	1,935,000	1,935,000	1,935,000	0	0	0	0	0	1,935,000	0	0	0	57,083	08/01/2013	1FE
948390-LC-1	WEBSTER TEX CTFS OBLIG SER A		08/12/2005	PRE-REFUNDING		1,530,000	1,530,000	1,530,000	1,530,000	0	0	0	0	0	1,530,000	0	0	0	41,055	03/01/2018	1FE
983068-WA-1	WYLIE TX INDPT SCH DIST SCH BLDG 04		09/23/2005	PRAGER MCCARTHY & SEALY		208,002	200,000	197,282	197,320	0	11	0	11	0	197,331	0	10,671	10,671	6,194	08/15/2033	1FE
30383A-BF-7	FAIRFAX CNTY VA ECON TRANSN RT 28 04		07/12/2005	PRAGER MCCARTHY & SEALY		108,620	100,000	105,371	104,981	0	(18)	0	(18)	0	104,963	0	3,657	3,657	1,444	04/01/2020	1FE
415640-AY-7	HARRISONBURG ROCKINGHAM REGL SWR VA		07/01/2005	CALLED @ 100.00000000		70,000	70,000	68,600	69,849	0	0	0	0	0	69,849	0	151	151	2,056	07/01/2007	1
42606A-AR-8	HENRICO CNTY VA INDL DEV REGL JAIL 94		08/01/2005	CALLED @ 102.00000000		3,060,000	3,000,000	2,982,381	3,000,000	0	0	0	0	0	3,000,000	0	60,000	60,000	106,875	08/01/2021	1
92774G-BL-8	VIRGINIA BEACH VA DEV AUTH PUB FAC 03A		08/04/2005	CITIGROUP GLOBAL MARKETS		1,614,210	1,500,000	1,557,855	1,551,998	0	(542)	0	(542)	0	1,551,456	0	62,754	62,754	14,167	12/01/2019	1FE
927780-X6-8	VIRGINIA CLG BLDG AUTH EDL 21ST CENT 03A		08/25/2005	PRAGER MCCARTHY & SEALY		108,770	100,000	104,549	104,091	0	(75)	0	(75)	0	104,016	0	4,754	4,754	2,903	02/01/2016	1FE
181144-PP-5	CLARK CNTY WA VANCOUVER SD NO 37 2001C		08/16/2005	PRAGER MCCARTHY & SEALY		61,684	105,000	46,148	54,974	0	383	0	383	0	55,358	0	6,327	6,327	0	12/01/2017	1FE
181216-CC-4	CLARK CNTY WA WASHOUGAL SD NO 112-6 02		08/29/2005	Various		2,098,042	1,930,000	1,997,955	1,981,629	0	(876)	0	(876)	0	1,980,752	0	117,290	117,290	22,364	12/01/2015	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
495098-RF-4	KING CNTY WA SD NO 405 BELLEVUE 02		08/03/2005	PRAGER MCCARTHY & SEALY		215,980	200,000	205,234	203,966	0	(46)	0	(46)	0	203,920	0	12,060	12,060	1,861	12/01/2015	1FE
886172-KV-6	THURSTON CNTY WA SD NO 111 OLYMPIA 05B		08/26/2005	PRAGER MCCARTHY & SEALY		2,043,316	1,975,000	2,048,569	0	0	(1,373)	0	(1,373)	0	2,047,195	0	(3,880)	(3,880)	11,047	12/01/2010	1FE
93974A-LY-8	WASHINGTON ST G O MOTOR VEH TAX 2003 C		09/13/2005	Various		2,400,841	2,950,000	2,125,387	2,298,698	0	0	0	0	0	2,298,698	0	102,143	102,143	0	06/01/2011	1FE
93974A-LZ-5	WASHINGTON ST G O MOTOR VEH TAX 2003 C		09/13/2005	Various		6,555,136	8,400,000	5,771,808	6,219,906	0	0	0	0	0	6,219,906	0	335,230	335,230	0	06/01/2012	1FE
93974A-MA-9	WASHINGTON ST G O MOTOR VEH TAX 2003 C		09/13/2005	Various		2,741,124	3,695,000	2,404,965	2,592,343	0	0	0	0	0	2,592,343	0	148,782	148,782	0	06/01/2013	1FE
93974A-MB-7	WASHINGTON ST G O MOTOR VEH TAX 2003 C		08/11/2005	PRAGER MCCARTHY & SEALY		279,939	400,000	246,464	266,310	0	0	0	0	0	266,310	0	13,629	13,629	0	06/01/2014	1FE
93974A-MC-5	WASHINGTON ST G O MOTOR VEH TAX 2003 C		09/13/2005	Various		8,126,181	12,030,000	7,005,310	7,570,676	0	500,000	0	500,000	0	8,070,676	0	55,505	55,505	0	06/01/2015	1FE
93974A-MD-3	WASHINGTON ST G O MOTOR VEH TAX 2003 C		09/13/2005	Various		1,476,251	2,295,000	1,265,142	1,364,969	0	0	0	0	0	1,364,969	0	111,282	111,282	0	06/01/2016	1FE
93974A-ME-1	WASHINGTON ST G O MOTOR VEH TAX 2003 C		09/09/2005	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,731,465	6,090,000	3,168,140	4,094,452	0	(673,885)	0	(673,885)	0	3,420,568	0	310,897	310,897	0	06/01/2017	1FE
93974A-MF-8	WASHINGTON ST G O MOTOR VEH TAX 2003 C		09/08/2005	BLAIR, WILLIAM, & COMPANY, L.L.C.		8,933,211	15,365,000	8,561,685	8,177,482	0	700,000	0	700,000	0	8,877,482	0	55,729	55,729	0	06/01/2018	1FE
93974A-P6-5	WASHINGTON ST G O MOTOR VEH TAX 2004 F		09/19/2005	Various		4,442,100	6,760,000	4,066,478	4,145,343	0	0	0	0	0	4,145,343	0	296,757	296,757	0	12/01/2015	1FE
93974A-P8-1	WASHINGTON ST G O MOTOR VEH TAX 2004 F		09/16/2005	PRAGER MCCARTHY & SEALY		1,121,753	1,890,000	1,038,555	1,036,672	0	0	0	0	0	1,036,672	0	85,081	85,081	0	12/01/2017	1FE
93974A-Q4-9	WASHINGTON ST G O MOTOR VEH TAX 2004 F		09/09/2005	Various		2,397,040	5,000,000	2,081,150	2,192,401	0	0	0	0	0	2,192,401	0	204,639	204,639	0	12/01/2021	1FE
93974A-4Q-4	WASHINGTON ST G O MOTOR VEH TAX 2005 C		09/09/2005	Various		4,254,163	7,310,000	3,714,650	3,887,046	0	38,468	0	38,468	0	3,925,514	0	328,649	328,649	0	06/01/2018	1FE
93974A-4R-2	WASHINGTON ST G O MOTOR VEH TAX 2005 C		09/08/2005	J. P. MORGAN SECURITIES, INC.		4,228,129	7,640,000	3,654,441	3,826,816	0	38,220	0	38,220	0	3,865,036	0	363,093	363,093	0	06/01/2019	1FE
939745-5T-8	WASHINGTON ST G O VAR PURP 1994 A		08/25/2005	CALLED @ 100.00000000		5,365,000	5,365,000	4,495,878	4,647,708	0	5,949	0	5,949	0	4,653,656	0	711,344	711,344	96,570	10/01/2018	1FE
956553-PC-9	WEST VIRGINIA ST G O INFRA 1999 A		09/20/2005	Various		1,266,326	2,200,000	1,094,126	1,146,494	0	0	0	0	0	1,146,494	0	119,832	119,832	0	11/01/2018	1FE
494427-EZ-6	KIMBERLY WI AREA SCH DIST 2005 REF		07/13/2005	PRAGER MCCARTHY & SEALY		106,624	100,000	106,800	103,962	0	0	0	0	0	103,962	0	2,662	2,662	1,808	03/01/2019	1FE
494427-FB-8	KIMBERLY WI AREA SCH DIST 2005 REF		08/16/2005	PRAGER MCCARTHY & SEALY		157,667	150,000	158,549	154,716	0	0	0	0	0	154,716	0	2,950	2,950	3,325	03/01/2021	1FE
2499999 - Bonds - Political Subdivisions						400,568,552	597,138,393	351,747,456	375,708,746	224,973	3,261,769	296	3,486,446	0	385,285,674	0	15,282,878	15,282,878	3,616,432	XXX	XXX
SPECIAL REVENUE AND ASSESSMENTS																					
31297T-TS-2	FED HOME LOAN MTG CORP #A37761		08/31/2005	Various		1,658,383	1,673,188	1,651,370	664,616	0	4	0	4	0	1,651,370	0	7,013	7,013	1,808	09/01/2035	1
31297T-Z3-0	FED HOME LOAN MTG CORP #A37962		08/31/2005	Various		6,991,421	7,063,128	6,933,737	5,943,057	0	388	0	388	0	6,933,737	0	57,684	57,684	1,815	09/01/2035	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		09/01/2005	SCHEDULED REDEMPTION		739,744	739,744	738,625	739,554	0	190	0	190	0	739,744	0	0	0	10,584	08/15/2008	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		09/01/2005	SCHEDULED REDEMPTION		360,491	360,491	367,344	362,315	0	(1,824)	0	(1,824)	0	360,491	0	0	0	5,089	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		09/01/2005	SCHEDULED REDEMPTION		1,533	1,533	1,572	1,569	0	(36)	0	(36)	0	1,533	0	0	0	20	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2005	SCHEDULED REDEMPTION		45	45	47	0	0	(2)	0	(2)	0	45	0	0	0	0	08/01/2033	1
31296L-AQ-4	FED HOME LOAN MTG CORP GOLD #A11815		09/01/2005	SCHEDULED REDEMPTION		543,670	543,670	540,357	0	0	3,313	0	3,313	0	543,670	0	0	0	4,531	08/01/2033	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990		09/01/2005	SCHEDULED REDEMPTION		64,660	64,660	64,265	0	0	394	0	394	0	64,660	0	0	0	539	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		09/01/2005	SCHEDULED REDEMPTION		4,262	4,262	4,394	4,392	0	(130)	0	(130)	0	4,262	0	0	0	55	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2005	SCHEDULED REDEMPTION		32,858	32,858	33,731	33,579	0	(721)	0	(721)	0	32,858	0	0	0	330	06/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31296M-C6-4	FED HOME LOAN MTG CORP GOLD #A12793		09/01/2005	SCHEDULED REDEMPTION		2,993	2,993	2,903	2,907	0	85	0	85	0	2,993	0	0	0	33	08/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		09/01/2005	SCHEDULED REDEMPTION		3,848	3,848	3,950	3,928	0	(81)	0	(81)	0	3,848	0	0	0	39	09/01/2033	1
31296M-UG-2	FED HOME LOAN MTG CORP GOLD #A13283		09/01/2005	SCHEDULED REDEMPTION		3,325	3,325	3,225	3,230	0	95	0	95	0	3,325	0	0	0	37	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		09/01/2005	SCHEDULED REDEMPTION		36,326	36,326	37,119	0	0	(793)	0	(793)	0	36,326	0	0	0	182	09/01/2033	1
31296N-P4-3	FED HOME LOAN MTG CORP GOLD #A14043		09/01/2005	SCHEDULED REDEMPTION		715,409	715,409	708,255	708,959	0	6,450	0	6,450	0	715,409	0	0	0	8,514	09/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2005	SCHEDULED REDEMPTION		7,667	7,667	7,815	7,813	0	(146)	0	(146)	0	7,667	0	0	0	108	10/01/2033	1
31296N-V3-8	FED HOME LOAN MTG CORP GOLD #A14234		09/01/2005	SCHEDULED REDEMPTION		27,339	27,339	26,917	26,962	0	378	0	378	0	27,339	0	0	0	292	10/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		09/01/2005	SCHEDULED REDEMPTION		126,984	126,984	132,460	131,008	0	(4,024)	0	(4,024)	0	126,984	0	0	0	2,057	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2005	SCHEDULED REDEMPTION		282,046	282,046	294,209	290,984	0	(8,938)	0	(8,938)	0	282,046	0	0	0	3,837	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		09/01/2005	SCHEDULED REDEMPTION		31	31	32	0	0	(1)	0	(1)	0	31	0	0	0	0	10/01/2033	1
31296P-BX-9	FED HOME LOAN MTG CORP GOLD #A14554		09/01/2005	SCHEDULED REDEMPTION		183,362	183,362	179,866	180,360	0	3,002	0	3,002	0	183,362	0	0	0	1,921	11/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		09/01/2005	SCHEDULED REDEMPTION		346,223	346,223	361,154	357,194	0	(10,971)	0	(10,971)	0	346,223	0	0	0	5,612	10/01/2033	1
31296P-N9-9	FED HOME LOAN MTG CORP GOLD #A14916		09/01/2005	SCHEDULED REDEMPTION		8,209	8,209	8,462	8,458	0	(249)	0	(249)	0	8,209	0	0	0	94	10/01/2033	1
31296P-P5-5	FED HOME LOAN MTG CORP GOLD #A14944		09/01/2005	SCHEDULED REDEMPTION		34,560	34,560	35,759	0	0	(1,199)	0	(1,199)	0	34,560	0	0	0	187	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		09/01/2005	SCHEDULED REDEMPTION		251,639	251,639	258,992	257,548	0	(5,909)	0	(5,909)	0	251,639	0	0	0	3,741	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		09/01/2005	SCHEDULED REDEMPTION		39,639	39,639	40,505	0	0	(866)	0	(866)	0	39,639	0	0	0	198	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		09/01/2005	SCHEDULED REDEMPTION		5,253	5,253	5,420	5,399	0	(146)	0	(146)	0	5,253	0	0	0	67	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		09/01/2005	SCHEDULED REDEMPTION		72,701	72,701	74,288	0	0	(1,587)	0	(1,587)	0	72,701	0	0	0	364	11/01/2033	1
31296Q-HU-7	FED HOME LOAN MTG CORP GOLD #A15643		09/01/2005	SCHEDULED REDEMPTION		8,479	8,479	8,740	8,736	0	(257)	0	(257)	0	8,479	0	0	0	105	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		09/01/2005	SCHEDULED REDEMPTION		45,894	45,894	47,305	47,285	0	(1,391)	0	(1,391)	0	45,894	0	0	0	593	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		09/01/2005	SCHEDULED REDEMPTION		54,580	54,580	55,772	0	0	(1,192)	0	(1,192)	0	54,580	0	0	0	273	11/01/2033	1
31296Q-ZL-7	FED HOME LOAN MTG CORP GOLD #A16147		09/01/2005	SCHEDULED REDEMPTION		15,800	15,800	16,177	16,171	0	(372)	0	(372)	0	15,800	0	0	0	236	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		09/01/2005	SCHEDULED REDEMPTION		7,786	7,786	7,956	7,929	0	(143)	0	(143)	0	7,786	0	0	0	84	11/01/2033	1
31296R-UX-4	FED HOME LOAN MTG CORP GOLD #A16898		09/01/2005	SCHEDULED REDEMPTION		65,536	65,536	67,099	67,078	0	(1,542)	0	(1,542)	0	65,536	0	0	0	760	12/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2005	SCHEDULED REDEMPTION		477	477	489	488	0	(11)	0	(11)	0	477	0	0	0	6	12/01/2033	1
31296S-JM-9	FED HOME LOAN MTG CORP GOLD #A17468		09/01/2005	SCHEDULED REDEMPTION		66,285	66,285	67,733	0	0	(1,447)	0	(1,447)	0	66,285	0	0	0	331	01/01/2034	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2005	SCHEDULED REDEMPTION		710	710	734	0	0	(25)	0	(25)	0	710	0	0	0	4	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		09/01/2005	SCHEDULED REDEMPTION		1,036	1,036	1,059	0	0	(23)	0	(23)	0	1,036	0	0	0	5	01/01/2034	1
31296S-YB-6	FED HOME LOAN MTG CORP GOLD #A17906		09/01/2005	SCHEDULED REDEMPTION		95,634	95,634	97,883	97,853	0	(2,219)	0	(2,219)	0	95,634	0	0	0	1,429	01/01/2034	1
31296S-2E-5	FED HOME LOAN MTG CORP GOLD #A17973		09/01/2005	SCHEDULED REDEMPTION		18,080	18,080	18,637	18,629	0	(549)	0	(549)	0	18,080	0	0	0	239	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		09/01/2005	SCHEDULED REDEMPTION		8,249	8,249	8,397	8,371	0	(122)	0	(122)	0	8,249	0	0	0	112	02/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		09/01/2005	SCHEDULED REDEMPTION		3,107	3,107	3,181	3,180	0	(73)	0	(73)	0	3,107	0	0	0	41	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		09/01/2005	SCHEDULED REDEMPTION		13	13	14	0	0	0	0	0	0	13	0	0	0	0	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		09/01/2005	SCHEDULED REDEMPTION		4,202	4,202	4,292	4,276	0	(74)	0	(74)	0	4,202	0	0	0	51	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		09/01/2005	SCHEDULED REDEMPTION		1,947	1,947	1,990	0	0	(43)	0	(43)	0	1,947	0	0	0	10	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		09/01/2005	SCHEDULED REDEMPTION		27,114	27,114	28,054	0	0	(941)	0	(941)	0	27,114	0	0	0	147	02/01/2034	1
31296U-F5-5	FED HOME LOAN MTG CORP GOLD #A19188		09/01/2005	SCHEDULED REDEMPTION		46,001	46,001	47,418	47,399	0	(1,398)	0	(1,398)	0	46,001	0	0	0	614	03/01/2034	1
31296U-GZ-8	FED HOME LOAN MTG CORP GOLD #A19216		09/01/2005	SCHEDULED REDEMPTION		102	102	105	0	0	(2)	0	(2)	0	102	0	0	0	1	07/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		09/01/2005	SCHEDULED REDEMPTION		13	13	14	0	0	0	0	0	0	13	0	0	0	0	04/01/2034	1
31296X-F9-1	FED HOME LOAN MTG CORP GOLD #A21092		09/01/2005	SCHEDULED REDEMPTION		202	202	209	0	0	(7)	0	(7)	0	202	0	0	0	1	04/01/2034	1
31296X-J6-3	FED HOME LOAN MTG CORP GOLD #A21185		06/07/2005	GOLDMAN, SACHS & CO		13	13	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2034	1
31296X-SF-3	FED HOME LOAN MTG CORP GOLD #A21418		06/07/2005	GOLDMAN, SACHS & CO		91	91	90	90	0	0	0	0	0	90	0	1	1	0	05/01/2034	1
31296X-T8-8	FED HOME LOAN MTG CORP GOLD #A21475		06/08/2005	GOLDMAN, SACHS & CO		90	90	89	89	0	0	0	0	0	89	0	1	1	0	02/01/2034	1
31296X-V3-6	FED HOME LOAN MTG CORP GOLD #A21534		06/08/2005	GOLDMAN, SACHS & CO		375	375	363	364	0	0	0	0	0	364	0	11	11	1	05/01/2034	1
31296X-XB-6	FED HOME LOAN MTG CORP GOLD #A21574		06/07/2005	GOLDMAN, SACHS & CO		90	89	88	88	0	0	0	0	0	88	0	1	1	0	05/01/2034	1
31296X-XM-2	FED HOME LOAN MTG CORP GOLD #A21584		09/01/2005	SCHEDULED REDEMPTION		604	604	625	0	0	(21)	0	(21)	0	604	0	0	0	3	02/01/2034	1
31296X-5U-5	FED HOME LOAN MTG CORP GOLD #A21759		06/07/2005	GOLDMAN, SACHS & CO		38	38	38	38	0	0	0	0	0	38	0	0	0	0	05/01/2034	1
31296X-5W-1	FED HOME LOAN MTG CORP GOLD #A21761		06/07/2005	GOLDMAN, SACHS & CO		77	77	76	76	0	0	0	0	0	76	0	1	1	0	05/01/2034	1
31296X-6M-2	FED HOME LOAN MTG CORP GOLD #A21776		06/07/2005	GOLDMAN, SACHS & CO		802	801	794	794	0	0	0	0	0	794	0	8	8	1	05/01/2034	1
31296X-7D-1	FED HOME LOAN MTG CORP GOLD #A21792		06/08/2005	GOLDMAN, SACHS & CO		144	143	142	142	0	0	0	0	0	142	0	2	2	0	05/01/2034	1
31296X-7F-6	FED HOME LOAN MTG CORP GOLD #A21794		06/07/2005	GOLDMAN, SACHS & CO		177	177	175	176	0	0	0	0	0	176	0	2	2	0	05/01/2034	1
31296Y-AH-6	FED HOME LOAN MTG CORP GOLD #A21808		06/07/2005	GOLDMAN, SACHS & CO		86	85	85	85	0	0	0	0	0	85	0	1	1	0	05/01/2034	1
31296Y-AY-9	FED HOME LOAN MTG CORP GOLD #A21823		06/07/2005	GOLDMAN, SACHS & CO		1,055	1,053	1,041	1,042	0	0	0	0	0	1,042	0	13	13	2	05/01/2034	1
31296Y-CX-9	FED HOME LOAN MTG CORP GOLD #A21886		06/07/2005	GOLDMAN, SACHS & CO		1,007	1,005	993	994	0	0	0	0	0	994	0	13	13	2	05/01/2034	1
31296Y-CZ-4	FED HOME LOAN MTG CORP GOLD #A21888		06/07/2005	GOLDMAN, SACHS & CO		509	507	501	502	0	0	0	0	0	502	0	6	6	1	05/01/2034	1
31296Y-ER-0	FED HOME LOAN MTG CORP GOLD #A21944		06/07/2005	GOLDMAN, SACHS & CO		450	449	445	445	0	0	0	0	0	445	0	4	4	1	05/01/2034	1
31296Y-GQ-0	FED HOME LOAN MTG CORP GOLD #A22007		06/07/2005	GOLDMAN, SACHS & CO		531	530	521	522	0	0	0	0	0	522	0	9	9	1	05/01/2034	1
31296Y-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		09/01/2005	Various		8,153	8,152	7,907	7,924	0	220	0	220	0	8,144	0	9	9	96	05/01/2034	1
31296Y-HD-8	FED HOME LOAN MTG CORP GOLD #A22028		06/08/2005	GOLDMAN, SACHS & CO		385	384	372	373	0	0	0	0	0	373	0	12	12	1	05/01/2034	1
31296Y-H4-8	FED HOME LOAN MTG CORP GOLD #A22051		06/07/2005	GOLDMAN, SACHS & CO		219	219	217	217	0	0	0	0	0	217	0	2	2	0	05/01/2034	1
31296Y-PH-0	FED HOME LOAN MTG CORP GOLD #A22224		06/07/2005	GOLDMAN, SACHS & CO		33	33	32	32	0	0	0	0	0	32	0	1	1	0	05/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		09/01/2005	SCHEDULED REDEMPTION		32,356	32,356	33,194	15,183	0	(833)	0	(833)	0	32,356	0	0	0	276	05/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31296Y-RY-1	FED HOME LOAN MTG CORP GOLD #A22303		06/07/2005	GOLDMAN, SACHS & CO		351	350	346	346	0	0	0	0	0	346	0	4	4	1	05/01/2034	1
31296Y-R9-6	FED HOME LOAN MTG CORP GOLD #A22312		06/08/2005	GOLDMAN, SACHS & CO		39	39	39	39	0	0	0	0	0	39	0	1	1	0	05/01/2034	1
31296Y-SM-6	FED HOME LOAN MTG CORP GOLD #A22324		06/07/2005	GOLDMAN, SACHS & CO		378	377	374	374	0	0	0	0	0	374	0	4	4	1	05/01/2034	1
31296Y-TU-7	FED HOME LOAN MTG CORP GOLD #A22363		06/07/2005	GOLDMAN, SACHS & CO		55	55	53	53	0	0	0	0	0	53	0	2	2	0	05/01/2034	1
31296Y-TV-5	FED HOME LOAN MTG CORP GOLD #A22364		06/07/2005	GOLDMAN, SACHS & CO		66	66	65	65	0	0	0	0	0	65	0	1	1	0	05/01/2034	1
31296Y-TW-3	FED HOME LOAN MTG CORP GOLD #A22365		06/07/2005	GOLDMAN, SACHS & CO		278	277	275	275	0	0	0	0	0	275	0	3	3	0	05/01/2034	1
31296Y-TX-1	FED HOME LOAN MTG CORP GOLD #A22366		06/07/2005	GOLDMAN, SACHS & CO		41	40	40	40	0	0	0	0	0	40	0	0	0	0	05/01/2034	1
31296Y-UM-3	FED HOME LOAN MTG CORP GOLD #A22388		06/07/2005	GOLDMAN, SACHS & CO		18	18	18	18	0	0	0	0	0	18	0	0	0	0	05/01/2034	1
31296Y-UN-1	FED HOME LOAN MTG CORP GOLD #A22389		06/07/2005	GOLDMAN, SACHS & CO		290	289	286	287	0	0	0	0	0	287	0	3	3	0	05/01/2034	1
31296Y-UR-2	FED HOME LOAN MTG CORP GOLD #A22392		06/07/2005	GOLDMAN, SACHS & CO		19	19	19	19	0	0	0	0	0	19	0	0	0	0	05/01/2034	1
31296Y-VG-5	FED HOME LOAN MTG CORP GOLD #A22415		06/08/2005	GOLDMAN, SACHS & CO		17	17	17	17	0	0	0	0	0	17	0	1	1	0	05/01/2034	1
31296Y-VH-3	FED HOME LOAN MTG CORP GOLD #A22416		06/07/2005	GOLDMAN, SACHS & CO		37	37	36	36	0	0	0	0	0	36	0	1	1	0	05/01/2034	1
31297A-KN-3	FED HOME LOAN MTG CORP GOLD #A23001		06/07/2005	GOLDMAN, SACHS & CO		350	349	346	346	0	0	0	0	0	346	0	3	3	1	05/01/2034	1
31297A-MN-1	FED HOME LOAN MTG CORP GOLD #A23065		06/07/2005	GOLDMAN, SACHS & CO		343	342	332	332	0	0	0	0	0	332	0	10	10	1	06/01/2034	1
31297A-M5-0	FED HOME LOAN MTG CORP GOLD #A23080		06/07/2005	GOLDMAN, SACHS & CO		29	29	28	28	0	0	0	0	0	28	0	1	1	0	06/01/2034	1
31297A-P3-2	FED HOME LOAN MTG CORP GOLD #A23142		06/07/2005	GOLDMAN, SACHS & CO		23	22	22	22	0	0	0	0	0	22	0	1	1	0	06/01/2034	1
31297A-XW-9	FED HOME LOAN MTG CORP GOLD #A23393		06/07/2005	GOLDMAN, SACHS & CO		188	187	182	182	0	0	0	0	0	182	0	6	6	0	06/01/2034	1
31297A-YE-8	FED HOME LOAN MTG CORP GOLD #A23409		09/01/2005	SCHEDULED REDEMPTION		401	401	414	414	0	(12)	0	(12)	0	401	0	0	0	5	06/01/2034	1
31297A-ZJ-6	FED HOME LOAN MTG CORP GOLD #A23445		06/07/2005	GOLDMAN, SACHS & CO		59	59	57	57	0	0	0	0	0	57	0	2	2	0	06/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2005	SCHEDULED REDEMPTION		10	10	11	0	0	0	0	0	0	10	0	0	0	0	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		09/01/2005	SCHEDULED REDEMPTION		2,672	2,672	2,757	2,743	0	(71)	0	(71)	0	2,672	0	0	0	35	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		09/01/2005	SCHEDULED REDEMPTION		38,551	38,551	39,777	39,582	0	(1,031)	0	(1,031)	0	38,551	0	0	0	472	06/01/2034	1
31297A-5X-8	FED HOME LOAN MTG CORP GOLD #A23562		06/07/2005	GOLDMAN, SACHS & CO		35	34	33	34	0	0	0	0	0	34	0	1	1	0	06/01/2034	1
31297B-BR-2	FED HOME LOAN MTG CORP GOLD #A23648		09/01/2005	SCHEDULED REDEMPTION		446	446	457	457	0	(11)	0	(11)	0	446	0	0	0	6	06/01/2034	1
31297B-GU-0	FED HOME LOAN MTG CORP GOLD #A23811		06/07/2005	GOLDMAN, SACHS & CO		464	463	449	450	0	0	0	0	0	450	0	14	14	1	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2005	SCHEDULED REDEMPTION		162,490	162,490	166,896	166,841	0	(4,351)	0	(4,351)	0	162,490	0	0	0	2,433	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		09/01/2005	SCHEDULED REDEMPTION		946	946	967	0	0	(21)	0	(21)	0	946	0	0	0	5	06/01/2034	1
31297B-M8-2	FED HOME LOAN MTG CORP GOLD #A23983		09/01/2005	SCHEDULED REDEMPTION		73,434	73,434	75,038	0	0	(1,604)	0	(1,604)	0	73,434	0	0	0	367	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		09/01/2005	SCHEDULED REDEMPTION		21,211	21,211	21,674	0	0	(463)	0	(463)	0	21,211	0	0	0	106	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		09/01/2005	SCHEDULED REDEMPTION		3,308	3,308	3,377	3,376	0	(68)	0	(68)	0	3,308	0	0	0	41	07/01/2034	1
31297B-3P-5	FED HOME LOAN MTG CORP GOLD #A24406		06/07/2005	GOLDMAN, SACHS & CO		1,759	1,755	1,702	1,706	0	0	0	0	0	1,705	0	53	53	3	07/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31297B-5Q-1	FED HOME LOAN MTG CORP GOLD #A24455		04/01/2005	GREENWICH CAPITAL MARKETS, INC		16	16	16	16	0	0	0	0	0	16	0	0	0	0	07/01/2034	1
31297C-EG-1	FED HOME LOAN MTG CORP GOLD #A24635		06/07/2005	GOLDMAN, SACHS & CO		58	58	56	56	0	0	0	0	0	56	0	2	2	0	07/01/2034	1
31297C-HH-6	FED HOME LOAN MTG CORP GOLD #A24732		09/01/2005	SCHEDULED REDEMPTION		25,021	25,021	25,790	25,780	0	(759)	0	(759)	0	25,021	0	0	0	328	07/01/2034	1
31297C-HW-3	FED HOME LOAN MTG CORP GOLD #A24745		09/01/2005	SCHEDULED REDEMPTION		6,566	6,566	6,709	0	0	(143)	0	(143)	0	6,566	0	0	0	33	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		09/01/2005	SCHEDULED REDEMPTION		10,634	10,634	11,003	0	0	(369)	0	(369)	0	10,634	0	0	0	58	07/01/2034	1
31297C-HZ-6	FED HOME LOAN MTG CORP GOLD #A24748		09/01/2005	SCHEDULED REDEMPTION		641	641	663	0	0	(22)	0	(22)	0	641	0	0	0	3	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		09/01/2005	SCHEDULED REDEMPTION		5,489	5,489	5,680	0	0	(190)	0	(190)	0	5,489	0	0	0	30	07/01/2034	1
31297C-K5-8	FED HOME LOAN MTG CORP GOLD #A24816		09/01/2005	SCHEDULED REDEMPTION		22,688	22,688	23,382	23,373	0	(685)	0	(685)	0	22,688	0	0	0	292	07/01/2034	1
31297C-LL-2	FED HOME LOAN MTG CORP GOLD #A24831		09/01/2005	SCHEDULED REDEMPTION		133,178	133,178	136,086	0	0	(2,908)	0	(2,908)	0	133,178	0	0	0	666	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2005	SCHEDULED REDEMPTION		394,555	394,555	408,488	407,269	0	(12,714)	0	(12,714)	0	394,555	0	0	0	5,910	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2005	SCHEDULED REDEMPTION		168,891	168,891	174,749	0	0	(5,858)	0	(5,858)	0	168,891	0	0	0	915	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2005	SCHEDULED REDEMPTION		69,630	69,630	72,045	0	0	(2,415)	0	(2,415)	0	69,630	0	0	0	377	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2005	SCHEDULED REDEMPTION		1,916	1,916	1,983	0	0	(66)	0	(66)	0	1,916	0	0	0	10	08/01/2034	1
31297D-FG-8	FED HOME LOAN MTG CORP GOLD #A25567		09/01/2005	SCHEDULED REDEMPTION		16,309	16,309	16,698	16,693	0	(384)	0	(384)	0	16,309	0	0	0	202	08/01/2034	1
31297D-KF-4	FED HOME LOAN MTG CORP GOLD #A25694		09/01/2005	SCHEDULED REDEMPTION		24,862	24,862	25,455	25,447	0	(586)	0	(586)	0	24,862	0	0	0	346	08/01/2034	1
31297D-MY-1	FED HOME LOAN MTG CORP GOLD #A25775		09/01/2005	SCHEDULED REDEMPTION		5,295	5,295	5,478	0	0	(184)	0	(184)	0	5,295	0	0	0	29	08/01/2034	1
31297D-P2-8	FED HOME LOAN MTG CORP GOLD #A25841		09/01/2005	SCHEDULED REDEMPTION		22,810	22,810	23,308	0	0	(498)	0	(498)	0	22,810	0	0	0	114	08/01/2034	1
31297D-T3-2	FED HOME LOAN MTG CORP GOLD #A25970		09/01/2005	SCHEDULED REDEMPTION		58,453	58,453	59,729	0	0	(1,276)	0	(1,276)	0	58,453	0	0	0	292	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		09/01/2005	SCHEDULED REDEMPTION		72,954	72,954	75,530	75,301	0	(2,347)	0	(2,347)	0	72,954	0	0	0	1,018	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		09/01/2005	SCHEDULED REDEMPTION		52,033	52,033	53,870	53,707	0	(1,674)	0	(1,674)	0	52,033	0	0	0	778	09/01/2034	1
31297D-XR-4	FED HOME LOAN MTG CORP GOLD #A26088		09/01/2005	SCHEDULED REDEMPTION		29,664	29,664	30,311	0	0	(648)	0	(648)	0	29,664	0	0	0	148	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		09/01/2005	SCHEDULED REDEMPTION		14,005	14,005	14,491	0	0	(486)	0	(486)	0	14,005	0	0	0	76	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2005	SCHEDULED REDEMPTION		549	549	568	0	0	(19)	0	(19)	0	549	0	0	0	3	09/01/2034	1
31297E-M7-8	FED HOME LOAN MTG CORP GOLD #A26682		09/01/2005	SCHEDULED REDEMPTION		35,204	35,204	35,972	0	0	(769)	0	(769)	0	35,204	0	0	0	176	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2005	SCHEDULED REDEMPTION		1,844	1,844	1,907	0	0	(64)	0	(64)	0	1,844	0	0	0	10	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2005	SCHEDULED REDEMPTION		35	35	36	0	0	(1)	0	(1)	0	35	0	0	0	0	10/01/2034	1
31297G-QU-8	FED HOME LOAN MTG CORP GOLD #A28567		09/01/2005	SCHEDULED REDEMPTION		17,638	17,638	18,249	0	0	(612)	0	(612)	0	17,638	0	0	0	96	11/01/2034	1
31297G-XY-2	FED HOME LOAN MTG CORP GOLD #A28795		09/01/2005	SCHEDULED REDEMPTION		9,716	9,716	9,948	9,945	0	(229)	0	(229)	0	9,716	0	0	0	129	11/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		09/01/2005	SCHEDULED REDEMPTION		87	87	90	90	0	(3)	0	(3)	0	87	0	0	0	1	12/01/2034	1
31297H-PA-1	FED HOME LOAN MTG CORP GOLD #A29417		09/01/2005	SCHEDULED REDEMPTION		1,244	1,244	1,271	0	0	(27)	0	(27)	0	1,244	0	0	0	6	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		09/01/2005	SCHEDULED REDEMPTION		1,197	1,197	1,223	0	0	(26)	0	(26)	0	1,197	0	0	0	6	01/01/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31297J-AG-0	FED HOME LOAN MTG CORP GOLD #A29907		04/01/2005	GREENWICH CAPITAL MARKETS, INC		11	11	11	11	0	0	0	0	0	11	0	0	0	0	02/01/2035	1
31297J-B6-1	FED HOME LOAN MTG CORP GOLD #A29961		04/01/2005	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	02/01/2035	1
31297K-CU-4	FED HOME LOAN MTG CORP GOLD #A30083		09/01/2005	SCHEDULED REDEMPTION		48,971	48,971	50,139	50,126	0	(1,154)	0	(1,154)	0	48,971	0	0	0	607	12/01/2034	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		09/01/2005	SCHEDULED REDEMPTION		112,535	112,535	114,992	0	0	(2,457)	0	(2,457)	0	112,535	0	0	0	563	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2005	SCHEDULED REDEMPTION		1,946	1,946	2,014	0	0	(68)	0	(68)	0	1,946	0	0	0	11	12/01/2034	1
31297K-LU-4	FED HOME LOAN MTG CORP GOLD #A30339		09/01/2005	SCHEDULED REDEMPTION		1,180	1,180	1,206	0	0	(26)	0	(26)	0	1,180	0	0	0	6	12/01/2034	1
31297K-WG-3	FED HOME LOAN MTG CORP GOLD #A30647		09/01/2005	SCHEDULED REDEMPTION		166,309	166,309	169,506	169,312	0	(3,003)	0	(3,003)	0	166,309	0	0	0	1,885	12/01/2034	1
31297K-ZN-5	FED HOME LOAN MTG CORP GOLD #A30749		09/01/2005	SCHEDULED REDEMPTION		127	127	132	0	0	(4)	0	(4)	0	127	0	0	0	1	01/01/2035	1
31297L-GL-8	FED HOME LOAN MTG CORP GOLD #A31103		04/01/2005	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	02/01/2035	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		09/01/2005	SCHEDULED REDEMPTION		185	185	192	0	0	(6)	0	(6)	0	185	0	0	0	1	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		09/01/2005	SCHEDULED REDEMPTION		4,580	4,580	4,436	4,440	0	140	0	140	0	4,580	0	0	0	50	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		09/01/2005	SCHEDULED REDEMPTION		237,019	237,019	237,723	237,706	0	(687)	0	(687)	0	237,019	0	0	0	2,811	03/01/2035	1
31297L-YC-8	FED HOME LOAN MTG CORP GOLD #A31607		09/01/2005	SCHEDULED REDEMPTION		8,064	8,064	8,274	8,272	0	(208)	0	(208)	0	8,064	0	0	0	109	03/01/2035	1
31297L-ZF-0	FED HOME LOAN MTG CORP GOLD #A31642		04/01/2005	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		09/01/2005	SCHEDULED REDEMPTION		732	732	709	710	0	22	0	22	0	732	0	0	0	8	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		09/01/2005	SCHEDULED REDEMPTION		360,265	360,265	360,490	360,485	0	(220)	0	(220)	0	360,265	0	0	0	4,369	04/01/2035	1
31297M-TQ-1	FED HOME LOAN MTG CORP GOLD #A32359		04/01/2005	GREENWICH CAPITAL MARKETS, INC		16	16	16	16	0	0	0	0	0	16	0	0	0	0	04/01/2035	1
31297M-T2-4	FED HOME LOAN MTG CORP GOLD #A32369		09/01/2005	SCHEDULED REDEMPTION		3,277	3,277	3,378	3,377	0	(100)	0	(100)	0	3,277	0	0	0	49	04/01/2035	1
31297M-UE-6	FED HOME LOAN MTG CORP GOLD #A32381		04/01/2005	GREENWICH CAPITAL MARKETS, INC		22	22	22	22	0	0	0	0	0	22	0	0	0	0	04/01/2035	1
31297M-UF-3	FED HOME LOAN MTG CORP GOLD #A32382		04/01/2005	GREENWICH CAPITAL MARKETS, INC		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/01/2035	1
31297M-UG-1	FED HOME LOAN MTG CORP GOLD #A32383		04/01/2005	GREENWICH CAPITAL MARKETS, INC		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/01/2035	1
31297M-3Q-9	FED HOME LOAN MTG CORP GOLD #A32607		09/01/2005	SCHEDULED REDEMPTION		109,812	109,812	113,621	0	0	(3,809)	0	(3,809)	0	109,812	0	0	0	595	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		09/01/2005	SCHEDULED REDEMPTION		489,756	489,756	494,347	494,267	0	(4,511)	0	(4,511)	0	489,756	0	0	0	6,703	04/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2005	SCHEDULED REDEMPTION		6,557	6,557	6,700	0	0	(143)	0	(143)	0	6,557	0	0	0	33	05/01/2035	1
31297N-G2-6	FED HOME LOAN MTG CORP GOLD #A32917		09/01/2005	SCHEDULED REDEMPTION		544,162	544,162	563,038	0	0	(18,876)	0	(18,876)	0	544,162	0	0	0	2,948	05/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		09/01/2005	SCHEDULED REDEMPTION		233,016	233,016	238,104	0	0	(5,088)	0	(5,088)	0	233,016	0	0	0	1,165	05/01/2035	1
31297N-5D-4	FED HOME LOAN MTG CORP GOLD #A33544		04/01/2005	GREENWICH CAPITAL MARKETS, INC		14	13	14	14	0	0	0	0	0	14	0	0	0	0	02/01/2035	1
31297P-CH-2	FED HOME LOAN MTG CORP GOLD #A33672		09/01/2005	SCHEDULED REDEMPTION		40,256	40,256	41,135	0	0	(879)	0	(879)	0	40,256	0	0	0	201	03/01/2035	1
31297P-DP-3	FED HOME LOAN MTG CORP GOLD #A33710		04/01/2005	GREENWICH CAPITAL MARKETS, INC		5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2035	1
31297P-FC-0	FED HOME LOAN MTG CORP GOLD #A33763		08/30/2005	MORGAN STANLEY DEAN WITTER		343,150	346,876	342,898	342,901	0	(2)	0	(2)	0	342,898	0	252	252	0	03/01/2035	1
31297P-FZ-9	FED HOME LOAN MTG CORP GOLD #A33784		04/01/2005	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	03/01/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		09/01/2005	SCHEDULED REDEMPTION		28,982	28,982	28,072	28,095	0	887	0	887	0	28,982	0	0	0	323	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		09/01/2005	SCHEDULED REDEMPTION		63,959	63,959	65,688	65,664	0	(1,705)	0	(1,705)	0	63,959	0	0	0	953	02/01/2035	1
31297P-MG-3	FED HOME LOAN MTG CORP GOLD #A33959		04/01/2005	GREENWICH CAPITAL MARKETS, INC		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/01/2035	1
31297P-Q2-0	FED HOME LOAN MTG CORP GOLD #A34073		09/01/2005	SCHEDULED REDEMPTION		15,772	15,772	16,319	0	0	(547)	0	(547)	0	15,772	0	0	0	85	02/01/2035	1
31297P-SA-0	FED HOME LOAN MTG CORP GOLD #A34113		04/01/2005	GREENWICH CAPITAL MARKETS, INC		11	11	11	11	0	0	0	0	0	11	0	0	0	0	03/01/2035	1
31297P-SV-4	FED HOME LOAN MTG CORP GOLD #A34132		04/01/2005	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2035	1
31297P-UY-5	FED HOME LOAN MTG CORP GOLD #A34199		09/01/2005	SCHEDULED REDEMPTION		65,219	65,219	67,481	0	0	(2,262)	0	(2,262)	0	65,219	0	0	0	353	04/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2005	SCHEDULED REDEMPTION		7,493	7,493	7,753	0	0	(260)	0	(260)	0	7,493	0	0	0	41	04/01/2035	1
31297P-XD-8	FED HOME LOAN MTG CORP GOLD #A34276		04/01/2005	GREENWICH CAPITAL MARKETS, INC		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		09/01/2005	SCHEDULED REDEMPTION		9,093	9,093	8,819	8,822	0	271	0	271	0	9,093	0	0	0	97	04/01/2035	1
31297P-3U-3	FED HOME LOAN MTG CORP GOLD #A34411		04/01/2005	GREENWICH CAPITAL MARKETS, INC		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/01/2035	1
31297Q-AC-3	FED HOME LOAN MTG CORP GOLD #A34503		04/01/2005	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2035	1
31297Q-B5-7	FED HOME LOAN MTG CORP GOLD #A34560		09/01/2005	SCHEDULED REDEMPTION		58,520	58,520	60,319	60,299	0	(1,779)	0	(1,779)	0	58,520	0	0	0	671	04/01/2035	1
31297Q-B6-5	FED HOME LOAN MTG CORP GOLD #A34561		09/01/2005	SCHEDULED REDEMPTION		854,299	854,299	877,785	877,529	0	(23,230)	0	(23,230)	0	854,299	0	0	0	12,046	04/01/2035	1
31297Q-G8-6	FED HOME LOAN MTG CORP GOLD #A34723		09/01/2005	SCHEDULED REDEMPTION		1,235	1,235	1,262	0	0	(27)	0	(27)	0	1,235	0	0	0	6	05/01/2035	1
31297Q-Q8-5	FED HOME LOAN MTG CORP GOLD #A34979		09/01/2005	SCHEDULED REDEMPTION		18,480	18,480	18,771	18,769	0	(289)	0	(289)	0	18,480	0	0	0	241	05/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		09/01/2005	SCHEDULED REDEMPTION		554,137	554,137	562,882	562,802	0	(8,666)	0	(8,666)	0	554,137	0	0	0	6,474	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		09/01/2005	SCHEDULED REDEMPTION		20,499	20,499	21,210	0	0	(711)	0	(711)	0	20,499	0	0	0	111	05/01/2035	1
31297R-C2-1	FED HOME LOAN MTG CORP GOLD #A35489		09/01/2005	SCHEDULED REDEMPTION		25,000	25,000	25,546	0	0	(546)	0	(546)	0	25,000	0	0	0	125	06/01/2035	1
31297R-WH-6	FED HOME LOAN MTG CORP GOLD #A36048		08/30/2005	MORGAN STANLEY DEAN WITTER		238,667	241,258	238,833	238,830	0	3	0	3	0	238,833	0	(166)	(166)	0	07/01/2035	1
31297R-4S-3	FED HOME LOAN MTG CORP GOLD #A36233		08/30/2005	MORGAN STANLEY DEAN WITTER		93,863	94,882	93,885	93,883	0	2	0	2	0	93,885	0	(22)	(22)	0	07/01/2035	1
31297R-7E-1	FED HOME LOAN MTG CORP GOLD #A36293		08/30/2005	MORGAN STANLEY DEAN WITTER		24,704	24,972	24,639	24,638	0	1	0	1	0	24,639	0	65	65	0	07/01/2035	1
31297S-A2-1	FED HOME LOAN MTG CORP GOLD #A36325		08/30/2005	MORGAN STANLEY DEAN WITTER		904,574	914,397	888,938	888,805	0	133	0	133	0	888,938	0	15,636	15,636	0	08/01/2035	1
31297S-BZ-7	FED HOME LOAN MTG CORP GOLD #A36356		08/30/2005	MORGAN STANLEY DEAN WITTER		627,487	634,301	616,640	616,548	0	93	0	93	0	616,640	0	10,846	10,846	0	08/01/2035	1
31297S-B2-0	FED HOME LOAN MTG CORP GOLD #A36357		08/31/2005	BARCLAYS BANK		330,224	332,745	327,845	0	0	0	0	0	0	327,845	0	2,379	2,379	601	08/01/2035	1
31297S-C9-4	FED HOME LOAN MTG CORP GOLD #A36396		08/30/2005	MORGAN STANLEY DEAN WITTER		803,281	812,004	789,381	789,266	0	115	0	115	0	789,381	0	13,901	13,901	0	08/01/2035	1
31297S-EB-7	FED HOME LOAN MTG CORP GOLD #A36430		08/31/2005	Various		1,979,783	2,000,427	1,977,515	1,321,656	0	(1)	0	(1)	0	1,977,515	0	2,268	2,268	1,202	08/01/2035	1
31297S-KL-8	FED HOME LOAN MTG CORP GOLD #A36599		08/30/2005	MORGAN STANLEY DEAN WITTER		162,520	164,284	162,558	162,555	0	4	0	4	0	162,558	0	(39)	(39)	0	08/01/2035	1
31297S-X7-5	FED HOME LOAN MTG CORP GOLD #A37002		08/30/2005	MORGAN STANLEY DEAN WITTER		665,134	672,357	653,637	653,539	0	98	0	98	0	653,637	0	11,497	11,497	0	09/01/2035	1
31297S-YM-1	FED HOME LOAN MTG CORP GOLD #A37016		08/31/2005	Various		4,610,108	4,664,750	4,591,203	3,603,624	0	157	0	157	0	4,591,203	0	18,906	18,906	1,810	09/01/2035	1
31297S-2G-9	FED HOME LOAN MTG CORP GOLD #A37075		08/31/2005	Various		1,970,006	1,990,541	1,967,737	1,314,534	0	(1)	0	(1)	0	1,967,737	0	2,269	2,269	1,197	09/01/2035	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31297T-LH-4	FED HOME LOAN MTG CORP GOLD #A37528		08/31/2005	Various		31,524,428	31,792,288	31,302,438	30,312,575	0	1,210	0	1,210	0	31,302,438	0	221,990	221,990	1,812	09/01/2035	1
31297T-MN-0	FED HOME LOAN MTG CORP GOLD #A37565		08/31/2005	Various		9,618,690	9,711,618	9,543,677	8,886,423	0	463	0	463	0	9,543,677	0	75,013	75,013	1,204	09/01/2035	1
31297T-NZ-2	FED HOME LOAN MTG CORP GOLD #A37608		08/30/2005	MORGAN STANLEY DEAN WITTER		989,258	1,000,000	972,158	972,012	0	146	0	146	0	972,158	0	17,100	17,100	0	09/01/2035	1
31297T-P3-1	FED HOME LOAN MTG CORP GOLD #A37642		08/31/2005	Various		31,856,146	32,127,429	31,641,316	30,651,648	0	1,045	0	1,045	0	31,641,316	0	214,830	214,830	1,812	09/01/2035	1
31297T-P4-9	FED HOME LOAN MTG CORP GOLD #A37643		08/31/2005	Various		11,052,098	11,157,030	10,975,311	9,992,042	0	449	0	449	0	10,975,311	0	76,787	76,787	1,801	09/01/2035	1
31297T-P9-8	FED HOME LOAN MTG CORP GOLD #A37648		08/30/2005	MORGAN STANLEY DEAN WITTER		989,258	1,000,000	972,158	972,012	0	146	0	146	0	972,158	0	17,100	17,100	0	09/01/2035	1
31297T-RR-6	FED HOME LOAN MTG CORP GOLD #A37696		08/31/2005	Various		8,091,208	8,172,510	8,033,238	7,050,385	0	374	0	374	0	8,033,238	0	57,970	57,970	1,800	09/01/2035	1
31297T-UU-5	FED HOME LOAN MTG CORP GOLD #A37795		08/31/2005	Various		3,934,735	3,984,136	3,925,818	3,270,425	0	108	0	108	0	3,925,818	0	8,917	8,917	1,201	09/01/2035	1
31297T-U6-8	FED HOME LOAN MTG CORP GOLD #A37805		08/30/2005	MORGAN STANLEY DEAN WITTER		733,205	741,167	720,520	720,414	0	106	0	106	0	720,520	0	12,686	12,686	0	09/01/2035	1
31297T-U7-6	FED HOME LOAN MTG CORP GOLD #A37806		08/30/2005	MORGAN STANLEY DEAN WITTER		224,477	226,915	225,128	225,137	0	(9)	0	(9)	0	225,128	0	(650)	(650)	0	09/01/2035	1
31297T-U9-2	FED HOME LOAN MTG CORP GOLD #A37808		08/30/2005	MORGAN STANLEY DEAN WITTER		24,731	25,000	24,667	24,665	0	1	0	1	0	24,667	0	65	65	0	09/01/2035	1
31297T-VA-8	FED HOME LOAN MTG CORP GOLD #A37809		08/31/2005	Various		2,953,336	2,985,969	2,953,120	1,972,568	0	(14)	0	(14)	0	2,953,120	0	216	216	1,797	09/01/2035	1
31297T-XD-0	FED HOME LOAN MTG CORP GOLD #A37876		08/31/2005	Various		7,019,202	7,091,172	6,961,194	5,979,266	0	389	0	389	0	6,961,194	0	58,007	58,007	1,799	09/01/2035	1
31297U-WN-6	FED HOME LOAN MTG CORP GOLD #A38753		09/01/2005	SCHEDULED REDEMPTION		266	266	272	0	0	(6)	0	(6)	0	266	0	0	0	1	05/01/2035	1
31297U-4V-9	FED HOME LOAN MTG CORP GOLD #A38936		09/01/2005	SCHEDULED REDEMPTION		27	27	28	0	0	(1)	0	(1)	0	27	0	0	0	0	05/01/2035	1
3128K5-UW-0	FED HOME LOAN MTG CORP GOLD #A45097		09/01/2005	SCHEDULED REDEMPTION		60	60	61	0	0	(1)	0	(1)	0	60	0	0	0	0	05/01/2035	1
3128K5-6R-8	FED HOME LOAN MTG CORP GOLD #A45380		09/01/2005	SCHEDULED REDEMPTION		256,989	256,989	262,600	0	0	(5,612)	0	(5,612)	0	256,989	0	0	0	1,285	06/01/2035	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		09/01/2005	SCHEDULED REDEMPTION		836	836	865	0	0	(29)	0	(29)	0	836	0	0	0	5	06/01/2035	1
3128K7-GK-8	FED HOME LOAN MTG CORP GOLD #A46502		09/01/2005	Various		1,969,934	1,908,407	1,974,605	0	0	(1,321)	0	(1,321)	0	1,973,284	0	(3,350)	(3,350)	14,813	08/01/2035	1
3128K7-GV-4	FED HOME LOAN MTG CORP GOLD #A46512		09/01/2005	Various		2,850,937	2,761,903	2,857,707	0	0	(1,952)	0	(1,952)	0	2,855,755	0	(4,818)	(4,818)	21,437	08/01/2035	1
3128K7-JP-4	FED HOME LOAN MTG CORP GOLD #A46570		09/01/2005	Various		995,931	964,831	998,299	0	0	(684)	0	(684)	0	997,614	0	(1,683)	(1,683)	7,489	08/01/2035	1
3128K7-MA-3	FED HOME LOAN MTG CORP GOLD #A46653		09/01/2005	Various		2,786,357	2,699,344	2,792,978	0	0	(1,912)	0	(1,912)	0	2,791,066	0	(4,709)	(4,709)	20,951	08/01/2035	1
3128K7-MB-1	FED HOME LOAN MTG CORP GOLD #A46654		09/01/2005	Various		1,622,791	1,576,589	1,631,277	0	0	(5,986)	0	(5,986)	0	1,625,291	0	(2,500)	(2,500)	11,901	08/01/2035	1
3128K7-M3-9	FED HOME LOAN MTG CORP GOLD #A46678		08/31/2005	BARCLAYS BANK		330,323	332,845	327,943	0	0	0	0	0	0	327,943	0	2,379	2,379	601	08/01/2035	1
3128K7-NS-3	FED HOME LOAN MTG CORP GOLD #A46701		09/01/2005	Various		2,022,655	1,974,356	2,042,841	0	0	(17,573)	0	(17,573)	0	2,025,269	0	(2,614)	(2,614)	14,208	08/01/2035	1
3128K7-PC-6	FED HOME LOAN MTG CORP GOLD #A46719		08/31/2005	Various		4,285,352	4,336,473	4,267,272	3,278,437	0	148	0	148	0	4,267,272	0	18,079	18,079	1,812	08/01/2035	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		09/01/2005	SCHEDULED REDEMPTION		31,554	31,554	32,382	32,244	0	(690)	0	(690)	0	31,554	0	0	0	275	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		09/01/2005	SCHEDULED REDEMPTION		11,459	11,459	11,760	11,707	0	(248)	0	(248)	0	11,459	0	0	0	127	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		09/01/2005	SCHEDULED REDEMPTION		6,149	6,149	6,310	6,280	0	(131)	0	(131)	0	6,149	0	0	0	68	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		09/01/2005	SCHEDULED REDEMPTION		1,858	1,858	1,815	1,818	0	40	0	40	0	1,858	0	0	0	13	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		09/01/2005	SCHEDULED REDEMPTION		7,337	7,337	7,180	7,190	0	147	0	147	0	7,337	0	0	0	72	05/01/2019	1

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CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		09/01/2005	SCHEDULED REDEMPTION		17,182	17,182	16,783	16,811	0	371	0	371	0	17,182	0	0	0	159	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		09/01/2005	SCHEDULED REDEMPTION		46,710	46,710	45,626	45,700	0	1,010	0	1,010	0	46,710	0	0	0	451	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		09/01/2005	SCHEDULED REDEMPTION		31,660	31,660	30,925	30,975	0	684	0	684	0	31,660	0	0	0	302	05/01/2019	1
312966-6H-2	FED HOME LOAN MTG CORP GOLD #B14472		07/01/2005	SCHEDULED REDEMPTION		46,984	46,984	47,781	47,778	0	(794)	0	(794)	0	46,984	0	0	0	196	12/01/2019	1
312967-EV-0	FED HOME LOAN MTG CORP GOLD #B14648		07/01/2005	SCHEDULED REDEMPTION		4,255	4,255	4,327	4,327	0	(72)	0	(72)	0	4,255	0	0	0	18	01/01/2020	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		09/01/2005	SCHEDULED REDEMPTION		11,242	11,242	10,981	10,999	0	243	0	243	0	11,242	0	0	0	95	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		09/01/2005	SCHEDULED REDEMPTION		42,381	42,381	41,398	41,465	0	917	0	917	0	42,381	0	0	0	312	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		09/01/2005	SCHEDULED REDEMPTION		23,640	23,640	23,092	23,129	0	511	0	511	0	23,640	0	0	0	221	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		09/01/2005	SCHEDULED REDEMPTION		31,168	31,168	30,445	30,494	0	674	0	674	0	31,168	0	0	0	279	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		09/01/2005	SCHEDULED REDEMPTION		16,809	16,809	16,419	16,446	0	363	0	363	0	16,809	0	0	0	148	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		09/01/2005	SCHEDULED REDEMPTION		15,786	15,786	15,420	15,445	0	341	0	341	0	15,786	0	0	0	143	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		09/01/2005	SCHEDULED REDEMPTION		32,139	32,139	31,393	31,444	0	695	0	695	0	32,139	0	0	0	295	06/01/2019	1
312967-3Z-3	FED HOME LOAN MTG CORP GOLD #B15316		07/01/2005	SCHEDULED REDEMPTION		8,628	8,628	8,777	8,777	0	(149)	0	(149)	0	8,628	0	0	0	36	06/01/2019	1
312967-6H-0	FED HOME LOAN MTG CORP GOLD #B15372		07/01/2005	SCHEDULED REDEMPTION		28,814	28,814	29,303	29,301	0	(487)	0	(487)	0	28,814	0	0	0	120	07/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		09/01/2005	SCHEDULED REDEMPTION		4,099	4,099	4,003	4,010	0	89	0	89	0	4,099	0	0	0	36	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		09/01/2005	SCHEDULED REDEMPTION		44,739	44,739	43,701	43,772	0	966	0	966	0	44,739	0	0	0	433	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		09/01/2005	SCHEDULED REDEMPTION		37,785	37,785	36,908	36,969	0	816	0	816	0	37,785	0	0	0	363	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		09/01/2005	SCHEDULED REDEMPTION		17,731	17,731	17,320	17,348	0	383	0	383	0	17,731	0	0	0	152	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		09/01/2005	SCHEDULED REDEMPTION		45,288	45,288	44,237	44,310	0	978	0	978	0	45,288	0	0	0	395	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		09/01/2005	SCHEDULED REDEMPTION		13,099	13,099	12,795	12,816	0	283	0	283	0	13,099	0	0	0	116	07/01/2019	1
312968-6R-6	FED HOME LOAN MTG CORP GOLD #B16280		07/01/2005	SCHEDULED REDEMPTION		4,289	4,289	4,362	4,361	0	(73)	0	(73)	0	4,289	0	0	0	18	06/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		09/01/2005	SCHEDULED REDEMPTION		3,173	3,173	3,099	3,104	0	68	0	68	0	3,173	0	0	0	28	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		09/01/2005	SCHEDULED REDEMPTION		14,021	14,021	13,696	13,719	0	303	0	303	0	14,021	0	0	0	134	09/01/2019	1
312969-PW-2	FED HOME LOAN MTG CORP GOLD #B16737		07/01/2005	SCHEDULED REDEMPTION		862	862	878	877	0	(15)	0	(15)	0	862	0	0	0	4	07/01/2019	1
312969-2V-9	FED HOME LOAN MTG CORP GOLD #B17088		07/01/2005	SCHEDULED REDEMPTION		11,797	11,797	11,998	11,997	0	(200)	0	(200)	0	11,797	0	0	0	49	11/01/2019	1
312970-HT-6	FED HOME LOAN MTG CORP GOLD #B17442		07/01/2005	SCHEDULED REDEMPTION		5,366	5,366	5,468	5,468	0	(102)	0	(102)	0	5,366	0	0	0	22	11/01/2019	1
312970-PH-3	FED HOME LOAN MTG CORP GOLD #B17624		07/01/2005	SCHEDULED REDEMPTION		45,699	45,699	46,476	46,472	0	(774)	0	(774)	0	45,699	0	0	0	190	01/01/2020	1
312970-ZW-9	FED HOME LOAN MTG CORP GOLD #B17957		07/01/2005	SCHEDULED REDEMPTION		427	427	435	435	0	(7)	0	(7)	0	427	0	0	0	2	02/01/2020	1
312970-2G-0	FED HOME LOAN MTG CORP GOLD #B17975		07/01/2005	SCHEDULED REDEMPTION		454	454	462	462	0	(8)	0	(8)	0	454	0	0	0	2	04/01/2020	1
312971-A7-9	FED HOME LOAN MTG CORP GOLD #B18130		07/01/2005	SCHEDULED REDEMPTION		4,192	4,192	4,263	4,263	0	(71)	0	(71)	0	4,192	0	0	0	17	04/01/2020	1
312971-N8-3	FED HOME LOAN MTG CORP GOLD #B18515		07/01/2005	SCHEDULED REDEMPTION		3,712	3,712	3,775	3,775	0	(63)	0	(63)	0	3,712	0	0	0	15	06/01/2020	1

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312971-PF-5	FED HOME LOAN MTG CORP GOLD #B18522		07/01/2005	SCHEDULED REDEMPTION		8,433	8,433	8,577	8,576	0	(143)	0	(143)	0	8,433	0	0	0	35	06/01/2020	1
312971-PG-3	FED HOME LOAN MTG CORP GOLD #B18523		07/01/2005	SCHEDULED REDEMPTION		8,792	8,792	8,941	8,941	0	(149)	0	(149)	0	8,792	0	0	0	37	06/01/2020	1
312971-QK-3	FED HOME LOAN MTG CORP GOLD #B18558		09/01/2005	SCHEDULED REDEMPTION		36,313	36,313	36,930	36,928	0	(615)	0	(615)	0	36,313	0	0	0	441	07/01/2020	1
312971-QP-2	FED HOME LOAN MTG CORP GOLD #B18562		07/01/2005	SCHEDULED REDEMPTION		7,178	7,178	7,301	7,300	0	(122)	0	(122)	0	7,178	0	0	0	30	06/01/2020	1
312971-YZ-1	FED HOME LOAN MTG CORP GOLD #B18828		07/01/2005	SCHEDULED REDEMPTION		78,787	78,787	80,132	80,126	0	(1,339)	0	(1,339)	0	78,787	0	0	0	328	01/01/2020	1
312971-3C-6	FED HOME LOAN MTG CORP GOLD #B18895		07/01/2005	SCHEDULED REDEMPTION		740	740	753	753	0	(13)	0	(13)	0	740	0	0	0	3	03/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		09/01/2005	SCHEDULED REDEMPTION		34,918	34,918	36,041	36,244	0	(1,326)	0	(1,326)	0	34,918	0	0	0	579	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2005	SCHEDULED REDEMPTION		554	554	569	568	0	(14)	0	(14)	0	554	0	0	0	10	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2005	SCHEDULED REDEMPTION		15,349	15,349	15,686	15,811	0	(462)	0	(462)	0	15,349	0	0	0	241	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2005	SCHEDULED REDEMPTION		36,705	36,705	35,208	35,237	0	1,468	0	1,468	0	36,705	0	0	0	540	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2005	SCHEDULED REDEMPTION		31,559	31,559	32,228	32,149	0	(590)	0	(590)	0	31,559	0	0	0	489	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2005	SCHEDULED REDEMPTION		10,553	10,553	10,764	10,850	0	(297)	0	(297)	0	10,553	0	0	0	181	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2005	SCHEDULED REDEMPTION		6,513	6,513	6,673	6,670	0	(157)	0	(157)	0	6,513	0	0	0	86	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2005	SCHEDULED REDEMPTION		108	108	110	110	0	(3)	0	(3)	0	108	0	0	0	2	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2005	SCHEDULED REDEMPTION		29,779	29,779	30,505	30,481	0	(701)	0	(701)	0	29,779	0	0	0	450	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2005	SCHEDULED REDEMPTION		424	424	434	433	0	(10)	0	(10)	0	424	0	0	0	6	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2005	SCHEDULED REDEMPTION		14,084	14,084	14,435	14,427	0	(343)	0	(343)	0	14,084	0	0	0	189	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2005	SCHEDULED REDEMPTION		20,439	20,439	20,941	20,932	0	(493)	0	(493)	0	20,439	0	0	0	271	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		09/01/2005	SCHEDULED REDEMPTION		33,927	33,927	34,860	34,812	0	(884)	0	(884)	0	33,927	0	0	0	569	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		09/01/2005	SCHEDULED REDEMPTION		8,046	8,046	8,285	8,285	0	(239)	0	(239)	0	8,046	0	0	0	133	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2005	SCHEDULED REDEMPTION		397	397	413	415	0	(18)	0	(18)	0	397	0	0	0	6	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2005	SCHEDULED REDEMPTION		9,932	9,932	10,192	10,190	0	(258)	0	(258)	0	9,932	0	0	0	158	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2005	SCHEDULED REDEMPTION		581	581	595	595	0	(15)	0	(15)	0	581	0	0	0	10	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		09/01/2005	SCHEDULED REDEMPTION		380	380	396	395	0	(15)	0	(15)	0	380	0	0	0	6	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		09/01/2005	SCHEDULED REDEMPTION		302	302	314	313	0	(12)	0	(12)	0	302	0	0	0	5	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		09/01/2005	SCHEDULED REDEMPTION		53,773	53,773	55,760	55,690	0	(1,917)	0	(1,917)	0	53,773	0	0	0	887	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		09/01/2005	SCHEDULED REDEMPTION		13,042	13,042	13,415	13,404	0	(362)	0	(362)	0	13,042	0	0	0	193	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		09/01/2005	SCHEDULED REDEMPTION		658	658	678	677	0	(19)	0	(19)	0	658	0	0	0	11	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		09/01/2005	SCHEDULED REDEMPTION		124	124	129	129	0	(5)	0	(5)	0	124	0	0	0	2	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		09/01/2005	SCHEDULED REDEMPTION		1,277	1,277	1,314	1,313	0	(36)	0	(36)	0	1,277	0	0	0	22	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		09/01/2005	SCHEDULED REDEMPTION		166,971	166,971	172,490	173,909	0	(6,939)	0	(6,939)	0	166,971	0	0	0	2,741	09/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		09/01/2005	SCHEDULED REDEMPTION		1,384	1,384	1,425	1,419	0	(35)	0	(35)	0	1,384	0	0	0	22	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		09/01/2005	SCHEDULED REDEMPTION		7,555	7,555	7,780	7,758	0	(203)	0	(203)	0	7,555	0	0	0	124	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		09/01/2005	SCHEDULED REDEMPTION		372	372	387	385	0	(13)	0	(13)	0	372	0	0	0	6	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		09/01/2005	SCHEDULED REDEMPTION		4,789	4,789	4,932	4,915	0	(126)	0	(126)	0	4,789	0	0	0	73	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2005	SCHEDULED REDEMPTION		187	187	191	190	0	(4)	0	(4)	0	187	0	0	0	3	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		09/01/2005	SCHEDULED REDEMPTION		984	984	1,024	1,017	0	(33)	0	(33)	0	984	0	0	0	16	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		09/01/2005	SCHEDULED REDEMPTION		28,167	28,167	29,142	28,970	0	(804)	0	(804)	0	28,167	0	0	0	462	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2005	SCHEDULED REDEMPTION		2,744	2,744	2,851	2,828	0	(84)	0	(84)	0	2,744	0	0	0	36	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2005	SCHEDULED REDEMPTION		15,450	15,450	15,830	15,760	0	(310)	0	(310)	0	15,450	0	0	0	244	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		09/01/2005	SCHEDULED REDEMPTION		14,879	14,879	15,476	15,348	0	(469)	0	(469)	0	14,879	0	0	0	260	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		09/01/2005	SCHEDULED REDEMPTION		40,058	40,058	41,060	41,018	0	(960)	0	(960)	0	40,058	0	0	0	536	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		09/01/2005	SCHEDULED REDEMPTION		20,090	20,090	20,726	20,716	0	(626)	0	(626)	0	20,090	0	0	0	271	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		09/01/2005	SCHEDULED REDEMPTION		680	680	707	701	0	(21)	0	(21)	0	680	0	0	0	10	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2005	SCHEDULED REDEMPTION		4,406	4,406	4,557	4,530	0	(125)	0	(125)	0	4,406	0	0	0	69	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		09/01/2005	SCHEDULED REDEMPTION		11,248	11,248	11,584	11,511	0	(263)	0	(263)	0	11,248	0	0	0	157	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		09/01/2005	SCHEDULED REDEMPTION		114,870	114,870	117,670	116,947	0	(2,077)	0	(2,077)	0	114,870	0	0	0	1,761	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2005	SCHEDULED REDEMPTION		3,585	3,585	3,675	3,657	0	(73)	0	(73)	0	3,585	0	0	0	56	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2005	SCHEDULED REDEMPTION		622	622	644	0	0	(22)	0	(22)	0	622	0	0	0	3	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		09/01/2005	SCHEDULED REDEMPTION		130,128	130,128	134,003	133,914	0	(3,785)	0	(3,785)	0	130,128	0	0	0	1,778	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		09/01/2005	SCHEDULED REDEMPTION		97,593	97,593	101,002	100,472	0	(2,879)	0	(2,879)	0	97,593	0	0	0	1,475	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		09/01/2005	SCHEDULED REDEMPTION		20,293	20,293	20,893	20,709	0	(416)	0	(416)	0	20,293	0	0	0	332	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		09/01/2005	SCHEDULED REDEMPTION		47,420	47,420	49,376	48,724	0	(1,304)	0	(1,304)	0	47,420	0	0	0	743	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2005	SCHEDULED REDEMPTION		1,639	1,639	1,696	0	0	(57)	0	(57)	0	1,639	0	0	0	9	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		09/01/2005	SCHEDULED REDEMPTION		206,851	206,851	213,800	213,591	0	(6,740)	0	(6,740)	0	206,851	0	0	0	2,806	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		09/01/2005	SCHEDULED REDEMPTION		48,995	48,995	50,452	50,398	0	(1,403)	0	(1,403)	0	48,995	0	0	0	656	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		09/01/2005	SCHEDULED REDEMPTION		33,227	33,227	34,058	33,960	0	(733)	0	(733)	0	33,227	0	0	0	441	12/01/2032	1
31292H-VC-5	FED HOME LOAN MTG CORP GOLD #C01511		09/01/2005	SCHEDULED REDEMPTION		20,875	20,875	21,302	21,294	0	(419)	0	(419)	0	20,875	0	0	0	280	03/01/2033	1
31292H-WJ-9	FED HOME LOAN MTG CORP GOLD #C01549		09/01/2005	SCHEDULED REDEMPTION		4,297	4,297	4,402	4,401	0	(104)	0	(104)	0	4,297	0	0	0	57	04/01/2033	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		09/01/2005	SCHEDULED REDEMPTION		19,017	19,017	19,392	19,385	0	(368)	0	(368)	0	19,017	0	0	0	233	05/01/2033	1
31292J-BG-4	FED HOME LOAN MTG CORP GOLD #C01839		06/07/2005	GOLDMAN, SACHS & CO		881	880	865	866	0	0	0	0	0	866	0	16	16	1	05/01/2034	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		09/01/2005	SCHEDULED REDEMPTION		33,988	33,988	34,730	0	0	(742)	0	(742)	0	33,988	0	0	0	170	06/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2005	SCHEDULED REDEMPTION		150	150	154	154	0	(4)	0	(4)	0	150	0	0	0	3	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2005	SCHEDULED REDEMPTION		10,586	10,586	10,829	10,823	0	(237)	0	(237)	0	10,586	0	0	0	156	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		09/01/2005	SCHEDULED REDEMPTION		2,460	2,460	2,520	2,519	0	(59)	0	(59)	0	2,460	0	0	0	33	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		09/01/2005	SCHEDULED REDEMPTION		87,807	87,807	84,679	85,535	0	2,272	0	2,272	0	87,807	0	0	0	1,200	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2005	SCHEDULED REDEMPTION		2,571	2,571	2,479	2,491	0	80	0	80	0	2,571	0	0	0	31	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		09/01/2005	SCHEDULED REDEMPTION		1,643	1,643	1,584	1,594	0	49	0	49	0	1,643	0	0	0	20	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2005	SCHEDULED REDEMPTION		9,419	9,419	9,650	9,646	0	(227)	0	(227)	0	9,419	0	0	0	139	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		09/01/2005	SCHEDULED REDEMPTION		9,362	9,362	9,029	9,108	0	254	0	254	0	9,362	0	0	0	121	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		09/01/2005	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2005	SCHEDULED REDEMPTION		14,036	14,036	14,359	14,351	0	(315)	0	(315)	0	14,036	0	0	0	185	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2005	SCHEDULED REDEMPTION		69	69	70	70	0	(2)	0	(2)	0	69	0	0	0	1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		09/01/2005	SCHEDULED REDEMPTION		531	531	544	544	0	(13)	0	(13)	0	531	0	0	0	7	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2005	SCHEDULED REDEMPTION		17,367	17,367	17,766	17,757	0	(389)	0	(389)	0	17,367	0	0	0	259	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2005	SCHEDULED REDEMPTION		19,151	19,151	19,591	19,581	0	(430)	0	(430)	0	19,151	0	0	0	286	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		09/01/2005	SCHEDULED REDEMPTION		173	173	177	177	0	(4)	0	(4)	0	173	0	0	0	3	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2005	SCHEDULED REDEMPTION		45	45	43	42	0	2	0	2	0	45	0	0	0	1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2005	SCHEDULED REDEMPTION		2,679	2,679	2,597	2,605	0	73	0	73	0	2,679	0	0	0	47	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		09/01/2005	SCHEDULED REDEMPTION		151	151	147	148	0	4	0	4	0	151	0	0	0	2	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2005	SCHEDULED REDEMPTION		1,327	1,327	1,318	1,317	0	10	0	10	0	1,327	0	0	0	21	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		09/01/2005	SCHEDULED REDEMPTION		34,457	34,457	35,248	35,231	0	(774)	0	(774)	0	34,457	0	0	0	348	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2005	SCHEDULED REDEMPTION		13,512	13,512	13,439	13,441	0	72	0	72	0	13,512	0	0	0	151	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2005	SCHEDULED REDEMPTION		10,139	10,139	10,100	10,101	0	38	0	38	0	10,139	0	0	0	110	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		09/01/2005	SCHEDULED REDEMPTION		373	373	370	371	0	2	0	2	0	373	0	0	0	5	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		09/01/2005	SCHEDULED REDEMPTION		4,026	4,026	4,146	4,145	0	(119)	0	(119)	0	4,026	0	0	0	75	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2005	SCHEDULED REDEMPTION		5,128	5,128	5,280	5,277	0	(149)	0	(149)	0	5,128	0	0	0	96	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		09/01/2005	SCHEDULED REDEMPTION		15,264	15,264	15,770	15,782	0	(517)	0	(517)	0	15,264	0	0	0	234	10/01/2029	1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553		09/01/2005	SCHEDULED REDEMPTION		6,535	6,535	6,728	6,731	0	(196)	0	(196)	0	6,535	0	0	0	82	11/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		09/01/2005	SCHEDULED REDEMPTION		2,503	2,503	2,586	2,599	0	(95)	0	(95)	0	2,503	0	0	0	47	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		09/01/2005	SCHEDULED REDEMPTION		27,957	27,957	28,935	28,903	0	(945)	0	(945)	0	27,957	0	0	0	483	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		09/01/2005	SCHEDULED REDEMPTION		66	66	68	68	0	(2)	0	(2)	0	66	0	0	0	1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		09/01/2005	SCHEDULED REDEMPTION		99	99	102	102	0	(3)	0	(3)	0	99	0	0	0	2	12/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		09/01/2005	SCHEDULED REDEMPTION		46	46	48	48	0	(1)	0	(1)	0	46	0	0	0	1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		09/01/2005	SCHEDULED REDEMPTION		68	68	70	70	0	(2)	0	(2)	0	68	0	0	0	1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		09/01/2005	SCHEDULED REDEMPTION		60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	1	12/01/2029	1
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023		09/01/2005	SCHEDULED REDEMPTION		67	67	69	69	0	(2)	0	(2)	0	67	0	0	0	1	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		09/01/2005	SCHEDULED REDEMPTION		17	17	18	18	0	0	0	0	0	17	0	0	0	0	01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		09/01/2005	SCHEDULED REDEMPTION		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2005	SCHEDULED REDEMPTION		5,360	5,360	5,490	5,494	0	(135)	0	(135)	0	5,360	0	0	0	90	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		09/01/2005	SCHEDULED REDEMPTION		21,145	21,145	21,773	21,724	0	(579)	0	(579)	0	21,145	0	0	0	346	01/01/2030	1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628		09/01/2005	SCHEDULED REDEMPTION		27,869	27,869	28,600	28,576	0	(708)	0	(708)	0	27,869	0	0	0	349	01/01/2030	1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659		09/01/2005	SCHEDULED REDEMPTION		322	322	331	331	0	(9)	0	(9)	0	322	0	0	0	6	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2005	SCHEDULED REDEMPTION		16	16	17	17	0	0	0	0	0	16	0	0	0	0	01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		09/01/2005	SCHEDULED REDEMPTION		794	794	817	816	0	(22)	0	(22)	0	794	0	0	0	15	01/01/2030	1
31294C-WR-0	FED HOME LOAN MTG CORP GOLD #C36056		09/01/2005	SCHEDULED REDEMPTION		74	74	75	76	0	(2)	0	(2)	0	74	0	0	0	1	02/01/2030	1
31294C-X4-0	FED HOME LOAN MTG CORP GOLD #C36099		09/01/2005	SCHEDULED REDEMPTION		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2005	SCHEDULED REDEMPTION		6,779	6,779	6,944	6,952	0	(173)	0	(173)	0	6,779	0	0	0	118	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		09/01/2005	SCHEDULED REDEMPTION		8,817	8,817	9,109	9,177	0	(361)	0	(361)	0	8,817	0	0	0	165	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		09/01/2005	SCHEDULED REDEMPTION		273	273	281	282	0	(8)	0	(8)	0	273	0	0	0	5	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		09/01/2005	SCHEDULED REDEMPTION		941	941	967	967	0	(26)	0	(26)	0	941	0	0	0	15	03/01/2030	1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171		09/01/2005	SCHEDULED REDEMPTION		3,287	3,287	3,373	3,389	0	(101)	0	(101)	0	3,287	0	0	0	42	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		09/01/2005	SCHEDULED REDEMPTION		429	429	441	441	0	(12)	0	(12)	0	429	0	0	0	7	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		09/01/2005	SCHEDULED REDEMPTION		12,029	12,029	12,361	12,348	0	(319)	0	(319)	0	12,029	0	0	0	199	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2005	SCHEDULED REDEMPTION		20	20	20	20	0	0	0	0	0	20	0	0	0	0	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		09/01/2005	SCHEDULED REDEMPTION		4,230	4,230	4,346	4,348	0	(118)	0	(118)	0	4,230	0	0	0	79	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		09/01/2005	SCHEDULED REDEMPTION		7,963	7,963	8,172	8,186	0	(223)	0	(223)	0	7,963	0	0	0	149	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		09/01/2005	SCHEDULED REDEMPTION		6,048	6,048	6,213	6,222	0	(174)	0	(174)	0	6,048	0	0	0	113	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2005	SCHEDULED REDEMPTION		141	141	145	145	0	(4)	0	(4)	0	141	0	0	0	2	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		09/01/2005	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		09/01/2005	SCHEDULED REDEMPTION		2,120	2,120	2,177	2,175	0	(55)	0	(55)	0	2,120	0	0	0	40	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		09/01/2005	SCHEDULED REDEMPTION		327	327	336	336	0	(9)	0	(9)	0	327	0	0	0	5	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		09/01/2005	SCHEDULED REDEMPTION		804	804	826	825	0	(21)	0	(21)	0	804	0	0	0	15	05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		09/01/2005	SCHEDULED REDEMPTION		45,413	45,413	46,917	47,048	0	(1,635)	0	(1,635)	0	45,413	0	0	0	568	06/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		09/01/2005	SCHEDULED REDEMPTION		16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	0	06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2005	SCHEDULED REDEMPTION		2,522	2,522	2,592	2,585	0	(63)	0	(63)	0	2,522	0	0	0	47	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		09/01/2005	SCHEDULED REDEMPTION		2,023	2,023	2,079	2,076	0	(53)	0	(53)	0	2,023	0	0	0	37	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		09/01/2005	SCHEDULED REDEMPTION		94	94	97	96	0	(2)	0	(2)	0	94	0	0	0	2	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		09/01/2005	SCHEDULED REDEMPTION		23	23	23	23	0	(1)	0	(1)	0	23	0	0	0	0	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		09/01/2005	SCHEDULED REDEMPTION		1,003	1,003	1,030	1,031	0	(28)	0	(28)	0	1,003	0	0	0	19	08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		09/01/2005	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		09/01/2005	SCHEDULED REDEMPTION		73	73	75	75	0	(2)	0	(2)	0	73	0	0	0	1	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		09/01/2005	SCHEDULED REDEMPTION		79	79	81	80	0	(2)	0	(2)	0	79	0	0	0	1	09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		09/01/2005	SCHEDULED REDEMPTION		600	600	617	616	0	(16)	0	(16)	0	600	0	0	0	10	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		09/01/2005	SCHEDULED REDEMPTION		866	866	890	888	0	(22)	0	(22)	0	866	0	0	0	16	09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		09/01/2005	SCHEDULED REDEMPTION		100	100	102	102	0	(3)	0	(3)	0	100	0	0	0	2	09/01/2030	1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539		09/01/2005	SCHEDULED REDEMPTION		1,172	1,172	1,206	1,204	0	(31)	0	(31)	0	1,172	0	0	0	22	09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		09/01/2005	SCHEDULED REDEMPTION		462	462	475	475	0	(13)	0	(13)	0	462	0	0	0	8	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		09/01/2005	SCHEDULED REDEMPTION		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		09/01/2005	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		09/01/2005	SCHEDULED REDEMPTION		49	49	50	50	0	(1)	0	(1)	0	49	0	0	0	1	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		09/01/2005	SCHEDULED REDEMPTION		783	783	823	821	0	(38)	0	(38)	0	783	0	0	0	12	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		09/01/2005	SCHEDULED REDEMPTION		304	304	314	313	0	(9)	0	(9)	0	304	0	0	0	5	10/01/2030	1
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671		09/01/2005	SCHEDULED REDEMPTION		59	59	62	61	0	(2)	0	(2)	0	59	0	0	0	1	10/01/2030	1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722		09/01/2005	SCHEDULED REDEMPTION		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		09/01/2005	SCHEDULED REDEMPTION		414	414	425	425	0	(11)	0	(11)	0	414	0	0	0	6	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		09/01/2005	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		09/01/2005	SCHEDULED REDEMPTION		2,066	2,066	2,124	2,122	0	(55)	0	(55)	0	2,066	0	0	0	30	10/01/2030	1
31298C-NK-1	FED HOME LOAN MTG CORP GOLD #C43994		08/01/2005	SCHEDULED REDEMPTION		10,640	10,640	10,944	10,961	0	(322)	0	(322)	0	10,640	0	0	0	133	10/01/2030	1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006		09/01/2005	SCHEDULED REDEMPTION		68	68	68	68	0	1	0	1	0	68	0	0	0	1	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		09/01/2005	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	10/01/2030	1
31298C-XU-8	FED HOME LOAN MTG CORP GOLD #C44291		09/01/2005	SCHEDULED REDEMPTION		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	11/01/2030	1
31298C-Z3-6	FED HOME LOAN MTG CORP GOLD #C44362		09/01/2005	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2030	1
31298D-BD-8	FED HOME LOAN MTG CORP GOLD #C44536		09/01/2005	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	11/01/2030	1
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557		09/01/2005	SCHEDULED REDEMPTION		12	12	13	13	0	0	0	0	0	12	0	0	0	0	11/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		09/01/2005	SCHEDULED REDEMPTION		423	423	437	440	0	(17)	0	(17)	0	423	0	0	0	8	11/01/2030	1
31298D-J3-2	FED HOME LOAN MTG CORP GOLD #C44782		08/01/2005	SCHEDULED REDEMPTION		961	961	988	986	0	(25)	0	(25)	0	961	0	0	0	12	11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		09/01/2005	SCHEDULED REDEMPTION		60	60	62	63	0	(3)	0	(3)	0	60	0	0	0	1	11/01/2030	1
31298D-KQ-9	FED HOME LOAN MTG CORP GOLD #C44803		09/01/2005	SCHEDULED REDEMPTION		153,254	153,254	159,370	158,852	0	(5,598)	0	(5,598)	0	153,254	0	0	0	2,661	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		09/01/2005	SCHEDULED REDEMPTION		1,710	1,710	1,760	1,757	0	(46)	0	(46)	0	1,710	0	0	0	32	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		09/01/2005	SCHEDULED REDEMPTION		283	283	294	294	0	(10)	0	(10)	0	283	0	0	0	5	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		09/01/2005	SCHEDULED REDEMPTION		435	435	447	445	0	(10)	0	(10)	0	435	0	0	0	5	11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		09/01/2005	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		09/01/2005	SCHEDULED REDEMPTION		7,787	7,787	7,998	7,989	0	(202)	0	(202)	0	7,787	0	0	0	146	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		09/01/2005	SCHEDULED REDEMPTION		12,952	12,952	13,291	13,277	0	(326)	0	(326)	0	12,952	0	0	0	242	12/01/2030	1
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		09/01/2005	SCHEDULED REDEMPTION		5,466	5,466	5,436	5,438	0	29	0	29	0	5,466	0	0	0	45	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		09/01/2005	SCHEDULED REDEMPTION		89	89	91	91	0	(2)	0	(2)	0	89	0	0	0	1	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		09/01/2005	SCHEDULED REDEMPTION		3,822	3,822	3,928	3,917	0	(95)	0	(95)	0	3,822	0	0	0	72	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		09/01/2005	SCHEDULED REDEMPTION		38	38	40	39	0	(1)	0	(1)	0	38	0	0	0	1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		09/01/2005	SCHEDULED REDEMPTION		92	92	95	95	0	(3)	0	(3)	0	92	0	0	0	2	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		09/01/2005	SCHEDULED REDEMPTION		10,865	10,865	11,163	11,115	0	(250)	0	(250)	0	10,865	0	0	0	190	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		09/01/2005	SCHEDULED REDEMPTION		185	185	190	189	0	(4)	0	(4)	0	185	0	0	0	3	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		09/01/2005	SCHEDULED REDEMPTION		162	162	166	166	0	(4)	0	(4)	0	162	0	0	0	3	12/01/2030	1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		09/01/2005	SCHEDULED REDEMPTION		37,718	37,718	38,744	38,595	0	(877)	0	(877)	0	37,718	0	0	0	706	11/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		09/01/2005	SCHEDULED REDEMPTION		25,044	25,044	25,796	25,752	0	(708)	0	(708)	0	25,044	0	0	0	357	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		09/01/2005	SCHEDULED REDEMPTION		9,531	9,531	9,799	9,800	0	(269)	0	(269)	0	9,531	0	0	0	121	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2005	SCHEDULED REDEMPTION		40,947	40,947	41,888	41,866	0	(919)	0	(919)	0	40,947	0	0	0	541	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		09/01/2005	SCHEDULED REDEMPTION		1,279	1,279	1,314	1,311	0	(32)	0	(32)	0	1,279	0	0	0	16	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		09/01/2005	SCHEDULED REDEMPTION		541	541	556	554	0	(13)	0	(13)	0	541	0	0	0	10	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		09/01/2005	SCHEDULED REDEMPTION		2,268	2,268	2,338	2,336	0	(69)	0	(69)	0	2,268	0	0	0	42	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		09/01/2005	SCHEDULED REDEMPTION		685	685	712	709	0	(25)	0	(25)	0	685	0	0	0	12	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		09/01/2005	SCHEDULED REDEMPTION		334	334	344	344	0	(10)	0	(10)	0	334	0	0	0	5	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		09/01/2005	SCHEDULED REDEMPTION		539	539	526	528	0	11	0	11	0	539	0	0	0	7	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		09/01/2005	SCHEDULED REDEMPTION		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	12/01/2030	1
31298F-NZ-1	FED HOME LOAN MTG CORP GOLD #C46708		07/01/2005	SCHEDULED REDEMPTION		4,848	4,848	4,983	4,994	0	(146)	0	(146)	0	4,848	0	0	0	30	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		09/01/2005	SCHEDULED REDEMPTION		25,274	25,274	26,001	25,950	0	(676)	0	(676)	0	25,274	0	0	0	382	01/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		09/01/2005	SCHEDULED REDEMPTION		23	23	23	23	0	0	0	0	0	23	0	0	0	0	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		09/01/2005	SCHEDULED REDEMPTION		239	239	249	248	0	(9)	0	(9)	0	239	0	0	0	3	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		09/01/2005	SCHEDULED REDEMPTION		328	328	337	337	0	(8)	0	(8)	0	328	0	0	0	6	01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		09/01/2005	SCHEDULED REDEMPTION		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		09/01/2005	SCHEDULED REDEMPTION		1,698	1,698	1,747	1,745	0	(47)	0	(47)	0	1,698	0	0	0	21	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		09/01/2005	SCHEDULED REDEMPTION		15,889	15,889	16,346	16,297	0	(407)	0	(407)	0	15,889	0	0	0	263	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		09/01/2005	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		09/01/2005	SCHEDULED REDEMPTION		26,844	26,844	27,636	27,484	0	(640)	0	(640)	0	26,844	0	0	0	502	02/01/2031	1
31298G-FN-5	FED HOME LOAN MTG CORP GOLD #C47373		09/01/2005	SCHEDULED REDEMPTION		244	244	242	242	0	2	0	2	0	244	0	0	0	4	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		09/01/2005	SCHEDULED REDEMPTION		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	1	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		09/01/2005	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		09/01/2005	SCHEDULED REDEMPTION		178	178	183	183	0	(5)	0	(5)	0	178	0	0	0	3	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		09/01/2005	SCHEDULED REDEMPTION		40	40	39	39	0	1	0	1	0	40	0	0	0	1	02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		09/01/2005	SCHEDULED REDEMPTION		61,836	61,836	63,575	63,356	0	(1,519)	0	(1,519)	0	61,836	0	0	0	951	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		09/01/2005	SCHEDULED REDEMPTION		17,003	17,003	17,686	17,606	0	(603)	0	(603)	0	17,003	0	0	0	318	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2005	SCHEDULED REDEMPTION		84	84	82	82	0	2	0	2	0	84	0	0	0	1	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		09/01/2005	SCHEDULED REDEMPTION		11,558	11,558	12,022	11,968	0	(410)	0	(410)	0	11,558	0	0	0	146	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		09/01/2005	SCHEDULED REDEMPTION		72	72	74	73	0	(2)	0	(2)	0	72	0	0	0	1	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		09/01/2005	SCHEDULED REDEMPTION		153	153	157	156	0	(4)	0	(4)	0	153	0	0	0	3	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		09/01/2005	SCHEDULED REDEMPTION		222	222	228	228	0	(6)	0	(6)	0	222	0	0	0	4	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		09/01/2005	SCHEDULED REDEMPTION		16	16	17	17	0	0	0	0	0	16	0	0	0	0	03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		09/01/2005	SCHEDULED REDEMPTION		209	209	215	215	0	(6)	0	(6)	0	209	0	0	0	4	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		09/01/2005	SCHEDULED REDEMPTION		5,393	5,393	5,552	5,541	0	(147)	0	(147)	0	5,393	0	0	0	90	03/01/2031	1
31298H-4X-3	FED HOME LOAN MTG CORP GOLD #C48938		09/01/2005	SCHEDULED REDEMPTION		1,687	1,687	1,733	1,727	0	(40)	0	(40)	0	1,687	0	0	0	21	03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		09/01/2005	SCHEDULED REDEMPTION		629	629	650	644	0	(16)	0	(16)	0	629	0	0	0	10	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		09/01/2005	SCHEDULED REDEMPTION		48	48	50	50	0	(1)	0	(1)	0	48	0	0	0	1	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		09/01/2005	SCHEDULED REDEMPTION		103	103	106	106	0	(3)	0	(3)	0	103	0	0	0	2	03/01/2031	1
31298J-AF-1	FED HOME LOAN MTG CORP GOLD #C49006		09/01/2005	SCHEDULED REDEMPTION		358	358	368	368	0	(10)	0	(10)	0	358	0	0	0	6	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		09/01/2005	SCHEDULED REDEMPTION		9,743	9,743	10,012	9,976	0	(232)	0	(232)	0	9,743	0	0	0	123	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		09/01/2005	SCHEDULED REDEMPTION		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		09/01/2005	SCHEDULED REDEMPTION		89	89	93	92	0	(3)	0	(3)	0	89	0	0	0	1	04/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		09/01/2005	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		09/01/2005	SCHEDULED REDEMPTION		31,827	31,827	32,700	32,581	0	(754)	0	(754)	0	31,827	0	0	0	595	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		09/01/2005	SCHEDULED REDEMPTION		136	136	140	140	0	(3)	0	(3)	0	136	0	0	0	2	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		09/01/2005	SCHEDULED REDEMPTION		1,017	1,017	1,046	1,041	0	(24)	0	(24)	0	1,017	0	0	0	16	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		09/01/2005	SCHEDULED REDEMPTION		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		09/01/2005	SCHEDULED REDEMPTION		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2005	SCHEDULED REDEMPTION		101	101	103	103	0	(2)	0	(2)	0	101	0	0	0	2	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		09/01/2005	SCHEDULED REDEMPTION		15,875	15,875	16,498	16,396	0	(521)	0	(521)	0	15,875	0	0	0	297	05/01/2031	1
31298N-2Q-7	FED HOME LOAN MTG CORP GOLD #C52583		09/01/2005	SCHEDULED REDEMPTION		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	1	06/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		09/01/2005	SCHEDULED REDEMPTION		51,871	51,871	53,296	53,051	0	(1,180)	0	(1,180)	0	51,871	0	0	0	972	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		09/01/2005	SCHEDULED REDEMPTION		267	267	275	274	0	(6)	0	(6)	0	267	0	0	0	4	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		09/01/2005	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		09/01/2005	SCHEDULED REDEMPTION		11,094	11,094	11,391	11,340	0	(246)	0	(246)	0	11,094	0	0	0	139	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		09/01/2005	SCHEDULED REDEMPTION		2,299	2,299	2,392	2,376	0	(77)	0	(77)	0	2,299	0	0	0	38	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		09/01/2005	SCHEDULED REDEMPTION		151	151	155	155	0	(4)	0	(4)	0	151	0	0	0	3	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2005	SCHEDULED REDEMPTION		6,368	6,368	6,333	6,334	0	33	0	33	0	6,368	0	0	0	94	06/01/2031	1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686		09/01/2005	SCHEDULED REDEMPTION		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	07/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		09/01/2005	SCHEDULED REDEMPTION		192	192	197	196	0	(5)	0	(5)	0	192	0	0	0	3	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		09/01/2005	SCHEDULED REDEMPTION		1,272	1,272	1,307	1,302	0	(30)	0	(30)	0	1,272	0	0	0	24	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		09/01/2005	SCHEDULED REDEMPTION		8,311	8,311	8,546	8,515	0	(203)	0	(203)	0	8,311	0	0	0	155	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		09/01/2005	SCHEDULED REDEMPTION		268	268	276	275	0	(7)	0	(7)	0	268	0	0	0	5	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		09/01/2005	SCHEDULED REDEMPTION		7,862	7,862	8,072	8,015	0	(153)	0	(153)	0	7,862	0	0	0	99	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		09/01/2005	SCHEDULED REDEMPTION		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	1	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		09/01/2005	SCHEDULED REDEMPTION		13	13	13	13	0	0	0	0	0	13	0	0	0	0	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		09/01/2005	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		09/01/2005	SCHEDULED REDEMPTION		92	92	94	94	0	(3)	0	(3)	0	92	0	0	0	2	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		09/01/2005	SCHEDULED REDEMPTION		1,010	1,010	1,050	1,048	0	(38)	0	(38)	0	1,010	0	0	0	17	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2005	SCHEDULED REDEMPTION		655	655	671	669	0	(14)	0	(14)	0	655	0	0	0	10	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		09/01/2005	SCHEDULED REDEMPTION		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2005	SCHEDULED REDEMPTION		3,315	3,315	3,297	3,297	0	18	0	18	0	3,315	0	0	0	49	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		09/01/2005	SCHEDULED REDEMPTION		463	463	475	474	0	(11)	0	(11)	0	463	0	0	0	8	08/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		09/01/2005	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		09/01/2005	SCHEDULED REDEMPTION		792	792	814	811	0	(19)	0	(19)	0	792	0	0	0	13	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		09/01/2005	SCHEDULED REDEMPTION		17,143	17,143	17,598	17,508	0	(366)	0	(366)	0	17,143	0	0	0	320	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		09/01/2005	SCHEDULED REDEMPTION		154,024	154,024	157,778	157,790	0	(3,766)	0	(3,766)	0	154,024	0	0	0	2,264	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		09/01/2005	SCHEDULED REDEMPTION		2,195	2,195	2,255	2,245	0	(49)	0	(49)	0	2,195	0	0	0	36	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		09/01/2005	SCHEDULED REDEMPTION		125	125	129	128	0	(3)	0	(3)	0	125	0	0	0	2	09/01/2031	1
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #C57472		09/01/2005	SCHEDULED REDEMPTION		476	476	495	491	0	(15)	0	(15)	0	476	0	0	0	8	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		09/01/2005	SCHEDULED REDEMPTION		32,227	32,227	33,013	32,888	0	(660)	0	(660)	0	32,227	0	0	0	377	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		09/01/2005	SCHEDULED REDEMPTION		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		09/01/2005	SCHEDULED REDEMPTION		109	109	112	111	0	(3)	0	(3)	0	109	0	0	0	2	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		09/01/2005	SCHEDULED REDEMPTION		16,297	16,297	16,769	16,670	0	(373)	0	(373)	0	16,297	0	0	0	246	09/01/2031	1
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #C58449		09/01/2005	SCHEDULED REDEMPTION		75	75	77	77	0	(1)	0	(1)	0	75	0	0	0	1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2005	SCHEDULED REDEMPTION		5,679	5,679	5,649	5,650	0	29	0	29	0	5,679	0	0	0	78	10/01/2031	1
31298V-WR-4	FED HOME LOAN MTG CORP GOLD #C58756		08/01/2005	SCHEDULED REDEMPTION		4,071	4,071	4,187	4,164	0	(92)	0	(92)	0	4,071	0	0	0	51	08/01/2031	1
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788		09/01/2005	SCHEDULED REDEMPTION		5,765	5,765	5,978	5,924	0	(159)	0	(159)	0	5,765	0	0	0	72	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		09/01/2005	SCHEDULED REDEMPTION		75	75	77	76	0	(1)	0	(1)	0	75	0	0	0	1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		09/01/2005	SCHEDULED REDEMPTION		142	142	146	145	0	(4)	0	(4)	0	142	0	0	0	2	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2005	SCHEDULED REDEMPTION		299	299	306	306	0	(7)	0	(7)	0	299	0	0	0	4	10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		09/01/2005	SCHEDULED REDEMPTION		368	368	378	376	0	(8)	0	(8)	0	368	0	0	0	6	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		09/01/2005	SCHEDULED REDEMPTION		8,218	8,218	8,454	8,398	0	(181)	0	(181)	0	8,218	0	0	0	147	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		09/01/2005	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		09/01/2005	SCHEDULED REDEMPTION		25,849	25,849	26,542	26,397	0	(548)	0	(548)	0	25,849	0	0	0	324	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		09/01/2005	SCHEDULED REDEMPTION		564	564	578	576	0	(12)	0	(12)	0	564	0	0	0	9	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		09/01/2005	SCHEDULED REDEMPTION		520	520	534	533	0	(13)	0	(13)	0	520	0	0	0	7	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2005	SCHEDULED REDEMPTION		6,413	6,413	6,560	6,555	0	(142)	0	(142)	0	6,413	0	0	0	85	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		09/01/2005	SCHEDULED REDEMPTION		29,674	29,674	30,866	30,577	0	(903)	0	(903)	0	29,674	0	0	0	555	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		09/01/2005	SCHEDULED REDEMPTION		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	0	11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		09/01/2005	SCHEDULED REDEMPTION		133,757	133,757	137,018	136,509	0	(2,752)	0	(2,752)	0	133,757	0	0	0	2,022	12/01/2031	1
31287M-JB-7	FED HOME LOAN MTG CORP GOLD #C62058		09/01/2005	SCHEDULED REDEMPTION		5,263	5,263	5,391	5,375	0	(112)	0	(112)	0	5,263	0	0	0	92	08/01/2031	1
31287M-P9-5	FED HOME LOAN MTG CORP GOLD #C62248		08/01/2005	SCHEDULED REDEMPTION		16,990	16,990	17,404	17,362	0	(372)	0	(372)	0	16,990	0	0	0	138	08/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2005	SCHEDULED REDEMPTION		428	428	443	0	0	(15)	0	(15)	0	428	0	0	0	2	01/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		09/01/2005	SCHEDULED REDEMPTION		33,004	33,004	33,438	33,423	0	(419)	0	(419)	0	33,004	0	0	0	492	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2005	SCHEDULED REDEMPTION		57,429	57,429	59,422	0	0	(1,992)	0	(1,992)	0	57,429	0	0	0	311	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		09/01/2005	SCHEDULED REDEMPTION		2,853	2,853	2,920	2,918	0	(65)	0	(65)	0	2,853	0	0	0	39	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		09/01/2005	SCHEDULED REDEMPTION		491	491	505	502	0	(11)	0	(11)	0	491	0	0	0	8	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		09/01/2005	SCHEDULED REDEMPTION		624	624	649	642	0	(18)	0	(18)	0	624	0	0	0	12	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		09/01/2005	SCHEDULED REDEMPTION		60,036	60,036	62,447	61,765	0	(1,729)	0	(1,729)	0	60,036	0	0	0	1,125	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		09/01/2005	SCHEDULED REDEMPTION		2,193	2,193	2,281	2,256	0	(63)	0	(63)	0	2,193	0	0	0	41	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		09/01/2005	SCHEDULED REDEMPTION		472	472	483	483	0	(11)	0	(11)	0	472	0	0	0	6	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2005	SCHEDULED REDEMPTION		1,421	1,421	1,470	0	0	(49)	0	(49)	0	1,421	0	0	0	8	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		09/01/2005	SCHEDULED REDEMPTION		320,010	320,010	325,061	324,280	0	(4,270)	0	(4,270)	0	320,010	0	0	0	4,782	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		09/01/2005	SCHEDULED REDEMPTION		19,117	19,117	19,724	19,712	0	(595)	0	(595)	0	19,117	0	0	0	273	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		09/01/2005	SCHEDULED REDEMPTION		108	108	111	110	0	(2)	0	(2)	0	108	0	0	0	2	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		09/01/2005	SCHEDULED REDEMPTION		430	430	448	444	0	(13)	0	(13)	0	430	0	0	0	7	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		09/01/2005	SCHEDULED REDEMPTION		2,803	2,803	2,901	0	0	(97)	0	(97)	0	2,803	0	0	0	15	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		09/01/2005	SCHEDULED REDEMPTION		74,305	74,305	76,862	76,488	0	(2,183)	0	(2,183)	0	74,305	0	0	0	1,295	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2005	SCHEDULED REDEMPTION		5,974	5,974	6,180	6,140	0	(166)	0	(166)	0	5,974	0	0	0	88	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		09/01/2005	SCHEDULED REDEMPTION		62,791	62,791	65,312	64,633	0	(1,842)	0	(1,842)	0	62,791	0	0	0	1,175	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		09/01/2005	SCHEDULED REDEMPTION		7,024	7,024	7,248	7,243	0	(219)	0	(219)	0	7,024	0	0	0	94	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		09/01/2005	SCHEDULED REDEMPTION		1,410	1,410	1,442	1,440	0	(30)	0	(30)	0	1,410	0	0	0	20	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2005	SCHEDULED REDEMPTION		7	7	8	8	0	0	0	0	0	7	0	0	0	0	04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		09/01/2005	SCHEDULED REDEMPTION		13,562	13,562	14,029	13,930	0	(367)	0	(367)	0	13,562	0	0	0	237	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		09/01/2005	SCHEDULED REDEMPTION		244	244	252	250	0	(7)	0	(7)	0	244	0	0	0	4	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2005	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2005	SCHEDULED REDEMPTION		189	189	196	194	0	(5)	0	(5)	0	189	0	0	0	3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2005	SCHEDULED REDEMPTION		14,868	14,868	15,396	15,244	0	(376)	0	(376)	0	14,868	0	0	0	256	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		09/01/2005	SCHEDULED REDEMPTION		336,320	336,320	350,193	345,358	0	(9,038)	0	(9,038)	0	336,320	0	0	0	4,943	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2005	SCHEDULED REDEMPTION		50,179	50,179	51,959	51,448	0	(1,268)	0	(1,268)	0	50,179	0	0	0	868	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		09/01/2005	SCHEDULED REDEMPTION		89,555	89,555	94,536	92,707	0	(3,153)	0	(3,153)	0	89,555	0	0	0	1,129	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		09/01/2005	SCHEDULED REDEMPTION		123,601	123,601	128,275	126,647	0	(3,045)	0	(3,045)	0	123,601	0	0	0	2,151	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		09/01/2005	SCHEDULED REDEMPTION		8,493	8,493	8,787	0	0	(295)	0	(295)	0	8,493	0	0	0	46	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		09/01/2005	SCHEDULED REDEMPTION		432	432	447	444	0	(12)	0	(12)	0	432	0	0	0	7	07/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		09/01/2005	SCHEDULED REDEMPTION		54	54	56	0	0	(2)	0	(2)	0	54	0	0	0	0	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2005	SCHEDULED REDEMPTION		1,101	1,101	1,139	0	0	(38)	0	(38)	0	1,101	0	0	0	6	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2005	SCHEDULED REDEMPTION		67	67	69	0	0	(2)	0	(2)	0	67	0	0	0	0	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2005	SCHEDULED REDEMPTION		38,233	38,233	39,559	0	0	(1,326)	0	(1,326)	0	38,233	0	0	0	207	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		09/01/2005	SCHEDULED REDEMPTION		763	763	780	0	0	(17)	0	(17)	0	763	0	0	0	4	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		09/01/2005	SCHEDULED REDEMPTION		2,008	2,008	2,077	0	0	(70)	0	(70)	0	2,008	0	0	0	11	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2005	SCHEDULED REDEMPTION		6,099	6,099	6,078	6,082	0	18	0	18	0	6,099	0	0	0	99	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2005	SCHEDULED REDEMPTION		8,124	8,124	8,079	8,087	0	36	0	36	0	8,124	0	0	0	130	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		09/01/2005	SCHEDULED REDEMPTION		2,415	2,415	2,475	2,474	0	(58)	0	(58)	0	2,415	0	0	0	32	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2005	SCHEDULED REDEMPTION		18,065	18,065	17,966	17,984	0	81	0	81	0	18,065	0	0	0	292	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		09/01/2005	SCHEDULED REDEMPTION		4,198	4,198	4,310	4,297	0	(98)	0	(98)	0	4,198	0	0	0	56	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		09/01/2005	SCHEDULED REDEMPTION		80,542	80,542	82,301	0	0	(1,759)	0	(1,759)	0	80,542	0	0	0	403	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		09/01/2005	SCHEDULED REDEMPTION		64,851	64,851	66,472	66,295	0	(1,444)	0	(1,444)	0	64,851	0	0	0	893	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2005	SCHEDULED REDEMPTION		49,058	49,058	50,284	50,150	0	(1,092)	0	(1,092)	0	49,058	0	0	0	687	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		09/01/2005	SCHEDULED REDEMPTION		1,005	1,005	1,028	1,026	0	(21)	0	(21)	0	1,005	0	0	0	13	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2005	SCHEDULED REDEMPTION		715	715	740	0	0	(25)	0	(25)	0	715	0	0	0	4	01/01/2033	1
31288E-C7-0	FED HOME LOAN MTG CORP GOLD #C75494		09/01/2005	SCHEDULED REDEMPTION		71,053	71,053	72,819	72,659	0	(1,605)	0	(1,605)	0	71,053	0	0	0	920	01/01/2033	1
31288E-QL-4	FED HOME LOAN MTG CORP GOLD #C75859		09/01/2005	SCHEDULED REDEMPTION		165,006	165,006	169,389	168,673	0	(3,666)	0	(3,666)	0	165,006	0	0	0	2,470	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		09/01/2005	SCHEDULED REDEMPTION		892	892	912	910	0	(18)	0	(18)	0	892	0	0	0	12	12/01/2032	1
31288F-PK-4	FED HOME LOAN MTG CORP GOLD #C76726		09/01/2005	SCHEDULED REDEMPTION		30,281	30,281	31,474	31,288	0	(1,007)	0	(1,007)	0	30,281	0	0	0	419	02/01/2033	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		09/01/2005	SCHEDULED REDEMPTION		467,835	467,835	480,262	478,319	0	(10,484)	0	(10,484)	0	467,835	0	0	0	6,998	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		09/01/2005	SCHEDULED REDEMPTION		22,178	22,178	22,254	22,250	0	(72)	0	(72)	0	22,178	0	0	0	303	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		09/01/2005	SCHEDULED REDEMPTION		64,022	64,022	65,420	0	0	(1,398)	0	(1,398)	0	64,022	0	0	0	320	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		09/01/2005	SCHEDULED REDEMPTION		42,467	42,467	43,466	43,433	0	(966)	0	(966)	0	42,467	0	0	0	588	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		09/01/2005	SCHEDULED REDEMPTION		132,834	132,834	133,289	133,264	0	(430)	0	(430)	0	132,834	0	0	0	1,565	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		09/01/2005	SCHEDULED REDEMPTION		51,833	51,833	53,129	52,953	0	(1,120)	0	(1,120)	0	51,833	0	0	0	717	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		09/01/2005	SCHEDULED REDEMPTION		17,994	17,994	18,619	0	0	(624)	0	(624)	0	17,994	0	0	0	97	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2005	SCHEDULED REDEMPTION		185	185	191	0	0	(6)	0	(6)	0	185	0	0	0	1	03/01/2033	1
31288H-WA-4	FED HOME LOAN MTG CORP GOLD #C78741		09/01/2005	SCHEDULED REDEMPTION		59,750	59,750	61,244	61,054	0	(1,304)	0	(1,304)	0	59,750	0	0	0	685	02/01/2033	1
31288J-J7-2	FED HOME LOAN MTG CORP GOLD #C79286		09/01/2005	SCHEDULED REDEMPTION		22,669	22,669	23,271	23,149	0	(480)	0	(480)	0	22,669	0	0	0	338	05/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		09/01/2005	SCHEDULED REDEMPTION		79,921	79,921	82,462	82,212	0	(2,291)	0	(2,291)	0	79,921	0	0	0	1,193	06/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2005	SCHEDULED REDEMPTION		3,549	3,549	3,626	3,668	0	(119)	0	(119)	0	3,549	0	0	0	55	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2005	SCHEDULED REDEMPTION		90,180	90,180	92,001	92,737	0	(2,557)	0	(2,557)	0	90,180	0	0	0	1,571	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2005	SCHEDULED REDEMPTION		2,855	2,855	2,910	2,932	0	(77)	0	(77)	0	2,855	0	0	0	44	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		09/01/2005	SCHEDULED REDEMPTION		3,578	3,578	3,646	3,671	0	(94)	0	(94)	0	3,578	0	0	0	56	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2005	SCHEDULED REDEMPTION		34,114	34,114	34,741	34,983	0	(869)	0	(869)	0	34,114	0	0	0	591	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		09/01/2005	SCHEDULED REDEMPTION		161	161	168	165	0	(4)	0	(4)	0	161	0	0	0	3	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2005	SCHEDULED REDEMPTION		3,585	3,585	3,710	0	0	(124)	0	(124)	0	3,585	0	0	0	19	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		09/01/2005	SCHEDULED REDEMPTION		60,071	60,071	59,406	59,439	0	632	0	632	0	60,071	0	0	0	1,038	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2005	SCHEDULED REDEMPTION		132	132	135	135	0	(3)	0	(3)	0	132	0	0	0	2	09/01/2022	1
31294J-CH-9	FED HOME LOAN MTG CORP GOLD #E00072		09/01/2005	SCHEDULED REDEMPTION		330	330	341	333	0	(3)	0	(3)	0	330	0	0	0	6	02/01/2007	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		09/01/2005	SCHEDULED REDEMPTION		22,395	22,395	22,144	22,274	0	122	0	122	0	22,395	0	0	0	320	01/01/2009	1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		09/01/2005	SCHEDULED REDEMPTION		41,649	41,649	41,324	41,493	0	156	0	156	0	41,649	0	0	0	609	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		09/01/2005	SCHEDULED REDEMPTION		45,503	45,503	44,858	45,105	0	398	0	398	0	45,503	0	0	0	660	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		09/01/2005	SCHEDULED REDEMPTION		99,904	99,904	99,123	99,525	0	379	0	379	0	99,904	0	0	0	1,444	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		09/01/2005	SCHEDULED REDEMPTION		9,902	9,902	9,912	9,911	0	(9)	0	(9)	0	9,902	0	0	0	142	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		09/01/2005	SCHEDULED REDEMPTION		27,280	27,280	27,048	27,090	0	190	0	190	0	27,280	0	0	0	375	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		09/01/2005	SCHEDULED REDEMPTION		1,147	1,147	1,184	1,173	0	(26)	0	(26)	0	1,147	0	0	0	22	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		09/01/2005	SCHEDULED REDEMPTION		797	797	823	819	0	(22)	0	(22)	0	797	0	0	0	12	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		09/01/2005	SCHEDULED REDEMPTION		57,059	57,059	56,987	57,059	0	0	0	0	0	57,059	0	0	0	753	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		09/01/2005	SCHEDULED REDEMPTION		10,661	10,661	11,007	10,969	0	(308)	0	(308)	0	10,661	0	0	0	195	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		09/01/2005	SCHEDULED REDEMPTION		24,948	24,948	25,759	25,755	0	(807)	0	(807)	0	24,948	0	0	0	411	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		09/01/2005	SCHEDULED REDEMPTION		36,242	36,242	37,420	37,263	0	(1,021)	0	(1,021)	0	36,242	0	0	0	505	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2005	SCHEDULED REDEMPTION		40,186	40,186	41,579	41,431	0	(1,246)	0	(1,246)	0	40,186	0	0	0	764	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2005	SCHEDULED REDEMPTION		227,139	227,139	236,721	234,835	0	(7,696)	0	(7,696)	0	227,139	0	0	0	2,796	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		09/01/2005	SCHEDULED REDEMPTION		114,756	114,756	114,254	114,503	0	253	0	253	0	114,756	0	0	0	1,627	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		09/01/2005	SCHEDULED REDEMPTION		29,957	29,957	29,991	29,985	0	(28)	0	(28)	0	29,957	0	0	0	419	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		09/01/2005	SCHEDULED REDEMPTION		18,137	18,137	18,077	18,083	0	54	0	54	0	18,137	0	0	0	301	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		09/01/2005	SCHEDULED REDEMPTION		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	1	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		09/01/2005	SCHEDULED REDEMPTION		1,498	1,498	1,547	1,529	0	(31)	0	(31)	0	1,498	0	0	0	20	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		09/01/2005	SCHEDULED REDEMPTION		12,519	12,519	12,762	12,670	0	(151)	0	(151)	0	12,519	0	0	0	210	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		09/01/2005	SCHEDULED REDEMPTION		6,712	6,712	6,842	6,810	0	(98)	0	(98)	0	6,712	0	0	0	113	04/01/2012	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2005	SCHEDULED REDEMPTION		35,718	35,718	34,498	34,934	0	784	0	784	0	35,718	0	0	0	422	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		09/01/2005	SCHEDULED REDEMPTION		19,743	19,743	20,385	20,367	0	(624)	0	(624)	0	19,743	0	0	0	354	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2005	SCHEDULED REDEMPTION		1,008	1,008	1,043	1,032	0	(24)	0	(24)	0	1,008	0	0	0	18	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		09/01/2005	SCHEDULED REDEMPTION		67,407	67,407	69,176	68,990	0	(1,583)	0	(1,583)	0	67,407	0	0	0	777	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		09/01/2005	SCHEDULED REDEMPTION		39,356	39,356	40,389	40,239	0	(883)	0	(883)	0	39,356	0	0	0	424	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		09/01/2005	SCHEDULED REDEMPTION		4,841	4,841	4,968	4,947	0	(106)	0	(106)	0	4,841	0	0	0	50	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2005	SCHEDULED REDEMPTION		816,848	816,848	828,973	827,027	0	(10,179)	0	(10,179)	0	816,848	0	0	0	8,959	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		09/01/2005	SCHEDULED REDEMPTION		15,334	15,334	15,736	15,667	0	(333)	0	(333)	0	15,334	0	0	0	184	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		09/01/2005	SCHEDULED REDEMPTION		4,792	4,792	4,917	4,896	0	(104)	0	(104)	0	4,792	0	0	0	44	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2005	SCHEDULED REDEMPTION		72	72	73	73	0	(2)	0	(2)	0	72	0	0	0	1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2005	SCHEDULED REDEMPTION		3,803	3,803	3,858	3,857	0	(53)	0	(53)	0	3,803	0	0	0	59	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2005	SCHEDULED REDEMPTION		136	136	139	139	0	(3)	0	(3)	0	136	0	0	0	2	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2005	SCHEDULED REDEMPTION		9,212	9,212	9,477	9,476	0	(264)	0	(264)	0	9,212	0	0	0	144	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		09/01/2005	SCHEDULED REDEMPTION		7,302	7,302	7,595	7,586	0	(284)	0	(284)	0	7,302	0	0	0	96	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		09/01/2005	SCHEDULED REDEMPTION		4,210	4,210	4,345	4,335	0	(126)	0	(126)	0	4,210	0	0	0	72	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		09/01/2005	SCHEDULED REDEMPTION		9,120	9,120	9,370	9,352	0	(232)	0	(232)	0	9,120	0	0	0	166	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		09/01/2005	SCHEDULED REDEMPTION		127,255	127,255	131,480	131,294	0	(4,039)	0	(4,039)	0	127,255	0	0	0	2,126	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		09/01/2005	SCHEDULED REDEMPTION		633	633	659	656	0	(23)	0	(23)	0	633	0	0	0	12	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		09/01/2005	SCHEDULED REDEMPTION		8,177	8,177	8,505	8,470	0	(294)	0	(294)	0	8,177	0	0	0	133	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		09/01/2005	SCHEDULED REDEMPTION		8,069	8,069	8,310	8,292	0	(222)	0	(222)	0	8,069	0	0	0	131	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2005	SCHEDULED REDEMPTION		1,428	1,428	1,477	1,470	0	(42)	0	(42)	0	1,428	0	0	0	22	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2005	SCHEDULED REDEMPTION		42,121	42,121	43,571	43,465	0	(1,344)	0	(1,344)	0	42,121	0	0	0	650	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2005	SCHEDULED REDEMPTION		12,870	12,870	13,313	13,281	0	(411)	0	(411)	0	12,870	0	0	0	199	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2005	SCHEDULED REDEMPTION		3,583	3,583	3,708	0	0	(124)	0	(124)	0	3,583	0	0	0	19	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2005	SCHEDULED REDEMPTION		184,746	184,746	194,792	194,537	0	(9,791)	0	(9,791)	0	184,746	0	0	0	2,872	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		09/01/2005	SCHEDULED REDEMPTION		18,285	18,285	18,734	18,727	0	(441)	0	(441)	0	18,285	0	0	0	237	08/01/2029	1
31283H-TS-4	FED HOME LOAN MTG CORP GOLD #G01461		09/15/2005	Various		469,990	469,990	485,164	484,659	0	(14,669)	0	(14,669)	0	469,990	0	0	0	6,330	10/01/2032	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		09/01/2005	SCHEDULED REDEMPTION		37,132	37,132	38,109	38,115	0	(983)	0	(983)	0	37,132	0	0	0	499	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		09/01/2005	SCHEDULED REDEMPTION		56,558	56,558	57,844	16,615	0	(1,238)	0	(1,238)	0	56,558	0	0	0	419	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		09/01/2005	SCHEDULED REDEMPTION		321,975	321,975	332,983	332,726	0	(10,751)	0	(10,751)	0	321,975	0	0	0	4,300	02/01/2033	1
31283H-V3-6	FED HOME LOAN MTG CORP GOLD #G01534		09/01/2005	SCHEDULED REDEMPTION		71,166	71,166	73,329	73,015	0	(1,849)	0	(1,849)	0	71,166	0	0	0	956	04/01/2033	1

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31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		09/01/2005	SCHEDULED REDEMPTION		24,188	24,188	24,743	24,707	0	(519)	0	(519)	0	24,188	0	0	0	325	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		09/01/2005	SCHEDULED REDEMPTION		543,614	543,614	562,070	561,214	0	(17,600)	0	(17,600)	0	543,614	0	0	0	7,312	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		09/01/2005	SCHEDULED REDEMPTION		14,185	14,185	14,540	14,532	0	(347)	0	(347)	0	14,185	0	0	0	189	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2005	SCHEDULED REDEMPTION		1,509	1,509	1,540	1,540	0	(31)	0	(31)	0	1,509	0	0	0	18	07/01/2033	1
31283H-YY-5	FED HOME LOAN MTG CORP GOLD #G01627		09/01/2005	SCHEDULED REDEMPTION		14,575	14,575	14,923	14,917	0	(343)	0	(343)	0	14,575	0	0	0	194	11/01/2033	1
31283H-4S-1	FED HOME LOAN MTG CORP GOLD #G01733		09/01/2005	SCHEDULED REDEMPTION		35,083	35,083	36,300	0	0	(1,217)	0	(1,217)	0	35,083	0	0	0	190	10/01/2034	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2005	SCHEDULED REDEMPTION		36,198	36,198	37,453	0	0	(1,256)	0	(1,256)	0	36,198	0	0	0	196	09/01/2034	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		06/09/2005	MORGAN STANLEY DEAN WITTER		5,003	4,933	5,011	5,010	0	1	0	1	0	5,011	0	(8)	(8)	9	12/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		09/01/2005	SCHEDULED REDEMPTION		3,286,114	3,286,114	3,378,427	3,377,154	0	(91,039)	0	(91,039)	0	3,286,114	0	0	0	43,735	03/01/2035	1
3128LX-A8-3	FED HOME LOAN MTG CORP GOLD #G01831		09/01/2005	SCHEDULED REDEMPTION		20,484	20,484	20,973	20,967	0	(483)	0	(483)	0	20,484	0	0	0	279	05/01/2035	1
3128LX-C6-5	FED HOME LOAN MTG CORP GOLD #G01893		08/12/2005	BARCLAYS BANK		18,099,854	18,000,010	18,274,440	18,280,801	0	(6,362)	0	(6,362)	0	18,274,440	0	(174,585)	(174,585)	0	09/01/2035	1
3128MJ-AH-3	FED HOME LOAN MTG CORP GOLD #G08007		09/01/2005	SCHEDULED REDEMPTION		8,224	8,224	8,510	0	0	(285)	0	(285)	0	8,224	0	0	0	45	08/01/2034	1
3128MJ-AJ-9	FED HOME LOAN MTG CORP GOLD #G08008		09/01/2005	SCHEDULED REDEMPTION		35,222	35,222	36,444	0	0	(1,222)	0	(1,222)	0	35,222	0	0	0	191	07/01/2034	1
3128MJ-BQ-2	FED HOME LOAN MTG CORP GOLD #G08046		04/01/2005	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	03/01/2035	1
3128MJ-BW-9	FED HOME LOAN MTG CORP GOLD #G08052		04/01/2005	GREENWICH CAPITAL MARKETS, INC		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/01/2035	1
3128MJ-CA-6	FED HOME LOAN MTG CORP GOLD #G08064		09/01/2005	SCHEDULED REDEMPTION		19,110	19,110	19,772	0	0	(663)	0	(663)	0	19,110	0	0	0	104	04/01/2035	1
3128MJ-CC-2	FED HOME LOAN MTG CORP GOLD #G08066		09/01/2005	SCHEDULED REDEMPTION		193,391	193,391	200,099	0	0	(6,708)	0	(6,708)	0	193,391	0	0	0	1,048	06/01/2035	1
3128MJ-CG-3	FED HOME LOAN MTG CORP GOLD #G08070		09/01/2005	SCHEDULED REDEMPTION		40,325	40,325	41,723	0	0	(1,399)	0	(1,399)	0	40,325	0	0	0	218	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		08/31/2005	Various		2,641,401	2,671,751	2,643,630	1,985,944	0	(14)	0	(14)	0	2,643,630	0	(2,229)	(2,229)	1,205	08/01/2035	1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		09/01/2005	SCHEDULED REDEMPTION		168,683	168,683	164,361	166,903	0	1,780	0	1,780	0	168,683	0	0	0	2,213	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		09/01/2005	SCHEDULED REDEMPTION		166,043	166,043	160,645	161,976	0	4,067	0	4,067	0	166,043	0	0	0	2,221	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		09/01/2005	SCHEDULED REDEMPTION		25,697	25,697	25,781	25,769	0	(72)	0	(72)	0	25,697	0	0	0	369	11/01/2010	1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		09/01/2005	SCHEDULED REDEMPTION		33,865	33,865	34,590	34,179	0	(314)	0	(314)	0	33,865	0	0	0	527	12/01/2008	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		09/01/2005	SCHEDULED REDEMPTION		8,177	8,177	8,443	8,392	0	(215)	0	(215)	0	8,177	0	0	0	146	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		09/01/2005	SCHEDULED REDEMPTION		94,788	94,788	97,484	96,717	0	(1,928)	0	(1,928)	0	94,788	0	0	0	1,525	09/01/2012	1
31283K-SE-9	FED HOME LOAN MTG CORP GOLD #G11417		09/01/2005	SCHEDULED REDEMPTION		913,644	913,644	945,765	939,929	0	(26,284)	0	(26,284)	0	913,644	0	0	0	11,713	06/01/2018	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		09/01/2005	SCHEDULED REDEMPTION		360,036	360,036	366,151	366,186	0	(6,150)	0	(6,150)	0	360,036	0	0	0	750	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		09/01/2005	SCHEDULED REDEMPTION		19,095	19,095	18,652	18,682	0	413	0	413	0	19,095	0	0	0	161	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		07/01/2005	SCHEDULED REDEMPTION		1,696	1,696	1,725	1,725	0	(29)	0	(29)	0	1,696	0	0	0	7	08/01/2019	1
3128MM-BJ-1	FED HOME LOAN MTG CORP GOLD #G18040		07/01/2005	SCHEDULED REDEMPTION		684	684	696	696	0	(12)	0	(12)	0	684	0	0	0	3	02/01/2020	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		09/01/2005	SCHEDULED REDEMPTION		56,623	56,623	56,032	56,044	0	580	0	580	0	56,623	0	0	0	758	12/01/2013	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		09/01/2005	SCHEDULED REDEMPTION		53,758	53,758	53,199	53,151	0	607	0	607	0	53,758	0	0	0	792	03/01/2014	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2005	SCHEDULED REDEMPTION		99,759	99,759	97,452	97,842	0	1,917	0	1,917	0	99,759	0	0	0	1,485	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		09/01/2005	SCHEDULED REDEMPTION		1,589	1,589	1,572	1,573	0	17	0	17	0	1,589	0	0	0	25	08/01/2028	1
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063		09/01/2005	SCHEDULED REDEMPTION		340	340	337	337	0	3	0	3	0	340	0	0	0	5	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2005	SCHEDULED REDEMPTION		1,197	1,197	1,170	1,175	0	22	0	22	0	1,197	0	0	0	16	08/01/2028	1
31283Y-6N-3	FED HOME LOAN MTG CORP GOLD #P20078		09/01/2005	SCHEDULED REDEMPTION		16	16	15	15	0	0	0	0	0	16	0	0	0	0	10/01/2028	1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		09/01/2005	SCHEDULED REDEMPTION		456	456	451	452	0	4	0	4	0	456	0	0	0	7	10/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		09/01/2005	SCHEDULED REDEMPTION		157,606	157,606	155,685	156,263	0	1,343	0	1,343	0	157,606	0	0	0	2,019	11/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		09/01/2005	SCHEDULED REDEMPTION		2,954	2,954	2,918	2,925	0	29	0	29	0	2,954	0	0	0	46	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		09/01/2005	SCHEDULED REDEMPTION		2,519	2,519	2,520	2,520	0	(1)	0	(1)	0	2,519	0	0	0	42	08/01/2029	1
31360T-JS-5	FED NATL MTG ASSOC #015573		09/01/2005	SCHEDULED REDEMPTION		231	231	241	238	0	(7)	0	(7)	0	231	0	0	0	5	05/01/2009	1
31361C-U9-0	FED NATL MTG ASSOC #027608		09/01/2005	SCHEDULED REDEMPTION		408	408	418	408	0	0	0	0	0	408	0	0	0	8	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2005	SCHEDULED REDEMPTION		1,313	1,313	1,369	1,380	0	(67)	0	(67)	0	1,313	0	0	0	29	02/01/2017	1
313615-F6-8	FED NATL MTG ASSOC #050589		09/01/2005	SCHEDULED REDEMPTION		1,036	1,036	1,036	1,036	0	0	0	0	0	1,036	0	0	0	18	06/01/2007	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2005	SCHEDULED REDEMPTION		1,756	1,756	1,826	1,855	0	(99)	0	(99)	0	1,756	0	0	0	27	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		09/01/2005	SCHEDULED REDEMPTION		71,718	71,718	71,449	71,573	0	145	0	145	0	71,718	0	0	0	1,151	06/01/2023	1
313615-M3-7	FED NATL MTG ASSOC #050778		09/01/2005	SCHEDULED REDEMPTION		16,697	16,697	17,058	16,870	0	(173)	0	(173)	0	16,697	0	0	0	258	08/01/2008	1
31362F-UY-7	FED NATL MTG ASSOC #059999		09/01/2005	SCHEDULED REDEMPTION		278	278	289	283	0	(5)	0	(5)	0	278	0	0	0	6	07/01/2009	1
31362T-WD-1	FED NATL MTG ASSOC #070844		09/01/2005	SCHEDULED REDEMPTION		191	191	201	194	0	(2)	0	(2)	0	191	0	0	0	4	06/01/2017	1
313623-KG-4	FED NATL MTG ASSOC #076795		09/01/2005	SCHEDULED REDEMPTION		1,325	1,325	1,389	1,367	0	(42)	0	(42)	0	1,325	0	0	0	27	06/01/2016	1
313623-2C-3	FED NATL MTG ASSOC #077271		09/01/2005	SCHEDULED REDEMPTION		1,299	1,299	1,371	1,299	0	0	0	0	0	1,299	0	0	0	26	01/01/2010	1
31365D-CU-7	FED NATL MTG ASSOC #124383		09/01/2005	SCHEDULED REDEMPTION		14,367	14,367	14,229	14,325	0	42	0	42	0	14,367	0	0	0	216	05/01/2007	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2005	SCHEDULED REDEMPTION		1,333	1,333	1,370	1,369	0	(36)	0	(36)	0	1,333	0	0	0	22	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2005	SCHEDULED REDEMPTION		354	354	368	367	0	(13)	0	(13)	0	354	0	0	0	6	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		09/01/2005	SCHEDULED REDEMPTION		31,190	31,190	31,073	31,127	0	63	0	63	0	31,190	0	0	0	529	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		09/01/2005	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2005	SCHEDULED REDEMPTION		6	6	7	7	0	0	0	0	0	6	0	0	0	0	12/01/2021	1
31366G-YX-9	FED NATL MTG ASSOC #148426		09/01/2005	SCHEDULED REDEMPTION		255	255	266	256	0	(1)	0	(1)	0	255	0	0	0	5	03/01/2008	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2005	SCHEDULED REDEMPTION		121	121	125	125	0	(4)	0	(4)	0	121	0	0	0	2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2005	SCHEDULED REDEMPTION		7,965	7,965	8,338	8,399	0	(434)	0	(434)	0	7,965	0	0	0	140	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		09/01/2005	SCHEDULED REDEMPTION		1,527	1,527	1,513	1,513	0	14	0	14	0	1,527	0	0	0	22	10/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31368H-JV-6	FED NATL MTG ASSOC #190276		09/01/2005	SCHEDULED REDEMPTION		1,490	1,490	1,565	1,562	0	(72)	0	(72)	0	1,490	0	0	0	21	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		09/01/2005	SCHEDULED REDEMPTION		2,239	2,239	2,244	2,243	0	(4)	0	(4)	0	2,239	0	0	0	33	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		09/01/2005	SCHEDULED REDEMPTION		7,731	7,731	8,080	7,994	0	(262)	0	(262)	0	7,731	0	0	0	120	04/01/2032	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		09/01/2005	SCHEDULED REDEMPTION		49,312	49,312	50,314	49,718	0	(406)	0	(406)	0	49,312	0	0	0	796	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		09/01/2005	SCHEDULED REDEMPTION		51,599	51,599	52,650	52,058	0	(460)	0	(460)	0	51,599	0	0	0	787	06/01/2009	1
31369B-U8-6	FED NATL MTG ASSOC #205907		09/01/2005	SCHEDULED REDEMPTION		739	739	753	752	0	(13)	0	(13)	0	739	0	0	0	12	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		09/01/2005	SCHEDULED REDEMPTION		327	327	342	342	0	(15)	0	(15)	0	327	0	0	0	5	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		09/01/2005	SCHEDULED REDEMPTION		38,292	38,292	39,573	39,492	0	(1,199)	0	(1,199)	0	38,292	0	0	0	633	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2005	SCHEDULED REDEMPTION		2,704	2,704	2,779	2,776	0	(72)	0	(72)	0	2,704	0	0	0	53	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2005	SCHEDULED REDEMPTION		1,075	1,075	1,127	1,119	0	(45)	0	(45)	0	1,075	0	0	0	24	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		09/01/2005	SCHEDULED REDEMPTION		209	209	221	223	0	(14)	0	(14)	0	209	0	0	0	4	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		09/01/2005	SCHEDULED REDEMPTION		4,050	4,050	4,100	4,080	0	(30)	0	(30)	0	4,050	0	0	0	57	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2005	SCHEDULED REDEMPTION		2,071	2,071	2,064	2,071	0	0	0	0	0	2,071	0	0	0	29	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		09/01/2005	SCHEDULED REDEMPTION		45	45	44	44	0	1	0	1	0	45	0	0	0	1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		09/01/2005	SCHEDULED REDEMPTION		2,172	2,172	2,072	2,072	0	101	0	101	0	2,172	0	0	0	32	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		09/01/2005	SCHEDULED REDEMPTION		51,952	51,952	49,362	49,718	0	2,234	0	2,234	0	51,952	0	0	0	648	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		09/01/2005	SCHEDULED REDEMPTION		185,222	185,222	175,700	177,068	0	8,154	0	8,154	0	185,222	0	0	0	2,417	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		09/01/2005	SCHEDULED REDEMPTION		1,369	1,369	1,437	1,435	0	(67)	0	(67)	0	1,369	0	0	0	20	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		09/01/2005	SCHEDULED REDEMPTION		3,621	3,621	3,629	3,628	0	(8)	0	(8)	0	3,621	0	0	0	53	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2005	SCHEDULED REDEMPTION		4,630	4,630	4,829	4,821	0	(191)	0	(191)	0	4,630	0	0	0	68	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		09/01/2005	SCHEDULED REDEMPTION		1,100	1,100	1,155	1,154	0	(54)	0	(54)	0	1,100	0	0	0	15	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		09/01/2005	SCHEDULED REDEMPTION		1,918	1,918	2,014	2,011	0	(93)	0	(93)	0	1,918	0	0	0	27	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		09/01/2005	SCHEDULED REDEMPTION		6,747	6,747	6,707	6,647	0	101	0	101	0	6,747	0	0	0	100	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		09/01/2005	SCHEDULED REDEMPTION		1,940	1,940	2,023	2,021	0	(81)	0	(81)	0	1,940	0	0	0	31	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		09/01/2005	SCHEDULED REDEMPTION		4,242	4,242	4,097	4,103	0	140	0	140	0	4,242	0	0	0	61	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		09/01/2005	SCHEDULED REDEMPTION		12,053	12,053	12,516	12,459	0	(406)	0	(406)	0	12,053	0	0	0	192	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		09/01/2005	SCHEDULED REDEMPTION		33,785	33,785	35,963	35,909	0	(2,123)	0	(2,123)	0	33,785	0	0	0	571	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		09/01/2005	SCHEDULED REDEMPTION		5,282	5,282	5,331	5,323	0	(41)	0	(41)	0	5,282	0	0	0	88	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		09/01/2005	SCHEDULED REDEMPTION		858	858	881	881	0	(22)	0	(22)	0	858	0	0	0	14	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2005	SCHEDULED REDEMPTION		20,815	20,815	21,614	21,609	0	(795)	0	(795)	0	20,815	0	0	0	356	03/01/2030	1
31371J-E9-1	FED NATL MTG ASSOC #253160		09/01/2005	SCHEDULED REDEMPTION		64	64	67	68	0	(3)	0	(3)	0	64	0	0	0	1	12/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31371J-GA-6	FED NATL MTG ASSOC #253193		09/01/2005	SCHEDULED REDEMPTION		4,246	4,246	4,281	4,304	0	(58)	0	(58)	0	4,246	0	0	0	75	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		09/01/2005	SCHEDULED REDEMPTION		1,511	1,511	1,525	1,523	0	(12)	0	(12)	0	1,511	0	0	0	25	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2005	SCHEDULED REDEMPTION		8,641	8,641	9,151	9,361	0	(721)	0	(721)	0	8,641	0	0	0	163	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2005	SCHEDULED REDEMPTION		26,429	26,429	27,444	27,434	0	(1,005)	0	(1,005)	0	26,429	0	0	0	447	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		09/01/2005	SCHEDULED REDEMPTION		3,130	3,130	3,250	3,233	0	(103)	0	(103)	0	3,130	0	0	0	51	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2005	SCHEDULED REDEMPTION		10,483	10,483	10,857	10,812	0	(328)	0	(328)	0	10,483	0	0	0	158	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		09/01/2005	SCHEDULED REDEMPTION		139	139	145	144	0	(6)	0	(6)	0	139	0	0	0	2	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		09/01/2005	SCHEDULED REDEMPTION		1,425	1,425	1,441	1,423	0	2	0	2	0	1,425	0	0	0	25	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		09/01/2005	SCHEDULED REDEMPTION		12,549	12,549	12,896	12,872	0	(323)	0	(323)	0	12,549	0	0	0	185	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		09/01/2005	SCHEDULED REDEMPTION		8,789	8,789	9,186	9,159	0	(370)	0	(370)	0	8,789	0	0	0	130	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2005	SCHEDULED REDEMPTION		30,652	30,652	31,829	31,817	0	(1,165)	0	(1,165)	0	30,652	0	0	0	500	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2005	SCHEDULED REDEMPTION		1,807	1,807	1,858	1,879	0	(71)	0	(71)	0	1,807	0	0	0	30	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2005	SCHEDULED REDEMPTION		300	300	311	312	0	(12)	0	(12)	0	300	0	0	0	5	03/01/2031	1
31371J-2Y-9	FED NATL MTG ASSOC #253791		09/01/2005	SCHEDULED REDEMPTION		29,153	29,153	30,273	30,121	0	(969)	0	(969)	0	29,153	0	0	0	391	01/01/2024	1
31371J-3G-7	FED NATL MTG ASSOC #253799		09/01/2005	SCHEDULED REDEMPTION		12,678	12,678	12,942	12,890	0	(211)	0	(211)	0	12,678	0	0	0	183	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		09/01/2005	SCHEDULED REDEMPTION		4,151	4,151	4,318	4,307	0	(156)	0	(156)	0	4,151	0	0	0	56	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		09/01/2005	SCHEDULED REDEMPTION		6,465	6,465	6,709	6,669	0	(204)	0	(204)	0	6,465	0	0	0	106	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		09/01/2005	SCHEDULED REDEMPTION		9,955	9,955	10,203	10,200	0	(245)	0	(245)	0	9,955	0	0	0	127	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2005	SCHEDULED REDEMPTION		9,908	9,908	10,241	10,277	0	(368)	0	(368)	0	9,908	0	0	0	149	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		09/01/2005	SCHEDULED REDEMPTION		35,261	35,261	37,030	36,981	0	(1,719)	0	(1,719)	0	35,261	0	0	0	517	08/01/2031	1
31371K-AX-9	FED NATL MTG ASSOC #253922		09/01/2005	SCHEDULED REDEMPTION		245	245	252	254	0	(9)	0	(9)	0	245	0	0	0	4	03/01/2024	1
31371K-DL-2	FED NATL MTG ASSOC #254007		09/01/2005	SCHEDULED REDEMPTION		1,691	1,691	1,775	1,773	0	(82)	0	(82)	0	1,691	0	0	0	25	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2005	SCHEDULED REDEMPTION		11,575	11,575	12,259	12,068	0	(493)	0	(493)	0	11,575	0	0	0	220	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		09/01/2005	SCHEDULED REDEMPTION		23,200	23,200	23,344	23,330	0	(130)	0	(130)	0	23,200	0	0	0	332	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2005	SCHEDULED REDEMPTION		1,287	1,287	1,314	1,306	0	(19)	0	(19)	0	1,287	0	0	0	19	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2005	SCHEDULED REDEMPTION		27,893	27,893	28,757	28,667	0	(774)	0	(774)	0	27,893	0	0	0	373	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		09/01/2005	SCHEDULED REDEMPTION		12,034	12,034	12,346	12,329	0	(295)	0	(295)	0	12,034	0	0	0	149	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2005	SCHEDULED REDEMPTION		278,454	278,454	280,023	279,804	0	(1,351)	0	(1,351)	0	278,454	0	0	0	4,046	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2005	SCHEDULED REDEMPTION		18,177	18,177	18,739	18,655	0	(478)	0	(478)	0	18,177	0	0	0	227	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		09/01/2005	SCHEDULED REDEMPTION		19,803	19,803	20,293	20,288	0	(485)	0	(485)	0	19,803	0	0	0	263	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		09/01/2005	SCHEDULED REDEMPTION		70,003	70,003	70,306	70,259	0	(256)	0	(256)	0	70,003	0	0	0	1,032	05/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31371K-PU-9	FED NATL MTG ASSOC #254335		09/01/2005	SCHEDULED REDEMPTION		176,716	176,716	184,281	182,060	0	(5,344)	0	(5,344)	0	176,716	0	0	0	3,174	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		09/01/2005	SCHEDULED REDEMPTION		821,066	821,066	862,134	844,983	0	(23,917)	0	(23,917)	0	821,066	0	0	0	12,351	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2005	SCHEDULED REDEMPTION		1,483	1,483	1,529	1,519	0	(36)	0	(36)	0	1,483	0	0	0	20	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2005	SCHEDULED REDEMPTION		18,370	18,370	18,938	18,819	0	(449)	0	(449)	0	18,370	0	0	0	248	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		09/01/2005	SCHEDULED REDEMPTION		199,034	199,034	210,229	205,421	0	(6,387)	0	(6,387)	0	199,034	0	0	0	3,565	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		09/01/2005	SCHEDULED REDEMPTION		34,380	34,380	35,083	35,065	0	(684)	0	(684)	0	34,380	0	0	0	422	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2005	SCHEDULED REDEMPTION		74,129	74,129	77,314	76,800	0	(2,671)	0	(2,671)	0	74,129	0	0	0	995	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2005	SCHEDULED REDEMPTION		251,856	251,856	257,608	257,477	0	(5,620)	0	(5,620)	0	251,856	0	0	0	3,063	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2005	SCHEDULED REDEMPTION		156,110	156,110	162,818	161,593	0	(5,483)	0	(5,483)	0	156,110	0	0	0	1,956	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2005	SCHEDULED REDEMPTION		95,231	95,231	99,323	98,486	0	(3,255)	0	(3,255)	0	95,231	0	0	0	1,242	03/01/2018	1
31371L-AD-1	FED NATL MTG ASSOC #254804		09/01/2005	SCHEDULED REDEMPTION		301,420	301,420	311,406	311,132	0	(9,712)	0	(9,712)	0	301,420	0	0	0	3,744	07/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		09/01/2005	SCHEDULED REDEMPTION		1,462	1,462	1,493	1,491	0	(29)	0	(29)	0	1,462	0	0	0	16	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		09/01/2005	SCHEDULED REDEMPTION		13,478	13,478	13,384	13,397	0	81	0	81	0	13,478	0	0	0	167	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		09/01/2005	SCHEDULED REDEMPTION		691,958	691,958	675,632	675,945	0	16,014	0	16,014	0	691,958	0	0	0	6,956	10/01/2018	1
31371L-EW-5	FED NATL MTG ASSOC #254949		09/01/2005	SCHEDULED REDEMPTION		333,454	333,454	328,266	328,340	0	5,114	0	5,114	0	333,454	0	0	0	3,764	11/01/2033	1
31371L-HD-4	FED NATL MTG ASSOC #255028		06/10/2005	GREENWICH CAPITAL MARKETS, INC.		860,700	852,310	853,822	853,866	0	(44)	0	(44)	0	853,822	0	6,878	6,878	0	01/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		09/01/2005	SCHEDULED REDEMPTION		8,745	8,745	8,935	8,919	0	(174)	0	(174)	0	8,745	0	0	0	95	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		09/01/2005	SCHEDULED REDEMPTION		6,470	6,470	6,257	6,272	0	199	0	199	0	6,470	0	0	0	57	06/01/2019	1
31371L-Q2-8	FED NATL MTG ASSOC #255273		12/10/2004	BANK OF AMERICA		(3)	(3)	(3)	(3)	0	0	0	0	0	(3)	0	0	0	(1,797)	06/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		09/01/2005	SCHEDULED REDEMPTION		36,710	36,710	37,916	37,753	0	(1,042)	0	(1,042)	0	36,710	0	0	0	498	09/01/2034	1
31371L-ZK-8	FED NATL MTG ASSOC #255546		07/01/2005	Various		264	625	264	0	0	264	0	264	0	264	0	0	0	1	12/01/2019	1
31371L-ZL-6	FED NATL MTG ASSOC #255547		02/10/2005	Various		(20)	(20)	(20)	(4)	0	(16)	0	(16)	0	(20)	0	0	0	(2,111)	12/01/2019	1
31371L-2S-7	FED NATL MTG ASSOC #255585		09/01/2005	Various		27,259	27,303	27,138	27,025	0	150	0	150	0	27,259	0	0	0	(1,943)	02/01/2020	1
31371L-4J-5	FED NATL MTG ASSOC #255625		02/10/2005	DEUTSCHE BANK SECURITIES		22	59	22	0	0	22	0	22	0	22	0	0	0	0	02/01/2020	1
31371L-6E-4	FED NATL MTG ASSOC #255669		09/01/2005	Various		461,681	477,695	437,132	437,078	0	658	0	658	0	437,736	0	23,945	23,945	4,306	02/01/2035	1
31371L-7L-7	FED NATL MTG ASSOC #255699		09/01/2005	SCHEDULED REDEMPTION		124,051	124,051	123,755	123,748	0	303	0	303	0	124,051	0	0	0	(6,310)	05/01/2020	1
31371M-AC-1	FED NATL MTG ASSOC #255703		08/30/2005	Various		3,263,899	3,376,763	3,221,664	144,971	0	41	0	41	0	3,221,722	0	42,177	42,177	6,578	03/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2005	SCHEDULED REDEMPTION		62,986	62,986	66,051	66,035	0	(3,049)	0	(3,049)	0	62,986	0	0	0	974	04/01/2035	1
31371M-DQ-7	FED NATL MTG ASSOC #255811		08/30/2005	MORGAN STANLEY DEAN WITTER		3,097,186	3,204,201	3,058,378	0	0	0	0	0	0	3,058,378	0	38,808	38,808	5,207	06/01/2035	1
31371M-DS-3	FED NATL MTG ASSOC #255813		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,179,867	1,199,547	1,193,624	1,193,622	0	2	0	2	0	1,193,624	0	(13,757)	(13,757)	0	07/01/2035	1
31371M-EP-8	FED NATL MTG ASSOC #255842		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		30,272,722	30,777,667	29,879,141	29,866,361	0	6,651	0	6,651	0	29,879,141	0	393,581	393,581	9	08/01/2035	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31372N-XJ-8	FED NATL MTG ASSOC #277981		09/01/2005	SCHEDULED REDEMPTION		221	221	229	227	0	(7)	0	(7)	0	221	0	0	0	4	08/01/2024	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		09/01/2005	SCHEDULED REDEMPTION		9,344	9,344	9,516	9,492	0	(148)	0	(148)	0	9,344	0	0	0	163	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		09/01/2005	SCHEDULED REDEMPTION		963	963	997	999	0	(36)	0	(36)	0	963	0	0	0	19	06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		09/01/2005	SCHEDULED REDEMPTION		19,011	19,011	18,886	18,959	0	52	0	52	0	19,011	0	0	0	302	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		09/01/2005	SCHEDULED REDEMPTION		60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	1	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		09/01/2005	SCHEDULED REDEMPTION		72	72	75	74	0	(2)	0	(2)	0	72	0	0	0	1	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		09/01/2005	SCHEDULED REDEMPTION		2,262	2,262	2,263	2,263	0	(1)	0	(1)	0	2,262	0	0	0	35	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		09/01/2005	SCHEDULED REDEMPTION		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		09/01/2005	SCHEDULED REDEMPTION		45,116	45,116	46,364	46,381	0	(1,265)	0	(1,265)	0	45,116	0	0	0	901	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2005	SCHEDULED REDEMPTION		1,057	1,057	1,112	1,126	0	(69)	0	(69)	0	1,057	0	0	0	21	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2005	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2005	SCHEDULED REDEMPTION		4,658	4,658	4,787	4,756	0	(97)	0	(97)	0	4,658	0	0	0	85	11/01/2024	1
31374D-T7-9	FED NATL MTG ASSOC #311174		09/01/2005	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2025	1
31374E-5L-2	FED NATL MTG ASSOC #312351		09/01/2005	SCHEDULED REDEMPTION		88	88	91	92	0	(4)	0	(4)	0	88	0	0	0	2	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2005	SCHEDULED REDEMPTION		72	72	74	73	0	(2)	0	(2)	0	72	0	0	0	1	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		09/01/2005	SCHEDULED REDEMPTION		52	52	54	54	0	(1)	0	(1)	0	52	0	0	0	1	06/01/2025	1
31374Q-WD-3	FED NATL MTG ASSOC #321144		09/01/2005	SCHEDULED REDEMPTION		3,627	3,627	3,573	3,582	0	46	0	46	0	3,627	0	0	0	63	10/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2005	SCHEDULED REDEMPTION		31	31	33	33	0	(2)	0	(2)	0	31	0	0	0	1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		09/01/2005	SCHEDULED REDEMPTION		68,487	68,487	69,841	69,387	0	(899)	0	(899)	0	68,487	0	0	0	1,081	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		09/01/2005	SCHEDULED REDEMPTION		60,088	60,088	61,878	62,042	0	(1,954)	0	(1,954)	0	60,088	0	0	0	672	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		09/01/2005	SCHEDULED REDEMPTION		2,363	2,363	2,481	2,478	0	(115)	0	(115)	0	2,363	0	0	0	37	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		09/01/2005	SCHEDULED REDEMPTION		25,492	25,492	26,287	26,280	0	(788)	0	(788)	0	25,492	0	0	0	337	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		09/01/2005	SCHEDULED REDEMPTION		366	366	374	375	0	(9)	0	(9)	0	366	0	0	0	6	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		09/01/2005	SCHEDULED REDEMPTION		987	987	972	972	0	15	0	15	0	987	0	0	0	15	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		09/01/2005	SCHEDULED REDEMPTION		613	613	631	631	0	(17)	0	(17)	0	613	0	0	0	8	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		09/01/2005	SCHEDULED REDEMPTION		1,679	1,679	1,764	1,761	0	(82)	0	(82)	0	1,679	0	0	0	24	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		09/01/2005	SCHEDULED REDEMPTION		828	828	854	852	0	(23)	0	(23)	0	828	0	0	0	11	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		09/01/2005	SCHEDULED REDEMPTION		1,177	1,177	1,236	1,234	0	(57)	0	(57)	0	1,177	0	0	0	17	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		09/01/2005	SCHEDULED REDEMPTION		1,378	1,378	1,421	1,421	0	(42)	0	(42)	0	1,378	0	0	0	19	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		09/01/2005	SCHEDULED REDEMPTION		21,504	21,504	22,582	22,551	0	(1,047)	0	(1,047)	0	21,504	0	0	0	305	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		09/01/2005	SCHEDULED REDEMPTION		1,445	1,445	1,490	1,492	0	(47)	0	(47)	0	1,445	0	0	0	19	07/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31374T-YZ-6	FED NATL MTG ASSOC #323928		09/01/2005	SCHEDULED REDEMPTION		1,284	1,284	1,251	1,265	0	18	0	18	0	1,284	0	0	0	20	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		09/01/2005	SCHEDULED REDEMPTION		19,509	19,509	20,079	20,065	0	(556)	0	(556)	0	19,509	0	0	0	261	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		09/01/2005	SCHEDULED REDEMPTION		523	523	511	515	0	9	0	9	0	523	0	0	0	6	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		09/01/2005	SCHEDULED REDEMPTION		2,011	2,011	1,959	1,950	0	61	0	61	0	2,011	0	0	0	31	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		09/01/2005	SCHEDULED REDEMPTION		1,247	1,247	1,228	1,229	0	18	0	18	0	1,247	0	0	0	15	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2005	SCHEDULED REDEMPTION		468	468	480	480	0	(12)	0	(12)	0	468	0	0	0	8	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		09/01/2005	SCHEDULED REDEMPTION		1,227	1,227	1,164	1,148	0	79	0	79	0	1,227	0	0	0	18	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		09/01/2005	SCHEDULED REDEMPTION		45,242	45,242	42,906	42,434	0	2,808	0	2,808	0	45,242	0	0	0	588	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		09/01/2005	SCHEDULED REDEMPTION		61,270	61,270	60,608	60,855	0	415	0	415	0	61,270	0	0	0	902	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2005	SCHEDULED REDEMPTION		56	56	58	57	0	(1)	0	(1)	0	56	0	0	0	1	12/01/2025	1
31375F-KV-9	FED NATL MTG ASSOC #333408		09/01/2005	SCHEDULED REDEMPTION		73,843	73,843	74,995	74,418	0	(575)	0	(575)	0	73,843	0	0	0	1,179	03/01/2010	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2005	SCHEDULED REDEMPTION		15	15	15	16	0	(1)	0	(1)	0	15	0	0	0	0	01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		09/01/2005	SCHEDULED REDEMPTION		73,582	73,582	74,978	74,352	0	(770)	0	(770)	0	73,582	0	0	0	1,276	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		09/01/2005	SCHEDULED REDEMPTION		582	582	609	608	0	(26)	0	(26)	0	582	0	0	0	8	03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		09/01/2005	SCHEDULED REDEMPTION		1,561	1,561	1,458	1,462	0	98	0	98	0	1,561	0	0	0	22	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		09/01/2005	SCHEDULED REDEMPTION		2,088	2,088	2,057	2,057	0	32	0	32	0	2,088	0	0	0	36	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		09/01/2005	SCHEDULED REDEMPTION		149,877	149,877	141,508	142,808	0	7,070	0	7,070	0	149,877	0	0	0	1,827	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		09/01/2005	SCHEDULED REDEMPTION		2,599	2,599	2,628	2,597	0	3	0	3	0	2,599	0	0	0	46	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		09/01/2005	SCHEDULED REDEMPTION		308	308	291	279	0	29	0	29	0	308	0	0	0	4	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2005	SCHEDULED REDEMPTION		154	154	160	160	0	(5)	0	(5)	0	154	0	0	0	3	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		09/01/2005	SCHEDULED REDEMPTION		18,286	18,286	18,129	18,122	0	164	0	164	0	18,286	0	0	0	338	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2005	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		09/01/2005	SCHEDULED REDEMPTION		356	356	369	368	0	(12)	0	(12)	0	356	0	0	0	6	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		09/01/2005	SCHEDULED REDEMPTION		885	885	926	913	0	(28)	0	(28)	0	885	0	0	0	14	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		09/01/2005	SCHEDULED REDEMPTION		3,960	3,960	4,159	4,143	0	(183)	0	(183)	0	3,960	0	0	0	64	01/01/2033	1
31376K-AQ-9	FED NATL MTG ASSOC #357415		09/01/2005	SCHEDULED REDEMPTION		97,623	97,623	93,627	93,769	0	3,854	0	3,854	0	97,623	0	0	0	1,005	08/01/2033	1
31376K-BM-7	FED NATL MTG ASSOC #357444		09/01/2005	SCHEDULED REDEMPTION		1,716,309	1,716,309	1,706,521	0	0	9,788	0	9,788	0	1,716,309	0	0	0	14,303	10/01/2033	1
31376K-CG-9	FED NATL MTG ASSOC #357471		09/01/2005	SCHEDULED REDEMPTION		9,921	9,921	9,842	9,850	0	71	0	71	0	9,921	0	0	0	106	01/01/2034	1
31376K-GC-4	FED NATL MTG ASSOC #357595		06/10/2005	GREENWICH CAPITAL MARKETS, INC		4,039,777	4,000,398	4,056,840	0	0	0	0	0	0	4,056,840	0	(17,063)	(17,063)	0	07/01/2034	1
31376K-GG-5	FED NATL MTG ASSOC #357599		02/10/2005	DEUTSCHE BANK SECURITIES		19	50	19	0	0	19	0	19	0	19	0	0	0	0	07/01/2019	1
31376K-G2-6	FED NATL MTG ASSOC #357617		06/10/2005	GREENWICH CAPITAL MARKETS, INC		252,667	250,204	251,135	253,154	0	(2,019)	0	(2,019)	0	251,135	0	1,532	1,532	0	09/01/2034	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31376K-G8-3	FED NATL MTG ASSOC #357623		02/10/2005	DEUTSCHE BANK SECURITIES		19	51	19	0	0	19	0	19	0	19	0	0	0	0	09/01/2019	1
31376K-KJ-4	FED NATL MTG ASSOC #357697		02/10/2005	DEUTSCHE BANK SECURITIES		2	2	2	0	0	2	0	2	0	2	0	0	0	0	12/01/2019	1
31376K-KY-1	FED NATL MTG ASSOC #357711		02/10/2005	DEUTSCHE BANK SECURITIES		7	7	7	7	0	0	0	0	0	7	0	0	0	(413)	02/01/2020	1
31376K-KZ-8	FED NATL MTG ASSOC #357712		02/10/2005	DEUTSCHE BANK SECURITIES		37	134	37	85	0	(49)	0	(49)	0	37	0	0	0	(5,250)	02/01/2020	1
31376K-NN-2	FED NATL MTG ASSOC #357797		06/10/2005	GREENWICH CAPITAL MARKETS, INC		393,213	389,380	384,441	384,458	0	(17)	0	(17)	0	384,441	0	8,772	8,772	0	06/01/2035	1
31376K-NR-3	FED NATL MTG ASSOC #357800		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		79,734	81,064	78,679	78,664	0	15	0	15	0	78,679	0	1,055	1,055	0	06/01/2035	1
31376K-R9-9	FED NATL MTG ASSOC #357912		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,747,797	1,776,950	1,724,679	1,724,355	0	324	0	324	0	1,724,679	0	23,118	23,118	0	08/01/2035	1
31376M-G6-3	FED NATL MTG ASSOC #359421		09/01/2005	SCHEDULED REDEMPTION		21,675	21,675	20,763	20,665	0	1,010	0	1,010	0	21,675	0	0	0	219	05/01/2026	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		09/01/2005	SCHEDULED REDEMPTION		105	105	108	108	0	(3)	0	(3)	0	105	0	0	0	2	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		09/01/2005	SCHEDULED REDEMPTION		27,858	27,858	28,289	28,243	0	(385)	0	(385)	0	27,858	0	0	0	484	02/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		09/01/2005	SCHEDULED REDEMPTION		6,605	6,605	6,546	6,550	0	55	0	55	0	6,605	0	0	0	107	03/01/2027	1
31377D-LW-9	FED NATL MTG ASSOC #373941		09/01/2005	SCHEDULED REDEMPTION		21,991	21,991	21,758	21,896	0	95	0	95	0	21,991	0	0	0	322	12/01/2007	1
31377K-TG-0	FED NATL MTG ASSOC #379551		09/01/2005	SCHEDULED REDEMPTION		4,416	4,416	4,352	4,376	0	39	0	39	0	4,416	0	0	0	59	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		09/01/2005	SCHEDULED REDEMPTION		72,237	72,237	74,024	73,998	0	(1,761)	0	(1,761)	0	72,237	0	0	0	916	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		09/01/2005	SCHEDULED REDEMPTION		1,024	1,024	1,037	1,033	0	(9)	0	(9)	0	1,024	0	0	0	16	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		09/01/2005	SCHEDULED REDEMPTION		8,474	8,474	8,509	8,514	0	(40)	0	(40)	0	8,474	0	0	0	124	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		09/01/2005	SCHEDULED REDEMPTION		607	607	624	621	0	(15)	0	(15)	0	607	0	0	0	10	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2005	SCHEDULED REDEMPTION		26,427	26,427	26,224	26,253	0	174	0	174	0	26,427	0	0	0	337	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		09/01/2005	SCHEDULED REDEMPTION		16,239	16,239	16,468	16,393	0	(154)	0	(154)	0	16,239	0	0	0	229	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		09/01/2005	SCHEDULED REDEMPTION		830	830	871	870	0	(40)	0	(40)	0	830	0	0	0	12	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		09/01/2005	SCHEDULED REDEMPTION		1,698	1,698	1,655	1,672	0	26	0	26	0	1,698	0	0	0	27	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		09/01/2005	SCHEDULED REDEMPTION		2,483	2,483	2,513	2,497	0	(14)	0	(14)	0	2,483	0	0	0	36	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		09/01/2005	SCHEDULED REDEMPTION		3,575	3,575	3,679	3,676	0	(102)	0	(102)	0	3,575	0	0	0	51	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		09/01/2005	SCHEDULED REDEMPTION		632	632	623	625	0	7	0	7	0	632	0	0	0	8	04/01/2013	1
31379B-YU-1	FED NATL MTG ASSOC #414823		09/01/2005	SCHEDULED REDEMPTION		242	242	231	231	0	11	0	11	0	242	0	0	0	4	12/01/2029	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		09/01/2005	SCHEDULED REDEMPTION		66	66	67	67	0	(2)	0	(2)	0	66	0	0	0	1	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		09/01/2005	SCHEDULED REDEMPTION		54,928	54,928	55,701	55,432	0	(504)	0	(504)	0	54,928	0	0	0	668	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		09/01/2005	SCHEDULED REDEMPTION		632	632	651	651	0	(19)	0	(19)	0	632	0	0	0	8	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		09/01/2005	SCHEDULED REDEMPTION		10,310	10,310	10,027	10,101	0	209	0	209	0	10,310	0	0	0	160	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		09/01/2005	SCHEDULED REDEMPTION		10,759	10,759	10,605	10,657	0	102	0	102	0	10,759	0	0	0	146	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		09/01/2005	SCHEDULED REDEMPTION		11,374	11,374	11,534	11,475	0	(101)	0	(101)	0	11,374	0	0	0	158	03/01/2013	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31379F-5Q-3	FED NATL MTG ASSOC #418555		09/01/2005	SCHEDULED REDEMPTION		1,277	1,277	1,293	1,288	0	(10)	0	(10)	0	1,277	0	0	0	19	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		09/01/2005	SCHEDULED REDEMPTION		713	713	735	734	0	(21)	0	(21)	0	713	0	0	0	10	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		09/01/2005	SCHEDULED REDEMPTION		104	104	107	107	0	(3)	0	(3)	0	104	0	0	0	1	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		09/01/2005	SCHEDULED REDEMPTION		23,202	23,202	23,266	23,245	0	(43)	0	(43)	0	23,202	0	0	0	245	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2005	SCHEDULED REDEMPTION		679	679	702	700	0	(21)	0	(21)	0	679	0	0	0	12	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2005	SCHEDULED REDEMPTION		413	413	424	422	0	(9)	0	(9)	0	413	0	0	0	6	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		09/01/2005	SCHEDULED REDEMPTION		307	307	316	316	0	(9)	0	(9)	0	307	0	0	0	4	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		09/01/2005	SCHEDULED REDEMPTION		7,350	7,350	7,488	7,477	0	(128)	0	(128)	0	7,350	0	0	0	119	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2005	SCHEDULED REDEMPTION		150,223	150,223	139,590	142,596	0	7,628	0	7,628	0	150,223	0	0	0	1,902	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2005	SCHEDULED REDEMPTION		20,808	20,808	21,452	21,258	0	(450)	0	(450)	0	20,808	0	0	0	307	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		09/01/2005	SCHEDULED REDEMPTION		7,241	7,241	7,283	7,272	0	(31)	0	(31)	0	7,241	0	0	0	105	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		09/01/2005	SCHEDULED REDEMPTION		148	148	150	149	0	(1)	0	(1)	0	148	0	0	0	2	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		09/01/2005	SCHEDULED REDEMPTION		1,857	1,857	1,904	1,907	0	(50)	0	(50)	0	1,857	0	0	0	31	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		09/01/2005	SCHEDULED REDEMPTION		3,725	3,725	3,850	3,833	0	(108)	0	(108)	0	3,725	0	0	0	59	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		09/01/2005	SCHEDULED REDEMPTION		10,023	10,023	10,077	10,061	0	(38)	0	(38)	0	10,023	0	0	0	138	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		09/01/2005	SCHEDULED REDEMPTION		284	284	296	296	0	(12)	0	(12)	0	284	0	0	0	4	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		09/01/2005	SCHEDULED REDEMPTION		677	677	672	673	0	4	0	4	0	677	0	0	0	9	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		09/01/2005	SCHEDULED REDEMPTION		2,688	2,688	2,696	2,693	0	(5)	0	(5)	0	2,688	0	0	0	38	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		09/01/2005	SCHEDULED REDEMPTION		5,582	5,582	5,598	5,591	0	(9)	0	(9)	0	5,582	0	0	0	63	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		09/01/2005	SCHEDULED REDEMPTION		1,370	1,370	1,349	1,352	0	18	0	18	0	1,370	0	0	0	20	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		09/01/2005	SCHEDULED REDEMPTION		28,490	28,490	28,606	28,591	0	(101)	0	(101)	0	28,490	0	0	0	315	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		09/01/2005	SCHEDULED REDEMPTION		3,970	3,970	3,940	3,945	0	25	0	25	0	3,970	0	0	0	58	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		09/01/2005	SCHEDULED REDEMPTION		13,426	13,426	13,323	13,344	0	82	0	82	0	13,426	0	0	0	165	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		09/01/2005	SCHEDULED REDEMPTION		1,958	1,958	1,943	1,945	0	13	0	13	0	1,958	0	0	0	26	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2005	SCHEDULED REDEMPTION		287	287	285	285	0	2	0	2	0	287	0	0	0	4	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		09/01/2005	SCHEDULED REDEMPTION		359	359	369	369	0	(10)	0	(10)	0	359	0	0	0	5	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		09/01/2005	SCHEDULED REDEMPTION		422	422	440	440	0	(18)	0	(18)	0	422	0	0	0	6	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		09/01/2005	SCHEDULED REDEMPTION		2,380	2,380	2,344	2,346	0	33	0	33	0	2,380	0	0	0	37	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		09/01/2005	SCHEDULED REDEMPTION		1,363	1,363	1,405	1,410	0	(48)	0	(48)	0	1,363	0	0	0	19	12/01/2028	1
31380J-LZ-4	FED NATL MTG ASSOC #441444		09/01/2005	SCHEDULED REDEMPTION		394	394	411	410	0	(16)	0	(16)	0	394	0	0	0	6	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2005	SCHEDULED REDEMPTION		389	389	399	397	0	(8)	0	(8)	0	389	0	0	0	6	07/01/2027	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31380M-DF-0	FED NATL MTG ASSOC #443902		09/01/2005	SCHEDULED REDEMPTION		227	227	223	224	0	3	0	3	0	227	0	0	0	4	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		09/01/2005	SCHEDULED REDEMPTION		151	151	154	155	0	(4)	0	(4)	0	151	0	0	0	2	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		09/01/2005	SCHEDULED REDEMPTION		961	961	925	932	0	29	0	29	0	961	0	0	0	12	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		09/01/2005	SCHEDULED REDEMPTION		1,306	1,306	1,368	1,372	0	(66)	0	(66)	0	1,306	0	0	0	20	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		09/01/2005	SCHEDULED REDEMPTION		302	302	311	311	0	(9)	0	(9)	0	302	0	0	0	4	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		09/01/2005	SCHEDULED REDEMPTION		289	289	290	290	0	(1)	0	(1)	0	289	0	0	0	4	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		09/01/2005	SCHEDULED REDEMPTION		510	510	526	525	0	(16)	0	(16)	0	510	0	0	0	7	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		09/01/2005	SCHEDULED REDEMPTION		380	380	391	391	0	(12)	0	(12)	0	380	0	0	0	5	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		09/01/2005	SCHEDULED REDEMPTION		299	299	289	288	0	11	0	11	0	299	0	0	0	4	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		09/01/2005	SCHEDULED REDEMPTION		2,246	2,246	2,321	2,319	0	(73)	0	(73)	0	2,246	0	0	0	35	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		09/01/2005	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		09/01/2005	SCHEDULED REDEMPTION		115	115	118	120	0	(5)	0	(5)	0	115	0	0	0	2	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		09/01/2005	SCHEDULED REDEMPTION		7,170	7,170	7,247	7,217	0	(47)	0	(47)	0	7,170	0	0	0	104	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		09/01/2005	SCHEDULED REDEMPTION		1,008	1,008	1,010	1,010	0	(2)	0	(2)	0	1,008	0	0	0	15	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		09/01/2005	SCHEDULED REDEMPTION		1,331	1,331	1,372	1,371	0	(41)	0	(41)	0	1,331	0	0	0	17	01/01/2029	1
31380T-FH-9	FED NATL MTG ASSOC #449368		09/01/2005	SCHEDULED REDEMPTION		108	108	111	111	0	(3)	0	(3)	0	108	0	0	0	1	10/01/2028	1
31380T-FW-6	FED NATL MTG ASSOC #449381		09/01/2005	SCHEDULED REDEMPTION		522	522	540	538	0	(17)	0	(17)	0	522	0	0	0	9	09/01/2027	1
31380U-PD-4	FED NATL MTG ASSOC #450520		09/01/2005	SCHEDULED REDEMPTION		788	788	758	761	0	27	0	27	0	788	0	0	0	10	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		09/01/2005	SCHEDULED REDEMPTION		1,348	1,348	1,380	1,379	0	(31)	0	(31)	0	1,348	0	0	0	19	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		09/01/2005	SCHEDULED REDEMPTION		589	589	607	609	0	(20)	0	(20)	0	589	0	0	0	8	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		09/01/2005	SCHEDULED REDEMPTION		962	962	925	929	0	33	0	33	0	962	0	0	0	12	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		09/01/2005	SCHEDULED REDEMPTION		41,534	41,534	41,671	41,654	0	(119)	0	(119)	0	41,534	0	0	0	624	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		09/01/2005	SCHEDULED REDEMPTION		1,244	1,244	1,275	1,274	0	(30)	0	(30)	0	1,244	0	0	0	15	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		09/01/2005	SCHEDULED REDEMPTION		20,981	20,981	21,562	21,539	0	(558)	0	(558)	0	20,981	0	0	0	284	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		09/01/2005	SCHEDULED REDEMPTION		37,168	37,168	35,294	35,469	0	1,699	0	1,699	0	37,168	0	0	0	507	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		09/01/2005	SCHEDULED REDEMPTION		3,014	3,014	3,024	3,022	0	(8)	0	(8)	0	3,014	0	0	0	49	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		09/01/2005	SCHEDULED REDEMPTION		8,884	8,884	8,980	8,946	0	(61)	0	(61)	0	8,884	0	0	0	126	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		09/01/2005	SCHEDULED REDEMPTION		597	597	574	579	0	18	0	18	0	597	0	0	0	7	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		09/01/2005	SCHEDULED REDEMPTION		8,221	8,221	8,575	8,565	0	(343)	0	(343)	0	8,221	0	0	0	116	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		09/01/2005	SCHEDULED REDEMPTION		17,914	17,914	17,953	17,952	0	(37)	0	(37)	0	17,914	0	0	0	235	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		09/01/2005	SCHEDULED REDEMPTION		57,580	57,580	60,054	59,985	0	(2,404)	0	(2,404)	0	57,580	0	0	0	648	02/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31381F-WZ-9	FED NATL MTG ASSOC #459764		09/01/2005	SCHEDULED REDEMPTION		1,000	1,000	965	967	0	33	0	33	0	1,000	0	0	0	13	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		09/01/2005	SCHEDULED REDEMPTION		10,186	10,186	9,796	9,877	0	309	0	309	0	10,186	0	0	0	139	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		09/01/2005	SCHEDULED REDEMPTION		510	510	503	504	0	6	0	6	0	510	0	0	0	8	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		09/01/2005	SCHEDULED REDEMPTION		159	159	154	155	0	5	0	5	0	159	0	0	0	2	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		09/01/2005	SCHEDULED REDEMPTION		2,123	2,123	2,230	2,227	0	(103)	0	(103)	0	2,123	0	0	0	30	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		09/01/2005	SCHEDULED REDEMPTION		30,371	30,371	29,208	29,399	0	972	0	972	0	30,371	0	0	0	288	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		09/01/2005	SCHEDULED REDEMPTION		12,385	12,385	12,678	12,710	0	(324)	0	(324)	0	12,385	0	0	0	174	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		09/01/2005	SCHEDULED REDEMPTION		164	164	162	162	0	2	0	2	0	164	0	0	0	3	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		09/01/2005	SCHEDULED REDEMPTION		6,840	6,840	7,051	7,047	0	(208)	0	(208)	0	6,840	0	0	0	90	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		09/01/2005	SCHEDULED REDEMPTION		4,863	4,863	5,071	5,066	0	(203)	0	(203)	0	4,863	0	0	0	72	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		09/01/2005	SCHEDULED REDEMPTION		1,951	1,951	1,882	1,886	0	65	0	65	0	1,951	0	0	0	26	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		09/01/2005	SCHEDULED REDEMPTION		1,334	1,334	1,287	1,282	0	52	0	52	0	1,334	0	0	0	15	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		09/01/2005	SCHEDULED REDEMPTION		2,314	2,314	2,233	2,223	0	90	0	90	0	2,314	0	0	0	37	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		09/01/2005	SCHEDULED REDEMPTION		5,115	5,115	4,712	4,769	0	346	0	346	0	5,115	0	0	0	76	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		09/01/2005	SCHEDULED REDEMPTION		1,815	1,815	1,728	1,749	0	66	0	66	0	1,815	0	0	0	25	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		09/01/2005	SCHEDULED REDEMPTION		15,744	15,744	16,534	16,511	0	(767)	0	(767)	0	15,744	0	0	0	228	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		09/01/2005	SCHEDULED REDEMPTION		59	59	61	61	0	(2)	0	(2)	0	59	0	0	0	1	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2005	SCHEDULED REDEMPTION		5,371	5,371	5,625	5,619	0	(249)	0	(249)	0	5,371	0	0	0	87	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		09/01/2005	SCHEDULED REDEMPTION		11,600	11,600	11,092	11,096	0	504	0	504	0	11,600	0	0	0	134	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		09/01/2005	SCHEDULED REDEMPTION		4,889	4,889	4,718	4,719	0	170	0	170	0	4,889	0	0	0	79	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		09/01/2005	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		09/01/2005	SCHEDULED REDEMPTION		7,771	7,771	7,410	7,401	0	370	0	370	0	7,771	0	0	0	126	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		09/01/2005	SCHEDULED REDEMPTION		10,424	10,424	10,388	10,424	0	0	0	0	0	10,424	0	0	0	140	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2005	SCHEDULED REDEMPTION		171	171	169	169	0	2	0	2	0	171	0	0	0	3	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		09/01/2005	SCHEDULED REDEMPTION		251	251	239	238	0	12	0	12	0	251	0	0	0	3	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		09/01/2005	SCHEDULED REDEMPTION		6,358	6,358	6,062	6,091	0	267	0	267	0	6,358	0	0	0	91	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2005	SCHEDULED REDEMPTION		111	111	115	117	0	(6)	0	(6)	0	111	0	0	0	2	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		09/01/2005	SCHEDULED REDEMPTION		2,663	2,663	2,765	2,751	0	(88)	0	(88)	0	2,663	0	0	0	32	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		09/01/2005	SCHEDULED REDEMPTION		26	26	27	27	0	(2)	0	(2)	0	26	0	0	0	0	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		09/01/2005	SCHEDULED REDEMPTION		2,406	2,406	2,527	2,523	0	(117)	0	(117)	0	2,406	0	0	0	35	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		09/01/2005	SCHEDULED REDEMPTION		36	36	37	37	0	(2)	0	(2)	0	36	0	0	0	1	06/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31383E-CU-3	FED NATL MTG ASSOC #500583		09/01/2005	SCHEDULED REDEMPTION		4,088	4,088	3,875	3,886	0	202	0	202	0	4,088	0	0	0	66	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		09/01/2005	SCHEDULED REDEMPTION		51	51	50	49	0	2	0	2	0	51	0	0	0	1	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		09/01/2005	SCHEDULED REDEMPTION		72,919	72,919	73,076	73,072	0	(152)	0	(152)	0	72,919	0	0	0	1,169	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		09/01/2005	SCHEDULED REDEMPTION		162	162	155	155	0	7	0	7	0	162	0	0	0	2	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		09/01/2005	SCHEDULED REDEMPTION		420	420	392	395	0	25	0	25	0	420	0	0	0	5	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		09/01/2005	SCHEDULED REDEMPTION		14,207	14,207	14,818	14,801	0	(594)	0	(594)	0	14,207	0	0	0	230	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		09/01/2005	SCHEDULED REDEMPTION		315	315	324	324	0	(9)	0	(9)	0	315	0	0	0	5	07/01/2029	1
31383G-BQ-8	FED NATL MTG ASSOC #502347		09/01/2005	SCHEDULED REDEMPTION		954	954	944	947	0	8	0	8	0	954	0	0	0	18	08/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		09/01/2005	SCHEDULED REDEMPTION		2,291	2,291	2,218	2,222	0	69	0	69	0	2,291	0	0	0	40	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		09/01/2005	SCHEDULED REDEMPTION		99,976	99,976	100,898	100,867	0	(891)	0	(891)	0	99,976	0	0	0	1,556	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		09/01/2005	SCHEDULED REDEMPTION		142	142	143	142	0	0	0	0	0	142	0	0	0	2	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		09/01/2005	SCHEDULED REDEMPTION		11,340	11,340	11,050	11,177	0	163	0	163	0	11,340	0	0	0	190	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		09/01/2005	SCHEDULED REDEMPTION		67,210	67,210	66,207	66,270	0	940	0	940	0	67,210	0	0	0	1,175	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2005	SCHEDULED REDEMPTION		3,036	3,036	3,003	3,003	0	32	0	32	0	3,036	0	0	0	39	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		09/01/2005	SCHEDULED REDEMPTION		902	902	872	873	0	29	0	29	0	902	0	0	0	14	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2005	SCHEDULED REDEMPTION		246	246	256	260	0	(14)	0	(14)	0	246	0	0	0	4	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		09/01/2005	SCHEDULED REDEMPTION		50	50	48	48	0	1	0	1	0	50	0	0	0	1	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		09/01/2005	SCHEDULED REDEMPTION		1,064	1,064	1,029	1,034	0	31	0	31	0	1,064	0	0	0	17	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2005	SCHEDULED REDEMPTION		2,701	2,701	2,804	2,854	0	(153)	0	(153)	0	2,701	0	0	0	36	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		09/01/2005	SCHEDULED REDEMPTION		2,765	2,765	2,871	2,857	0	(92)	0	(92)	0	2,765	0	0	0	47	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		09/01/2005	SCHEDULED REDEMPTION		89	89	89	89	0	0	0	0	0	89	0	0	0	1	12/01/2029	1
31383S-3C-2	FED NATL MTG ASSOC #512095		09/01/2005	SCHEDULED REDEMPTION		10,407	10,407	10,397	10,398	0	9	0	9	0	10,407	0	0	0	195	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2005	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		09/01/2005	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		09/01/2005	SCHEDULED REDEMPTION		38	38	40	40	0	(2)	0	(2)	0	38	0	0	0	1	11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2005	SCHEDULED REDEMPTION		1,353	1,353	1,309	1,307	0	46	0	46	0	1,353	0	0	0	21	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2005	SCHEDULED REDEMPTION		109	109	113	116	0	(7)	0	(7)	0	109	0	0	0	2	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		09/01/2005	SCHEDULED REDEMPTION		793	793	827	826	0	(33)	0	(33)	0	793	0	0	0	11	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		09/01/2005	SCHEDULED REDEMPTION		6,535	6,535	6,862	6,853	0	(318)	0	(318)	0	6,535	0	0	0	105	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		09/01/2005	SCHEDULED REDEMPTION		29,257	29,257	29,550	29,497	0	(240)	0	(240)	0	29,257	0	0	0	407	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		09/01/2005	SCHEDULED REDEMPTION		6,007	6,007	6,067	6,059	0	(53)	0	(53)	0	6,007	0	0	0	107	09/01/2014	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31383V-B8-5	FED NATL MTG ASSOC #514063		09/01/2005	SCHEDULED REDEMPTION		502	502	486	485	0	17	0	17	0	502	0	0	0	8	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2005	SCHEDULED REDEMPTION		107	107	107	107	0	0	0	0	0	107	0	0	0	2	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		09/01/2005	SCHEDULED REDEMPTION		24	24	23	23	0	1	0	1	0	24	0	0	0	0	12/01/2029	1
31383W-4S-7	FED NATL MTG ASSOC #515733		09/01/2005	SCHEDULED REDEMPTION		51	51	52	52	0	0	0	0	0	51	0	0	0	1	10/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2005	SCHEDULED REDEMPTION		1,648	1,648	1,663	1,659	0	(12)	0	(12)	0	1,648	0	0	0	29	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		09/01/2005	SCHEDULED REDEMPTION		20,794	20,794	20,989	20,971	0	(177)	0	(177)	0	20,794	0	0	0	412	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		09/01/2005	SCHEDULED REDEMPTION		6,467	6,467	6,792	6,782	0	(315)	0	(315)	0	6,467	0	0	0	75	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2005	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2005	SCHEDULED REDEMPTION		472	472	490	494	0	(22)	0	(22)	0	472	0	0	0	9	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		09/01/2005	SCHEDULED REDEMPTION		202	202	210	210	0	(8)	0	(8)	0	202	0	0	0	3	10/01/2029	1
31384C-5Z-3	FED NATL MTG ASSOC #520264		09/01/2005	SCHEDULED REDEMPTION		87	87	91	91	0	(4)	0	(4)	0	87	0	0	0	1	11/01/2029	1
31384D-B4-3	FED NATL MTG ASSOC #520359		09/01/2005	SCHEDULED REDEMPTION		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	11/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2005	SCHEDULED REDEMPTION		46	46	47	48	0	(2)	0	(2)	0	46	0	0	0	1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		09/01/2005	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		09/01/2005	SCHEDULED REDEMPTION		278	278	290	290	0	(12)	0	(12)	0	278	0	0	0	5	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2005	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		09/01/2005	SCHEDULED REDEMPTION		242	242	234	233	0	9	0	9	0	242	0	0	0	4	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		09/01/2005	SCHEDULED REDEMPTION		2,150	2,150	2,030	2,034	0	116	0	116	0	2,150	0	0	0	35	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		09/01/2005	SCHEDULED REDEMPTION		44,999	44,999	46,314	46,278	0	(1,279)	0	(1,279)	0	44,999	0	0	0	585	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		09/01/2005	SCHEDULED REDEMPTION		35	35	35	35	0	0	0	0	0	35	0	0	0	1	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		09/01/2005	SCHEDULED REDEMPTION		15	15	15	15	0	(1)	0	(1)	0	15	0	0	0	0	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		09/01/2005	SCHEDULED REDEMPTION		1,534	1,534	1,566	1,562	0	(28)	0	(28)	0	1,534	0	0	0	22	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		09/01/2005	SCHEDULED REDEMPTION		1,217	1,217	1,249	1,247	0	(29)	0	(29)	0	1,217	0	0	0	15	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		09/01/2005	SCHEDULED REDEMPTION		8,152	8,152	8,520	8,504	0	(353)	0	(353)	0	8,152	0	0	0	96	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		09/01/2005	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		09/01/2005	SCHEDULED REDEMPTION		85	85	89	90	0	(5)	0	(5)	0	85	0	0	0	2	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		09/01/2005	SCHEDULED REDEMPTION		123	123	117	117	0	6	0	6	0	123	0	0	0	2	12/01/2029	1
31384H-N3-3	FED NATL MTG ASSOC #524310		09/01/2005	SCHEDULED REDEMPTION		15	15	15	15	0	(1)	0	(1)	0	15	0	0	0	0	02/01/2030	1
31384H-2G-7	FED NATL MTG ASSOC #524675		09/01/2005	SCHEDULED REDEMPTION		104	104	108	108	0	(4)	0	(4)	0	104	0	0	0	2	12/01/2029	1
31384H-4G-5	FED NATL MTG ASSOC #524723		09/01/2005	SCHEDULED REDEMPTION		29,083	29,083	29,356	29,345	0	(262)	0	(262)	0	29,083	0	0	0	578	05/01/2015	1
31384H-5D-1	FED NATL MTG ASSOC #524744		09/01/2005	SCHEDULED REDEMPTION		819	819	827	826	0	(7)	0	(7)	0	819	0	0	0	12	07/01/2015	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2005	SCHEDULED REDEMPTION		236	236	244	245	0	(9)	0	(9)	0	236	0	0	0	5	01/01/2030	1
31384J-B2-4	FED NATL MTG ASSOC #524857		09/01/2005	SCHEDULED REDEMPTION		388	388	391	390	0	(2)	0	(2)	0	388	0	0	0	7	01/01/2015	1
31384J-CW-7	FED NATL MTG ASSOC #524885		09/01/2005	SCHEDULED REDEMPTION		508	508	513	512	0	(4)	0	(4)	0	508	0	0	0	9	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		09/01/2005	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		09/01/2005	SCHEDULED REDEMPTION		2,104	2,104	2,184	2,221	0	(117)	0	(117)	0	2,104	0	0	0	28	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		09/01/2005	SCHEDULED REDEMPTION		5,513	5,513	5,679	5,699	0	(186)	0	(186)	0	5,513	0	0	0	96	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2005	SCHEDULED REDEMPTION		726	726	754	753	0	(27)	0	(27)	0	726	0	0	0	12	12/01/2029	1
31384K-JE-7	FED NATL MTG ASSOC #525961		09/01/2005	SCHEDULED REDEMPTION		64	64	67	68	0	(4)	0	(4)	0	64	0	0	0	1	02/01/2030	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2005	SCHEDULED REDEMPTION		149	149	155	158	0	(9)	0	(9)	0	149	0	0	0	3	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		09/01/2005	SCHEDULED REDEMPTION		744	744	773	769	0	(25)	0	(25)	0	744	0	0	0	12	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		09/01/2005	SCHEDULED REDEMPTION		1,983	1,983	2,059	2,119	0	(136)	0	(136)	0	1,983	0	0	0	40	01/01/2030	1
31384L-P7-3	FED NATL MTG ASSOC #527046		09/01/2005	SCHEDULED REDEMPTION		29	29	30	31	0	(2)	0	(2)	0	29	0	0	0	1	02/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		09/01/2005	SCHEDULED REDEMPTION		798	798	829	825	0	(27)	0	(27)	0	798	0	0	0	12	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2005	SCHEDULED REDEMPTION		95	95	98	101	0	(6)	0	(6)	0	95	0	0	0	2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2005	SCHEDULED REDEMPTION		241	241	250	250	0	(9)	0	(9)	0	241	0	0	0	3	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		09/01/2005	SCHEDULED REDEMPTION		358	358	368	358	0	0	0	0	0	358	0	0	0	6	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		09/01/2005	SCHEDULED REDEMPTION		36,750	36,750	35,246	34,745	0	2,005	0	2,005	0	36,750	0	0	0	399	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		09/01/2005	SCHEDULED REDEMPTION		71	71	74	75	0	(4)	0	(4)	0	71	0	0	0	1	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2005	SCHEDULED REDEMPTION		466	466	484	491	0	(24)	0	(24)	0	466	0	0	0	6	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		09/01/2005	SCHEDULED REDEMPTION		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2005	SCHEDULED REDEMPTION		156	156	162	163	0	(7)	0	(7)	0	156	0	0	0	3	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		09/01/2005	SCHEDULED REDEMPTION		7,120	7,120	7,178	7,120	0	0	0	0	0	7,120	0	0	0	116	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		09/01/2005	SCHEDULED REDEMPTION		65	65	67	68	0	(3)	0	(3)	0	65	0	0	0	1	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		09/01/2005	SCHEDULED REDEMPTION		2,205	2,205	2,226	2,228	0	(23)	0	(23)	0	2,205	0	0	0	39	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		09/01/2005	SCHEDULED REDEMPTION		75	75	77	78	0	(4)	0	(4)	0	75	0	0	0	1	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		09/01/2005	SCHEDULED REDEMPTION		356	356	359	359	0	(3)	0	(3)	0	356	0	0	0	6	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		09/01/2005	SCHEDULED REDEMPTION		13	13	13	13	0	0	0	0	0	13	0	0	0	0	05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2005	SCHEDULED REDEMPTION		1,097	1,097	1,147	1,145	0	(47)	0	(47)	0	1,097	0	0	0	17	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		09/01/2005	SCHEDULED REDEMPTION		4,980	4,980	5,171	5,177	0	(197)	0	(197)	0	4,980	0	0	0	93	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		09/01/2005	SCHEDULED REDEMPTION		1,129	1,129	1,139	1,137	0	(9)	0	(9)	0	1,129	0	0	0	20	03/01/2015	1
31384R-WH-0	FED NATL MTG ASSOC #531748		09/01/2005	SCHEDULED REDEMPTION		54	54	55	56	0	(2)	0	(2)	0	54	0	0	0	1	02/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31384R-Y8-8	FED NATL MTG ASSOC #531835		09/01/2005	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	04/01/2030	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		09/01/2005	SCHEDULED REDEMPTION		124	124	127	124	0	0	0	0	0	124	0	0	0	2	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		09/01/2005	SCHEDULED REDEMPTION		14	14	14	14	0	0	0	0	0	14	0	0	0	0	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		09/01/2005	SCHEDULED REDEMPTION		422	422	426	425	0	(3)	0	(3)	0	422	0	0	0	8	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		09/01/2005	SCHEDULED REDEMPTION		895	895	903	901	0	(6)	0	(6)	0	895	0	0	0	16	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		09/01/2005	SCHEDULED REDEMPTION		2,415	2,415	2,507	2,496	0	(81)	0	(81)	0	2,415	0	0	0	41	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		09/01/2005	SCHEDULED REDEMPTION		11,189	11,189	11,619	11,821	0	(633)	0	(633)	0	11,189	0	0	0	223	03/01/2030	1
31384T-EB-9	FED NATL MTG ASSOC #533030		09/01/2005	SCHEDULED REDEMPTION		14,356	14,356	14,908	15,155	0	(798)	0	(798)	0	14,356	0	0	0	287	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2005	SCHEDULED REDEMPTION		12,725	12,725	13,214	13,273	0	(548)	0	(548)	0	12,725	0	0	0	254	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2005	SCHEDULED REDEMPTION		37	37	39	39	0	(2)	0	(2)	0	37	0	0	0	1	03/01/2030	1
31384T-7H-4	FED NATL MTG ASSOC #533796		09/01/2005	SCHEDULED REDEMPTION		856	856	887	888	0	(32)	0	(32)	0	856	0	0	0	11	04/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		09/01/2005	SCHEDULED REDEMPTION		6	6	6	7	0	0	0	0	0	6	0	0	0	0	03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		09/01/2005	SCHEDULED REDEMPTION		4,179	4,179	4,178	4,168	0	11	0	11	0	4,179	0	0	0	70	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		09/01/2005	SCHEDULED REDEMPTION		1,741	1,741	1,757	1,754	0	(13)	0	(13)	0	1,741	0	0	0	31	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		09/01/2005	SCHEDULED REDEMPTION		4,768	4,768	4,892	4,914	0	(146)	0	(146)	0	4,768	0	0	0	83	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		09/01/2005	SCHEDULED REDEMPTION		554	554	559	558	0	(4)	0	(4)	0	554	0	0	0	11	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2005	SCHEDULED REDEMPTION		2,510	2,510	2,494	2,495	0	15	0	15	0	2,510	0	0	0	42	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2005	SCHEDULED REDEMPTION		1,045	1,045	1,054	1,053	0	(8)	0	(8)	0	1,045	0	0	0	19	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		09/01/2005	SCHEDULED REDEMPTION		19	19	20	21	0	(1)	0	(1)	0	19	0	0	0	0	03/01/2030	1
31384U-MQ-4	FED NATL MTG ASSOC #534167		09/01/2005	SCHEDULED REDEMPTION		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	04/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2005	SCHEDULED REDEMPTION		33	33	34	35	0	(2)	0	(2)	0	33	0	0	0	1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		09/01/2005	SCHEDULED REDEMPTION		253	253	251	253	0	(1)	0	(1)	0	253	0	0	0	4	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		09/01/2005	SCHEDULED REDEMPTION		640	640	657	660	0	(20)	0	(20)	0	640	0	0	0	10	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2005	SCHEDULED REDEMPTION		29	29	30	31	0	(2)	0	(2)	0	29	0	0	0	0	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		09/01/2005	SCHEDULED REDEMPTION		2,774	2,774	2,703	2,734	0	40	0	40	0	2,774	0	0	0	43	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		09/01/2005	SCHEDULED REDEMPTION		46,031	46,031	47,038	47,024	0	(993)	0	(993)	0	46,031	0	0	0	607	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		09/01/2005	SCHEDULED REDEMPTION		1,794	1,794	1,863	1,855	0	(60)	0	(60)	0	1,794	0	0	0	28	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		09/01/2005	SCHEDULED REDEMPTION		28,995	28,995	29,750	29,728	0	(734)	0	(734)	0	28,995	0	0	0	462	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		09/01/2005	SCHEDULED REDEMPTION		1,040	1,040	1,080	1,075	0	(35)	0	(35)	0	1,040	0	0	0	16	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		09/01/2005	SCHEDULED REDEMPTION		3,041	3,041	3,178	3,172	0	(132)	0	(132)	0	3,041	0	0	0	46	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		09/01/2005	SCHEDULED REDEMPTION		2,193	2,193	2,292	2,288	0	(95)	0	(95)	0	2,193	0	0	0	32	01/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2005	SCHEDULED REDEMPTION		2,701	2,701	2,799	2,805	0	(104)	0	(104)	0	2,701	0	0	0	48	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		09/01/2005	SCHEDULED REDEMPTION		24,913	24,913	24,989	24,987	0	(74)	0	(74)	0	24,913	0	0	0	365	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		09/01/2005	SCHEDULED REDEMPTION		566	566	591	590	0	(24)	0	(24)	0	566	0	0	0	9	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		09/01/2005	SCHEDULED REDEMPTION		364	364	381	380	0	(16)	0	(16)	0	364	0	0	0	5	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2005	SCHEDULED REDEMPTION		1,709	1,709	1,774	1,772	0	(63)	0	(63)	0	1,709	0	0	0	29	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		09/01/2005	SCHEDULED REDEMPTION		21,702	21,702	22,790	22,760	0	(1,058)	0	(1,058)	0	21,702	0	0	0	315	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		09/01/2005	SCHEDULED REDEMPTION		16,833	16,833	17,480	17,404	0	(571)	0	(571)	0	16,833	0	0	0	256	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2005	SCHEDULED REDEMPTION		37,846	37,846	39,313	39,579	0	(1,733)	0	(1,733)	0	37,846	0	0	0	644	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		09/01/2005	SCHEDULED REDEMPTION		3,417	3,417	3,564	3,560	0	(143)	0	(143)	0	3,417	0	0	0	49	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		09/01/2005	SCHEDULED REDEMPTION		17,146	17,146	17,183	17,181	0	(36)	0	(36)	0	17,146	0	0	0	242	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2005	SCHEDULED REDEMPTION		4,713	4,713	4,819	4,812	0	(99)	0	(99)	0	4,713	0	0	0	75	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		09/01/2005	SCHEDULED REDEMPTION		6,126	6,126	6,361	6,333	0	(208)	0	(208)	0	6,126	0	0	0	93	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2005	SCHEDULED REDEMPTION		19,957	19,957	20,724	20,629	0	(672)	0	(672)	0	19,957	0	0	0	315	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		09/01/2005	SCHEDULED REDEMPTION		16,106	16,106	16,725	16,653	0	(547)	0	(547)	0	16,106	0	0	0	247	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		09/01/2005	SCHEDULED REDEMPTION		18,921	18,921	18,962	18,961	0	(40)	0	(40)	0	18,921	0	0	0	267	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		09/01/2005	SCHEDULED REDEMPTION		1,671	1,671	1,706	1,701	0	(30)	0	(30)	0	1,671	0	0	0	24	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		09/01/2005	SCHEDULED REDEMPTION		76,326	76,326	78,962	78,898	0	(2,571)	0	(2,571)	0	76,326	0	0	0	1,002	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		09/01/2005	SCHEDULED REDEMPTION		29,160	29,160	30,281	30,147	0	(987)	0	(987)	0	29,160	0	0	0	456	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2005	SCHEDULED REDEMPTION		2,625	2,625	2,726	2,768	0	(143)	0	(143)	0	2,625	0	0	0	43	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		09/01/2005	SCHEDULED REDEMPTION		8,209	8,209	8,525	8,477	0	(268)	0	(268)	0	8,209	0	0	0	119	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		09/01/2005	SCHEDULED REDEMPTION		1,110	1,110	1,166	1,164	0	(54)	0	(54)	0	1,110	0	0	0	15	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2005	SCHEDULED REDEMPTION		13,673	13,673	13,957	13,924	0	(251)	0	(251)	0	13,673	0	0	0	203	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		09/01/2005	SCHEDULED REDEMPTION		11,068	11,068	11,298	11,252	0	(184)	0	(184)	0	11,068	0	0	0	153	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2005	SCHEDULED REDEMPTION		250	250	257	259	0	(9)	0	(9)	0	250	0	0	0	4	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		09/01/2005	SCHEDULED REDEMPTION		48,275	48,275	50,697	50,628	0	(2,353)	0	(2,353)	0	48,275	0	0	0	690	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2005	SCHEDULED REDEMPTION		3,550	3,550	3,686	3,703	0	(154)	0	(154)	0	3,550	0	0	0	61	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2005	SCHEDULED REDEMPTION		489	489	507	509	0	(19)	0	(19)	0	489	0	0	0	9	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		09/01/2005	SCHEDULED REDEMPTION		725	725	740	738	0	(13)	0	(13)	0	725	0	0	0	11	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		09/01/2005	SCHEDULED REDEMPTION		6,617	6,617	6,872	6,839	0	(222)	0	(222)	0	6,617	0	0	0	86	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		09/01/2005	SCHEDULED REDEMPTION		6,584	6,584	6,732	6,703	0	(119)	0	(119)	0	6,584	0	0	0	114	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2005	SCHEDULED REDEMPTION		826	826	858	879	0	(53)	0	(53)	0	826	0	0	0	11	04/01/2030	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31384W-UT-5	FED NATL MTG ASSOC #536194		09/01/2005	SCHEDULED REDEMPTION		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	03/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2005	SCHEDULED REDEMPTION		87	87	92	93	0	(7)	0	(7)	0	87	0	0	0	2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2005	SCHEDULED REDEMPTION		1,421	1,421	1,475	1,506	0	(85)	0	(85)	0	1,421	0	0	0	28	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2005	SCHEDULED REDEMPTION		2,585	2,585	2,610	2,605	0	(20)	0	(20)	0	2,585	0	0	0	46	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		09/01/2005	SCHEDULED REDEMPTION		33,633	33,633	33,948	33,873	0	(241)	0	(241)	0	33,633	0	0	0	667	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		09/01/2005	SCHEDULED REDEMPTION		64	64	66	67	0	(4)	0	(4)	0	64	0	0	0	1	05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		09/01/2005	SCHEDULED REDEMPTION		799	799	830	826	0	(27)	0	(27)	0	799	0	0	0	12	05/01/2015	1
31384X-UQ-9	FED NATL MTG ASSOC #537091		09/01/2005	SCHEDULED REDEMPTION		1,392	1,392	1,405	1,401	0	(8)	0	(8)	0	1,392	0	0	0	25	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2005	SCHEDULED REDEMPTION		264	264	274	279	0	(15)	0	(15)	0	264	0	0	0	5	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		09/01/2005	SCHEDULED REDEMPTION		3,471	3,471	3,604	3,615	0	(145)	0	(145)	0	3,471	0	0	0	65	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		09/01/2005	SCHEDULED REDEMPTION		864	864	872	871	0	(7)	0	(7)	0	864	0	0	0	15	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2005	SCHEDULED REDEMPTION		6,955	6,955	7,222	7,414	0	(459)	0	(459)	0	6,955	0	0	0	139	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2005	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		09/01/2005	SCHEDULED REDEMPTION		4,196	4,196	4,357	4,459	0	(263)	0	(263)	0	4,196	0	0	0	57	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		09/01/2005	SCHEDULED REDEMPTION		3,457	3,457	3,589	3,669	0	(212)	0	(212)	0	3,457	0	0	0	69	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2005	SCHEDULED REDEMPTION		138	138	142	146	0	(8)	0	(8)	0	138	0	0	0	2	04/01/2030	1
31384Y-QP-4	FED NATL MTG ASSOC #537862		09/01/2005	SCHEDULED REDEMPTION		890	890	924	936	0	(46)	0	(46)	0	890	0	0	0	18	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		09/01/2005	SCHEDULED REDEMPTION		938	938	947	945	0	(8)	0	(8)	0	938	0	0	0	17	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		09/01/2005	SCHEDULED REDEMPTION		386	386	401	399	0	(13)	0	(13)	0	386	0	0	0	6	05/01/2015	1
31384Y-UE-4	FED NATL MTG ASSOC #537981		09/01/2005	SCHEDULED REDEMPTION		80	80	83	85	0	(5)	0	(5)	0	80	0	0	0	1	05/01/2030	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		09/01/2005	SCHEDULED REDEMPTION		726	726	732	726	0	0	0	0	0	726	0	0	0	12	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		09/01/2005	SCHEDULED REDEMPTION		331	331	334	333	0	(2)	0	(2)	0	331	0	0	0	6	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		09/01/2005	SCHEDULED REDEMPTION		10,900	10,900	10,765	10,825	0	75	0	75	0	10,900	0	0	0	158	11/01/2010	1
31385A-H5-9	FED NATL MTG ASSOC #538552		09/01/2005	SCHEDULED REDEMPTION		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	05/01/2030	1
31385A-K9-7	FED NATL MTG ASSOC #538620		09/01/2005	SCHEDULED REDEMPTION		1,334	1,334	1,346	1,344	0	(10)	0	(10)	0	1,334	0	0	0	24	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2005	SCHEDULED REDEMPTION		38	38	39	41	0	(3)	0	(3)	0	38	0	0	0	1	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		09/01/2005	SCHEDULED REDEMPTION		557	557	562	561	0	(4)	0	(4)	0	557	0	0	0	10	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		09/01/2005	SCHEDULED REDEMPTION		244	244	246	246	0	(2)	0	(2)	0	244	0	0	0	5	06/01/2015	1
31385A-ZR-1	FED NATL MTG ASSOC #539052		08/01/2005	SCHEDULED REDEMPTION		6,462	6,462	6,711	6,734	0	(272)	0	(272)	0	6,462	0	0	0	86	05/01/2030	1
31385A-7K-7	FED NATL MTG ASSOC #539198		09/01/2005	SCHEDULED REDEMPTION		147	147	149	149	0	(1)	0	(1)	0	147	0	0	0	3	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		09/01/2005	SCHEDULED REDEMPTION		30	30	31	32	0	(2)	0	(2)	0	30	0	0	0	1	05/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31385B-ZN-8	FED NATL MTG ASSOC #539949		09/01/2005	SCHEDULED REDEMPTION		948	948	984	1,011	0	(64)	0	(64)	0	948	0	0	0	19	05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2005	SCHEDULED REDEMPTION		1,603	1,603	1,664	1,681	0	(78)	0	(78)	0	1,603	0	0	0	23	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		09/01/2005	SCHEDULED REDEMPTION		72	72	74	76	0	(3)	0	(3)	0	72	0	0	0	1	06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		09/01/2005	SCHEDULED REDEMPTION		166	166	172	179	0	(13)	0	(13)	0	166	0	0	0	3	07/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		09/01/2005	SCHEDULED REDEMPTION		593	593	608	610	0	(17)	0	(17)	0	593	0	0	0	9	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		09/01/2005	SCHEDULED REDEMPTION		19,381	19,381	19,563	19,548	0	(167)	0	(167)	0	19,381	0	0	0	381	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2005	SCHEDULED REDEMPTION		84	84	87	88	0	(5)	0	(5)	0	84	0	0	0	2	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		09/01/2005	SCHEDULED REDEMPTION		895	895	918	920	0	(25)	0	(25)	0	895	0	0	0	14	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		09/01/2005	SCHEDULED REDEMPTION		10,963	10,963	11,340	11,310	0	(347)	0	(347)	0	10,963	0	0	0	134	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		09/01/2005	SCHEDULED REDEMPTION		3,476	3,476	3,608	3,658	0	(182)	0	(182)	0	3,476	0	0	0	58	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2005	SCHEDULED REDEMPTION		184	184	191	195	0	(12)	0	(12)	0	184	0	0	0	3	06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		09/01/2005	SCHEDULED REDEMPTION		4,588	4,588	4,631	4,628	0	(40)	0	(40)	0	4,588	0	0	0	66	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		09/01/2005	SCHEDULED REDEMPTION		8,948	8,948	9,032	9,019	0	(72)	0	(72)	0	8,948	0	0	0	124	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		09/01/2005	SCHEDULED REDEMPTION		487	487	505	503	0	(16)	0	(16)	0	487	0	0	0	8	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		09/01/2005	SCHEDULED REDEMPTION		4,269	4,269	4,309	4,302	0	(33)	0	(33)	0	4,269	0	0	0	84	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		09/01/2005	SCHEDULED REDEMPTION		31,771	31,771	32,991	32,953	0	(1,182)	0	(1,182)	0	31,771	0	0	0	507	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2005	SCHEDULED REDEMPTION		56	56	58	59	0	(3)	0	(3)	0	56	0	0	0	1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		09/01/2005	SCHEDULED REDEMPTION		778	778	785	778	0	0	0	0	0	778	0	0	0	13	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2005	SCHEDULED REDEMPTION		28	28	29	29	0	(2)	0	(2)	0	28	0	0	0	0	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2005	SCHEDULED REDEMPTION		4,733	4,733	4,915	5,018	0	(284)	0	(284)	0	4,733	0	0	0	94	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		09/01/2005	SCHEDULED REDEMPTION		1,156	1,156	1,200	1,247	0	(91)	0	(91)	0	1,156	0	0	0	23	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2005	SCHEDULED REDEMPTION		7,254	7,254	7,682	7,673	0	(419)	0	(419)	0	7,254	0	0	0	103	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		09/01/2005	SCHEDULED REDEMPTION		91	91	94	96	0	(6)	0	(6)	0	91	0	0	0	2	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2005	SCHEDULED REDEMPTION		2,784	2,784	2,890	2,919	0	(136)	0	(136)	0	2,784	0	0	0	38	07/01/2030	1
31385F-5S-1	FED NATL MTG ASSOC #543657		09/01/2005	SCHEDULED REDEMPTION		37	37	39	40	0	(3)	0	(3)	0	37	0	0	0	1	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		09/01/2005	SCHEDULED REDEMPTION		121,121	121,121	128,275	128,544	0	(7,422)	0	(7,422)	0	121,121	0	0	0	2,534	07/01/2030	1
31385G-PZ-1	FED NATL MTG ASSOC #544140		09/01/2005	SCHEDULED REDEMPTION		1,021	1,021	1,029	1,021	0	0	0	0	0	1,021	0	0	0	18	08/01/2015	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2005	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		09/01/2005	SCHEDULED REDEMPTION		569	569	574	573	0	(5)	0	(5)	0	569	0	0	0	10	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2005	SCHEDULED REDEMPTION		965	965	1,002	997	0	(32)	0	(32)	0	965	0	0	0	15	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		09/01/2005	SCHEDULED REDEMPTION		39	39	40	39	0	0	0	0	0	39	0	0	0	1	06/01/2015	1

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31385H-PJ-5	FED NATL MTG ASSOC #545025		09/01/2005	SCHEDULED REDEMPTION		9,542	9,542	9,741	9,700	0	(157)	0	(157)	0	9,542	0	0	0	139	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		09/01/2005	SCHEDULED REDEMPTION		415	415	424	424	0	(9)	0	(9)	0	415	0	0	0	5	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		09/01/2005	SCHEDULED REDEMPTION		306	306	320	318	0	(13)	0	(13)	0	306	0	0	0	4	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		09/01/2005	SCHEDULED REDEMPTION		1,284	1,284	1,348	1,347	0	(63)	0	(63)	0	1,284	0	0	0	19	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2005	SCHEDULED REDEMPTION		9,693	9,693	9,966	10,075	0	(382)	0	(382)	0	9,693	0	0	0	162	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2005	SCHEDULED REDEMPTION		155,510	155,510	165,715	165,453	0	(9,943)	0	(9,943)	0	155,510	0	0	0	2,546	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		09/01/2005	SCHEDULED REDEMPTION		13,770	13,770	14,345	14,312	0	(543)	0	(543)	0	13,770	0	0	0	177	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		09/01/2005	SCHEDULED REDEMPTION		3,563	3,563	3,700	3,681	0	(118)	0	(118)	0	3,563	0	0	0	55	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		09/01/2005	SCHEDULED REDEMPTION		346	346	362	361	0	(15)	0	(15)	0	346	0	0	0	5	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		09/01/2005	SCHEDULED REDEMPTION		730	730	758	754	0	(24)	0	(24)	0	730	0	0	0	11	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		09/01/2005	SCHEDULED REDEMPTION		1,800	1,800	1,882	1,878	0	(78)	0	(78)	0	1,800	0	0	0	28	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2005	SCHEDULED REDEMPTION		4,292	4,292	4,464	4,452	0	(160)	0	(160)	0	4,292	0	0	0	57	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		09/01/2005	SCHEDULED REDEMPTION		2,804	2,804	2,911	2,898	0	(94)	0	(94)	0	2,804	0	0	0	42	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		09/01/2005	SCHEDULED REDEMPTION		85,154	85,154	89,346	89,213	0	(4,059)	0	(4,059)	0	85,154	0	0	0	1,218	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2005	SCHEDULED REDEMPTION		3,520	3,520	3,662	3,651	0	(131)	0	(131)	0	3,520	0	0	0	47	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		09/01/2005	SCHEDULED REDEMPTION		2,601	2,601	2,731	2,725	0	(124)	0	(124)	0	2,601	0	0	0	37	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		09/01/2005	SCHEDULED REDEMPTION		62,323	62,323	63,294	63,265	0	(942)	0	(942)	0	62,323	0	0	0	774	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		09/01/2005	SCHEDULED REDEMPTION		25,063	25,063	25,133	25,123	0	(60)	0	(60)	0	25,063	0	0	0	363	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		09/01/2005	SCHEDULED REDEMPTION		2,211,874	2,211,874	2,223,246	2,221,673	0	(9,799)	0	(9,799)	0	2,211,874	0	0	0	31,854	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2005	SCHEDULED REDEMPTION		33,393	33,393	34,734	34,579	0	(1,186)	0	(1,186)	0	33,393	0	0	0	445	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		09/01/2005	SCHEDULED REDEMPTION		27,000	27,000	27,058	27,048	0	(49)	0	(49)	0	27,000	0	0	0	394	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		09/01/2005	SCHEDULED REDEMPTION		7,886	7,886	8,250	8,205	0	(319)	0	(319)	0	7,886	0	0	0	123	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2005	SCHEDULED REDEMPTION		39,962	39,962	41,032	41,000	0	(1,038)	0	(1,038)	0	39,962	0	0	0	487	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		09/01/2005	SCHEDULED REDEMPTION		1,559	1,559	1,637	1,629	0	(70)	0	(70)	0	1,559	0	0	0	22	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		09/01/2005	SCHEDULED REDEMPTION		810	810	818	816	0	(6)	0	(6)	0	810	0	0	0	14	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		09/01/2005	SCHEDULED REDEMPTION		455	455	459	459	0	(4)	0	(4)	0	455	0	0	0	8	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		09/01/2005	SCHEDULED REDEMPTION		3,350	3,350	3,479	3,462	0	(112)	0	(112)	0	3,350	0	0	0	56	06/01/2015	1
31385K-ED-3	FED NATL MTG ASSOC #546532		09/01/2005	SCHEDULED REDEMPTION		186	186	193	194	0	(8)	0	(8)	0	186	0	0	0	3	08/01/2030	1
31385K-FA-8	FED NATL MTG ASSOC #546561		09/01/2005	SCHEDULED REDEMPTION		1,906	1,906	1,979	2,035	0	(130)	0	(130)	0	1,906	0	0	0	38	07/01/2030	1
31385K-GC-3	FED NATL MTG ASSOC #546595		09/01/2005	SCHEDULED REDEMPTION		83	83	86	88	0	(5)	0	(5)	0	83	0	0	0	1	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2005	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/01/2030	1

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CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31385K-XE-0	FED NATL MTG ASSOC #547077		09/01/2005	SCHEDULED REDEMPTION		7,645	7,645	8,027	8,260	0	(615)	0	(615)	0	7,645	0	0	0	132	07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		09/01/2005	SCHEDULED REDEMPTION		1,680	1,680	1,696	1,694	0	(14)	0	(14)	0	1,680	0	0	0	31	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2005	SCHEDULED REDEMPTION		494	494	505	507	0	(13)	0	(13)	0	494	0	0	0	8	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2005	SCHEDULED REDEMPTION		3,073	3,073	3,190	3,251	0	(178)	0	(178)	0	3,073	0	0	0	41	07/01/2030	1
31385K-5H-4	FED NATL MTG ASSOC #547248		09/01/2005	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	07/01/2030	1
31385K-5V-3	FED NATL MTG ASSOC #547260		07/01/2005	SCHEDULED REDEMPTION		57,161	57,161	59,355	59,671	0	(2,511)	0	(2,511)	0	57,161	0	0	0	381	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2005	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		09/01/2005	SCHEDULED REDEMPTION		6,743	6,743	7,000	7,069	0	(326)	0	(326)	0	6,743	0	0	0	83	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		09/01/2005	SCHEDULED REDEMPTION		908	908	928	932	0	(24)	0	(24)	0	908	0	0	0	14	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		09/01/2005	SCHEDULED REDEMPTION		449	449	460	463	0	(14)	0	(14)	0	449	0	0	0	7	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		09/01/2005	SCHEDULED REDEMPTION		20,625	20,625	21,153	21,093	0	(468)	0	(468)	0	20,625	0	0	0	249	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2005	SCHEDULED REDEMPTION		1,214	1,214	1,275	1,273	0	(59)	0	(59)	0	1,214	0	0	0	18	11/01/2029	1
31385Q-6E-7	FED NATL MTG ASSOC #549969		09/01/2005	SCHEDULED REDEMPTION		1,612	1,612	1,654	1,666	0	(55)	0	(55)	0	1,612	0	0	0	28	10/01/2015	1
31385R-N6-3	FED NATL MTG ASSOC #550413		09/01/2005	SCHEDULED REDEMPTION		9,056	9,056	9,404	9,355	0	(299)	0	(299)	0	9,056	0	0	0	157	11/01/2015	1
31385R-TC-4	FED NATL MTG ASSOC #550547		09/01/2005	SCHEDULED REDEMPTION		77	77	80	81	0	(4)	0	(4)	0	77	0	0	0	1	09/01/2030	1
31385R-UV-0	FED NATL MTG ASSOC #550596		09/01/2005	SCHEDULED REDEMPTION		339	339	348	339	0	0	0	0	0	339	0	0	0	6	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		09/01/2005	SCHEDULED REDEMPTION		22	22	23	24	0	(2)	0	(2)	0	22	0	0	0	0	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		09/01/2005	SCHEDULED REDEMPTION		337	337	350	349	0	(11)	0	(11)	0	337	0	0	0	5	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		09/01/2005	SCHEDULED REDEMPTION		294	294	301	307	0	(13)	0	(13)	0	294	0	0	0	5	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2005	SCHEDULED REDEMPTION		4,322	4,322	4,488	4,491	0	(169)	0	(169)	0	4,322	0	0	0	65	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		09/01/2005	SCHEDULED REDEMPTION		872	872	891	897	0	(26)	0	(26)	0	872	0	0	0	14	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2005	SCHEDULED REDEMPTION		997	997	1,008	996	0	1	0	1	0	997	0	0	0	18	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		09/01/2005	SCHEDULED REDEMPTION		49,695	49,695	51,621	51,470	0	(1,775)	0	(1,775)	0	49,695	0	0	0	629	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		09/01/2005	SCHEDULED REDEMPTION		2,634	2,634	2,708	2,740	0	(106)	0	(106)	0	2,634	0	0	0	49	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		09/01/2005	SCHEDULED REDEMPTION		4,058	4,058	4,166	4,059	0	0	0	0	0	4,058	0	0	0	67	11/01/2015	1
31385W-WY-1	FED NATL MTG ASSOC #555163		09/01/2005	SCHEDULED REDEMPTION		24,468	24,468	25,696	25,569	0	(1,101)	0	(1,101)	0	24,468	0	0	0	365	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		09/01/2005	SCHEDULED REDEMPTION		1,493	1,493	1,568	1,566	0	(73)	0	(73)	0	1,493	0	0	0	22	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2005	SCHEDULED REDEMPTION		107,715	107,715	112,216	111,689	0	(3,974)	0	(3,974)	0	107,715	0	0	0	1,488	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		09/01/2005	SCHEDULED REDEMPTION		198,311	198,311	209,590	209,312	0	(11,002)	0	(11,002)	0	198,311	0	0	0	3,194	09/01/2032	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		09/01/2005	SCHEDULED REDEMPTION		6,010	6,010	6,103	6,101	0	(91)	0	(91)	0	6,010	0	0	0	74	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		09/01/2005	SCHEDULED REDEMPTION		645,771	645,771	670,391	666,022	0	(20,251)	0	(20,251)	0	645,771	0	0	0	7,496	05/01/2018	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31385X-ER-4	FED NATL MTG ASSOC #555544		09/01/2005	SCHEDULED REDEMPTION		13,404	13,404	13,613	13,608	0	(203)	0	(203)	0	13,404	0	0	0	171	06/01/2018	1
31385X-M8-7	FED NATL MTG ASSOC #555783		09/01/2005	SCHEDULED REDEMPTION		642,044	642,044	613,704	614,780	0	27,264	0	27,264	0	642,044	0	0	0	6,485	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2005	SCHEDULED REDEMPTION		30,860	30,860	31,034	31,028	0	(168)	0	(168)	0	30,860	0	0	0	500	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		09/01/2005	SCHEDULED REDEMPTION		809	809	827	826	0	(18)	0	(18)	0	809	0	0	0	12	12/01/2015	1
31385Y-EY-7	FED NATL MTG ASSOC #556451		09/01/2005	SCHEDULED REDEMPTION		26	26	26	27	0	(2)	0	(2)	0	26	0	0	0	0	10/01/2030	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2005	SCHEDULED REDEMPTION		4,667	4,667	4,846	4,936	0	(270)	0	(270)	0	4,667	0	0	0	63	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		09/01/2005	SCHEDULED REDEMPTION		1,525	1,525	1,564	1,558	0	(33)	0	(33)	0	1,525	0	0	0	24	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		09/01/2005	SCHEDULED REDEMPTION		22	22	22	22	0	0	0	0	0	22	0	0	0	0	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2005	SCHEDULED REDEMPTION		270	270	276	277	0	(7)	0	(7)	0	270	0	0	0	5	10/01/2015	1
31386B-RW-6	FED NATL MTG ASSOC #558601		09/01/2005	SCHEDULED REDEMPTION		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	11/01/2030	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2005	SCHEDULED REDEMPTION		281	281	292	290	0	(9)	0	(9)	0	281	0	0	0	4	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2005	SCHEDULED REDEMPTION		736	736	762	758	0	(23)	0	(23)	0	736	0	0	0	15	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		09/01/2005	SCHEDULED REDEMPTION		14,674	14,674	14,793	14,674	0	0	0	0	0	14,674	0	0	0	241	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		09/01/2005	SCHEDULED REDEMPTION		9,915	9,915	10,296	10,244	0	(328)	0	(328)	0	9,915	0	0	0	126	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2005	SCHEDULED REDEMPTION		213	213	213	213	0	0	0	0	0	213	0	0	0	4	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2005	SCHEDULED REDEMPTION		18,416	18,416	18,641	18,417	0	(1)	0	(1)	0	18,416	0	0	0	337	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		09/01/2005	SCHEDULED REDEMPTION		4,836	4,836	5,022	4,997	0	(161)	0	(161)	0	4,836	0	0	0	77	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		09/01/2005	SCHEDULED REDEMPTION		192	192	192	192	0	0	0	0	0	192	0	0	0	3	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		09/01/2005	SCHEDULED REDEMPTION		5	5	6	6	0	0	0	0	0	5	0	0	0	0	02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2005	SCHEDULED REDEMPTION		970	970	992	994	0	(24)	0	(24)	0	970	0	0	0	17	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2005	SCHEDULED REDEMPTION		3,247	3,247	3,371	3,373	0	(126)	0	(126)	0	3,247	0	0	0	52	12/01/2030	1
31386D-3X-6	FED NATL MTG ASSOC #560714		09/01/2005	SCHEDULED REDEMPTION		267	267	279	279	0	(12)	0	(12)	0	267	0	0	0	4	11/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		09/01/2005	SCHEDULED REDEMPTION		119	119	123	123	0	(4)	0	(4)	0	119	0	0	0	2	04/01/2031	1
31386E-UE-6	FED NATL MTG ASSOC #561381		07/01/2005	SCHEDULED REDEMPTION		38,476	38,476	39,955	40,222	0	(1,747)	0	(1,747)	0	38,476	0	0	0	257	11/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2005	SCHEDULED REDEMPTION		316	316	334	332	0	(16)	0	(16)	0	316	0	0	0	6	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		09/01/2005	SCHEDULED REDEMPTION		18,362	18,362	18,775	18,833	0	(471)	0	(471)	0	18,362	0	0	0	269	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		09/01/2005	SCHEDULED REDEMPTION		208	208	208	208	0	0	0	0	0	208	0	0	0	3	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2005	SCHEDULED REDEMPTION		7,507	7,507	7,796	7,802	0	(295)	0	(295)	0	7,507	0	0	0	94	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		09/01/2005	SCHEDULED REDEMPTION		2,403	2,403	2,512	2,507	0	(104)	0	(104)	0	2,403	0	0	0	29	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		09/01/2005	SCHEDULED REDEMPTION		3,840	3,840	3,987	3,964	0	(125)	0	(125)	0	3,840	0	0	0	58	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		09/01/2005	SCHEDULED REDEMPTION		40,584	40,584	42,620	42,563	0	(1,978)	0	(1,978)	0	40,584	0	0	0	584	02/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31386F-3X-1	FED NATL MTG ASSOC #562514		09/01/2005	SCHEDULED REDEMPTION		24,950	24,950	25,066	25,062	0	(112)	0	(112)	0	24,950	0	0	0	368	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		09/01/2005	SCHEDULED REDEMPTION		420	420	424	423	0	(4)	0	(4)	0	420	0	0	0	6	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		09/01/2005	SCHEDULED REDEMPTION		8,382	8,382	8,571	8,569	0	(187)	0	(187)	0	8,382	0	0	0	144	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		09/01/2005	SCHEDULED REDEMPTION		4,879	4,879	5,006	5,018	0	(139)	0	(139)	0	4,879	0	0	0	83	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2005	SCHEDULED REDEMPTION		54,137	54,137	56,235	56,508	0	(2,371)	0	(2,371)	0	54,137	0	0	0	858	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2005	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		09/01/2005	SCHEDULED REDEMPTION		78	78	81	81	0	(3)	0	(3)	0	78	0	0	0	1	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2005	SCHEDULED REDEMPTION		9,924	9,924	10,305	10,277	0	(354)	0	(354)	0	9,924	0	0	0	185	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		09/01/2005	SCHEDULED REDEMPTION		297	297	308	306	0	(10)	0	(10)	0	297	0	0	0	5	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2005	SCHEDULED REDEMPTION		257	257	263	262	0	(6)	0	(6)	0	257	0	0	0	4	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2005	SCHEDULED REDEMPTION		1,424	1,424	1,479	1,475	0	(51)	0	(51)	0	1,424	0	0	0	24	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		09/01/2005	SCHEDULED REDEMPTION		624	624	648	645	0	(20)	0	(20)	0	624	0	0	0	10	01/01/2016	1
31386M-HB-9	FED NATL MTG ASSOC #567326		09/01/2005	SCHEDULED REDEMPTION		26,959	26,959	27,987	28,358	0	(1,399)	0	(1,399)	0	26,959	0	0	0	360	01/01/2031	1
31386M-RK-8	FED NATL MTG ASSOC #567590		09/01/2005	SCHEDULED REDEMPTION		2,854	2,854	2,983	2,975	0	(121)	0	(121)	0	2,854	0	0	0	42	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2005	SCHEDULED REDEMPTION		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		09/01/2005	SCHEDULED REDEMPTION		5,154	5,154	5,352	5,322	0	(168)	0	(168)	0	5,154	0	0	0	89	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		09/01/2005	SCHEDULED REDEMPTION		248	248	242	242	0	6	0	6	0	248	0	0	0	4	02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		09/01/2005	SCHEDULED REDEMPTION		15,196	15,196	15,538	15,809	0	(613)	0	(613)	0	15,196	0	0	0	265	05/01/2016	1
31386N-C2-2	FED NATL MTG ASSOC #568089		09/01/2005	SCHEDULED REDEMPTION		606	606	629	635	0	(29)	0	(29)	0	606	0	0	0	11	01/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		09/01/2005	SCHEDULED REDEMPTION		13,385	13,385	13,900	14,234	0	(848)	0	(848)	0	13,385	0	0	0	224	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		09/01/2005	SCHEDULED REDEMPTION		57	57	60	60	0	(2)	0	(2)	0	57	0	0	0	1	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		09/01/2005	SCHEDULED REDEMPTION		3,905	3,905	3,993	3,998	0	(93)	0	(93)	0	3,905	0	0	0	67	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		09/01/2005	SCHEDULED REDEMPTION		1,824	1,824	1,894	1,883	0	(60)	0	(60)	0	1,824	0	0	0	26	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		09/01/2005	SCHEDULED REDEMPTION		163	163	167	167	0	(5)	0	(5)	0	163	0	0	0	3	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2005	SCHEDULED REDEMPTION		262	262	272	272	0	(11)	0	(11)	0	262	0	0	0	4	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2005	SCHEDULED REDEMPTION		416	416	432	434	0	(18)	0	(18)	0	416	0	0	0	7	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2005	SCHEDULED REDEMPTION		6,469	6,469	6,729	6,712	0	(242)	0	(242)	0	6,469	0	0	0	69	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		09/01/2005	SCHEDULED REDEMPTION		12,307	12,307	12,625	12,731	0	(423)	0	(423)	0	12,307	0	0	0	151	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2005	SCHEDULED REDEMPTION		48,723	48,723	50,595	50,821	0	(2,098)	0	(2,098)	0	48,723	0	0	0	655	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2005	SCHEDULED REDEMPTION		284	284	291	292	0	(9)	0	(9)	0	284	0	0	0	4	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		09/01/2005	SCHEDULED REDEMPTION		148	148	153	153	0	(5)	0	(5)	0	148	0	0	0	2	12/01/2015	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31386S-BY-2	FED NATL MTG ASSOC #571655		09/01/2005	SCHEDULED REDEMPTION		3,859	3,859	4,000	3,983	0	(124)	0	(124)	0	3,859	0	0	0	60	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		09/01/2005	SCHEDULED REDEMPTION		18,987	18,987	19,717	19,610	0	(622)	0	(622)	0	18,987	0	0	0	228	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2005	SCHEDULED REDEMPTION		2,466	2,466	2,561	2,552	0	(86)	0	(86)	0	2,466	0	0	0	46	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		09/01/2005	SCHEDULED REDEMPTION		557	557	569	566	0	(9)	0	(9)	0	557	0	0	0	8	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		09/01/2005	SCHEDULED REDEMPTION		13,762	13,762	14,118	14,071	0	(308)	0	(308)	0	13,762	0	0	0	168	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2005	SCHEDULED REDEMPTION		19,520	19,520	20,090	20,069	0	(549)	0	(549)	0	19,520	0	0	0	292	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		09/01/2005	SCHEDULED REDEMPTION		11,844	11,844	12,090	12,051	0	(207)	0	(207)	0	11,844	0	0	0	159	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2005	SCHEDULED REDEMPTION		654	654	683	679	0	(26)	0	(26)	0	654	0	0	0	10	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		09/01/2005	SCHEDULED REDEMPTION		8,157	8,157	8,326	8,303	0	(147)	0	(147)	0	8,157	0	0	0	130	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		09/01/2005	SCHEDULED REDEMPTION		1,360	1,360	1,428	1,426	0	(66)	0	(66)	0	1,360	0	0	0	17	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		09/01/2005	SCHEDULED REDEMPTION		107,797	107,797	113,103	112,961	0	(5,164)	0	(5,164)	0	107,797	0	0	0	1,748	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		09/01/2005	SCHEDULED REDEMPTION		5,473	5,473	5,684	5,653	0	(180)	0	(180)	0	5,473	0	0	0	85	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		09/01/2005	SCHEDULED REDEMPTION		13,445	13,445	14,007	13,973	0	(529)	0	(529)	0	13,445	0	0	0	197	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2005	SCHEDULED REDEMPTION		326	326	339	337	0	(10)	0	(10)	0	326	0	0	0	5	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		09/01/2005	SCHEDULED REDEMPTION		7,451	7,451	7,762	7,743	0	(293)	0	(293)	0	7,451	0	0	0	107	03/01/2016	1
31386W-FK-9	FED NATL MTG ASSOC #575370		09/01/2005	SCHEDULED REDEMPTION		472	472	490	491	0	(20)	0	(20)	0	472	0	0	0	8	02/01/2031	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2005	SCHEDULED REDEMPTION		3,111	3,111	3,231	3,215	0	(104)	0	(104)	0	3,111	0	0	0	58	05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		09/01/2005	SCHEDULED REDEMPTION		548	548	559	557	0	(9)	0	(9)	0	548	0	0	0	8	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		09/01/2005	SCHEDULED REDEMPTION		3,750	3,750	3,828	3,817	0	(67)	0	(67)	0	3,750	0	0	0	53	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2005	SCHEDULED REDEMPTION		2,000	2,000	2,077	2,070	0	(70)	0	(70)	0	2,000	0	0	0	37	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		09/01/2005	SCHEDULED REDEMPTION		1,737	1,737	1,824	1,822	0	(85)	0	(85)	0	1,737	0	0	0	28	06/01/2031	1
31386Y-S8-8	FED NATL MTG ASSOC #577543		09/01/2005	SCHEDULED REDEMPTION		2,475	2,475	2,526	2,518	0	(43)	0	(43)	0	2,475	0	0	0	40	05/01/2016	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2005	SCHEDULED REDEMPTION		162	162	170	172	0	(10)	0	(10)	0	162	0	0	0	3	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		09/01/2005	SCHEDULED REDEMPTION		4,765	4,765	4,893	4,889	0	(124)	0	(124)	0	4,765	0	0	0	58	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		09/01/2005	SCHEDULED REDEMPTION		12,923	12,923	13,125	13,119	0	(196)	0	(196)	0	12,923	0	0	0	143	04/01/2016	1
31387B-SD-6	FED NATL MTG ASSOC #579316		09/01/2005	SCHEDULED REDEMPTION		77	77	79	79	0	(1)	0	(1)	0	77	0	0	0	1	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		09/01/2005	SCHEDULED REDEMPTION		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		09/01/2005	SCHEDULED REDEMPTION		1,067	1,067	1,091	1,086	0	(19)	0	(19)	0	1,067	0	0	0	17	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		09/01/2005	SCHEDULED REDEMPTION		932	932	968	963	0	(31)	0	(31)	0	932	0	0	0	16	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		09/01/2005	SCHEDULED REDEMPTION		1,433	1,433	1,490	1,486	0	(54)	0	(54)	0	1,433	0	0	0	19	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		09/01/2005	SCHEDULED REDEMPTION		632	632	647	644	0	(12)	0	(12)	0	632	0	0	0	10	08/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2005	SCHEDULED REDEMPTION		933	933	952	948	0	(16)	0	(16)	0	933	0	0	0	14	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2005	SCHEDULED REDEMPTION		4,153	4,153	4,319	4,307	0	(154)	0	(154)	0	4,153	0	0	0	54	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		09/01/2005	SCHEDULED REDEMPTION		15,280	15,280	16,047	16,025	0	(745)	0	(745)	0	15,280	0	0	0	222	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		09/01/2005	SCHEDULED REDEMPTION		1,331	1,331	1,334	1,334	0	(3)	0	(3)	0	1,331	0	0	0	22	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2005	SCHEDULED REDEMPTION		434	434	451	461	0	(27)	0	(27)	0	434	0	0	0	8	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		09/01/2005	SCHEDULED REDEMPTION		2,259	2,259	2,346	2,331	0	(72)	0	(72)	0	2,259	0	0	0	34	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		09/01/2005	SCHEDULED REDEMPTION		951	951	971	967	0	(16)	0	(16)	0	951	0	0	0	14	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		09/01/2005	SCHEDULED REDEMPTION		232,162	232,162	233,376	233,344	0	(1,182)	0	(1,182)	0	232,162	0	0	0	3,399	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		09/01/2005	SCHEDULED REDEMPTION		4,225	4,225	4,388	4,359	0	(133)	0	(133)	0	4,225	0	0	0	66	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		09/01/2005	SCHEDULED REDEMPTION		13,328	13,328	13,996	13,977	0	(650)	0	(650)	0	13,328	0	0	0	216	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		09/01/2005	SCHEDULED REDEMPTION		1,668	1,668	1,752	1,749	0	(81)	0	(81)	0	1,668	0	0	0	25	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		09/01/2005	SCHEDULED REDEMPTION		16,510	16,510	17,323	17,301	0	(791)	0	(791)	0	16,510	0	0	0	266	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		09/01/2005	SCHEDULED REDEMPTION		1,500	1,500	1,574	1,572	0	(72)	0	(72)	0	1,500	0	0	0	23	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		09/01/2005	SCHEDULED REDEMPTION		11,153	11,153	11,712	11,696	0	(544)	0	(544)	0	11,153	0	0	0	156	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		09/01/2005	SCHEDULED REDEMPTION		3,125	3,125	3,190	3,174	0	(49)	0	(49)	0	3,125	0	0	0	45	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		09/01/2005	SCHEDULED REDEMPTION		2,826	2,826	2,889	2,878	0	(52)	0	(52)	0	2,826	0	0	0	38	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		09/01/2005	SCHEDULED REDEMPTION		19,223	19,223	20,091	20,010	0	(787)	0	(787)	0	19,223	0	0	0	225	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		09/01/2005	SCHEDULED REDEMPTION		1,474	1,474	1,561	1,538	0	(64)	0	(64)	0	1,474	0	0	0	21	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		09/01/2005	SCHEDULED REDEMPTION		646	646	671	667	0	(20)	0	(20)	0	646	0	0	0	10	06/01/2016	1
31387H-YU-8	FED NATL MTG ASSOC #584923		09/01/2005	SCHEDULED REDEMPTION		15,617	15,617	16,056	16,118	0	(500)	0	(500)	0	15,617	0	0	0	293	05/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		09/01/2005	SCHEDULED REDEMPTION		191	191	195	194	0	(3)	0	(3)	0	191	0	0	0	3	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		09/01/2005	SCHEDULED REDEMPTION		818	818	839	839	0	(21)	0	(21)	0	818	0	0	0	10	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		09/01/2005	SCHEDULED REDEMPTION		31,436	31,436	30,738	30,900	0	535	0	535	0	31,436	0	0	0	420	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		09/01/2005	SCHEDULED REDEMPTION		47,718	47,718	48,952	48,644	0	(926)	0	(926)	0	47,718	0	0	0	575	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		09/01/2005	SCHEDULED REDEMPTION		1,061	1,061	1,083	1,080	0	(19)	0	(19)	0	1,061	0	0	0	17	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		09/01/2005	SCHEDULED REDEMPTION		11,854	11,854	12,309	12,219	0	(366)	0	(366)	0	11,854	0	0	0	190	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		09/01/2005	SCHEDULED REDEMPTION		123	123	125	125	0	(2)	0	(2)	0	123	0	0	0	2	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		09/01/2005	SCHEDULED REDEMPTION		65	65	68	67	0	(2)	0	(2)	0	65	0	0	0	1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		09/01/2005	SCHEDULED REDEMPTION		1,261	1,261	1,289	1,287	0	(26)	0	(26)	0	1,261	0	0	0	20	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		09/01/2005	SCHEDULED REDEMPTION		9,553	9,553	9,662	9,635	0	(82)	0	(82)	0	9,553	0	0	0	136	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		09/01/2005	SCHEDULED REDEMPTION		26,980	26,980	27,541	27,405	0	(424)	0	(424)	0	26,980	0	0	0	407	06/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387P-SH-6	FED NATL MTG ASSOC #590120		09/01/2005	SCHEDULED REDEMPTION		1,633	1,633	1,667	1,659	0	(26)	0	(26)	0	1,633	0	0	0	22	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		09/01/2005	SCHEDULED REDEMPTION		29,232	29,232	29,988	30,009	0	(777)	0	(777)	0	29,232	0	0	0	510	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		09/01/2005	SCHEDULED REDEMPTION		7,139	7,139	7,438	7,420	0	(280)	0	(280)	0	7,139	0	0	0	104	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		09/01/2005	SCHEDULED REDEMPTION		69	69	73	72	0	(3)	0	(3)	0	69	0	0	0	1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		09/01/2005	SCHEDULED REDEMPTION		5,855	5,855	5,977	5,945	0	(91)	0	(91)	0	5,855	0	0	0	84	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		09/01/2005	SCHEDULED REDEMPTION		607	607	620	617	0	(10)	0	(10)	0	607	0	0	0	10	08/01/2016	1
31387R-XR-4	FED NATL MTG ASSOC #592088		09/01/2005	SCHEDULED REDEMPTION		21	21	22	21	0	0	0	0	0	21	0	0	0	0	06/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2005	SCHEDULED REDEMPTION		4,257	4,257	4,420	4,382	0	(125)	0	(125)	0	4,257	0	0	0	54	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		09/01/2005	SCHEDULED REDEMPTION		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	1	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		09/01/2005	SCHEDULED REDEMPTION		553	553	578	574	0	(21)	0	(21)	0	553	0	0	0	9	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		09/01/2005	SCHEDULED REDEMPTION		9,778	9,778	10,154	10,134	0	(356)	0	(356)	0	9,778	0	0	0	183	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		09/01/2005	SCHEDULED REDEMPTION		59	59	60	60	0	(1)	0	(1)	0	59	0	0	0	1	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		09/01/2005	SCHEDULED REDEMPTION		7,610	7,610	7,769	7,735	0	(124)	0	(124)	0	7,610	0	0	0	120	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		09/01/2005	SCHEDULED REDEMPTION		1,932	1,932	1,982	1,973	0	(41)	0	(41)	0	1,932	0	0	0	30	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		09/01/2005	SCHEDULED REDEMPTION		22,492	22,492	23,620	23,589	0	(1,097)	0	(1,097)	0	22,492	0	0	0	302	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		09/01/2005	SCHEDULED REDEMPTION		217	217	227	225	0	(8)	0	(8)	0	217	0	0	0	3	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		09/01/2005	SCHEDULED REDEMPTION		5,877	5,877	6,142	6,091	0	(214)	0	(214)	0	5,877	0	0	0	103	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		09/01/2005	SCHEDULED REDEMPTION		1,489	1,489	1,556	1,553	0	(64)	0	(64)	0	1,489	0	0	0	26	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		09/01/2005	SCHEDULED REDEMPTION		10,914	10,914	11,141	11,091	0	(176)	0	(176)	0	10,914	0	0	0	158	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2005	SCHEDULED REDEMPTION		1,002	1,002	1,061	1,046	0	(44)	0	(44)	0	1,002	0	0	0	20	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		09/01/2005	SCHEDULED REDEMPTION		508	508	521	518	0	(10)	0	(10)	0	508	0	0	0	8	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		09/01/2005	SCHEDULED REDEMPTION		383	383	398	395	0	(12)	0	(12)	0	383	0	0	0	6	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		09/01/2005	SCHEDULED REDEMPTION		1,903	1,903	1,943	1,935	0	(32)	0	(32)	0	1,903	0	0	0	28	08/01/2016	1
31387V-2M-0	FED NATL MTG ASSOC #595780		09/01/2005	SCHEDULED REDEMPTION		6,897	6,897	7,091	7,195	0	(298)	0	(298)	0	6,897	0	0	0	94	08/01/2031	1
31387W-J3-2	FED NATL MTG ASSOC #596182		09/01/2005	SCHEDULED REDEMPTION		730	730	763	756	0	(27)	0	(27)	0	730	0	0	0	11	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		09/01/2005	SCHEDULED REDEMPTION		1,246	1,246	1,278	1,271	0	(25)	0	(25)	0	1,246	0	0	0	20	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		09/01/2005	SCHEDULED REDEMPTION		4,097	4,097	4,302	4,296	0	(200)	0	(200)	0	4,097	0	0	0	45	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		09/01/2005	SCHEDULED REDEMPTION		13,222	13,222	13,497	13,439	0	(217)	0	(217)	0	13,222	0	0	0	183	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		09/01/2005	SCHEDULED REDEMPTION		11,520	11,520	11,759	11,704	0	(184)	0	(184)	0	11,520	0	0	0	163	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		09/01/2005	SCHEDULED REDEMPTION		3,689	3,689	3,874	3,869	0	(180)	0	(180)	0	3,689	0	0	0	58	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		09/01/2005	SCHEDULED REDEMPTION		8,172	8,172	8,342	8,328	0	(156)	0	(156)	0	8,172	0	0	0	131	08/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387X-HX-6	FED NATL MTG ASSOC #597046		09/01/2005	SCHEDULED REDEMPTION		1,010	1,010	1,031	1,025	0	(15)	0	(15)	0	1,010	0	0	0	15	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		09/01/2005	SCHEDULED REDEMPTION		5,573	5,573	5,825	5,781	0	(208)	0	(208)	0	5,573	0	0	0	67	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		09/01/2005	SCHEDULED REDEMPTION		1,540	1,540	1,572	1,565	0	(25)	0	(25)	0	1,540	0	0	0	25	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2005	SCHEDULED REDEMPTION		1,965	1,965	2,021	2,027	0	(62)	0	(62)	0	1,965	0	0	0	37	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		09/01/2005	SCHEDULED REDEMPTION		313	313	319	318	0	(6)	0	(6)	0	313	0	0	0	4	07/01/2016	1
31387Y-5Z-2	FED NATL MTG ASSOC #598564		09/01/2005	SCHEDULED REDEMPTION		233,340	233,340	233,843	233,803	0	(463)	0	(463)	0	233,340	0	0	0	3,789	08/01/2031	1
31388A-KR-4	FED NATL MTG ASSOC #598904		09/01/2005	SCHEDULED REDEMPTION		288	288	301	299	0	(11)	0	(11)	0	288	0	0	0	4	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		09/01/2005	SCHEDULED REDEMPTION		1,693	1,693	1,729	1,720	0	(27)	0	(27)	0	1,693	0	0	0	24	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		09/01/2005	SCHEDULED REDEMPTION		23,214	23,214	24,262	24,060	0	(846)	0	(846)	0	23,214	0	0	0	406	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		09/01/2005	SCHEDULED REDEMPTION		1,792	1,792	1,830	1,820	0	(28)	0	(28)	0	1,792	0	0	0	26	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		09/01/2005	SCHEDULED REDEMPTION		2,466	2,466	2,577	2,558	0	(92)	0	(92)	0	2,466	0	0	0	39	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		09/01/2005	SCHEDULED REDEMPTION		2,078	2,078	2,121	2,110	0	(32)	0	(32)	0	2,078	0	0	0	30	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		09/01/2005	SCHEDULED REDEMPTION		2,912	2,912	3,084	3,029	0	(117)	0	(117)	0	2,912	0	0	0	42	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		09/01/2005	SCHEDULED REDEMPTION		18,135	18,135	18,893	18,849	0	(714)	0	(714)	0	18,135	0	0	0	200	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		09/01/2005	SCHEDULED REDEMPTION		6,469	6,469	6,604	6,580	0	(111)	0	(111)	0	6,469	0	0	0	79	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		09/01/2005	SCHEDULED REDEMPTION		13,528	13,528	13,908	14,093	0	(565)	0	(565)	0	13,528	0	0	0	253	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		09/01/2005	SCHEDULED REDEMPTION		222	222	226	225	0	(4)	0	(4)	0	222	0	0	0	3	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		09/01/2005	SCHEDULED REDEMPTION		465	465	486	482	0	(17)	0	(17)	0	465	0	0	0	7	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		09/01/2005	SCHEDULED REDEMPTION		110	110	114	113	0	(3)	0	(3)	0	110	0	0	0	2	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		09/01/2005	SCHEDULED REDEMPTION		129	129	132	131	0	(2)	0	(2)	0	129	0	0	0	2	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		09/01/2005	SCHEDULED REDEMPTION		188	188	192	191	0	(3)	0	(3)	0	188	0	0	0	3	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		09/01/2005	SCHEDULED REDEMPTION		13,740	13,740	14,049	13,972	0	(232)	0	(232)	0	13,740	0	0	0	236	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2005	SCHEDULED REDEMPTION		946	946	982	996	0	(51)	0	(51)	0	946	0	0	0	19	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		09/01/2005	SCHEDULED REDEMPTION		11,263	11,263	11,497	11,439	0	(176)	0	(176)	0	11,263	0	0	0	178	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		09/01/2005	SCHEDULED REDEMPTION		8,177	8,177	8,347	8,310	0	(133)	0	(133)	0	8,177	0	0	0	102	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		09/01/2005	SCHEDULED REDEMPTION		42,712	42,712	44,353	44,070	0	(1,358)	0	(1,358)	0	42,712	0	0	0	623	06/01/2016	1
31388E-UJ-3	FED NATL MTG ASSOC #602785		07/01/2005	SCHEDULED REDEMPTION		42,147	42,147	44,636	44,446	0	(2,300)	0	(2,300)	0	42,147	0	0	0	299	06/01/2031	1
31388E-W4-4	FED NATL MTG ASSOC #602867		09/01/2005	SCHEDULED REDEMPTION		26,161	26,161	26,705	26,558	0	(397)	0	(397)	0	26,161	0	0	0	420	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		09/01/2005	SCHEDULED REDEMPTION		13,053	13,053	13,642	13,540	0	(487)	0	(487)	0	13,053	0	0	0	202	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		09/01/2005	SCHEDULED REDEMPTION		945	945	989	987	0	(42)	0	(42)	0	945	0	0	0	14	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		09/01/2005	SCHEDULED REDEMPTION		3,207	3,207	3,273	3,256	0	(49)	0	(49)	0	3,207	0	0	0	52	09/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2005	SCHEDULED REDEMPTION		6,160	6,160	6,523	6,431	0	(272)	0	(272)	0	6,160	0	0	0	130	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		09/01/2005	SCHEDULED REDEMPTION		8,328	8,328	8,820	8,689	0	(361)	0	(361)	0	8,328	0	0	0	176	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		09/01/2005	SCHEDULED REDEMPTION		1,032	1,032	1,054	1,048	0	(16)	0	(16)	0	1,032	0	0	0	13	09/01/2016	1
31388K-DY-5	FED NATL MTG ASSOC #606819		09/01/2005	SCHEDULED REDEMPTION		5,254	5,254	5,474	5,460	0	(206)	0	(206)	0	5,254	0	0	0	76	10/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		09/01/2005	SCHEDULED REDEMPTION		52	52	55	55	0	(3)	0	(3)	0	52	0	0	0	1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2005	SCHEDULED REDEMPTION		2,864	2,864	2,924	2,908	0	(44)	0	(44)	0	2,864	0	0	0	40	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		09/01/2005	SCHEDULED REDEMPTION		29,770	29,770	29,863	29,851	0	(81)	0	(81)	0	29,770	0	0	0	459	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		09/01/2005	SCHEDULED REDEMPTION		37,782	37,782	39,489	39,097	0	(1,314)	0	(1,314)	0	37,782	0	0	0	597	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		09/01/2005	SCHEDULED REDEMPTION		775	775	777	777	0	(2)	0	(2)	0	775	0	0	0	11	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		09/01/2005	SCHEDULED REDEMPTION		29,209	29,209	29,272	29,266	0	(57)	0	(57)	0	29,209	0	0	0	449	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		09/01/2005	SCHEDULED REDEMPTION		95	95	97	96	0	(2)	0	(2)	0	95	0	0	0	1	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		09/01/2005	SCHEDULED REDEMPTION		157	157	157	157	0	0	0	0	0	157	0	0	0	3	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		09/01/2005	SCHEDULED REDEMPTION		30,587	30,587	30,905	30,856	0	(269)	0	(269)	0	30,587	0	0	0	441	01/01/2032	1
31388M-FQ-6	FED NATL MTG ASSOC #608675		09/01/2005	SCHEDULED REDEMPTION		238	238	248	246	0	(8)	0	(8)	0	238	0	0	0	4	10/01/2031	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		09/01/2005	SCHEDULED REDEMPTION		29,800	29,800	30,275	30,076	0	(276)	0	(276)	0	29,800	0	0	0	407	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		09/01/2005	SCHEDULED REDEMPTION		23,697	23,697	24,075	23,912	0	(215)	0	(215)	0	23,697	0	0	0	369	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		09/01/2005	SCHEDULED REDEMPTION		11,666	11,666	11,909	11,849	0	(183)	0	(183)	0	11,666	0	0	0	144	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		09/01/2005	SCHEDULED REDEMPTION		1,170	1,170	1,194	1,188	0	(18)	0	(18)	0	1,170	0	0	0	19	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		09/01/2005	SCHEDULED REDEMPTION		557	557	568	566	0	(9)	0	(9)	0	557	0	0	0	8	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2005	SCHEDULED REDEMPTION		282	282	298	293	0	(11)	0	(11)	0	282	0	0	0	5	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		09/01/2005	SCHEDULED REDEMPTION		13,942	13,942	14,572	14,462	0	(520)	0	(520)	0	13,942	0	0	0	197	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		09/01/2005	SCHEDULED REDEMPTION		2,444	2,444	2,495	2,481	0	(37)	0	(37)	0	2,444	0	0	0	35	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2005	SCHEDULED REDEMPTION		7,321	7,321	7,473	7,436	0	(116)	0	(116)	0	7,321	0	0	0	102	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		09/01/2005	SCHEDULED REDEMPTION		134	134	140	139	0	(5)	0	(5)	0	134	0	0	0	2	10/01/2031	1
31388Q-FG-9	FED NATL MTG ASSOC #611367		09/01/2005	SCHEDULED REDEMPTION		1,062	1,062	1,086	1,082	0	(21)	0	(21)	0	1,062	0	0	0	17	10/01/2031	1
31388Q-P8-6	FED NATL MTG ASSOC #611647		09/01/2005	SCHEDULED REDEMPTION		36,979	36,979	38,649	38,234	0	(1,255)	0	(1,255)	0	36,979	0	0	0	646	12/01/2031	1
31388Q-QM-4	FED NATL MTG ASSOC #611660		09/01/2005	SCHEDULED REDEMPTION		138	138	144	143	0	(5)	0	(5)	0	138	0	0	0	2	01/01/2032	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		09/01/2005	SCHEDULED REDEMPTION		799	799	816	812	0	(12)	0	(12)	0	799	0	0	0	12	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		09/01/2005	SCHEDULED REDEMPTION		89	89	92	92	0	(3)	0	(3)	0	89	0	0	0	1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2005	SCHEDULED REDEMPTION		1,613	1,613	1,678	1,672	0	(60)	0	(60)	0	1,613	0	0	0	24	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		09/01/2005	SCHEDULED REDEMPTION		33,498	33,498	35,147	35,095	0	(1,597)	0	(1,597)	0	33,498	0	0	0	498	01/01/2032	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2005	SCHEDULED REDEMPTION		14,473	14,473	15,328	15,070	0	(597)	0	(597)	0	14,473	0	0	0	307	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		09/01/2005	SCHEDULED REDEMPTION		8,115	8,115	8,332	8,326	0	(211)	0	(211)	0	8,115	0	0	0	107	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2005	SCHEDULED REDEMPTION		417	417	425	424	0	(7)	0	(7)	0	417	0	0	0	7	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		09/01/2005	SCHEDULED REDEMPTION		61,306	61,306	62,264	62,238	0	(932)	0	(932)	0	61,306	0	0	0	783	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2005	SCHEDULED REDEMPTION		61,197	61,197	62,468	62,129	0	(932)	0	(932)	0	61,197	0	0	0	840	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		09/01/2005	SCHEDULED REDEMPTION		892	892	932	922	0	(30)	0	(30)	0	892	0	0	0	14	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		09/01/2005	SCHEDULED REDEMPTION		7,161	7,161	7,235	7,224	0	(63)	0	(63)	0	7,161	0	0	0	101	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2005	SCHEDULED REDEMPTION		8,403	8,403	8,740	8,711	0	(309)	0	(309)	0	8,403	0	0	0	87	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		09/01/2005	SCHEDULED REDEMPTION		47,842	47,842	48,339	48,266	0	(424)	0	(424)	0	47,842	0	0	0	648	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2005	SCHEDULED REDEMPTION		2,414	2,414	2,464	2,452	0	(39)	0	(39)	0	2,414	0	0	0	35	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		09/01/2005	SCHEDULED REDEMPTION		5,112	5,112	5,332	5,323	0	(211)	0	(211)	0	5,112	0	0	0	83	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		09/01/2005	SCHEDULED REDEMPTION		10,447	10,447	10,928	10,844	0	(398)	0	(398)	0	10,447	0	0	0	182	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		09/01/2005	SCHEDULED REDEMPTION		616	616	645	637	0	(20)	0	(20)	0	616	0	0	0	7	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		09/01/2005	SCHEDULED REDEMPTION		34,457	34,457	34,815	34,764	0	(307)	0	(307)	0	34,457	0	0	0	525	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		09/01/2005	SCHEDULED REDEMPTION		13,296	13,296	13,580	13,588	0	(292)	0	(292)	0	13,296	0	0	0	199	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		09/01/2005	SCHEDULED REDEMPTION		1,270	1,270	1,333	1,330	0	(61)	0	(61)	0	1,270	0	0	0	19	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		09/01/2005	SCHEDULED REDEMPTION		1,461	1,461	1,477	1,475	0	(14)	0	(14)	0	1,461	0	0	0	21	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		09/01/2005	SCHEDULED REDEMPTION		428	428	429	429	0	(1)	0	(1)	0	428	0	0	0	7	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2005	SCHEDULED REDEMPTION		2,987	2,987	2,987	2,987	0	0	0	0	0	2,987	0	0	0	41	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		09/01/2005	SCHEDULED REDEMPTION		228	228	237	236	0	(8)	0	(8)	0	228	0	0	0	4	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		09/01/2005	SCHEDULED REDEMPTION		2,089	2,089	2,153	2,147	0	(58)	0	(58)	0	2,089	0	0	0	28	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		09/01/2005	SCHEDULED REDEMPTION		8,140	8,140	8,508	8,417	0	(276)	0	(276)	0	8,140	0	0	0	141	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		09/01/2005	SCHEDULED REDEMPTION		33,965	33,965	34,874	34,845	0	(881)	0	(881)	0	33,965	0	0	0	428	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2005	SCHEDULED REDEMPTION		4,717	4,717	4,899	4,885	0	(168)	0	(168)	0	4,717	0	0	0	88	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		09/01/2005	SCHEDULED REDEMPTION		25,961	25,961	26,052	26,042	0	(81)	0	(81)	0	25,961	0	0	0	287	02/01/2032	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2005	SCHEDULED REDEMPTION		4,579	4,579	4,687	4,658	0	(80)	0	(80)	0	4,579	0	0	0	65	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2005	SCHEDULED REDEMPTION		43,936	43,936	45,112	45,075	0	(1,139)	0	(1,139)	0	43,936	0	0	0	543	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		09/01/2005	SCHEDULED REDEMPTION		7,423	7,423	7,511	7,499	0	(76)	0	(76)	0	7,423	0	0	0	83	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		09/01/2005	SCHEDULED REDEMPTION		19,708	19,708	20,678	20,643	0	(935)	0	(935)	0	19,708	0	0	0	307	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		09/01/2005	SCHEDULED REDEMPTION		26,037	26,037	27,319	27,264	0	(1,227)	0	(1,227)	0	26,037	0	0	0	322	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		09/01/2005	SCHEDULED REDEMPTION		5,483	5,483	5,730	5,655	0	(172)	0	(172)	0	5,483	0	0	0	95	02/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31389L-VB-2	FED NATL MTG ASSOC #628910		09/01/2005	SCHEDULED REDEMPTION		498	498	523	521	0	(23)	0	(23)	0	498	0	0	0	5	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2005	SCHEDULED REDEMPTION		3,783	3,783	3,935	3,919	0	(136)	0	(136)	0	3,783	0	0	0	50	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		09/01/2005	SCHEDULED REDEMPTION		25,783	25,783	27,052	27,005	0	(1,223)	0	(1,223)	0	25,783	0	0	0	372	02/01/2032	1
31389M-UV-7	FED NATL MTG ASSOC #629796		09/01/2005	SCHEDULED REDEMPTION		4,419	4,419	4,641	4,610	0	(190)	0	(190)	0	4,419	0	0	0	51	09/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		09/01/2005	SCHEDULED REDEMPTION		6,635	6,635	6,967	6,920	0	(285)	0	(285)	0	6,635	0	0	0	73	09/01/2032	1
31389M-Y3-5	FED NATL MTG ASSOC #629930		09/01/2005	SCHEDULED REDEMPTION		1,912	1,912	1,866	1,866	0	46	0	46	0	1,912	0	0	0	19	08/01/2033	1
31389N-AH-8	FED NATL MTG ASSOC #630108		09/01/2005	SCHEDULED REDEMPTION		100	100	104	107	0	(7)	0	(7)	0	100	0	0	0	2	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		09/01/2005	SCHEDULED REDEMPTION		19,957	19,957	20,858	20,567	0	(610)	0	(610)	0	19,957	0	0	0	349	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		09/01/2005	SCHEDULED REDEMPTION		80,405	80,405	82,221	81,830	0	(1,425)	0	(1,425)	0	80,405	0	0	0	1,403	05/01/2032	1
31389N-TG-0	FED NATL MTG ASSOC #630651		09/01/2005	SCHEDULED REDEMPTION		308	308	319	316	0	(9)	0	(9)	0	308	0	0	0	5	02/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		09/01/2005	SCHEDULED REDEMPTION		570	570	596	586	0	(16)	0	(16)	0	570	0	0	0	9	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2005	SCHEDULED REDEMPTION		38	38	40	40	0	(1)	0	(1)	0	38	0	0	0	1	03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		09/01/2005	SCHEDULED REDEMPTION		14,337	14,337	14,506	14,490	0	(153)	0	(153)	0	14,337	0	0	0	203	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2005	SCHEDULED REDEMPTION		3,497	3,497	3,637	3,623	0	(126)	0	(126)	0	3,497	0	0	0	51	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		09/01/2005	SCHEDULED REDEMPTION		55	55	58	58	0	(3)	0	(3)	0	55	0	0	0	1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		09/01/2005	SCHEDULED REDEMPTION		14,366	14,366	14,591	14,586	0	(220)	0	(220)	0	14,366	0	0	0	179	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2005	SCHEDULED REDEMPTION		152,178	152,178	152,178	152,178	0	0	0	0	0	152,178	0	0	0	2,275	12/01/2031	1
31389S-3G-7	FED NATL MTG ASSOC #634499		09/01/2005	SCHEDULED REDEMPTION		3,443	3,443	3,582	3,568	0	(125)	0	(125)	0	3,443	0	0	0	45	03/01/2017	1
31389S-6W-9	FED NATL MTG ASSOC #634585		09/01/2005	SCHEDULED REDEMPTION		2,390	2,390	2,510	2,505	0	(115)	0	(115)	0	2,390	0	0	0	33	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		09/01/2005	SCHEDULED REDEMPTION		26,037	26,037	26,712	26,694	0	(657)	0	(657)	0	26,037	0	0	0	289	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2005	SCHEDULED REDEMPTION		34,295	34,295	34,828	34,812	0	(517)	0	(517)	0	34,295	0	0	0	440	03/01/2017	1
31389T-SN-3	FED NATL MTG ASSOC #635125		09/01/2005	SCHEDULED REDEMPTION		312	312	319	317	0	(5)	0	(5)	0	312	0	0	0	5	06/01/2032	1
31389U-KV-0	FED NATL MTG ASSOC #635808		09/01/2005	SCHEDULED REDEMPTION		425	425	444	439	0	(14)	0	(14)	0	425	0	0	0	7	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		09/01/2005	SCHEDULED REDEMPTION		7,140	7,140	7,498	7,473	0	(333)	0	(333)	0	7,140	0	0	0	115	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		09/01/2005	SCHEDULED REDEMPTION		15,507	15,507	16,285	16,231	0	(724)	0	(724)	0	15,507	0	0	0	246	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		09/01/2005	SCHEDULED REDEMPTION		23,655	23,655	24,189	24,087	0	(432)	0	(432)	0	23,655	0	0	0	353	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2005	SCHEDULED REDEMPTION		268,167	268,167	278,463	274,758	0	(6,591)	0	(6,591)	0	268,167	0	0	0	3,197	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		09/01/2005	SCHEDULED REDEMPTION		575	575	597	589	0	(14)	0	(14)	0	575	0	0	0	10	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		09/01/2005	SCHEDULED REDEMPTION		16,181	16,181	16,216	16,212	0	(31)	0	(31)	0	16,181	0	0	0	244	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		09/01/2005	SCHEDULED REDEMPTION		19,192	19,192	19,929	19,674	0	(482)	0	(482)	0	19,192	0	0	0	359	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2005	SCHEDULED REDEMPTION		60,250	60,250	62,563	61,764	0	(1,514)	0	(1,514)	0	60,250	0	0	0	1,129	04/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31389W-AW-5	FED NATL MTG ASSOC #637321		09/01/2005	SCHEDULED REDEMPTION		6,840	6,840	7,183	7,148	0	(308)	0	(308)	0	6,840	0	0	0	110	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		09/01/2005	SCHEDULED REDEMPTION		40,922	40,922	42,024	41,934	0	(1,011)	0	(1,011)	0	40,922	0	0	0	649	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		09/01/2005	SCHEDULED REDEMPTION		5,585	5,585	5,711	5,685	0	(100)	0	(100)	0	5,585	0	0	0	78	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2005	SCHEDULED REDEMPTION		301	301	312	308	0	(8)	0	(8)	0	301	0	0	0	5	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		09/01/2005	SCHEDULED REDEMPTION		6,514	6,514	6,550	6,544	0	(30)	0	(30)	0	6,514	0	0	0	91	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		09/01/2005	SCHEDULED REDEMPTION		318	318	319	319	0	(1)	0	(1)	0	318	0	0	0	5	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		09/01/2005	SCHEDULED REDEMPTION		205,261	205,261	214,080	212,650	0	(7,389)	0	(7,389)	0	205,261	0	0	0	2,873	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		09/01/2005	SCHEDULED REDEMPTION		933	933	975	961	0	(29)	0	(29)	0	933	0	0	0	15	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		09/01/2005	SCHEDULED REDEMPTION		12,458	12,458	12,495	12,490	0	(32)	0	(32)	0	12,458	0	0	0	175	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		09/01/2005	SCHEDULED REDEMPTION		520	520	521	520	0	(1)	0	(1)	0	520	0	0	0	8	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		09/01/2005	SCHEDULED REDEMPTION		3,992	3,992	4,192	4,180	0	(188)	0	(188)	0	3,992	0	0	0	59	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		09/01/2005	SCHEDULED REDEMPTION		93	93	94	94	0	0	0	0	0	93	0	0	0	1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2005	SCHEDULED REDEMPTION		2,581	2,581	2,685	2,667	0	(86)	0	(86)	0	2,581	0	0	0	37	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		09/01/2005	SCHEDULED REDEMPTION		16,256	16,256	16,291	16,287	0	(31)	0	(31)	0	16,256	0	0	0	179	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		09/01/2005	SCHEDULED REDEMPTION		14,555	14,555	15,212	14,976	0	(421)	0	(421)	0	14,555	0	0	0	228	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		09/01/2005	SCHEDULED REDEMPTION		929	929	975	973	0	(43)	0	(43)	0	929	0	0	0	13	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		09/01/2005	SCHEDULED REDEMPTION		152	152	158	156	0	(4)	0	(4)	0	152	0	0	0	3	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		09/01/2005	SCHEDULED REDEMPTION		6,437	6,437	6,625	6,613	0	(176)	0	(176)	0	6,437	0	0	0	73	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		09/01/2005	SCHEDULED REDEMPTION		2,667	2,667	2,781	2,748	0	(81)	0	(81)	0	2,667	0	0	0	44	04/01/2032	1
31390B-RK-6	FED NATL MTG ASSOC #641390		09/01/2005	SCHEDULED REDEMPTION		53	53	55	55	0	(1)	0	(1)	0	53	0	0	0	1	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		09/01/2005	SCHEDULED REDEMPTION		113,006	113,006	118,674	118,019	0	(5,013)	0	(5,013)	0	113,006	0	0	0	1,491	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2005	SCHEDULED REDEMPTION		133	133	138	137	0	(4)	0	(4)	0	133	0	0	0	2	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		09/01/2005	SCHEDULED REDEMPTION		70	70	72	72	0	(2)	0	(2)	0	70	0	0	0	1	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		09/01/2005	SCHEDULED REDEMPTION		14,098	14,098	14,138	14,132	0	(34)	0	(34)	0	14,098	0	0	0	228	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		09/01/2005	SCHEDULED REDEMPTION		157,031	157,031	164,809	164,611	0	(7,580)	0	(7,580)	0	157,031	0	0	0	2,074	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		09/01/2005	SCHEDULED REDEMPTION		336	336	350	350	0	(14)	0	(14)	0	336	0	0	0	5	06/01/2032	1
31390D-JK-1	FED NATL MTG ASSOC #642966		09/01/2005	SCHEDULED REDEMPTION		7,815	7,815	8,116	8,008	0	(192)	0	(192)	0	7,815	0	0	0	146	04/01/2032	1
31390D-ZF-4	FED NATL MTG ASSOC #643442		09/01/2005	SCHEDULED REDEMPTION		19,017	19,017	19,812	19,717	0	(700)	0	(700)	0	19,017	0	0	0	277	06/01/2017	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2005	SCHEDULED REDEMPTION		7,358	7,358	7,666	7,634	0	(276)	0	(276)	0	7,358	0	0	0	98	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		09/01/2005	SCHEDULED REDEMPTION		785	785	787	786	0	(1)	0	(1)	0	785	0	0	0	9	05/01/2032	1
31390E-UP-5	FED NATL MTG ASSOC #644190		09/01/2005	SCHEDULED REDEMPTION		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	06/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31390F-C7-2	FED NATL MTG ASSOC #644594		09/01/2005	SCHEDULED REDEMPTION		839	839	878	877	0	(39)	0	(39)	0	839	0	0	0	13	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		09/01/2005	SCHEDULED REDEMPTION		51,997	51,997	54,345	53,850	0	(1,853)	0	(1,853)	0	51,997	0	0	0	908	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		09/01/2005	SCHEDULED REDEMPTION		540	540	567	564	0	(25)	0	(25)	0	540	0	0	0	9	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		09/01/2005	SCHEDULED REDEMPTION		786	786	821	809	0	(23)	0	(23)	0	786	0	0	0	12	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		09/01/2005	SCHEDULED REDEMPTION		8,454	8,454	8,878	8,829	0	(375)	0	(375)	0	8,454	0	0	0	123	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		09/01/2005	SCHEDULED REDEMPTION		18,039	18,039	18,927	18,824	0	(785)	0	(785)	0	18,039	0	0	0	197	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		09/01/2005	SCHEDULED REDEMPTION		742	742	779	772	0	(30)	0	(30)	0	742	0	0	0	12	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		09/01/2005	SCHEDULED REDEMPTION		7,208	7,208	7,563	7,542	0	(334)	0	(334)	0	7,208	0	0	0	99	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		09/01/2005	SCHEDULED REDEMPTION		25,292	25,292	25,863	25,733	0	(441)	0	(441)	0	25,292	0	0	0	350	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		09/01/2005	SCHEDULED REDEMPTION		15,430	15,430	15,516	15,500	0	(71)	0	(71)	0	15,430	0	0	0	169	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		09/01/2005	SCHEDULED REDEMPTION		27,629	27,629	27,784	27,756	0	(127)	0	(127)	0	27,629	0	0	0	302	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		09/01/2005	SCHEDULED REDEMPTION		15,614	15,614	16,319	16,131	0	(517)	0	(517)	0	15,614	0	0	0	186	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		09/01/2005	SCHEDULED REDEMPTION		12,774	12,774	12,845	12,833	0	(59)	0	(59)	0	12,774	0	0	0	179	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2005	SCHEDULED REDEMPTION		30,810	30,810	32,544	31,799	0	(989)	0	(989)	0	30,810	0	0	0	389	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		09/01/2005	SCHEDULED REDEMPTION		47	47	47	47	0	0	0	0	0	47	0	0	0	1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		09/01/2005	SCHEDULED REDEMPTION		17,334	17,334	18,125	18,120	0	(786)	0	(786)	0	17,334	0	0	0	236	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		09/01/2005	SCHEDULED REDEMPTION		282	282	295	295	0	(13)	0	(13)	0	282	0	0	0	4	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		09/01/2005	SCHEDULED REDEMPTION		2,676	2,676	2,691	2,689	0	(12)	0	(12)	0	2,676	0	0	0	43	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		09/01/2005	SCHEDULED REDEMPTION		732	732	768	762	0	(30)	0	(30)	0	732	0	0	0	11	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		09/01/2005	SCHEDULED REDEMPTION		37	37	37	37	0	0	0	0	0	37	0	0	0	1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		09/01/2005	SCHEDULED REDEMPTION		9,947	9,947	10,437	10,398	0	(451)	0	(451)	0	9,947	0	0	0	161	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		09/01/2005	SCHEDULED REDEMPTION		258,192	258,192	272,716	266,714	0	(8,522)	0	(8,522)	0	258,192	0	0	0	3,245	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		09/01/2005	SCHEDULED REDEMPTION		1,786	1,786	1,796	1,795	0	(8)	0	(8)	0	1,786	0	0	0	29	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		09/01/2005	SCHEDULED REDEMPTION		2,860	2,860	2,876	2,873	0	(13)	0	(13)	0	2,860	0	0	0	43	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		09/01/2005	SCHEDULED REDEMPTION		661,621	661,621	665,249	664,589	0	(2,967)	0	(2,967)	0	661,621	0	0	0	9,019	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		09/01/2005	SCHEDULED REDEMPTION		27,711	27,711	29,101	28,940	0	(1,229)	0	(1,229)	0	27,711	0	0	0	449	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		09/01/2005	SCHEDULED REDEMPTION		11,415	11,415	11,988	11,921	0	(506)	0	(506)	0	11,415	0	0	0	126	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		09/01/2005	SCHEDULED REDEMPTION		14,638	14,638	14,728	14,713	0	(75)	0	(75)	0	14,638	0	0	0	215	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		09/01/2005	SCHEDULED REDEMPTION		8,202	8,202	8,606	8,559	0	(357)	0	(357)	0	8,202	0	0	0	122	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		09/01/2005	SCHEDULED REDEMPTION		27,926	27,926	29,187	28,989	0	(1,063)	0	(1,063)	0	27,926	0	0	0	488	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		09/01/2005	SCHEDULED REDEMPTION		23,452	23,452	24,629	24,461	0	(1,009)	0	(1,009)	0	23,452	0	0	0	379	10/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31390R-BH-5	FED NATL MTG ASSOC #653540		09/01/2005	SCHEDULED REDEMPTION		738	738	774	771	0	(33)	0	(33)	0	738	0	0	0	11	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2005	SCHEDULED REDEMPTION		2,475	2,475	2,581	2,565	0	(91)	0	(91)	0	2,475	0	0	0	36	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		09/01/2005	SCHEDULED REDEMPTION		47	47	49	48	0	(1)	0	(1)	0	47	0	0	0	1	08/01/2032	1
31390R-H2-2	FED NATL MTG ASSOC #653749		09/01/2005	SCHEDULED REDEMPTION		978	978	983	983	0	(5)	0	(5)	0	978	0	0	0	14	07/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		09/01/2005	SCHEDULED REDEMPTION		48,494	48,494	50,927	50,546	0	(2,052)	0	(2,052)	0	48,494	0	0	0	787	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2005	SCHEDULED REDEMPTION		11,981	11,981	12,085	12,084	0	(104)	0	(104)	0	11,981	0	0	0	169	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		09/01/2005	SCHEDULED REDEMPTION		39	39	41	41	0	(2)	0	(2)	0	39	0	0	0	1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		09/01/2005	SCHEDULED REDEMPTION		37,580	37,580	39,465	39,223	0	(1,642)	0	(1,642)	0	37,580	0	0	0	541	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		09/01/2005	SCHEDULED REDEMPTION		14,011	14,011	14,714	14,623	0	(612)	0	(612)	0	14,011	0	0	0	226	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		09/01/2005	SCHEDULED REDEMPTION		1,239	1,239	1,247	1,245	0	(6)	0	(6)	0	1,239	0	0	0	18	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		09/01/2005	SCHEDULED REDEMPTION		21,768	21,768	21,881	21,871	0	(103)	0	(103)	0	21,768	0	0	0	352	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		09/01/2005	SCHEDULED REDEMPTION		61,972	61,972	65,080	64,680	0	(2,708)	0	(2,708)	0	61,972	0	0	0	945	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		09/01/2005	SCHEDULED REDEMPTION		7,143	7,143	7,341	7,336	0	(193)	0	(193)	0	7,143	0	0	0	73	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2005	SCHEDULED REDEMPTION		3,978	3,978	3,999	3,995	0	(17)	0	(17)	0	3,978	0	0	0	55	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		09/01/2005	SCHEDULED REDEMPTION		42,485	42,485	44,616	44,342	0	(1,857)	0	(1,857)	0	42,485	0	0	0	608	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		09/01/2005	SCHEDULED REDEMPTION		510,406	510,406	527,182	526,695	0	(16,288)	0	(16,288)	0	510,406	0	0	0	6,278	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		09/01/2005	SCHEDULED REDEMPTION		53	53	56	56	0	(2)	0	(2)	0	53	0	0	0	1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		09/01/2005	SCHEDULED REDEMPTION		48,584	48,584	49,100	49,094	0	(510)	0	(510)	0	48,584	0	0	0	621	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		09/01/2005	SCHEDULED REDEMPTION		22,496	22,496	23,625	23,480	0	(983)	0	(983)	0	22,496	0	0	0	319	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		09/01/2005	SCHEDULED REDEMPTION		37,737	37,737	39,630	39,435	0	(1,698)	0	(1,698)	0	37,737	0	0	0	446	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		09/01/2005	SCHEDULED REDEMPTION		8,887	8,887	9,110	9,108	0	(221)	0	(221)	0	8,887	0	0	0	119	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		09/01/2005	SCHEDULED REDEMPTION		44,318	44,318	46,416	46,389	0	(2,071)	0	(2,071)	0	44,318	0	0	0	681	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		09/01/2005	SCHEDULED REDEMPTION		22,926	22,926	24,054	23,938	0	(1,012)	0	(1,012)	0	22,926	0	0	0	334	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2005	SCHEDULED REDEMPTION		75,105	75,105	76,833	76,798	0	(1,692)	0	(1,692)	0	75,105	0	0	0	955	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		09/01/2005	SCHEDULED REDEMPTION		17,472	17,472	18,349	18,224	0	(752)	0	(752)	0	17,472	0	0	0	283	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		09/01/2005	SCHEDULED REDEMPTION		59,644	59,644	61,132	61,116	0	(1,472)	0	(1,472)	0	59,644	0	0	0	795	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		09/01/2005	SCHEDULED REDEMPTION		167,314	167,314	172,952	172,788	0	(5,474)	0	(5,474)	0	167,314	0	0	0	1,870	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		09/01/2005	SCHEDULED REDEMPTION		1,256	1,256	1,284	1,284	0	(28)	0	(28)	0	1,256	0	0	0	16	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		09/01/2005	SCHEDULED REDEMPTION		1,605	1,605	1,644	1,640	0	(35)	0	(35)	0	1,605	0	0	0	19	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		09/01/2005	SCHEDULED REDEMPTION		139,944	139,944	143,820	143,710	0	(3,766)	0	(3,766)	0	139,944	0	0	0	1,588	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		09/01/2005	SCHEDULED REDEMPTION		36,233	36,233	38,050	37,792	0	(1,559)	0	(1,559)	0	36,233	0	0	0	566	10/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31391G-G2-6	FED NATL MTG ASSOC #666317		09/01/2005	SCHEDULED REDEMPTION		69,166	69,166	72,440	72,365	0	(3,200)	0	(3,200)	0	69,166	0	0	0	971	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2005	SCHEDULED REDEMPTION		4,647	4,647	4,880	4,843	0	(197)	0	(197)	0	4,647	0	0	0	75	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2005	SCHEDULED REDEMPTION		16,141	16,141	16,573	16,562	0	(421)	0	(421)	0	16,141	0	0	0	196	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2005	SCHEDULED REDEMPTION		601,819	601,819	615,289	615,218	0	(13,398)	0	(13,398)	0	601,819	0	0	0	7,863	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		09/01/2005	SCHEDULED REDEMPTION		18,995	18,995	19,930	19,822	0	(826)	0	(826)	0	18,995	0	0	0	276	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2005	SCHEDULED REDEMPTION		699,214	699,214	711,096	707,809	0	(8,594)	0	(8,594)	0	699,214	0	0	0	7,383	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		09/01/2005	SCHEDULED REDEMPTION		11,297	11,297	11,807	11,671	0	(374)	0	(374)	0	11,297	0	0	0	155	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2005	SCHEDULED REDEMPTION		1,842	1,842	1,871	1,871	0	(28)	0	(28)	0	1,842	0	0	0	21	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		09/01/2005	SCHEDULED REDEMPTION		18,827	18,827	19,474	19,453	0	(626)	0	(626)	0	18,827	0	0	0	254	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2005	SCHEDULED REDEMPTION		53,633	53,633	55,938	55,541	0	(1,908)	0	(1,908)	0	53,633	0	0	0	707	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		09/01/2005	SCHEDULED REDEMPTION		3,481	3,481	3,600	3,593	0	(113)	0	(113)	0	3,481	0	0	0	41	01/01/2018	1
31391S-K8-2	FED NATL MTG ASSOC #675419		09/01/2005	SCHEDULED REDEMPTION		75,306	75,306	78,653	78,634	0	(3,328)	0	(3,328)	0	75,306	0	0	0	1,090	12/01/2032	1
31391S-RX-0	FED NATL MTG ASSOC #675602		09/01/2005	SCHEDULED REDEMPTION		633	633	663	659	0	(26)	0	(26)	0	633	0	0	0	10	01/01/2032	1
31391S-U5-7	FED NATL MTG ASSOC #675704		09/01/2005	SCHEDULED REDEMPTION		1,357	1,357	1,301	1,303	0	54	0	54	0	1,357	0	0	0	13	02/01/2033	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		09/01/2005	SCHEDULED REDEMPTION		1,867	1,867	1,954	1,950	0	(82)	0	(82)	0	1,867	0	0	0	23	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		09/01/2005	SCHEDULED REDEMPTION		14,731	14,731	15,098	15,095	0	(364)	0	(364)	0	14,731	0	0	0	197	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		09/01/2005	SCHEDULED REDEMPTION		2,622	2,622	2,754	2,729	0	(107)	0	(107)	0	2,622	0	0	0	43	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		09/01/2005	SCHEDULED REDEMPTION		4,810	4,810	4,870	4,867	0	(58)	0	(58)	0	4,810	0	0	0	59	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		09/01/2005	SCHEDULED REDEMPTION		684,492	684,492	701,818	698,416	0	(13,924)	0	(13,924)	0	684,492	0	0	0	8,966	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2005	SCHEDULED REDEMPTION		2,873	2,873	2,989	2,977	0	(104)	0	(104)	0	2,873	0	0	0	38	09/01/2017	1
31391X-RL-5	FED NATL MTG ASSOC #680091		09/01/2005	SCHEDULED REDEMPTION		5,822	5,822	6,022	6,012	0	(190)	0	(190)	0	5,822	0	0	0	79	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		09/01/2005	SCHEDULED REDEMPTION		1,807	1,807	1,852	1,851	0	(44)	0	(44)	0	1,807	0	0	0	24	02/01/2033	1
31391Y-5V-5	FED NATL MTG ASSOC #681360		09/01/2005	SCHEDULED REDEMPTION		14,712	14,712	15,151	15,107	0	(395)	0	(395)	0	14,712	0	0	0	183	03/01/2018	1
31400A-AL-2	FED NATL MTG ASSOC #681411		09/01/2005	SCHEDULED REDEMPTION		1,677	1,677	1,704	1,703	0	(26)	0	(26)	0	1,677	0	0	0	19	03/01/2018	1
31400A-UN-6	FED NATL MTG ASSOC #681989		09/01/2005	SCHEDULED REDEMPTION		66,616	66,616	69,958	69,287	0	(2,671)	0	(2,671)	0	66,616	0	0	0	963	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		09/01/2005	SCHEDULED REDEMPTION		2,355	2,355	2,436	2,432	0	(76)	0	(76)	0	2,355	0	0	0	29	02/01/2018	1
31400B-ZG-4	FED NATL MTG ASSOC #683043		09/01/2005	SCHEDULED REDEMPTION		75,610	75,610	79,331	78,691	0	(3,081)	0	(3,081)	0	75,610	0	0	0	1,225	02/01/2033	1
31400B-5Z-5	FED NATL MTG ASSOC #683164		09/01/2005	SCHEDULED REDEMPTION		55,420	55,420	58,200	57,643	0	(2,222)	0	(2,222)	0	55,420	0	0	0	788	02/01/2033	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		09/01/2005	SCHEDULED REDEMPTION		16,030	16,030	16,819	16,684	0	(653)	0	(653)	0	16,030	0	0	0	260	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		09/01/2005	SCHEDULED REDEMPTION		2,041	2,041	2,085	2,081	0	(40)	0	(40)	0	2,041	0	0	0	24	02/01/2018	1
31400E-BY-5	FED NATL MTG ASSOC #685055		09/01/2005	SCHEDULED REDEMPTION		1,308	1,308	1,285	1,288	0	21	0	21	0	1,308	0	0	0	16	05/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31400E-CA-6	FED NATL MTG ASSOC #685065		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(206)	04/01/2019	1
31400E-V9-8	FED NATL MTG ASSOC #685640		09/01/2005	SCHEDULED REDEMPTION		835,210	835,210	860,788	855,786	0	(20,576)	0	(20,576)	0	835,210	0	0	0	11,077	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		09/01/2005	SCHEDULED REDEMPTION		686	686	701	701	0	(15)	0	(15)	0	686	0	0	0	10	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		09/01/2005	SCHEDULED REDEMPTION		2,066	2,066	2,111	2,107	0	(41)	0	(41)	0	2,066	0	0	0	23	03/01/2018	1
31400H-KM-4	FED NATL MTG ASSOC #688000		09/01/2005	SCHEDULED REDEMPTION		209,059	209,059	213,877	213,742	0	(4,683)	0	(4,683)	0	209,059	0	0	0	2,281	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		09/01/2005	SCHEDULED REDEMPTION		153,235	153,235	154,863	154,844	0	(1,610)	0	(1,610)	0	153,235	0	0	0	1,985	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		09/01/2005	SCHEDULED REDEMPTION		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	0	03/01/2033	1
31400K-V3-7	FED NATL MTG ASSOC #690134		09/01/2005	SCHEDULED REDEMPTION		265	265	269	269	0	(4)	0	(4)	0	265	0	0	0	3	02/01/2018	1
31400K-YD-2	FED NATL MTG ASSOC #690208		09/01/2005	SCHEDULED REDEMPTION		4,310	4,310	4,526	4,480	0	(170)	0	(170)	0	4,310	0	0	0	70	03/01/2033	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		09/01/2005	SCHEDULED REDEMPTION		55,424	55,424	56,012	56,005	0	(582)	0	(582)	0	55,424	0	0	0	674	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		09/01/2005	SCHEDULED REDEMPTION		38	38	38	38	0	(1)	0	(1)	0	38	0	0	0	0	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		09/01/2005	SCHEDULED REDEMPTION		118,486	118,486	121,269	121,232	0	(2,746)	0	(2,746)	0	118,486	0	0	0	1,376	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		09/01/2005	SCHEDULED REDEMPTION		13,218	13,218	13,631	13,624	0	(405)	0	(405)	0	13,218	0	0	0	168	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2005	SCHEDULED REDEMPTION		87,364	87,364	88,292	88,281	0	(917)	0	(917)	0	87,364	0	0	0	1,090	04/01/2033	1
31400T-HX-8	FED NATL MTG ASSOC #696946		09/01/2005	SCHEDULED REDEMPTION		357,971	357,971	369,641	369,314	0	(11,343)	0	(11,343)	0	357,971	0	0	0	3,880	04/01/2018	1
31400U-TL-8	FED NATL MTG ASSOC #698155		09/01/2005	SCHEDULED REDEMPTION		1,999,081	1,999,081	2,023,133	2,022,856	0	(23,775)	0	(23,775)	0	1,999,081	0	0	0	23,439	04/01/2033	1
31400W-L7-3	FED NATL MTG ASSOC #699750		09/01/2005	SCHEDULED REDEMPTION		1,351,581	1,351,581	1,333,251	1,333,886	0	17,695	0	17,695	0	1,351,581	0	0	0	15,863	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		09/01/2005	SCHEDULED REDEMPTION		29,539	29,539	30,937	30,929	0	(1,390)	0	(1,390)	0	29,539	0	0	0	413	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		09/01/2005	SCHEDULED REDEMPTION		67,863	67,863	68,709	68,677	0	(814)	0	(814)	0	67,863	0	0	0	921	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		09/01/2005	SCHEDULED REDEMPTION		31,178	31,178	32,249	32,190	0	(1,012)	0	(1,012)	0	31,178	0	0	0	421	02/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2005	SCHEDULED REDEMPTION		3,481	3,481	3,556	3,549	0	(68)	0	(68)	0	3,481	0	0	0	37	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		09/01/2005	SCHEDULED REDEMPTION		71,113	71,113	71,869	71,853	0	(739)	0	(739)	0	71,113	0	0	0	864	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		09/01/2005	SCHEDULED REDEMPTION		5,651	5,651	5,828	5,824	0	(173)	0	(173)	0	5,651	0	0	0	76	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		09/01/2005	SCHEDULED REDEMPTION		2,895	2,895	2,966	2,965	0	(70)	0	(70)	0	2,895	0	0	0	36	05/01/2033	1
31401G-BN-3	FED NATL MTG ASSOC #707545		09/01/2005	SCHEDULED REDEMPTION		3,203	3,203	3,313	3,310	0	(107)	0	(107)	0	3,203	0	0	0	36	03/01/2018	1
31401H-KB-7	FED NATL MTG ASSOC #708690		09/01/2005	SCHEDULED REDEMPTION		3,112	3,112	3,180	3,174	0	(62)	0	(62)	0	3,112	0	0	0	36	06/01/2018	1
31401J-ED-6	FED NATL MTG ASSOC #709432		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(101)	07/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		09/01/2005	SCHEDULED REDEMPTION		1,357	1,357	1,390	1,385	0	(28)	0	(28)	0	1,357	0	0	0	15	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		09/01/2005	SCHEDULED REDEMPTION		1,818	1,818	1,863	1,862	0	(44)	0	(44)	0	1,818	0	0	0	26	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		09/01/2005	SCHEDULED REDEMPTION		2,376	2,376	2,438	2,436	0	(60)	0	(60)	0	2,376	0	0	0	26	03/01/2018	1
31401P-GD-0	FED NATL MTG ASSOC #713996		09/01/2005	SCHEDULED REDEMPTION		18,958	18,958	18,970	18,970	0	(12)	0	(12)	0	18,958	0	0	0	202	07/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31401V-3P-4	FED NATL MTG ASSOC #720006		09/01/2005	SCHEDULED REDEMPTION		214,651	214,651	216,932	216,901	0	(2,250)	0	(2,250)	0	214,651	0	0	0	2,654	07/01/2033	1
31401X-CV-7	FED NATL MTG ASSOC #721084		09/01/2005	SCHEDULED REDEMPTION		9,802	9,802	9,549	9,552	0	249	0	249	0	9,802	0	0	0	110	10/01/2033	1
31401X-EA-1	FED NATL MTG ASSOC #721129		09/01/2005	SCHEDULED REDEMPTION		18,053	18,053	18,933	18,928	0	(875)	0	(875)	0	18,053	0	0	0	293	07/01/2034	1
31401X-H8-3	FED NATL MTG ASSOC #721255		09/01/2005	SCHEDULED REDEMPTION		504,898	504,898	510,262	510,190	0	(5,292)	0	(5,292)	0	504,898	0	0	0	6,181	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		09/01/2005	SCHEDULED REDEMPTION		61,872	61,872	62,529	62,521	0	(649)	0	(649)	0	61,872	0	0	0	752	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		09/01/2005	SCHEDULED REDEMPTION		109,100	109,100	111,804	111,768	0	(2,669)	0	(2,669)	0	109,100	0	0	0	1,431	06/01/2033	1
31401Y-DT-9	FED NATL MTG ASSOC #722014		09/01/2005	SCHEDULED REDEMPTION		38,378	38,378	40,303	39,844	0	(1,466)	0	(1,466)	0	38,378	0	0	0	476	06/01/2033	1
31401Y-JP-1	FED NATL MTG ASSOC #722170		09/01/2005	SCHEDULED REDEMPTION		32,653	32,653	32,673	32,672	0	(19)	0	(19)	0	32,653	0	0	0	364	07/01/2033	1
31402A-JW-7	FED NATL MTG ASSOC #723077		09/01/2005	SCHEDULED REDEMPTION		2,407	2,407	2,305	2,308	0	99	0	99	0	2,407	0	0	0	24	04/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		09/01/2005	SCHEDULED REDEMPTION		5,414	5,414	5,559	5,555	0	(141)	0	(141)	0	5,414	0	0	0	65	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		09/01/2005	SCHEDULED REDEMPTION		151,375	151,375	152,984	152,932	0	(1,557)	0	(1,557)	0	151,375	0	0	0	1,778	06/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2005	SCHEDULED REDEMPTION		273,455	273,455	272,472	272,501	0	954	0	954	0	273,455	0	0	0	3,114	07/01/2033	1
31402C-PL-0	FED NATL MTG ASSOC #725027		09/01/2005	SCHEDULED REDEMPTION		24,153	24,153	24,168	24,167	0	(15)	0	(15)	0	24,153	0	0	0	270	11/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		09/01/2005	SCHEDULED REDEMPTION		132,815	132,815	135,485	135,418	0	(2,603)	0	(2,603)	0	132,815	0	0	0	1,636	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		09/01/2005	SCHEDULED REDEMPTION		121,503	121,503	124,055	123,991	0	(2,489)	0	(2,489)	0	121,503	0	0	0	1,495	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2005	SCHEDULED REDEMPTION		112,353	112,353	115,098	115,091	0	(2,738)	0	(2,738)	0	112,353	0	0	0	1,500	02/01/2034	1
31402C-VZ-2	FED NATL MTG ASSOC #725232		09/01/2005	SCHEDULED REDEMPTION		1,364,779	1,364,779	1,350,237	1,350,707	0	14,072	0	14,072	0	1,364,779	0	0	0	15,258	03/01/2034	1
31402C-YK-2	FED NATL MTG ASSOC #725314		09/01/2005	SCHEDULED REDEMPTION		29,504	29,504	29,421	29,425	0	80	0	80	0	29,504	0	0	0	329	04/01/2034	1
31402C-3J-9	FED NATL MTG ASSOC #725401		09/01/2005	SCHEDULED REDEMPTION		80,642	80,642	84,460	84,444	0	(3,802)	0	(3,802)	0	80,642	0	0	0	1,174	01/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2005	Various		14,867	14,867	14,783	18,948	0	(444)	0	(444)	0	14,867	0	0	0	166	05/01/2019	1
31402C-5H-1	FED NATL MTG ASSOC #725448		06/10/2005	GREENWICH CAPITAL MARKETS, INC		4,091,108	4,051,229	4,108,388	0	0	0	0	0	0	4,108,388	0	(17,279)	(17,279)	0	01/01/2034	1
31402D-F7-0	FED NATL MTG ASSOC #725690		09/01/2005	SCHEDULED REDEMPTION		82,172	82,172	84,252	84,236	0	(2,064)	0	(2,064)	0	82,172	0	0	0	1,097	08/01/2034	1
31402D-HC-7	FED NATL MTG ASSOC #725727		06/10/2005	GREENWICH CAPITAL MARKETS, INC		5,137,400	5,087,321	5,165,669	5,165,520	0	148	0	148	0	5,165,669	0	(28,269)	(28,269)	0	08/01/2034	1
31402D-QN-3	FED NATL MTG ASSOC #725961		02/10/2005	DEUTSCHE BANK SECURITIES		11	11	11	11	0	0	0	0	0	11	0	0	0	(667)	10/01/2019	1
31402E-J4-1	FED NATL MTG ASSOC #726683		09/01/2005	SCHEDULED REDEMPTION		263,953	263,953	264,118	264,114	0	(161)	0	(161)	0	263,953	0	0	0	2,972	10/01/2033	1
31402E-KE-7	FED NATL MTG ASSOC #726693		09/01/2005	SCHEDULED REDEMPTION		48,797	48,797	49,405	49,383	0	(586)	0	(586)	0	48,797	0	0	0	656	10/01/2033	1
31402E-KJ-6	FED NATL MTG ASSOC #726697		09/01/2005	SCHEDULED REDEMPTION		6,523	6,523	6,527	6,527	0	(4)	0	(4)	0	6,523	0	0	0	81	11/01/2033	1
31402E-WA-2	FED NATL MTG ASSOC #727041		09/01/2005	SCHEDULED REDEMPTION		2,600	2,600	2,548	2,553	0	46	0	46	0	2,600	0	0	0	29	08/01/2033	1
31402E-WR-5	FED NATL MTG ASSOC #727056		09/01/2005	SCHEDULED REDEMPTION		87,674	87,674	86,743	86,789	0	885	0	885	0	87,674	0	0	0	1,046	09/01/2033	1
31402E-XX-1	FED NATL MTG ASSOC #727094		09/01/2005	SCHEDULED REDEMPTION		40,295	40,295	38,646	38,707	0	1,588	0	1,588	0	40,295	0	0	0	404	08/01/2033	1
31402E-2V-9	FED NATL MTG ASSOC #727188		09/01/2005	SCHEDULED REDEMPTION		11,017	11,017	10,733	10,738	0	279	0	279	0	11,017	0	0	0	123	08/01/2033	1

SCHEDULE D - PART 4

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31402G-QY-2	FED NATL MTG ASSOC #728671		09/01/2005	SCHEDULED REDEMPTION		288,455	288,455	295,872	295,775	0	(7,320)	0	(7,320)	0	288,455	0	0	0	4,065	07/01/2033	1
31402H-J6-9	FED NATL MTG ASSOC #729385		09/01/2005	SCHEDULED REDEMPTION		170,446	170,446	162,962	0	0	7,484	0	7,484	0	170,446	0	0	0	639	08/01/2033	1
31402H-PE-5	FED NATL MTG ASSOC #729521		09/01/2005	SCHEDULED REDEMPTION		6,596	6,596	6,600	6,600	0	(4)	0	(4)	0	6,596	0	0	0	75	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2005	SCHEDULED REDEMPTION		39,861	39,861	39,412	0	0	448	0	448	0	39,861	0	0	0	166	07/01/2033	1
31402H-YP-0	FED NATL MTG ASSOC #729818		09/01/2005	SCHEDULED REDEMPTION		816	816	834	833	0	(16)	0	(16)	0	816	0	0	0	8	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		09/01/2005	SCHEDULED REDEMPTION		42,529	42,529	43,926	43,823	0	(1,295)	0	(1,295)	0	42,529	0	0	0	635	08/01/2034	1
31402J-2E-6	FED NATL MTG ASSOC #730773		09/01/2005	SCHEDULED REDEMPTION		3,591	3,591	3,444	3,449	0	142	0	142	0	3,591	0	0	0	40	08/01/2033	1
31402J-2F-3	FED NATL MTG ASSOC #730774		09/01/2005	SCHEDULED REDEMPTION		181,130	181,130	179,206	179,297	0	1,833	0	1,833	0	181,130	0	0	0	1,812	08/01/2033	1
31402K-GP-3	FED NATL MTG ASSOC #731106		09/01/2005	SCHEDULED REDEMPTION		36,921	36,921	35,409	35,464	0	1,457	0	1,457	0	36,921	0	0	0	403	07/01/2033	1
31402K-QL-1	FED NATL MTG ASSOC #731359		09/01/2005	SCHEDULED REDEMPTION		363,255	363,255	360,588	360,714	0	2,541	0	2,541	0	363,255	0	0	0	3,820	08/01/2033	1
31402K-2L-7	FED NATL MTG ASSOC #731679		09/01/2005	SCHEDULED REDEMPTION		3,596	3,596	3,674	3,668	0	(71)	0	(71)	0	3,596	0	0	0	40	02/01/2019	1
31402L-JY-9	FED NATL MTG ASSOC #732079		09/01/2005	SCHEDULED REDEMPTION		141,669	141,669	145,902	145,879	0	(4,210)	0	(4,210)	0	141,669	0	0	0	2,295	10/01/2033	1
31402N-GL-6	FED NATL MTG ASSOC #733803		09/01/2005	SCHEDULED REDEMPTION		30,346	30,346	31,565	31,197	0	(851)	0	(851)	0	30,346	0	0	0	405	09/01/2008	1
31402N-J7-4	FED NATL MTG ASSOC #733886		09/01/2005	SCHEDULED REDEMPTION		67,212	67,212	68,264	68,238	0	(1,026)	0	(1,026)	0	67,212	0	0	0	854	12/01/2017	1
31402N-4B-1	FED NATL MTG ASSOC #734418		09/01/2005	SCHEDULED REDEMPTION		677,170	677,170	649,025	650,103	0	27,067	0	27,067	0	677,170	0	0	0	6,061	08/01/2033	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		09/01/2005	SCHEDULED REDEMPTION		60,862	60,862	63,915	63,393	0	(2,531)	0	(2,531)	0	60,862	0	0	0	661	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		09/01/2005	SCHEDULED REDEMPTION		1,677	1,677	1,710	1,707	0	(30)	0	(30)	0	1,677	0	0	0	18	09/01/2018	1
31402Q-N9-8	FED NATL MTG ASSOC #734916		09/01/2005	SCHEDULED REDEMPTION		2,252	2,252	2,208	2,212	0	40	0	40	0	2,252	0	0	0	25	08/01/2033	1
31402Q-TU-5	FED NATL MTG ASSOC #735063		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	37	0	18	0	(18)	0	(18)	0	0	0	0	0	(19,896)	12/01/2019	1
31402Q-T2-7	FED NATL MTG ASSOC #735069		03/15/2005	Various		290	291	290	290	0	(1)	0	(1)	0	290	0	0	0	(18,557)	12/01/2019	1
31402Q-UU-3	FED NATL MTG ASSOC #735095		02/10/2005	DEUTSCHE BANK SECURITIES		18	67	18	43	0	(24)	0	(24)	0	18	0	0	0	(2,620)	12/01/2019	1
31402Q-XD-8	FED NATL MTG ASSOC #735176		09/01/2005	Various		40,117	41,478	38,122	38,129	0	73	0	73	0	38,202	0	1,915	1,915	530	12/01/2034	1
31402Q-2Y-6	FED NATL MTG ASSOC #735291		09/01/2005	SCHEDULED REDEMPTION		202,376	202,376	201,842	202,035	0	342	0	342	0	202,376	0	0	0	(9,268)	03/01/2020	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		09/01/2005	SCHEDULED REDEMPTION		33,721	33,721	33,687	33,685	0	36	0	36	0	33,721	0	0	0	280	11/01/2019	1
31402Q-7H-8	FED NATL MTG ASSOC #735396		09/01/2005	Various		2,470,676	2,557,394	2,487,865	0	0	718	0	718	0	2,488,584	0	(17,908)	(17,908)	13,191	04/01/2035	1
31402R-DA-4	FED NATL MTG ASSOC #735497		09/01/2005	Various		3,797,704	3,930,132	3,823,282	0	0	1,618	0	1,618	0	3,824,900	0	(27,197)	(27,197)	22,300	04/01/2035	1
31402R-DE-6	FED NATL MTG ASSOC #735501		09/01/2005	SCHEDULED REDEMPTION		295,808	295,808	303,146	303,069	0	(7,261)	0	(7,261)	0	295,808	0	0	0	3,933	05/01/2035	1
31402S-QG-5	FED NATL MTG ASSOC #736755		09/01/2005	SCHEDULED REDEMPTION		2,791	2,791	2,930	2,918	0	(126)	0	(126)	0	2,791	0	0	0	40	08/01/2034	1
31402S-RW-9	FED NATL MTG ASSOC #736801		09/01/2005	SCHEDULED REDEMPTION		49,540	49,540	48,263	48,279	0	1,261	0	1,261	0	49,540	0	0	0	542	09/01/2033	1
31402S-2H-9	FED NATL MTG ASSOC #737076		12/10/2004	BANK OF AMERICA		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	(4,950)	05/01/2019	1
31402T-M7-7	FED NATL MTG ASSOC #737582		09/01/2005	SCHEDULED REDEMPTION		89,860	89,860	94,115	93,722	0	(3,862)	0	(3,862)	0	89,860	0	0	0	1,236	09/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31402T-V4-4	FED NATL MTG ASSOC #737835		09/01/2005	SCHEDULED REDEMPTION		43,155	43,155	41,388	41,451	0	1,704	0	1,704	0	43,155	0	0	0	478	09/01/2033	1
31402U-MC-3	FED NATL MTG ASSOC #738455		09/01/2005	SCHEDULED REDEMPTION		95,455	95,455	92,994	93,026	0	2,429	0	2,429	0	95,455	0	0	0	1,105	09/01/2033	1
31402U-ME-9	FED NATL MTG ASSOC #738457		09/01/2005	SCHEDULED REDEMPTION		24,702	24,702	23,691	23,729	0	973	0	973	0	24,702	0	0	0	261	09/01/2033	1
31402U-X9-8	FED NATL MTG ASSOC #738804		09/01/2005	SCHEDULED REDEMPTION		270,151	270,151	280,029	277,798	0	(7,647)	0	(7,647)	0	270,151	0	0	0	3,647	10/01/2018	1
31402U-YJ-5	FED NATL MTG ASSOC #738813		09/01/2005	SCHEDULED REDEMPTION		92,484	92,484	96,818	96,794	0	(4,310)	0	(4,310)	0	92,484	0	0	0	1,013	10/01/2033	1
31402V-H4-5	FED NATL MTG ASSOC #739251		09/01/2005	SCHEDULED REDEMPTION		73,830	73,830	77,533	76,479	0	(2,650)	0	(2,650)	0	73,830	0	0	0	1,060	09/01/2033	1
31402V-QX-1	FED NATL MTG ASSOC #739470		09/01/2005	SCHEDULED REDEMPTION		151,774	151,774	156,565	155,570	0	(3,796)	0	(3,796)	0	151,774	0	0	0	2,000	10/01/2018	1
31402W-F4-5	FED NATL MTG ASSOC #740087		09/01/2005	SCHEDULED REDEMPTION		369	369	378	377	0	(8)	0	(8)	0	369	0	0	0	4	09/01/2018	1
31402W-H2-7	FED NATL MTG ASSOC #740149		09/01/2005	SCHEDULED REDEMPTION		966	966	1,026	1,024	0	(58)	0	(58)	0	966	0	0	0	12	09/01/2018	1
31402W-LA-4	FED NATL MTG ASSOC #740221		09/01/2005	SCHEDULED REDEMPTION		18,707	18,707	17,941	17,970	0	737	0	737	0	18,707	0	0	0	189	09/01/2033	1
31402W-LE-6	FED NATL MTG ASSOC #740225		09/01/2005	SCHEDULED REDEMPTION		14,421	14,421	13,700	13,746	0	675	0	675	0	14,421	0	0	0	137	09/01/2033	1
31402W-NL-8	FED NATL MTG ASSOC #740295		09/01/2005	SCHEDULED REDEMPTION		3,137	3,137	3,010	3,020	0	116	0	116	0	3,137	0	0	0	33	10/01/2033	1
31402W-QE-1	FED NATL MTG ASSOC #740353		09/01/2005	SCHEDULED REDEMPTION		51,718	51,718	52,363	52,339	0	(621)	0	(621)	0	51,718	0	0	0	700	10/01/2033	1
31402W-SP-4	FED NATL MTG ASSOC #740426		09/01/2005	SCHEDULED REDEMPTION		77,014	77,014	79,462	78,845	0	(1,831)	0	(1,831)	0	77,014	0	0	0	1,150	09/01/2033	1
31402X-R4-0	FED NATL MTG ASSOC #741307		09/01/2005	SCHEDULED REDEMPTION		19,161	19,161	20,122	19,849	0	(688)	0	(688)	0	19,161	0	0	0	210	09/01/2033	1
31402X-5A-0	FED NATL MTG ASSOC #741641		09/01/2005	SCHEDULED REDEMPTION		1,785	1,785	1,825	1,825	0	(40)	0	(40)	0	1,785	0	0	0	24	10/01/2033	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		09/01/2005	SCHEDULED REDEMPTION		3,186	3,186	3,266	3,265	0	(79)	0	(79)	0	3,186	0	0	0	40	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		09/01/2005	SCHEDULED REDEMPTION		303,769	303,769	309,951	309,719	0	(5,950)	0	(5,950)	0	303,769	0	0	0	3,623	09/01/2033	1
31402Y-GR-9	FED NATL MTG ASSOC #741908		09/01/2005	SCHEDULED REDEMPTION		162,843	162,843	159,917	159,954	0	2,889	0	2,889	0	162,843	0	0	0	1,858	11/01/2033	1
31402Y-GS-7	FED NATL MTG ASSOC #741909		09/01/2005	SCHEDULED REDEMPTION		800,536	800,536	784,525	784,742	0	15,794	0	15,794	0	800,536	0	0	0	8,848	10/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		09/01/2005	SCHEDULED REDEMPTION		390,934	390,934	393,377	393,028	0	(2,094)	0	(2,094)	0	390,934	0	0	0	4,653	09/01/2033	1
31402Y-NE-0	FED NATL MTG ASSOC #742089		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(187)	04/01/2019	1
31402Y-QH-0	FED NATL MTG ASSOC #742156		09/01/2005	SCHEDULED REDEMPTION		5,326	5,326	5,481	5,445	0	(119)	0	(119)	0	5,326	0	0	0	70	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		09/01/2005	SCHEDULED REDEMPTION		556,673	556,673	574,069	573,670	0	(16,996)	0	(16,996)	0	556,673	0	0	0	7,568	10/01/2033	1
31403A-RR-8	FED NATL MTG ASSOC #743096		09/01/2005	SCHEDULED REDEMPTION		215,607	215,607	222,951	222,754	0	(7,147)	0	(7,147)	0	215,607	0	0	0	2,492	10/01/2018	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2005	SCHEDULED REDEMPTION		56,064	56,064	58,684	58,669	0	(2,605)	0	(2,605)	0	56,064	0	0	0	763	10/01/2033	1
31403B-HM-8	FED NATL MTG ASSOC #743736		09/01/2005	SCHEDULED REDEMPTION		4,127	4,127	4,307	4,256	0	(129)	0	(129)	0	4,127	0	0	0	62	11/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		09/01/2005	SCHEDULED REDEMPTION		136,256	136,256	142,218	140,515	0	(4,259)	0	(4,259)	0	136,256	0	0	0	1,503	11/01/2033	1
31403C-HP-9	FED NATL MTG ASSOC #744638		09/01/2005	SCHEDULED REDEMPTION		29,185	29,185	29,203	29,203	0	(18)	0	(18)	0	29,185	0	0	0	317	10/01/2033	1
31403C-RJ-2	FED NATL MTG ASSOC #744889		09/01/2005	SCHEDULED REDEMPTION		3,714	3,714	3,717	3,717	0	(2)	0	(2)	0	3,714	0	0	0	44	11/01/2033	1
31403D-2T-5	FED NATL MTG ASSOC #746086		02/10/2005	DEUTSCHE BANK SECURITIES		20	53	20	0	0	20	0	20	0	20	0	0	0	0	11/01/2019	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31403E-M4-6	FED NATL MTG ASSOC #746579		09/01/2005	SCHEDULED REDEMPTION		10,511	10,511	10,517	10,517	0	(6)	0	(6)	0	10,511	0	0	0	118	10/01/2033	1
31403F-HE-7	FED NATL MTG ASSOC #747329		09/01/2005	SCHEDULED REDEMPTION		93,425	93,425	97,946	97,921	0	(4,495)	0	(4,495)	0	93,425	0	0	0	1,348	10/01/2033	1
31403F-PV-0	FED NATL MTG ASSOC #747536		09/01/2005	SCHEDULED REDEMPTION		222,375	222,375	218,379	218,433	0	3,942	0	3,942	0	222,375	0	0	0	2,523	11/01/2033	1
31403G-JT-0	FED NATL MTG ASSOC #748274		09/01/2005	SCHEDULED REDEMPTION		68,572	68,572	68,614	68,613	0	(42)	0	(42)	0	68,572	0	0	0	833	10/01/2033	1
31403G-RW-4	FED NATL MTG ASSOC #748501		09/01/2005	SCHEDULED REDEMPTION		61,375	61,375	59,792	59,813	0	1,561	0	1,561	0	61,375	0	0	0	739	11/01/2033	1
31403G-XF-4	FED NATL MTG ASSOC #748678		09/01/2005	SCHEDULED REDEMPTION		21,640	21,640	21,082	21,089	0	551	0	551	0	21,640	0	0	0	231	10/01/2033	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2005	SCHEDULED REDEMPTION		563,886	563,886	587,058	580,445	0	(16,560)	0	(16,560)	0	563,886	0	0	0	7,764	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		09/01/2005	SCHEDULED REDEMPTION		17,081	17,081	17,657	17,642	0	(561)	0	(561)	0	17,081	0	0	0	210	11/01/2018	1
31403H-JY-7	FED NATL MTG ASSOC #749179		09/01/2005	SCHEDULED REDEMPTION		11,907	11,907	11,671	11,696	0	211	0	211	0	11,907	0	0	0	135	10/01/2033	1
31403J-RX-6	FED NATL MTG ASSOC #750302		09/01/2005	SCHEDULED REDEMPTION		7,172	7,172	6,882	6,905	0	267	0	267	0	7,172	0	0	0	56	09/01/2033	1
31403J-SR-8	FED NATL MTG ASSOC #750328		09/01/2005	SCHEDULED REDEMPTION		5,164	5,164	5,062	5,073	0	92	0	92	0	5,164	0	0	0	63	11/01/2033	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2005	SCHEDULED REDEMPTION		91,290	91,290	94,577	94,559	0	(3,269)	0	(3,269)	0	91,290	0	0	0	1,217	12/01/2033	1
31403J-ZG-4	FED NATL MTG ASSOC #750543		09/01/2005	SCHEDULED REDEMPTION		31,674	31,674	32,763	32,649	0	(975)	0	(975)	0	31,674	0	0	0	421	01/01/2019	1
31403K-JW-4	FED NATL MTG ASSOC #750977		09/01/2005	SCHEDULED REDEMPTION		78,533	78,533	74,975	75,258	0	3,275	0	3,275	0	78,533	0	0	0	791	11/01/2033	1
31403K-JX-2	FED NATL MTG ASSOC #750978		09/01/2005	SCHEDULED REDEMPTION		20,135	20,135	19,616	19,623	0	512	0	512	0	20,135	0	0	0	229	11/01/2033	1
31403K-R4-7	FED NATL MTG ASSOC #751207		09/01/2005	SCHEDULED REDEMPTION		102,054	102,054	104,572	104,540	0	(2,486)	0	(2,486)	0	102,054	0	0	0	1,450	01/01/2034	1
31403L-NY-3	FED NATL MTG ASSOC #752007		02/10/2005	DEUTSCHE BANK SECURITIES		19	51	19	0	0	19	0	19	0	19	0	0	0	0	12/01/2019	1
31403L-V7-3	FED NATL MTG ASSOC #752238		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(51)	11/01/2018	1Z
31403M-E5-4	FED NATL MTG ASSOC #752656		09/01/2005	SCHEDULED REDEMPTION		178,671	178,671	182,524	181,919	0	(3,248)	0	(3,248)	0	178,671	0	0	0	2,044	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2005	SCHEDULED REDEMPTION		505,077	505,077	515,494	513,415	0	(8,337)	0	(8,337)	0	505,077	0	0	0	6,394	12/01/2033	1
31403N-CF-2	FED NATL MTG ASSOC #753470		09/01/2005	SCHEDULED REDEMPTION		2,586	2,586	2,535	2,541	0	46	0	46	0	2,586	0	0	0	29	11/01/2033	1
31403N-HU-4	FED NATL MTG ASSOC #753643		09/01/2005	SCHEDULED REDEMPTION		23,170	23,170	23,770	23,746	0	(576)	0	(576)	0	23,170	0	0	0	310	11/01/2018	1
31403N-KJ-5	FED NATL MTG ASSOC #753697		09/01/2005	SCHEDULED REDEMPTION		2,087	2,087	2,003	2,009	0	78	0	78	0	2,087	0	0	0	21	09/01/2033	1
31403N-RZ-2	FED NATL MTG ASSOC #753904		09/01/2005	SCHEDULED REDEMPTION		295,932	295,932	309,699	309,623	0	(13,691)	0	(13,691)	0	295,932	0	0	0	3,876	12/01/2033	1
31403N-2N-6	FED NATL MTG ASSOC #754181		09/01/2005	SCHEDULED REDEMPTION		49,673	49,673	50,860	50,811	0	(1,138)	0	(1,138)	0	49,673	0	0	0	645	12/01/2018	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		09/01/2005	SCHEDULED REDEMPTION		157,614	157,614	162,491	161,395	0	(3,781)	0	(3,781)	0	157,614	0	0	0	2,350	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		09/01/2005	SCHEDULED REDEMPTION		8,230	8,230	8,526	8,513	0	(283)	0	(283)	0	8,230	0	0	0	123	11/01/2033	1
31403R-DC-9	FED NATL MTG ASSOC #755299		09/01/2005	SCHEDULED REDEMPTION		4,280	4,280	4,107	4,121	0	159	0	159	0	4,280	0	0	0	42	12/01/2033	1
31403S-DL-7	FED NATL MTG ASSOC #756207		09/01/2005	SCHEDULED REDEMPTION		10,002	10,002	9,744	9,748	0	254	0	254	0	10,002	0	0	0	113	12/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		09/01/2005	SCHEDULED REDEMPTION		92,780	92,780	97,076	97,053	0	(4,273)	0	(4,273)	0	92,780	0	0	0	1,016	08/01/2034	1
31403S-ZK-5	FED NATL MTG ASSOC #756846		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(210)	02/01/2019	1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31403S-4R-4	FED NATL MTG ASSOC #756932		02/10/2005	DEUTSCHE BANK SECURITIES		20	54	20	0	0	20	0	20	0	20	0	0	0	0	06/01/2019	1
31403T-QF-4	FED NATL MTG ASSOC #757454		09/01/2005	SCHEDULED REDEMPTION		68,446	68,446	70,799	70,567	0	(2,121)	0	(2,121)	0	68,446	0	0	0	761	11/01/2018	1
31403T-R9-7	FED NATL MTG ASSOC #757512		09/01/2005	SCHEDULED REDEMPTION		206,960	206,960	211,374	210,681	0	(3,721)	0	(3,721)	0	206,960	0	0	0	2,583	02/01/2034	1
31403T-XQ-2	FED NATL MTG ASSOC #757687		06/10/2005	GREENWICH CAPITAL MARKETS, INC		1,009,843	1,000,000	1,013,090	1,013,144	0	(54)	0	(54)	0	1,013,090	0	(3,247)	(3,247)	0	07/01/2034	1
31403U-GR-6	FED NATL MTG ASSOC #758108		09/01/2005	SCHEDULED REDEMPTION		1,854	1,854	1,873	1,869	0	(15)	0	(15)	0	1,854	0	0	0	21	12/01/2018	1
31403U-HE-4	FED NATL MTG ASSOC #758129		09/01/2005	SCHEDULED REDEMPTION		4,230	4,230	4,058	4,073	0	156	0	156	0	4,230	0	0	0	43	12/01/2033	1
31403U-QV-6	FED NATL MTG ASSOC #758368		06/10/2005	GREENWICH CAPITAL MARKETS, INC		258,890	256,366	260,915	260,929	0	(14)	0	(14)	0	260,915	0	(2,025)	(2,025)	0	06/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		09/01/2005	SCHEDULED REDEMPTION		1,129	1,129	1,140	1,138	0	(9)	0	(9)	0	1,129	0	0	0	10	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		09/01/2005	SCHEDULED REDEMPTION		21,076	21,076	21,831	21,777	0	(701)	0	(701)	0	21,076	0	0	0	313	12/01/2033	1
31403X-5P-6	FED NATL MTG ASSOC #761454		09/01/2005	SCHEDULED REDEMPTION		2,923	2,923	3,024	3,013	0	(90)	0	(90)	0	2,923	0	0	0	36	03/01/2019	1
31403X-6D-2	FED NATL MTG ASSOC #761468		12/10/2004	BANK OF AMERICA		(4)	(4)	(4)	(4)	0	0	0	0	0	(4)	0	0	0	(2,351)	05/01/2019	1
31403X-6N-0	FED NATL MTG ASSOC #761477		12/10/2004	BANK OF AMERICA		(3)	(3)	(3)	(3)	0	0	0	0	0	(3)	0	0	0	(1,713)	06/01/2019	1
31403Y-5J-8	FED NATL MTG ASSOC #762349		12/10/2004	BANK OF AMERICA		(1)	(1)	(1)	(1)	0	0	0	0	0	(1)	0	0	0	(463)	04/01/2019	1
31403Y-5P-4	FED NATL MTG ASSOC #762354		12/10/2004	BANK OF AMERICA		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	(4,735)	05/01/2019	1
31404A-NU-4	FED NATL MTG ASSOC #762803		09/01/2005	SCHEDULED REDEMPTION		1,291	1,291	1,319	1,317	0	(26)	0	(26)	0	1,291	0	0	0	15	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		09/01/2005	SCHEDULED REDEMPTION		106,787	106,787	110,457	110,245	0	(3,458)	0	(3,458)	0	106,787	0	0	0	1,274	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		09/01/2005	SCHEDULED REDEMPTION		31,760	31,760	32,452	32,438	0	(678)	0	(678)	0	31,760	0	0	0	393	03/01/2019	1
31404B-A4-4	FED NATL MTG ASSOC #763327		12/10/2004	BANK OF AMERICA		(1)	(1)	(1)	(1)	0	0	0	0	0	(1)	0	0	0	(424)	04/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		09/01/2005	SCHEDULED REDEMPTION		667,928	667,928	694,436	687,065	0	(19,137)	0	(19,137)	0	667,928	0	0	0	8,748	01/01/2034	1
31404B-4B-5	FED NATL MTG ASSOC #764118		02/10/2005	DEUTSCHE BANK SECURITIES		20	47	20	0	0	20	0	20	0	20	0	0	0	0	05/01/2019	1
31404D-NP-9	FED NATL MTG ASSOC #765498		09/01/2005	SCHEDULED REDEMPTION		287,844	287,844	294,972	294,883	0	(7,039)	0	(7,039)	0	287,844	0	0	0	3,817	01/01/2034	1
31404D-ZM-3	FED NATL MTG ASSOC #765848		09/01/2005	SCHEDULED REDEMPTION		71,334	71,334	74,711	74,267	0	(2,933)	0	(2,933)	0	71,334	0	0	0	984	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2005	SCHEDULED REDEMPTION		44,644	44,644	46,496	46,486	0	(1,842)	0	(1,842)	0	44,644	0	0	0	596	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		09/01/2005	SCHEDULED REDEMPTION		54,139	54,139	55,315	55,130	0	(991)	0	(991)	0	54,139	0	0	0	638	02/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		09/01/2005	SCHEDULED REDEMPTION		59,710	59,710	61,763	61,542	0	(1,832)	0	(1,832)	0	59,710	0	0	0	729	03/01/2019	1
31404E-Y2-6	FED NATL MTG ASSOC #766729		12/10/2004	BANK OF AMERICA		(1)	(1)	(1)	(1)	0	0	0	0	0	(1)	0	0	0	(501)	03/01/2019	1Z
31404F-CH-4	FED NATL MTG ASSOC #766972		09/01/2005	SCHEDULED REDEMPTION		4,598	4,598	4,480	4,481	0	117	0	117	0	4,598	0	0	0	57	01/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		09/01/2005	SCHEDULED REDEMPTION		2,930	2,930	3,037	3,026	0	(97)	0	(97)	0	2,930	0	0	0	39	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2005	SCHEDULED REDEMPTION		247,525	247,525	253,017	252,060	0	(4,535)	0	(4,535)	0	247,525	0	0	0	3,389	02/01/2034	1
31404F-3M-3	FED NATL MTG ASSOC #767704		09/01/2005	SCHEDULED REDEMPTION		55,337	55,337	54,369	54,467	0	870	0	870	0	55,337	0	0	0	469	03/01/2034	1
31404G-XP-1	FED NATL MTG ASSOC #768486		09/01/2005	SCHEDULED REDEMPTION		5,744	5,744	5,886	5,885	0	(141)	0	(141)	0	5,744	0	0	0	86	09/01/2034	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31404H-NK-1	FED NATL MTG ASSOC #769094		06/10/2005	GREENWICH CAPITAL MARKETS, INC		111,487	110,400	111,760	111,766	0	(6)	0	(6)	0	111,760	0	(273)	(273)	0	06/01/2034	1
31404H-NY-1	FED NATL MTG ASSOC #769107		06/10/2005	GREENWICH CAPITAL MARKETS, INC		245,153	242,763	239,687	239,698	0	(11)	0	(11)	0	239,687	0	5,466	5,466	0	06/01/2034	1
31404H-YF-0	FED NATL MTG ASSOC #769410		06/10/2005	GREENWICH CAPITAL MARKETS, INC		639,375	633,142	625,119	625,148	0	(29)	0	(29)	0	625,119	0	14,256	14,256	0	05/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		09/01/2005	SCHEDULED REDEMPTION		2,555	2,555	2,619	2,619	0	(63)	0	(63)	0	2,555	0	0	0	35	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		09/01/2005	SCHEDULED REDEMPTION		7,342	7,342	7,610	7,587	0	(246)	0	(246)	0	7,342	0	0	0	103	03/01/2034	1
31404K-LQ-3	FED NATL MTG ASSOC #770835		06/10/2005	GREENWICH CAPITAL MARKETS, INC		77,928	77,169	78,520	78,524	0	(4)	0	(4)	0	78,520	0	(592)	(592)	0	04/01/2034	1
31404K-SN-3	FED NATL MTG ASSOC #771025		12/10/2004	BANK OF AMERICA		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	(1,092)	04/01/2019	1
31404K-SR-4	FED NATL MTG ASSOC #771028		06/10/2005	GREENWICH CAPITAL MARKETS, INC		110,370	109,294	110,590	110,596	0	(6)	0	(6)	0	110,590	0	(220)	(220)	0	04/01/2034	1
31404L-EV-8	FED NATL MTG ASSOC #771548		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		855,100	869,363	843,789	843,631	0	158	0	158	0	843,789	0	11,310	11,310	0	03/01/2034	1
31404L-4D-9	FED NATL MTG ASSOC #772220		02/10/2005	DEUTSCHE BANK SECURITIES		20	52	20	0	0	20	0	20	0	20	0	0	0	0	07/01/2019	1
31404M-K9-8	FED NATL MTG ASSOC #772620		09/01/2005	SCHEDULED REDEMPTION		92,197	92,197	94,326	94,302	0	(2,105)	0	(2,105)	0	92,197	0	0	0	1,307	09/01/2034	1
31404M-LG-1	FED NATL MTG ASSOC #772627		09/01/2005	SCHEDULED REDEMPTION		182,983	182,983	187,668	187,616	0	(4,633)	0	(4,633)	0	182,983	0	0	0	2,591	10/01/2034	1
31404M-2A-5	FED NATL MTG ASSOC #773069		06/10/2005	GREENWICH CAPITAL MARKETS, INC		996,801	987,084	1,002,874	1,002,928	0	(54)	0	(54)	0	1,002,874	0	(6,073)	(6,073)	0	04/01/2034	1
31404M-2D-9	FED NATL MTG ASSOC #773072		06/10/2005	GREENWICH CAPITAL MARKETS, INC		692,325	685,577	695,288	695,325	0	(37)	0	(37)	0	695,288	0	(2,963)	(2,963)	0	04/01/2034	1
31404M-5P-9	FED NATL MTG ASSOC #773154		02/10/2005	DEUTSCHE BANK SECURITIES		22	22	22	22	0	0	0	0	0	22	0	0	0	(1,378)	06/01/2019	1
31404N-EK-8	FED NATL MTG ASSOC #773338		06/10/2005	GREENWICH CAPITAL MARKETS, INC		614,526	608,535	612,109	610,134	0	1,975	0	1,975	0	612,109	0	2,417	2,417	0	06/01/2035	1
31404N-GE-0	FED NATL MTG ASSOC #773397		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(70)	04/01/2019	1
31404N-GF-7	FED NATL MTG ASSOC #773398		02/10/2005	DEUTSCHE BANK SECURITIES		19	50	19	0	0	19	0	19	0	19	0	0	0	0	05/01/2019	1
31404N-U2-0	FED NATL MTG ASSOC #773801		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(223)	04/01/2019	1
31404N-ZL-3	FED NATL MTG ASSOC #773947		07/01/2005	SCHEDULED REDEMPTION		13,288	13,288	13,056	13,080	0	209	0	209	0	13,288	0	0	0	6,266	04/01/2034	1
31404P-K6-7	FED NATL MTG ASSOC #774417		12/10/2004	BANK OF AMERICA		(5)	(5)	(5)	(5)	0	0	0	0	0	(5)	0	0	0	(2,869)	05/01/2019	1
31404P-QL-8	FED NATL MTG ASSOC #774559		09/01/2005	SCHEDULED REDEMPTION		470	470	446	448	0	22	0	22	0	470	0	0	0	5	04/01/2034	1
31404P-QN-4	FED NATL MTG ASSOC #774561		06/10/2005	GREENWICH CAPITAL MARKETS, INC		5,049,219	5,000,000	5,076,980	5,076,863	0	117	0	117	0	5,076,980	0	(27,760)	(27,760)	0	04/01/2034	1
31404Q-EC-9	FED NATL MTG ASSOC #775131		09/01/2005	SCHEDULED REDEMPTION		20,136	20,136	19,783	19,819	0	317	0	317	0	20,136	0	0	0	228	05/01/2034	1
31404Q-G7-8	FED NATL MTG ASSOC #775222		07/01/2005	SCHEDULED REDEMPTION		1,752	1,752	1,721	1,724	0	27	0	27	0	1,752	0	0	0	1,409	05/01/2034	1
31404Q-MG-1	FED NATL MTG ASSOC #775359		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(112)	05/01/2019	1
31404Q-US-6	FED NATL MTG ASSOC #775593		06/10/2005	GREENWICH CAPITAL MARKETS, INC		685,776	679,092	680,923	680,957	0	(35)	0	(35)	0	680,923	0	4,854	4,854	0	05/01/2034	1
31404Q-3B-3	FED NATL MTG ASSOC #775794		06/10/2005	GREENWICH CAPITAL MARKETS, INC		4,980,055	4,931,511	5,004,312	2,546,368	0	0	0	0	0	5,004,312	0	(24,256)	(24,256)	0	05/01/2034	1
31404R-NM-5	FED NATL MTG ASSOC #776296		02/10/2005	DEUTSCHE BANK SECURITIES		19	51	19	0	0	19	0	19	0	19	0	0	0	0	05/01/2019	1
31404R-S6-5	FED NATL MTG ASSOC #776441		06/10/2005	GREENWICH CAPITAL MARKETS, INC		452,312	447,903	454,379	454,404	0	(24)	0	(24)	0	454,379	0	(2,067)	(2,067)	0	07/01/2034	1
31404R-TH-0	FED NATL MTG ASSOC #776452		09/01/2005	SCHEDULED REDEMPTION		28,324	28,324	29,665	29,681	0	(1,357)	0	(1,357)	0	28,324	0	0	0	422	01/01/2034	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
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31404R-X2-8	FED NATL MTG ASSOC #776597		09/01/2005	SCHEDULED REDEMPTION		3,801	3,801	3,611	3,627	0	174	0	174	0	3,801	0	0	0	37	04/01/2029	1
31404R-5N-3	FED NATL MTG ASSOC #776753		06/10/2005	GREENWICH CAPITAL MARKETS, INC		226,432	224,225	223,768	223,779	0	(11)	0	(11)	0	223,768	0	2,665	2,665	0	05/01/2034	1
31404S-J7-1	FED NATL MTG ASSOC #777086		09/01/2005	SCHEDULED REDEMPTION		4,533	4,533	4,454	4,462	0	72	0	72	0	4,533	0	0	0	45	05/01/2034	1
31404S-M9-3	FED NATL MTG ASSOC #777184		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(81)	04/01/2019	1
31404S-NA-9	FED NATL MTG ASSOC #777185		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(121)	04/01/2019	1
31404S-NE-1	FED NATL MTG ASSOC #777189		12/10/2004	BANK OF AMERICA		(1)	(1)	(1)	(1)	0	0	0	0	0	(1)	0	0	0	(488)	05/01/2019	1
31404S-UW-3	FED NATL MTG ASSOC #777397		06/10/2005	GREENWICH CAPITAL MARKETS, INC		72,392	71,686	70,779	70,782	0	(3)	0	(3)	0	70,779	0	1,613	1,613	0	04/01/2034	1
31404S-ZS-7	FED NATL MTG ASSOC #777553		02/10/2005	DEUTSCHE BANK SECURITIES		22	55	21	0	0	21	0	21	0	21	0	0	0	0	10/01/2019	1
31404S-5F-8	FED NATL MTG ASSOC #777646		09/01/2005	SCHEDULED REDEMPTION		78,749	78,749	77,371	77,489	0	1,260	0	1,260	0	78,749	0	0	0	673	04/01/2034	1
31404T-GF-4	FED NATL MTG ASSOC #777898		09/01/2005	Various		72,090	72,090	70,828	71,770	0	877	0	877	0	72,090	0	0	0	1,051	04/01/2034	1
31404T-Q9-7	FED NATL MTG ASSOC #778180		02/10/2005	DEUTSCHE BANK SECURITIES		19	51	19	0	0	19	0	19	0	19	0	0	0	0	05/01/2019	1
31404T-WK-5	FED NATL MTG ASSOC #778350		06/10/2005	GREENWICH CAPITAL MARKETS, INC		216,279	214,170	214,789	214,799	0	(11)	0	(11)	0	214,789	0	1,490	1,490	0	06/01/2034	1
31404T-X2-4	FED NATL MTG ASSOC #778397		04/14/2005	CHASE SECURITIES		0	0	(2,656)	0	0	(2,656)	0	(2,656)	0	(2,656)	0	2,656	2,656	(2,125)	12/01/2019	1
31404T-Y2-3	FED NATL MTG ASSOC #778429		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,068,936	1,086,766	1,055,297	1,055,559	0	(262)	0	(262)	0	1,055,297	0	13,640	13,640	0	09/01/2035	1
31404U-J7-6	FED NATL MTG ASSOC #778886		02/10/2005	DEUTSCHE BANK SECURITIES		18	49	18	0	0	18	0	18	0	18	0	0	0	0	05/01/2019	1
31404U-M3-1	FED NATL MTG ASSOC #778978		12/10/2004	BANK OF AMERICA		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	(4,627)	06/01/2019	1
31404U-PV-6	FED NATL MTG ASSOC #779036		06/10/2005	GREENWICH CAPITAL MARKETS, INC		787,946	780,266	770,429	770,465	0	(36)	0	(36)	0	770,429	0	17,517	17,517	0	06/01/2034	1
31404U-QL-7	FED NATL MTG ASSOC #779059		06/10/2005	GREENWICH CAPITAL MARKETS, INC		561,939	556,461	549,414	549,440	0	(26)	0	(26)	0	549,414	0	12,525	12,525	0	06/01/2034	1
31404U-YJ-3	FED NATL MTG ASSOC #779313		06/10/2005	GREENWICH CAPITAL MARKETS, INC		1,731,316	1,714,439	1,692,716	1,692,795	0	(79)	0	(79)	0	1,692,716	0	38,600	38,600	0	06/01/2034	1
31404U-2J-8	FED NATL MTG ASSOC #779377		06/10/2005	GREENWICH CAPITAL MARKETS, INC		631,820	625,661	617,737	617,766	0	(29)	0	(29)	0	617,737	0	14,083	14,083	0	06/01/2034	1
31404V-AW-8	FED NATL MTG ASSOC #779521		06/10/2005	GREENWICH CAPITAL MARKETS, INC		493,279	488,471	494,155	494,181	0	(26)	0	(26)	0	494,155	0	(876)	(876)	0	06/01/2034	1
31404V-CA-4	FED NATL MTG ASSOC #779565		06/10/2005	GREENWICH CAPITAL MARKETS, INC		125,316	124,094	122,522	122,527	0	(6)	0	(6)	0	122,522	0	2,794	2,794	0	06/01/2034	1
31404V-DL-9	FED NATL MTG ASSOC #779607		06/10/2005	GREENWICH CAPITAL MARKETS, INC		985,314	975,709	963,352	963,397	0	(45)	0	(45)	0	963,352	0	21,962	21,962	0	07/01/2034	1
31404V-YW-2	FED NATL MTG ASSOC #780225		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,849)	05/01/2019	1
31404V-Y2-8	FED NATL MTG ASSOC #780229		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(230)	05/01/2019	1
31404W-EL-6	FED NATL MTG ASSOC #780539		06/10/2005	GREENWICH CAPITAL MARKETS, INC		721,358	714,326	705,314	705,347	0	(33)	0	(33)	0	705,314	0	16,044	16,044	0	07/01/2034	1
31404W-2C-9	FED NATL MTG ASSOC #781171		06/10/2005	GREENWICH CAPITAL MARKETS, INC		37,573	37,207	37,827	37,829	0	(2)	0	(2)	0	37,827	0	(254)	(254)	0	07/01/2034	1
31404W-2G-0	FED NATL MTG ASSOC #781175		06/10/2005	GREENWICH CAPITAL MARKETS, INC		675,730	669,143	680,415	680,452	0	(37)	0	(37)	0	680,415	0	(4,686)	(4,686)	0	07/01/2034	1
31404X-M3-5	FED NATL MTG ASSOC #781678		09/01/2005	SCHEDULED REDEMPTION		63,181	63,181	64,762	64,748	0	(1,567)	0	(1,567)	0	63,181	0	0	0	941	02/01/2035	1
31404X-UU-6	FED NATL MTG ASSOC #781895		09/01/2005	SCHEDULED REDEMPTION		133,656	133,656	134,074	134,069	0	(413)	0	(413)	0	133,656	0	0	0	1,827	04/01/2032	1
31404X-W3-4	FED NATL MTG ASSOC #781966		06/10/2005	GREENWICH CAPITAL MARKETS, INC		757,176	749,795	740,349	740,384	0	(35)	0	(35)	0	740,349	0	16,827	16,827	0	06/01/2034	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31404Y-JQ-6	FED NATL MTG ASSOC #782471		06/10/2005	GREENWICH CAPITAL MARKETS, INC		72,652	71,944	71,035	71,039	0	(3)	0	(3)	0	71,035	0	1,617	1,617	0	06/01/2034	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		09/01/2005	SCHEDULED REDEMPTION		26,126	26,126	25,769	25,800	0	326	0	326	0	26,126	0	0	0	355	06/01/2034	1
31404Y-NZ-1	FED NATL MTG ASSOC #782608		02/10/2005	DEUTSCHE BANK SECURITIES		2	6	2	0	0	2	0	2	0	2	0	0	0	0	07/01/2019	1
31404Y-RE-4	FED NATL MTG ASSOC #782685		06/10/2005	GREENWICH CAPITAL MARKETS, INC		370,683	367,069	373,083	373,103	0	(20)	0	(20)	0	373,083	0	(2,401)	(2,401)	0	06/01/2034	1
31404Y-RN-4	FED NATL MTG ASSOC #782693		06/10/2005	GREENWICH CAPITAL MARKETS, INC		447,905	443,538	437,975	437,996	0	(21)	0	(21)	0	437,975	0	9,929	9,929	0	07/01/2034	1
31404Y-YE-6	FED NATL MTG ASSOC #782909		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		113,124	115,011	111,628	111,607	0	21	0	21	0	111,628	0	1,496	1,496	0	06/01/2034	1
31405A-DH-3	FED NATL MTG ASSOC #783204		06/10/2005	GREENWICH CAPITAL MARKETS, INC		557,841	552,403	548,063	548,089	0	(26)	0	(26)	0	548,063	0	9,778	9,778	0	07/01/2034	1
31405A-TW-3	FED NATL MTG ASSOC #783665		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,066,017	1,083,798	1,052,849	1,052,604	0	245	0	245	0	1,052,849	0	13,167	13,167	0	06/01/2034	1
31405A-T5-2	FED NATL MTG ASSOC #783672		09/01/2005	SCHEDULED REDEMPTION		154,155	154,155	148,254	148,420	0	5,736	0	5,736	0	154,155	0	0	0	1,260	06/01/2034	1
31405A-UL-5	FED NATL MTG ASSOC #783687		06/10/2005	GREENWICH CAPITAL MARKETS, INC		593,859	588,070	594,182	594,213	0	(31)	0	(31)	0	594,182	0	(323)	(323)	0	06/01/2034	1
31405A-VB-6	FED NATL MTG ASSOC #783710		06/10/2005	GREENWICH CAPITAL MARKETS, INC		821,497	813,489	812,639	812,679	0	(40)	0	(40)	0	812,639	0	8,858	8,858	0	07/01/2034	1
31405A-ZC-0	FED NATL MTG ASSOC #783839		06/10/2005	GREENWICH CAPITAL MARKETS, INC		1,285,957	1,273,421	1,284,406	1,284,473	0	(67)	0	(67)	0	1,284,406	0	1,550	1,550	0	07/01/2034	1
31405A-ZJ-5	FED NATL MTG ASSOC #783845		06/10/2005	GREENWICH CAPITAL MARKETS, INC		709,699	702,781	693,881	693,914	0	(32)	0	(32)	0	693,881	0	15,818	15,818	0	06/01/2034	1
31405B-CX-7	FED NATL MTG ASSOC #784086		06/10/2005	GREENWICH CAPITAL MARKETS, INC		750,954	743,634	756,827	756,869	0	(41)	0	(41)	0	756,827	0	(5,873)	(5,873)	0	06/01/2034	1
31405B-H5-3	FED NATL MTG ASSOC #784252		12/10/2004	BANK OF AMERICA		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	(938)	12/01/2019	1
31405B-LH-2	FED NATL MTG ASSOC #784328		06/10/2005	GREENWICH CAPITAL MARKETS, INC		4,342,368	4,300,039	4,360,708	0	0	0	0	0	0	4,360,708	0	(18,341)	(18,341)	0	12/01/2034	1
31405C-JV-2	FED NATL MTG ASSOC #785176		06/10/2005	GREENWICH CAPITAL MARKETS, INC		98,233	97,276	96,042	96,046	0	(4)	0	(4)	0	96,042	0	2,191	2,191	0	07/01/2034	1
31405C-LC-1	FED NATL MTG ASSOC #785223		06/10/2005	GREENWICH CAPITAL MARKETS, INC		250,737	248,293	252,476	252,489	0	(14)	0	(14)	0	252,476	0	(1,739)	(1,739)	0	07/01/2034	1
31405C-W9-6	FED NATL MTG ASSOC #785572		02/10/2005	DEUTSCHE BANK SECURITIES		2	2	2	0	0	2	0	2	0	2	0	0	0	0	01/01/2020	1
31405C-XB-0	FED NATL MTG ASSOC #785574		02/10/2005	DEUTSCHE BANK SECURITIES		30	80	30	0	0	30	0	30	0	30	0	0	0	0	01/01/2020	1
31405C-2N-8	FED NATL MTG ASSOC #785681		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(250)	10/01/2019	1
31405D-AF-4	FED NATL MTG ASSOC #785806		09/01/2005	Various		76,159	76,159	76,083	76,079	0	80	0	80	0	76,159	0	0	0	(9,846)	01/01/2020	1
31405D-FF-9	FED NATL MTG ASSOC #785966		09/01/2005	SCHEDULED REDEMPTION		348,947	348,947	355,926	355,738	0	(6,791)	0	(6,791)	0	348,947	0	0	0	4,609	07/01/2019	1
31405D-HS-9	FED NATL MTG ASSOC #786041		09/01/2005	SCHEDULED REDEMPTION		13,130	13,130	13,677	13,674	0	(544)	0	(544)	0	13,130	0	0	0	206	07/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		09/01/2005	SCHEDULED REDEMPTION		198,116	198,116	207,929	207,101	0	(8,985)	0	(8,985)	0	198,116	0	0	0	2,733	07/01/2034	1
31405D-XT-9	FED NATL MTG ASSOC #786490		06/10/2005	GREENWICH CAPITAL MARKETS, INC		850,301	842,012	833,339	833,378	0	(39)	0	(39)	0	833,339	0	16,962	16,962	0	07/01/2034	1
31405D-6E-2	FED NATL MTG ASSOC #786669		06/10/2005	GREENWICH CAPITAL MARKETS, INC		683,026	676,368	667,837	667,868	0	(31)	0	(31)	0	667,837	0	15,189	15,189	0	07/01/2034	1
31405E-CD-5	FED NATL MTG ASSOC #786768		09/01/2005	SCHEDULED REDEMPTION		10,559	10,559	11,044	11,042	0	(482)	0	(482)	0	10,559	0	0	0	171	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2005	SCHEDULED REDEMPTION		123,296	123,296	127,669	127,515	0	(4,219)	0	(4,219)	0	123,296	0	0	0	1,554	08/01/2019	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2005	SCHEDULED REDEMPTION		38,892	38,892	40,739	40,730	0	(1,837)	0	(1,837)	0	38,892	0	0	0	571	09/01/2034	1
31405F-JD-5	FED NATL MTG ASSOC #787860		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(104)	06/01/2019	1Z

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31405F-NC-2	FED NATL MTG ASSOC #787987		09/01/2005	SCHEDULED REDEMPTION		15,104	15,104	15,804	15,800	0	(696)	0	(696)	0	15,104	0	0	0	245	07/01/2034	1
31405F-QA-3	FED NATL MTG ASSOC #788049		09/01/2005	SCHEDULED REDEMPTION		1,890	1,890	1,937	1,936	0	(46)	0	(46)	0	1,890	0	0	0	28	10/01/2034	1
31405F-RG-9	FED NATL MTG ASSOC #788087		06/10/2005	GREENWICH CAPITAL MARKETS, INC		557,532	552,097	560,090	560,120	0	(30)	0	(30)	0	560,090	0	(2,558)	(2,558)	0	06/01/2034	1
31405F-W4-0	FED NATL MTG ASSOC #788267		06/10/2005	GREENWICH CAPITAL MARKETS, INC		686,072	679,384	689,670	689,707	0	(37)	0	(37)	0	689,670	0	(3,598)	(3,598)	0	07/01/2034	1
31405F-3E-0	FED NATL MTG ASSOC #788397		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,850)	06/01/2019	1
31405F-3Y-6	FED NATL MTG ASSOC #788415		12/10/2004	BANK OF AMERICA		(1)	(1)	(1)	(1)	0	0	0	0	0	(1)	0	0	0	(4,332)	06/01/2019	1
31405G-TJ-9	FED NATL MTG ASSOC #789053		06/10/2005	GREENWICH CAPITAL MARKETS, INC		123,664	122,458	120,905	120,911	0	(6)	0	(6)	0	120,905	0	2,759	2,759	0	07/01/2034	1
31405H-E3-8	FED NATL MTG ASSOC #789554		09/01/2005	SCHEDULED REDEMPTION		16,877	16,877	17,458	17,397	0	(520)	0	(520)	0	16,877	0	0	0	225	04/01/2019	1
31405H-GY-8	FED NATL MTG ASSOC #789615		09/01/2005	SCHEDULED REDEMPTION		148,398	148,398	153,693	153,665	0	(5,267)	0	(5,267)	0	148,398	0	0	0	2,082	08/01/2034	1
31405H-H7-6	FED NATL MTG ASSOC #789654		09/01/2005	SCHEDULED REDEMPTION		24,880	24,880	25,377	25,363	0	(483)	0	(483)	0	24,880	0	0	0	302	11/01/2019	1
31405H-JQ-2	FED NATL MTG ASSOC #789671		02/10/2005	DEUTSCHE BANK SECURITIES		(39)	52	(39)	7	0	(46)	0	(46)	0	(39)	0	0	0	(413)	12/01/2019	1
31405H-JW-9	FED NATL MTG ASSOC #789677		02/10/2005	DEUTSCHE BANK SECURITIES		28	28	28	28	0	0	0	0	0	28	0	0	0	(1,731)	01/01/2020	1
31405H-S5-8	FED NATL MTG ASSOC #789940		06/10/2005	GREENWICH CAPITAL MARKETS, INC		787,987	780,306	789,915	789,957	0	(42)	0	(42)	0	789,915	0	(1,928)	(1,928)	0	07/01/2034	1
31405J-AX-2	FED NATL MTG ASSOC #790322		09/01/2005	SCHEDULED REDEMPTION		96,890	96,890	101,385	101,361	0	(4,471)	0	(4,471)	0	96,890	0	0	0	1,416	09/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		09/01/2005	SCHEDULED REDEMPTION		74,253	74,253	75,517	75,511	0	(1,258)	0	(1,258)	0	74,253	0	0	0	1,142	09/01/2034	1
31405J-LK-8	FED NATL MTG ASSOC #790630		09/01/2005	SCHEDULED REDEMPTION		156,431	156,431	160,636	160,587	0	(4,156)	0	(4,156)	0	156,431	0	0	0	2,223	09/01/2034	1
31405J-NQ-3	FED NATL MTG ASSOC #790699		09/01/2005	SCHEDULED REDEMPTION		19,072	19,072	19,932	19,927	0	(855)	0	(855)	0	19,072	0	0	0	287	09/01/2034	1
31405J-RL-0	FED NATL MTG ASSOC #790791		09/01/2005	SCHEDULED REDEMPTION		127,324	127,324	130,474	130,438	0	(3,114)	0	(3,114)	0	127,324	0	0	0	1,732	09/01/2034	1
31405J-VW-1	FED NATL MTG ASSOC #790929		09/01/2005	SCHEDULED REDEMPTION		44,522	44,522	46,643	46,632	0	(2,110)	0	(2,110)	0	44,522	0	0	0	670	09/01/2034	1
31405J-2W-3	FED NATL MTG ASSOC #791089		02/10/2005	DEUTSCHE BANK SECURITIES		11	29	11	0	0	11	0	11	0	11	0	0	0	0	07/01/2019	1
31405K-NH-0	FED NATL MTG ASSOC #791592		09/01/2005	SCHEDULED REDEMPTION		28,639	28,639	29,347	29,339	0	(700)	0	(700)	0	28,639	0	0	0	389	09/01/2034	1
31405K-PB-1	FED NATL MTG ASSOC #791618		06/10/2005	GREENWICH CAPITAL MARKETS, INC		616,632	610,621	602,875	602,903	0	(28)	0	(28)	0	602,875	0	13,757	13,757	0	07/01/2034	1
31405K-RL-7	FED NATL MTG ASSOC #791691		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(198)	11/01/2019	1
31405L-3H-0	FED NATL MTG ASSOC #792900		09/01/2005	SCHEDULED REDEMPTION		8,869	8,869	9,089	9,087	0	(218)	0	(218)	0	8,869	0	0	0	133	09/01/2034	1
31405M-CG-0	FED NATL MTG ASSOC #793071		09/01/2005	SCHEDULED REDEMPTION		3,052	3,052	3,128	3,127	0	(75)	0	(75)	0	3,052	0	0	0	39	08/01/2034	1
31405M-XC-6	FED NATL MTG ASSOC #793675		09/01/2005	SCHEDULED REDEMPTION		125,671	125,671	128,748	128,713	0	(3,042)	0	(3,042)	0	125,671	0	0	0	1,568	09/01/2034	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		09/01/2005	SCHEDULED REDEMPTION		2,785	2,785	2,917	2,897	0	(112)	0	(112)	0	2,785	0	0	0	41	09/01/2034	1
31405N-CH-6	FED NATL MTG ASSOC #793972		02/10/2005	DEUTSCHE BANK SECURITIES		19	52	19	0	0	19	0	19	0	19	0	0	0	0	12/01/2019	1
31405N-SJ-5	FED NATL MTG ASSOC #794421		09/01/2005	SCHEDULED REDEMPTION		68,017	68,017	71,237	70,759	0	(2,742)	0	(2,742)	0	68,017	0	0	0	924	09/01/2034	1
31405P-AL-4	FED NATL MTG ASSOC #794811		09/01/2005	SCHEDULED REDEMPTION		130,817	130,817	135,436	135,269	0	(4,452)	0	(4,452)	0	130,817	0	0	0	1,898	10/01/2019	1
31405P-5R-7	FED NATL MTG ASSOC #795656		09/01/2005	SCHEDULED REDEMPTION		92,661	92,661	94,943	94,920	0	(2,260)	0	(2,260)	0	92,661	0	0	0	1,385	04/01/2035	1

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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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31405Q-WB-0	FED NATL MTG ASSOC #796342		09/01/2005	SCHEDULED REDEMPTION		2,146	2,146	2,200	2,199	0	(53)	0	(53)	0	2,146	0	0	0	29	10/01/2034	1
31405R-DZ-6	FED NATL MTG ASSOC #796720		09/01/2005	SCHEDULED REDEMPTION		80,409	80,409	84,040	84,021	0	(3,611)	0	(3,611)	0	80,409	0	0	0	1,275	08/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		09/01/2005	SCHEDULED REDEMPTION		6,400	6,400	6,717	6,688	0	(289)	0	(289)	0	6,400	0	0	0	94	10/01/2034	1
31405R-FQ-4	FED NATL MTG ASSOC #796775		02/10/2005	DEUTSCHE BANK SECURITIES		19	50	19	0	0	19	0	19	0	19	0	0	0	0	01/01/2020	1
31405R-MC-7	FED NATL MTG ASSOC #796955		09/01/2005	SCHEDULED REDEMPTION		17,565	17,565	17,865	17,847	0	(282)	0	(282)	0	17,565	0	0	0	216	10/01/2034	1
31405R-XY-7	FED NATL MTG ASSOC #797295		02/10/2005	DEUTSCHE BANK SECURITIES		4	4	4	4	0	0	0	0	0	4	0	0	0	(239)	10/01/2019	1
31405R-YQ-3	FED NATL MTG ASSOC #797319		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	41	0	21	0	(21)	0	(21)	0	0	0	0	0	(22,268)	11/01/2019	1
31405R-3M-6	FED NATL MTG ASSOC #797404		05/09/2005	Various		84	113	75	4,132	0	(4,046)	0	(4,046)	0	85	0	(1)	(1)	(2,109)	12/01/2019	1
31405R-3W-4	FED NATL MTG ASSOC #797413		05/09/2005	Various		12	14	14	582	0	(570)	0	(570)	0	12	0	0	0	(277)	12/01/2019	1
31405R-5W-2	FED NATL MTG ASSOC #797461		09/01/2005	Various		456,326	472,112	432,025	432,234	0	371	0	371	0	432,605	0	23,722	23,722	5,559	01/01/2035	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		09/01/2005	SCHEDULED REDEMPTION		171,273	171,273	176,625	176,477	0	(5,205)	0	(5,205)	0	171,273	0	0	0	2,111	03/01/2035	1
31405R-7F-7	FED NATL MTG ASSOC #797494		09/01/2005	Various		966,374	1,000,000	972,813	0	0	402	0	402	0	973,215	0	(6,841)	(6,841)	6,133	03/01/2035	1
31405R-7G-5	FED NATL MTG ASSOC #797495		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		154,550	157,128	152,653	152,617	0	36	0	36	0	152,653	0	1,897	1,897	0	03/01/2035	1
31405S-JQ-8	FED NATL MTG ASSOC #797771		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	0	0	0	0	0	0	0	0	0	0	0	0	(333)	03/01/2020	1
31405S-JX-3	FED NATL MTG ASSOC #797778		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	9	0	0	0	0	0	0	0	0	0	0	0	(5,118)	03/01/2020	1
31405S-KA-1	FED NATL MTG ASSOC #797789		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	68	0	34	0	(34)	0	(34)	0	0	0	0	0	(37,009)	03/01/2020	1
31405S-LE-2	FED NATL MTG ASSOC #797825		05/09/2005	Various		84	113	101	4,705	0	(4,620)	0	(4,620)	0	85	0	(1)	(1)	(2,107)	04/01/2020	1
31405S-MM-3	FED NATL MTG ASSOC #797864		05/09/2005	Various		84	113	54	8,833	0	(8,748)	0	(8,748)	0	85	0	(1)	(1)	(2,091)	02/01/2020	1
31405S-R6-3	FED NATL MTG ASSOC #798009		02/10/2005	DEUTSCHE BANK SECURITIES		3	7	3	0	0	3	0	3	0	3	0	0	0	0	12/01/2019	1
31405S-UC-6	FED NATL MTG ASSOC #798079		02/10/2005	DEUTSCHE BANK SECURITIES		6	6	6	6	0	0	0	0	0	6	0	0	0	(349)	02/01/2020	1
31405T-NM-0	FED NATL MTG ASSOC #798796		02/10/2005	DEUTSCHE BANK SECURITIES		13	35	13	0	0	13	0	13	0	13	0	0	0	0	12/01/2019	1
31405T-UY-6	FED NATL MTG ASSOC #798999		09/01/2005	Various		142,002	142,002	141,748	141,737	0	265	0	265	0	142,002	0	0	0	(18,659)	02/01/2020	1
31405T-5Q-1	FED NATL MTG ASSOC #799255		04/14/2005	CHASE SECURITIES		0	0	(3,470)	0	0	(3,470)	0	(3,470)	0	(3,470)	0	3,470	3,470	(2,125)	12/01/2019	1
31405T-6T-4	FED NATL MTG ASSOC #799282		02/10/2005	DEUTSCHE BANK SECURITIES		11	11	11	11	0	0	0	0	0	11	0	0	0	(703)	01/01/2020	1
31405T-6U-1	FED NATL MTG ASSOC #799283		02/10/2005	DEUTSCHE BANK SECURITIES		6	15	6	(5)	0	10	0	10	0	6	0	0	0	0	01/01/2020	1
31405U-G5-2	FED NATL MTG ASSOC #799520		09/01/2005	SCHEDULED REDEMPTION		149,998	149,998	154,207	154,160	0	(4,162)	0	(4,162)	0	149,998	0	0	0	2,040	11/01/2034	1
31405U-M6-3	FED NATL MTG ASSOC #799681		09/01/2005	SCHEDULED REDEMPTION		482,341	482,341	506,232	504,087	0	(21,745)	0	(21,745)	0	482,341	0	0	0	7,249	11/01/2034	1
31405U-PV-5	FED NATL MTG ASSOC #799736		09/01/2005	SCHEDULED REDEMPTION		129,847	129,847	134,432	134,263	0	(4,417)	0	(4,417)	0	129,847	0	0	0	1,460	11/01/2019	1
31405V-XU-6	FED NATL MTG ASSOC #800891		04/14/2005	CHASE SECURITIES		0	0	(10)	0	0	(10)	0	(10)	0	(10)	0	10	10	0	01/01/2020	1
31405V-Z7-5	FED NATL MTG ASSOC #800966		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,724)	10/01/2019	1
31405V-5U-7	FED NATL MTG ASSOC #801059		09/01/2005	SCHEDULED REDEMPTION		2,500	2,500	2,562	2,561	0	(61)	0	(61)	0	2,500	0	0	0	29	11/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31405W-B6-1	FED NATL MTG ASSOC #801161		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,875)	10/01/2019	1
31405W-3L-7	FED NATL MTG ASSOC #801903		02/10/2005	DEUTSCHE BANK SECURITIES		20	54	20	0	0	20	0	20	0	20	0	0	0	0	11/01/2019	1
31405W-3Q-6	FED NATL MTG ASSOC #801907		02/10/2005	DEUTSCHE BANK SECURITIES		11	30	11	0	0	11	0	11	0	11	0	0	0	0	11/01/2019	1
31405X-AH-6	FED NATL MTG ASSOC #802008		12/10/2004	BANK OF AMERICA		(3)	(3)	(3)	(3)	0	0	0	0	0	(3)	0	0	0	(3,824)	11/01/2019	1
31405X-BG-7	FED NATL MTG ASSOC #802039		04/14/2005	CHASE SECURITIES		0	0	(2,913)	0	0	(2,913)	0	(2,913)	0	(2,913)	0	2,913	2,913	(2,125)	01/01/2020	1
31405X-HE-6	FED NATL MTG ASSOC #802229		02/10/2005	DEUTSCHE BANK SECURITIES		20	54	20	0	0	20	0	20	0	20	0	0	0	0	10/01/2019	1
31405X-KD-4	FED NATL MTG ASSOC #802292		02/10/2005	DEUTSCHE BANK SECURITIES		(2)	2	(2)	0	0	(2)	0	(2)	0	(2)	0	0	0	0	10/01/2019	1
31405X-WP-4	FED NATL MTG ASSOC #802654		02/10/2005	DEUTSCHE BANK SECURITIES		(23)	23	(23)	0	0	(23)	0	(23)	0	(23)	0	0	0	0	11/01/2018	1
31405X-YZ-0	FED NATL MTG ASSOC #802728		12/10/2004	BANK OF AMERICA		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	(1,249)	01/01/2020	1
31405Y-K5-9	FED NATL MTG ASSOC #803216		04/14/2005	CHASE SECURITIES		0	0	(540)	0	0	(540)	0	(540)	0	(540)	0	540	540	(2,125)	11/01/2019	1
31405Y-MW-8	FED NATL MTG ASSOC #803273		02/10/2005	DEUTSCHE BANK SECURITIES		20	53	20	0	0	20	0	20	0	20	0	0	0	0	12/01/2019	1
31405Y-NA-5	FED NATL MTG ASSOC #803285		02/10/2005	DEUTSCHE BANK SECURITIES		10	28	10	0	0	10	0	10	0	10	0	0	0	0	01/01/2020	1
31405Y-NH-0	FED NATL MTG ASSOC #803292		02/10/2005	DEUTSCHE BANK SECURITIES		(22)	22	(22)	0	0	(22)	0	(22)	0	(22)	0	0	0	0	02/01/2020	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		09/01/2005	SCHEDULED REDEMPTION		5,141	5,141	5,302	5,298	0	(156)	0	(156)	0	5,141	0	0	0	68	09/01/2034	1
31406A-D8-2	FED NATL MTG ASSOC #803927		02/10/2005	DEUTSCHE BANK SECURITIES		9	127	9	68	0	(59)	0	(59)	0	9	0	0	0	(4,168)	01/01/2020	1
31406A-RA-2	FED NATL MTG ASSOC #804281		02/10/2005	DEUTSCHE BANK SECURITIES		1	3	1	0	0	1	0	1	0	1	0	0	0	0	11/01/2019	1
31406A-TB-8	FED NATL MTG ASSOC #804346		05/09/2005	Various		83	112	79	17,191	0	(17,107)	0	(17,107)	0	84	0	(1)	(1)	(2,060)	02/01/2020	1
31406A-YN-6	FED NATL MTG ASSOC #804517		08/01/2005	Various		100,864	104,314	97,540	97,553	0	207	0	207	0	97,760	0	3,103	3,103	902	12/01/2034	1
31406A-3C-4	FED NATL MTG ASSOC #804595		09/01/2005	SCHEDULED REDEMPTION		2,473	2,473	2,534	2,533	0	(60)	0	(60)	0	2,473	0	0	0	31	12/01/2034	1
31406A-6N-7	FED NATL MTG ASSOC #804677		04/01/2005	UNION BANK OF SWITZERLAND		1,000	996	1,005	1,005	0	0	0	0	0	1,005	0	(5)	(5)	2	12/01/2034	1
31406B-EU-0	FED NATL MTG ASSOC #804847		08/01/2005	Various		312,731	323,593	313,792	161,656	0	176	0	176	0	313,924	0	(1,193)	(1,193)	2,238	01/01/2035	1
31406B-FS-4	FED NATL MTG ASSOC #804877		09/01/2005	SCHEDULED REDEMPTION		2,508	2,508	2,570	2,570	0	(62)	0	(62)	0	2,508	0	0	0	35	01/01/2035	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		09/01/2005	SCHEDULED REDEMPTION		4,750	4,750	4,750	4,750	0	0	0	0	0	4,750	0	0	0	58	03/01/2035	1
31406C-ED-6	FED NATL MTG ASSOC #805732		12/10/2004	BANK OF AMERICA		(3)	(3)	(3)	(3)	0	0	0	0	0	(3)	0	0	0	(1,875)	11/01/2019	1
31406C-F4-5	FED NATL MTG ASSOC #805787		09/01/2005	SCHEDULED REDEMPTION		6,994	6,994	7,113	7,106	0	(112)	0	(112)	0	6,994	0	0	0	85	11/01/2034	1
31406C-MH-8	FED NATL MTG ASSOC #805960		05/09/2005	Various		52	52	70	2,999	0	(2,946)	0	(2,946)	0	53	0	(1)	(1)	(4,158)	12/01/2019	1
31406C-QT-8	FED NATL MTG ASSOC #806066		09/01/2005	SCHEDULED REDEMPTION		113,426	113,426	116,230	116,200	0	(2,774)	0	(2,774)	0	113,426	0	0	0	1,370	12/01/2034	1
31406C-UH-9	FED NATL MTG ASSOC #806184		02/10/2005	DEUTSCHE BANK SECURITIES		31	82	31	0	0	31	0	31	0	31	0	0	0	0	01/01/2020	1
31406C-U4-8	FED NATL MTG ASSOC #806203		05/09/2005	Various		97	141	32	18,664	0	(18,566)	0	(18,566)	0	98	0	(1)	(1)	(2,054)	01/01/2020	1
31406C-VZ-8	FED NATL MTG ASSOC #806232		02/10/2005	DEUTSCHE BANK SECURITIES		21	21	21	21	0	0	0	0	0	21	0	0	0	(1,284)	12/01/2019	1
31406C-V2-1	FED NATL MTG ASSOC #806233		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(150)	12/01/2019	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406C-WD-6	FED NATL MTG ASSOC #806244		02/10/2005	DEUTSCHE BANK SECURITIES		(4)	4	(4)	0	0	(4)	0	(4)	0	(4)	0	0	0	0	01/01/2020	1
31406C-WF-1	FED NATL MTG ASSOC #806246		02/10/2005	DEUTSCHE BANK SECURITIES		8	21	8	(7)	0	14	0	14	0	8	0	0	0	0	01/01/2020	1
31406C-WG-9	FED NATL MTG ASSOC #806247		09/01/2005	SCHEDULED REDEMPTION		74,474	74,474	74,323	74,316	0	158	0	158	0	74,474	0	0	0	(8,216)	01/01/2020	1
31406C-WW-4	FED NATL MTG ASSOC #806261		04/14/2005	CHASE SECURITIES		0	0	(2,928)	0	0	(2,928)	0	(2,928)	0	(2,928)	0	2,928	2,928	(2,125)	02/01/2020	1
31406C-WX-2	FED NATL MTG ASSOC #806262		02/10/2005	DEUTSCHE BANK SECURITIES		9	9	9	9	0	0	0	0	0	9	0	0	0	(552)	02/01/2020	1
31406D-BP-0	FED NATL MTG ASSOC #806546		09/01/2005	SCHEDULED REDEMPTION		13,287	13,287	13,495	13,485	0	(197)	0	(197)	0	13,287	0	0	0	131	12/01/2019	1
31406D-FY-7	FED NATL MTG ASSOC #806683		02/10/2005	DEUTSCHE BANK SECURITIES		19	50	19	0	0	19	0	19	0	19	0	0	0	0	11/01/2019	1
31406D-NA-0	FED NATL MTG ASSOC #806885		02/10/2005	DEUTSCHE BANK SECURITIES		2	57	2	30	0	(27)	0	(27)	0	2	0	0	0	(1,819)	12/01/2019	1
31406D-T4-8	FED NATL MTG ASSOC #807071		12/10/2004	BANK OF AMERICA		(3)	(3)	(3)	(3)	0	0	0	0	0	(3)	0	0	0	(1,666)	11/01/2019	1
31406D-WL-6	FED NATL MTG ASSOC #807151		02/10/2005	DEUTSCHE BANK SECURITIES		(7)	25	(7)	9	0	(16)	0	(16)	0	(7)	0	0	0	(549)	02/01/2020	1
31406D-XX-9	FED NATL MTG ASSOC #807194		09/01/2005	SCHEDULED REDEMPTION		663,172	663,172	670,633	670,499	0	(7,327)	0	(7,327)	0	663,172	0	0	0	9,096	03/01/2035	1
31406E-KU-7	FED NATL MTG ASSOC #807707		02/10/2005	DEUTSCHE BANK SECURITIES		(10)	10	(9)	0	0	(9)	0	(9)	0	(9)	0	0	0	0	01/01/2020	1
31406E-QY-3	FED NATL MTG ASSOC #807871		02/10/2005	DEUTSCHE BANK SECURITIES		2	2	2	0	0	2	0	2	0	2	0	0	0	0	01/01/2020	1
31406E-RD-8	FED NATL MTG ASSOC #807884		02/10/2005	DEUTSCHE BANK SECURITIES		5	5	5	0	0	5	0	5	0	5	0	0	0	0	01/01/2020	1
31406E-RG-1	FED NATL MTG ASSOC #807887		08/01/2005	Various		458,816	474,947	450,974	451,038	0	114	0	114	0	451,152	0	7,664	7,664	7,726	02/01/2035	1
31406E-RS-5	FED NATL MTG ASSOC #807897		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	3	0	2	0	(2)	0	(2)	0	0	0	0	0	(1,711)	02/01/2020	1
31406E-RT-3	FED NATL MTG ASSOC #807898		02/10/2005	DEUTSCHE BANK SECURITIES		16	16	16	16	0	0	0	0	0	16	0	0	0	(954)	02/01/2020	1
31406E-RW-6	FED NATL MTG ASSOC #807901		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	40	0	20	0	(20)	0	(20)	0	0	0	0	0	(21,528)	03/01/2020	1
31406E-SC-9	FED NATL MTG ASSOC #807915		05/09/2005	Various		84	113	98	4,428	0	(4,343)	0	(4,343)	0	85	0	(1)	(1)	(2,108)	04/01/2020	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		09/01/2005	SCHEDULED REDEMPTION		275,546	275,546	281,143	280,817	0	(5,271)	0	(5,271)	0	275,546	0	0	0	3,308	01/01/2035	1
31406E-UP-7	FED NATL MTG ASSOC #807990		09/01/2005	Various		36,260	37,495	36,523	36,528	0	25	0	25	0	36,554	0	(293)	(293)	481	01/01/2035	1
31406E-U9-3	FED NATL MTG ASSOC #808008		09/01/2005	SCHEDULED REDEMPTION		171,733	171,733	175,568	175,527	0	(3,795)	0	(3,795)	0	171,733	0	0	0	2,033	01/01/2035	1
31406E-VB-7	FED NATL MTG ASSOC #808010		08/01/2005	Various		44,624	46,157	44,257	44,296	0	57	0	57	0	44,353	0	271	271	402	01/01/2035	1
31406E-WL-4	FED NATL MTG ASSOC #808051		08/01/2005	Various		29,133	30,148	29,330	29,332	0	11	0	11	0	29,343	0	(210)	(210)	262	02/01/2035	1
31406E-WZ-3	FED NATL MTG ASSOC #808064		08/01/2005	Various		47,576	49,249	46,551	46,556	0	12	0	12	0	46,568	0	1,008	1,008	431	02/01/2035	1
31406E-ZB-3	FED NATL MTG ASSOC #808138		09/01/2005	SCHEDULED REDEMPTION		341	341	331	331	0	10	0	10	0	341	0	0	0	3	03/01/2035	1
31406E-6J-8	FED NATL MTG ASSOC #808273		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		145,548	147,976	143,691	143,725	0	(34)	0	(34)	0	143,691	0	1,857	1,857	0	08/01/2035	1
31406F-A9-2	FED NATL MTG ASSOC #808332		09/01/2005	SCHEDULED REDEMPTION		29,294	29,294	30,615	30,608	0	(1,314)	0	(1,314)	0	29,294	0	0	0	473	02/01/2035	1
31406F-GU-9	FED NATL MTG ASSOC #808511		02/10/2005	DEUTSCHE BANK SECURITIES		20	73	20	46	0	(27)	0	(27)	0	20	0	0	0	(2,851)	02/01/2020	1
31406F-JT-9	FED NATL MTG ASSOC #808574		12/10/2004	BANK OF AMERICA		(3)	(3)	(3)	(3)	0	0	0	0	0	(3)	0	0	0	(1,875)	12/01/2019	1
31406F-JW-2	FED NATL MTG ASSOC #808577		12/10/2004	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	(269)	12/01/2019	1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406F-JY-8	FED NATL MTG ASSOC #808579		08/01/2005	Various		289,398	299,571	281,819	282,180	0	147	0	147	0	282,326	0	7,072	7,072	2,618	12/01/2034	1
31406F-UB-5	FED NATL MTG ASSOC #808878		02/10/2005	DEUTSCHE BANK SECURITIES		12	32	12	0	0	12	0	12	0	12	0	0	0	0	01/01/2020	1
31406F-ZL-8	FED NATL MTG ASSOC #809047		04/14/2005	CHASE SECURITIES		0	0	(450)	0	0	(450)	0	(450)	0	(450)	0	450	450	(2,125)	12/01/2019	1
31406F-2L-4	FED NATL MTG ASSOC #809079		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	44	0	22	0	(22)	0	(22)	0	0	0	0	0	(23,508)	03/01/2020	1
31406F-2U-4	FED NATL MTG ASSOC #809087		04/14/2005	CHASE SECURITIES		0	0	(1,163)	0	0	(1,163)	0	(1,163)	0	(1,163)	0	1,163	1,163	(2,125)	04/01/2020	1
31406G-BR-9	FED NATL MTG ASSOC #809248		02/10/2005	DEUTSCHE BANK SECURITIES		23	62	23	0	0	23	0	23	0	23	0	0	0	0	01/01/2020	1
31406G-CH-0	FED NATL MTG ASSOC #809272		02/10/2005	DEUTSCHE BANK SECURITIES		18	42	18	0	0	18	0	18	0	18	0	0	0	0	01/01/2020	1
31406G-DD-8	FED NATL MTG ASSOC #809300		09/01/2005	SCHEDULED REDEMPTION		339,573	339,573	347,307	347,225	0	(7,652)	0	(7,652)	0	339,573	0	0	0	3,980	01/01/2035	1
31406G-EJ-4	FED NATL MTG ASSOC #809337		02/10/2005	DEUTSCHE BANK SECURITIES		6	6	6	0	0	6	0	6	0	6	0	0	0	0	02/01/2020	1
31406G-NZ-8	FED NATL MTG ASSOC #809608		09/01/2005	SCHEDULED REDEMPTION		769,239	769,239	795,201	792,578	0	(23,339)	0	(23,339)	0	769,239	0	0	0	8,691	02/01/2035	1
31406G-TV-1	FED NATL MTG ASSOC #809764		05/09/2005	Various		84	113	75	9,173	0	(9,088)	0	(9,088)	0	85	0	(1)	(1)	(2,090)	02/01/2020	1
31406G-WC-9	FED NATL MTG ASSOC #809843		05/09/2005	Various		84	113	82	4,555	0	(4,470)	0	(4,470)	0	85	0	(1)	(1)	(2,107)	03/01/2020	1
31406G-YE-3	FED NATL MTG ASSOC #809909		02/10/2005	DEUTSCHE BANK SECURITIES		(7)	25	(7)	9	0	(16)	0	(16)	0	(7)	0	0	0	(555)	03/01/2020	1
31406G-3F-4	FED NATL MTG ASSOC #809998		02/10/2005	DEUTSCHE BANK SECURITIES		7	7	7	7	0	0	0	0	0	7	0	0	0	(411)	03/01/2020	1
31406G-3G-2	FED NATL MTG ASSOC #809999		08/01/2005	Various		39,719	41,083	37,759	37,776	0	104	0	104	0	37,880	0	1,839	1,839	354	03/01/2035	1
31406G-3Z-0	FED NATL MTG ASSOC #810016		09/01/2005	Various		966,147	1,000,100	972,909	0	0	203	0	203	0	973,113	0	(6,966)	(6,966)	5,391	03/01/2035	1
31406G-5G-0	FED NATL MTG ASSOC #810047		02/10/2005	DEUTSCHE BANK SECURITIES		14	14	14	14	0	0	0	0	0	14	0	0	0	(849)	03/01/2020	1
31406H-ED-5	FED NATL MTG ASSOC #810232		05/09/2005	Various		84	113	74	4,626	0	(4,541)	0	(4,541)	0	85	0	(1)	(1)	(2,107)	01/01/2020	1
31406H-L2-1	FED NATL MTG ASSOC #810445		09/01/2005	SCHEDULED REDEMPTION		26,221	26,221	26,202	26,201	0	20	0	20	0	26,221	0	0	0	(1,712)	01/01/2020	1
31406H-NC-7	FED NATL MTG ASSOC #810487		02/10/2005	DEUTSCHE BANK SECURITIES		2	2	2	0	0	2	0	2	0	2	0	0	0	0	01/01/2020	1
31406H-QA-8	FED NATL MTG ASSOC #810549		05/09/2005	Various		84	113	103	8,836	0	(8,751)	0	(8,751)	0	85	0	(1)	(1)	(2,091)	02/01/2020	1
31406H-4N-4	FED NATL MTG ASSOC #810929		02/10/2005	DEUTSCHE BANK SECURITIES		10	10	10	10	0	0	0	0	0	10	0	0	0	(589)	02/01/2020	1
31406J-EW-9	FED NATL MTG ASSOC #811149		04/01/2005	UNION BANK OF SWITZERLAND		1,000	996	992	992	0	0	0	0	0	992	0	8	8	2	04/01/2035	1
31406J-MS-9	FED NATL MTG ASSOC #811369		02/10/2005	DEUTSCHE BANK SECURITIES		8	21	8	0	0	8	0	8	0	8	0	0	0	0	02/01/2020	1
31406J-W7-4	FED NATL MTG ASSOC #811670		09/01/2005	SCHEDULED REDEMPTION		21,649	21,649	22,061	22,059	0	(410)	0	(410)	0	21,649	0	0	0	265	03/01/2020	1
31406J-W8-2	FED NATL MTG ASSOC #811671		09/01/2005	Various		1,536,579	1,590,672	1,534,051	433,876	0	437	0	437	0	1,535,010	0	1,570	1,570	9,766	03/01/2035	1
31406J-4T-7	FED NATL MTG ASSOC #811834		09/01/2005	SCHEDULED REDEMPTION		3,172	3,172	3,271	3,269	0	(96)	0	(96)	0	3,172	0	0	0	42	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		09/01/2005	SCHEDULED REDEMPTION		10,299	10,299	10,621	10,612	0	(313)	0	(313)	0	10,299	0	0	0	137	02/01/2035	1
31406J-5M-1	FED NATL MTG ASSOC #811852		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		77,082	78,368	76,063	76,048	0	14	0	14	0	76,063	0	1,020	1,020	0	03/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		09/01/2005	SCHEDULED REDEMPTION		15,360	15,360	15,360	15,360	0	0	0	0	0	15,360	0	0	0	179	03/01/2035	1
31406J-6C-2	FED NATL MTG ASSOC #811867		05/09/2005	Various		84	113	75	4,375	0	(4,290)	0	(4,290)	0	85	0	(1)	(1)	(2,108)	02/01/2020	1

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

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										11	12	13	14	15							
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31406J-6H-1	FED NATL MTG ASSOC #811872		02/10/2005	DEUTSCHE BANK SECURITIES		(26)	26	(26)	0	0	(26)	0	(26)	0	(26)	0	0	0	0	02/01/2020	1
31406K-BM-1	FED NATL MTG ASSOC #811944		02/10/2005	DEUTSCHE BANK SECURITIES		8	21	8	0	0	8	0	8	0	8	0	0	0	0	01/01/2020	1
31406K-BX-7	FED NATL MTG ASSOC #811954		02/10/2005	DEUTSCHE BANK SECURITIES		1	1	1	0	0	1	0	1	0	1	0	0	0	0	01/01/2020	1
31406K-GW-4	FED NATL MTG ASSOC #812113		09/01/2005	Various		614,307	635,611	599,911	599,979	0	599	0	599	0	600,578	0	13,729	13,729	5,686	02/01/2035	1
31406K-N7-1	FED NATL MTG ASSOC #812314		02/10/2005	DEUTSCHE BANK SECURITIES		8	8	8	8	0	0	0	0	0	8	0	0	0	(494)	02/01/2020	1
31406K-PH-7	FED NATL MTG ASSOC #812324		09/01/2005	SCHEDULED REDEMPTION		3,728	3,728	3,728	3,728	0	0	0	0	0	3,728	0	0	0	46	03/01/2035	1
31406K-V2-3	FED NATL MTG ASSOC #812533		04/14/2005	CHASE SECURITIES		0	0	(319)	0	0	(319)	0	(319)	0	(319)	0	319	319	(2,125)	02/01/2020	1
31406K-ZC-7	FED NATL MTG ASSOC #812639		09/01/2005	SCHEDULED REDEMPTION		4,362	4,362	4,417	4,416	0	(55)	0	(55)	0	4,362	0	0	0	53	04/01/2035	1
31406K-4M-9	FED NATL MTG ASSOC #812728		08/01/2005	Various		512,160	529,555	509,830	509,946	0	737	0	737	0	510,682	0	1,478	1,478	4,542	01/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		09/01/2005	SCHEDULED REDEMPTION		9,228	9,228	9,375	9,371	0	(143)	0	(143)	0	9,228	0	0	0	113	02/01/2018	1
31406L-D7-0	FED NATL MTG ASSOC #812926		02/10/2005	DEUTSCHE BANK SECURITIES		3	3	3	3	0	0	0	0	0	3	0	0	0	(213)	03/01/2020	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		09/01/2005	SCHEDULED REDEMPTION		3,378	3,378	3,378	3,378	0	0	0	0	0	3,378	0	0	0	41	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		09/01/2005	SCHEDULED REDEMPTION		8,060	8,060	8,060	8,060	0	0	0	0	0	8,060	0	0	0	97	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		09/01/2005	SCHEDULED REDEMPTION		74,485	74,485	76,813	76,749	0	(2,263)	0	(2,263)	0	74,485	0	0	0	1,109	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		09/01/2005	SCHEDULED REDEMPTION		152,494	152,494	157,260	157,129	0	(4,634)	0	(4,634)	0	152,494	0	0	0	2,275	02/01/2035	1
31406L-GA-0	FED NATL MTG ASSOC #812993		09/01/2005	SCHEDULED REDEMPTION		5,416	5,416	5,559	5,559	0	(142)	0	(142)	0	5,416	0	0	0	80	02/01/2035	1
31406L-HG-6	FED NATL MTG ASSOC #813031		09/01/2005	SCHEDULED REDEMPTION		851,586	851,586	870,480	869,783	0	(18,197)	0	(18,197)	0	851,586	0	0	0	10,998	03/01/2035	1
31406L-KV-9	FED NATL MTG ASSOC #813108		02/10/2005	DEUTSCHE BANK SECURITIES		(23)	23	(23)	(23)	0	0	0	0	0	(23)	0	0	0	0	02/01/2020	1
31406L-UK-2	FED NATL MTG ASSOC #813386		09/01/2005	SCHEDULED REDEMPTION		46,514	46,514	46,432	46,428	0	86	0	86	0	46,514	0	0	0	(5,463)	01/01/2020	1
31406M-BQ-8	FED NATL MTG ASSOC #813747		03/15/2005	Various		17	66	17	17	0	0	0	0	0	17	0	0	0	(3,334)	02/01/2020	1
31406M-F5-0	FED NATL MTG ASSOC #813888		09/01/2005	SCHEDULED REDEMPTION		25,956	25,956	25,929	25,929	0	26	0	26	0	25,956	0	0	0	(3,487)	06/01/2020	1
31406M-GB-6	FED NATL MTG ASSOC #813894		09/01/2005	SCHEDULED REDEMPTION		27,096	27,096	27,068	27,067	0	29	0	29	0	27,096	0	0	0	(827)	06/01/2020	1
31406M-GE-0	FED NATL MTG ASSOC #813897		09/01/2005	SCHEDULED REDEMPTION		28,901	28,901	28,864	28,896	0	5	0	5	0	28,901	0	0	0	(3,455)	06/01/2020	1
31406M-GL-4	FED NATL MTG ASSOC #813903		09/01/2005	SCHEDULED REDEMPTION		39,434	39,434	39,305	39,325	0	110	0	110	0	39,434	0	0	0	(5,227)	06/01/2020	1
31406M-JS-6	FED NATL MTG ASSOC #813973		09/01/2005	SCHEDULED REDEMPTION		537,308	537,308	536,843	536,820	0	487	0	487	0	537,308	0	0	0	(9,392)	05/01/2020	1
31406M-JW-7	FED NATL MTG ASSOC #813977		09/01/2005	SCHEDULED REDEMPTION		235,081	235,081	240,699	240,643	0	(5,562)	0	(5,562)	0	235,081	0	0	0	3,081	05/01/2035	1
31406M-L6-1	FED NATL MTG ASSOC #814049		02/10/2005	DEUTSCHE BANK SECURITIES		(47)	71	(47)	(47)	0	0	0	0	0	(47)	0	0	0	(753)	02/01/2020	1
31406M-SA-5	FED NATL MTG ASSOC #814213		05/09/2005	Various		84	114	72	3,976	0	(3,891)	0	(3,891)	0	85	0	(1)	(1)	(2,110)	02/01/2020	1
31406M-T6-3	FED NATL MTG ASSOC #814273		09/01/2005	SCHEDULED REDEMPTION		25,067	25,067	25,679	25,649	0	(582)	0	(582)	0	25,067	0	0	0	330	01/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		09/01/2005	SCHEDULED REDEMPTION		26,214	26,214	26,284	26,282	0	(68)	0	(68)	0	26,214	0	0	0	321	03/01/2035	1
31406M-2C-9	FED NATL MTG ASSOC #814471		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	2	0	0	0	0	0	0	0	0	0	0	0	(1,193)	03/01/2020	1

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406M-4F-0	FED NATL MTG ASSOC #814522		08/01/2005	Various		694,101	718,425	664,707	664,806	0	422	0	422	0	665,228	0	28,872	28,872	6,272	04/01/2035	1
31406N-AK-0	FED NATL MTG ASSOC #814610		09/01/2005	SCHEDULED REDEMPTION		221,582	221,582	221,582	221,582	0	0	0	0	0	221,582	0	0	0	2,571	04/01/2035	1
31406N-BE-3	FED NATL MTG ASSOC #814637		09/01/2005	Various		894,072	925,483	900,322	0	0	213	0	213	0	900,534	0	(6,462)	(6,462)	4,865	04/01/2035	1
31406N-GE-8	FED NATL MTG ASSOC #814797		09/01/2005	SCHEDULED REDEMPTION		163,904	163,904	167,941	167,899	0	(3,995)	0	(3,995)	0	163,904	0	0	0	2,162	04/01/2035	1
31406N-H2-3	FED NATL MTG ASSOC #814849		04/14/2005	CHASE SECURITIES		0	0	(3,468)	0	0	(3,468)	0	(3,468)	0	(3,468)	0	3,468	3,468	(2,125)	04/01/2020	1
31406N-QT-4	FED NATL MTG ASSOC #815066		09/01/2005	SCHEDULED REDEMPTION		167,276	167,276	168,609	168,586	0	(1,310)	0	(1,310)	0	167,276	0	0	0	2,236	04/01/2035	1
31406N-R8-9	FED NATL MTG ASSOC #815111		08/01/2005	Various		27,113	28,067	27,339	27,341	0	3	0	3	0	27,344	0	(231)	(231)	245	04/01/2035	1
31406N-XH-2	FED NATL MTG ASSOC #815280		05/09/2005	Various		84	114	79	3,369	0	(3,284)	0	(3,284)	0	85	0	(1)	(1)	(2,112)	04/01/2020	1
31406N-4D-3	FED NATL MTG ASSOC #815420		09/01/2005	Various		12,891,362	13,336,250	12,973,670	0	0	7,164	0	7,164	0	12,980,834	0	(89,472)	(89,472)	93,701	02/01/2035	1
31406N-4F-8	FED NATL MTG ASSOC #815422		09/01/2005	SCHEDULED REDEMPTION		20,118	20,118	19,452	19,455	0	663	0	663	0	20,118	0	0	0	205	02/01/2035	1
31406N-4P-6	FED NATL MTG ASSOC #815430		09/01/2005	Various		18,247	18,376	18,189	29,235	0	(10,987)	0	(10,987)	0	18,248	0	(1)	(1)	(8,734)	02/01/2020	1
31406N-5U-4	FED NATL MTG ASSOC #815459		02/10/2005	DEUTSCHE BANK SECURITIES		10	10	10	10	0	0	0	0	0	10	0	0	0	(636)	02/01/2020	1
31406P-BA-6	FED NATL MTG ASSOC #815533		09/01/2005	SCHEDULED REDEMPTION		730,655	730,655	738,875	738,729	0	(8,074)	0	(8,074)	0	730,655	0	0	0	9,195	03/01/2035	1
31406P-E3-9	FED NATL MTG ASSOC #815654		02/10/2005	DEUTSCHE BANK SECURITIES		10	10	10	10	0	0	0	0	0	10	0	0	0	(623)	03/01/2020	1
31406P-E8-8	FED NATL MTG ASSOC #815659		09/01/2005	SCHEDULED REDEMPTION		80,715	80,715	80,538	80,542	0	172	0	172	0	80,715	0	0	0	1,093	02/01/2035	1
31406P-FH-7	FED NATL MTG ASSOC #815668		02/10/2005	DEUTSCHE BANK SECURITIES		7	7	7	7	0	0	0	0	0	7	0	0	0	(444)	03/01/2020	1
31406P-GY-9	FED NATL MTG ASSOC #815715		08/01/2005	Various		97,145	100,561	97,605	97,620	0	29	0	29	0	97,650	0	(505)	(505)	879	04/01/2035	1
31406P-G9-4	FED NATL MTG ASSOC #815724		04/14/2005	CHASE SECURITIES		0	0	(264)	0	0	(264)	0	(264)	0	(264)	0	264	264	(2,125)	02/01/2020	1
31406P-NS-4	FED NATL MTG ASSOC #815901		06/10/2005	GREENWICH CAPITAL MARKETS, INC.		5,048,718	4,999,504	5,076,466	5,076,362	0	104	0	104	0	5,076,466	0	(27,748)	(27,748)	0	02/01/2035	1
31406P-QU-6	FED NATL MTG ASSOC #815967		08/01/2005	Various		1,008,606	1,044,072	1,018,750	1,018,896	0	118	0	118	0	1,019,014	0	(10,408)	(10,408)	9,127	03/01/2035	1
31406P-RF-8	FED NATL MTG ASSOC #815986		08/01/2005	Various		171,908	177,953	173,464	173,490	0	21	0	21	0	173,511	0	(1,603)	(1,603)	1,556	04/01/2035	1
31406P-S6-7	FED NATL MTG ASSOC #816041		02/10/2005	DEUTSCHE BANK SECURITIES		0	20	0	0	0	0	0	0	0	0	0	0	0	(612)	02/01/2020	1
31406P-TW-9	FED NATL MTG ASSOC #816065		09/01/2005	SCHEDULED REDEMPTION		4,116	4,116	4,098	4,097	0	19	0	19	0	4,116	0	0	0	(570)	04/01/2020	1
31406P-U6-4	FED NATL MTG ASSOC #816105		09/01/2005	SCHEDULED REDEMPTION		3,263	3,263	3,303	3,303	0	(40)	0	(40)	0	3,263	0	0	0	40	05/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		09/01/2005	SCHEDULED REDEMPTION		135,831	135,831	135,831	135,831	0	0	0	0	0	135,831	0	0	0	1,840	03/01/2035	1
31406Q-P9-2	FED NATL MTG ASSOC #816848		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	46	0	0	0	0	0	0	0	0	0	0	0	(24,957)	03/01/2020	1
31406Q-QX-8	FED NATL MTG ASSOC #816870		08/01/2005	Various		123,767	128,120	124,798	124,804	0	15	0	15	0	124,820	0	(1,053)	(1,053)	1,120	03/01/2035	1
31406Q-U7-0	FED NATL MTG ASSOC #817006		03/15/2005	MERRILL LYNCH CAPITAL MARKETS		0	35	0	0	0	0	0	0	0	0	0	0	0	(18,880)	02/01/2020	1
31406Q-VK-0	FED NATL MTG ASSOC #817018		09/01/2005	SCHEDULED REDEMPTION		428	428	415	415	0	13	0	13	0	428	0	0	0	4	02/01/2035	1
31406R-B6-1	FED NATL MTG ASSOC #817361		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		124,388	126,463	122,743	122,720	0	23	0	23	0	122,743	0	1,645	1,645	0	07/01/2035	1
31406S-4L-4	FED NATL MTG ASSOC #819027		09/01/2005	SCHEDULED REDEMPTION		85,246	85,246	85,246	85,246	0	0	0	0	0	85,246	0	0	0	1,161	03/01/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406T-B2-6	FED NATL MTG ASSOC #819157		08/01/2005	Various		502,536	520,156	503,866	504,189	0	193	0	193	0	504,382	0	(1,846)	(1,846)	4,545	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		09/01/2005	SCHEDULED REDEMPTION		1,649,378	1,649,378	1,685,458	1,684,332	0	(34,955)	0	(34,955)	0	1,649,378	0	0	0	22,334	04/01/2035	1
31406T-DE-8	FED NATL MTG ASSOC #819201		09/01/2005	SCHEDULED REDEMPTION		135,398	135,398	135,101	135,109	0	289	0	289	0	135,398	0	0	0	1,828	03/01/2035	1
31406T-JC-6	FED NATL MTG ASSOC #819359		08/01/2005	Various		79,504	82,300	75,311	75,349	0	31	0	31	0	75,380	0	4,124	4,124	719	03/01/2035	1
31406T-JR-3	FED NATL MTG ASSOC #819372		04/14/2005	Various		0	3	(2)	0	0	(2)	0	(2)	0	(2)	0	2	2	(3,718)	03/01/2020	1
31406T-MB-4	FED NATL MTG ASSOC #819454		09/01/2005	Various		1,167,300	1,208,261	1,175,411	0	0	171	0	171	0	1,175,582	0	(8,282)	(8,282)	6,865	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2005	SCHEDULED REDEMPTION		778,763	778,763	778,763	778,763	0	0	0	0	0	778,763	0	0	0	9,252	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		09/01/2005	SCHEDULED REDEMPTION		318,969	318,969	322,557	322,493	0	(3,524)	0	(3,524)	0	318,969	0	0	0	4,377	03/01/2035	1
31406T-QH-7	FED NATL MTG ASSOC #819556		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		106,692	108,472	105,281	105,261	0	20	0	20	0	105,281	0	1,411	1,411	0	04/01/2035	1
31406T-QU-8	FED NATL MTG ASSOC #819567		06/10/2005	GREENWICH CAPITAL MARKETS, INC		288,486	285,674	282,070	282,083	0	(13)	0	(13)	0	282,070	0	6,416	6,416	0	04/01/2035	1
31406T-VC-2	FED NATL MTG ASSOC #819711		05/09/2005	Various		84	113	80	4,547	0	(4,462)	0	(4,462)	0	85	0	(1)	(1)	(2,107)	04/01/2020	1
31406T-2J-9	FED NATL MTG ASSOC #819877		05/09/2005	Various		84	113	73	4,368	0	(4,283)	0	(4,283)	0	85	0	(1)	(1)	(2,108)	03/01/2020	1
31406T-5L-1	FED NATL MTG ASSOC #819951		04/14/2005	CHASE SECURITIES		0	0	(2,881)	0	0	(2,881)	0	(2,881)	0	(2,881)	0	2,881	2,881	(2,125)	04/01/2020	1
31406U-AY-4	FED NATL MTG ASSOC #820023		06/10/2005	GREENWICH CAPITAL MARKETS, INC		5,041,310	4,992,168	5,069,017	5,068,913	0	104	0	104	0	5,069,017	0	(27,707)	(27,707)	0	04/01/2035	1
31406U-CV-8	FED NATL MTG ASSOC #820084		09/01/2005	SCHEDULED REDEMPTION		9,195	9,195	9,609	9,607	0	(412)	0	(412)	0	9,195	0	0	0	136	04/01/2035	1
31406U-HK-7	FED NATL MTG ASSOC #820234		08/01/2005	Various		505,026	522,789	494,910	495,049	0	267	0	267	0	495,316	0	9,710	9,710	4,570	06/01/2035	1
31406U-LF-3	FED NATL MTG ASSOC #820326		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		749,315	761,813	740,083	739,927	0	156	0	156	0	740,083	0	9,232	9,232	0	08/01/2035	1
31406U-Q7-6	FED NATL MTG ASSOC #820478		08/30/2005	MORGAN STANLEY DEAN WITTER		767,906	794,439	758,300	0	0	0	0	0	0	758,300	0	9,606	9,606	1,291	05/01/2035	1
31406U-RU-4	FED NATL MTG ASSOC #820499		06/10/2005	GREENWICH CAPITAL MARKETS, INC		276,982	274,282	270,808	270,821	0	(14)	0	(14)	0	270,808	0	6,174	6,174	0	06/01/2035	1
31406U-T2-4	FED NATL MTG ASSOC #820569		08/01/2005	Various		41,654	43,111	40,749	40,762	0	32	0	32	0	40,794	0	860	860	377	04/01/2035	1
31406V-EB-8	FED NATL MTG ASSOC #821030		09/01/2005	Various		1,878,944	1,944,392	1,891,529	0	0	675	0	675	0	1,892,204	0	(13,260)	(13,260)	13,877	05/01/2035	1
31406V-EG-7	FED NATL MTG ASSOC #821035		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		94,282	95,855	93,035	93,018	0	17	0	17	0	93,035	0	1,247	1,247	0	05/01/2035	1
31406V-MZ-6	FED NATL MTG ASSOC #821276		06/10/2005	GREENWICH CAPITAL MARKETS, INC		521,120	516,040	523,321	0	0	0	0	0	0	523,321	0	(2,201)	(2,201)	0	04/01/2035	1
31406V-R4-0	FED NATL MTG ASSOC #821407		09/01/2005	SCHEDULED REDEMPTION		99,023	99,023	100,292	100,281	0	(1,258)	0	(1,258)	0	99,023	0	0	0	1,342	06/01/2035	1
31406V-VZ-6	FED NATL MTG ASSOC #821532		09/01/2005	SCHEDULED REDEMPTION		205,924	205,924	208,563	208,541	0	(2,617)	0	(2,617)	0	205,924	0	0	0	2,801	06/01/2035	1
31406V-2F-2	FED NATL MTG ASSOC #821674		09/01/2005	SCHEDULED REDEMPTION		223,476	223,476	226,339	226,315	0	(2,840)	0	(2,840)	0	223,476	0	0	0	2,584	06/01/2035	1
31406X-DC-3	FED NATL MTG ASSOC #822799		09/01/2005	Various		2,141,136	2,216,418	2,102,888	1,585,326	0	576	0	576	0	2,103,813	0	37,323	37,323	30,239	04/01/2035	1
31406X-P5-5	FED NATL MTG ASSOC #823144		09/01/2005	SCHEDULED REDEMPTION		135,470	135,470	139,079	0	0	(3,609)	0	(3,609)	0	135,470	0	0	0	1,355	04/01/2035	1
31406X-YR-7	FED NATL MTG ASSOC #823420		09/01/2005	SCHEDULED REDEMPTION		80,947	80,947	80,736	80,727	0	220	0	220	0	80,947	0	0	0	(9,771)	04/01/2020	1
31406Y-R7-7	FED NATL MTG ASSOC #824110		09/01/2005	SCHEDULED REDEMPTION		7,613	7,613	7,815	0	0	(203)	0	(203)	0	7,613	0	0	0	76	04/01/2035	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2005	SCHEDULED REDEMPTION		7,023	7,023	7,023	7,023	0	0	0	0	0	7,023	0	0	0	79	03/01/2035	1

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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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406Y-ZV-5	FED NATL MTG ASSOC #824356		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		3,934,769	4,000,400	3,941,890	3,941,774	0	115	0	115	0	3,941,890	0	(7,121)	(7,121)	0	08/01/2035	1
31407A-PX-3	FED NATL MTG ASSOC #824938		08/01/2005	Various		104,227	107,892	104,990	105,005	0	29	0	29	0	105,034	0	(806)	(806)	943	05/01/2035	1
31407A-V4-0	FED NATL MTG ASSOC #825135		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		584,684	594,437	576,951	576,842	0	108	0	108	0	576,951	0	7,734	7,734	0	06/01/2035	1
31407A-WH-0	FED NATL MTG ASSOC #825148		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		982,429	998,815	970,360	970,135	0	225	0	225	0	970,360	0	12,068	12,068	0	07/01/2035	1
31407A-WY-3	FED NATL MTG ASSOC #825163		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		983,692	1,000,100	971,612	971,384	0	228	0	228	0	971,612	0	12,080	12,080	0	08/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		787,698	800,837	777,279	777,133	0	146	0	146	0	777,279	0	10,419	10,419	0	07/01/2035	1
31407B-LU-1	FED NATL MTG ASSOC #825739		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		982,493	998,881	970,431	970,201	0	229	0	229	0	970,431	0	12,062	12,062	0	07/01/2035	1
31407B-MQ-9	FED NATL MTG ASSOC #825767		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,166,287	1,185,740	1,151,826	1,151,599	0	227	0	227	0	1,151,826	0	14,460	14,460	0	08/01/2035	1
31407B-M9-7	FED NATL MTG ASSOC #825784		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		355,879	361,815	351,172	351,106	0	66	0	66	0	351,172	0	4,707	4,707	0	08/01/2035	1
31407B-NP-0	FED NATL MTG ASSOC #825798		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		103,198	104,919	101,833	101,814	0	19	0	19	0	101,833	0	1,365	1,365	0	09/01/2035	1
31407B-TX-7	FED NATL MTG ASSOC #825966		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		24,482	24,891	24,182	24,176	0	6	0	6	0	24,182	0	301	301	0	07/01/2035	1
31407B-U6-4	FED NATL MTG ASSOC #826005		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,140,228	1,159,247	1,126,220	1,125,959	0	261	0	261	0	1,126,220	0	14,007	14,007	0	07/01/2035	1
31407B-2F-5	FED NATL MTG ASSOC #826174		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		981,535	997,906	969,482	969,254	0	228	0	228	0	969,482	0	12,053	12,053	0	07/01/2035	1
31407C-AE-7	FED NATL MTG ASSOC #826305		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		982,521	998,909	970,374	970,166	0	209	0	209	0	970,374	0	12,146	12,146	0	07/01/2035	1
31407C-FB-8	FED NATL MTG ASSOC #826462		08/30/2005	MORGAN STANLEY DEAN WITTER		1,718,568	1,777,949	1,697,048	0	0	0	0	0	0	1,697,048	0	21,520	21,520	2,889	07/01/2035	1
31407C-F3-6	FED NATL MTG ASSOC #826486		09/01/2005	SCHEDULED REDEMPTION		1,387,493	1,387,493	1,422,939	0	0	(35,446)	0	(35,446)	0	1,387,493	0	0	0	13,875	07/01/2035	1
31407C-PX-9	FED NATL MTG ASSOC #826738		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		9,640,108	9,800,903	9,689,791	9,690,017	0	(226)	0	(226)	0	9,689,791	0	(49,683)	(49,683)	0	08/01/2035	1
31407D-PN-9	FED NATL MTG ASSOC #827629		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,656,990	1,684,628	1,635,073	1,634,766	0	307	0	307	0	1,635,073	0	21,917	21,917	0	07/01/2035	1
31407D-SE-6	FED NATL MTG ASSOC #827717		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		287,788	292,588	284,242	284,182	0	60	0	60	0	284,242	0	3,546	3,546	0	05/01/2035	1
31407D-TL-9	FED NATL MTG ASSOC #827755		06/10/2005	GREENWICH CAPITAL MARKETS, INC		2,436,969	2,413,214	2,450,379	2,450,298	0	70	0	70	0	2,450,379	0	(13,409)	(13,409)	0	06/01/2035	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		09/01/2005	SCHEDULED REDEMPTION		2,032	2,032	2,086	0	0	(54)	0	(54)	0	2,032	0	0	0	20	06/01/2035	1
31407D-3Z-6	FED NATL MTG ASSOC #828016		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		575,867	585,473	568,250	568,143	0	107	0	107	0	568,250	0	7,617	7,617	0	07/01/2035	1
31407D-4B-8	FED NATL MTG ASSOC #828018		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		82,602	83,980	81,509	81,494	0	15	0	15	0	81,509	0	1,093	1,093	0	07/01/2035	1
31407D-5G-6	FED NATL MTG ASSOC #828047		06/10/2005	GREENWICH CAPITAL MARKETS, INC		4,754,946	4,708,596	4,775,029	0	0	0	0	0	0	4,775,029	0	(20,083)	(20,083)	0	06/01/2035	1
31407E-A5-2	FED NATL MTG ASSOC #828128		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		82,839	84,221	81,743	81,728	0	15	0	15	0	81,743	0	1,096	1,096	0	07/01/2035	1
31407E-CM-3	FED NATL MTG ASSOC #828176		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		101,035	102,721	99,699	99,680	0	19	0	19	0	99,699	0	1,336	1,336	0	07/01/2035	1
31407E-NQ-2	FED NATL MTG ASSOC #828499		09/01/2005	Various		1,342,631	1,389,862	1,352,075	0	0	322	0	322	0	1,352,398	0	(9,767)	(9,767)	7,105	06/01/2035	1
31407F-AS-9	FED NATL MTG ASSOC #829017		09/01/2005	SCHEDULED REDEMPTION		27,219	27,219	27,222	27,224	0	(5)	0	(5)	0	27,219	0	0	0	(3,477)	07/01/2020	1
31407F-GR-5	FED NATL MTG ASSOC #829208		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		101,513	103,206	100,170	100,151	0	19	0	19	0	100,170	0	1,343	1,343	0	07/01/2035	1
31407F-H7-8	FED NATL MTG ASSOC #829254		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,581,708	1,608,091	1,561,647	1,561,329	0	319	0	319	0	1,561,647	0	20,061	20,061	0	08/01/2035	1
31407F-SS-0	FED NATL MTG ASSOC #829529		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		145,331	147,755	143,409	143,382	0	27	0	27	0	143,409	0	1,922	1,922	0	07/01/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31407F-T2-6	FED NATL MTG ASSOC #829569		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		478,360	486,339	472,033	471,944	0	89	0	89	0	472,033	0	6,327	6,327	0	08/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2005	SCHEDULED REDEMPTION		4,660	4,660	4,660	0	0	0	0	0	0	4,660	0	0	0	39	07/01/2035	1
31407F-W3-0	FED NATL MTG ASSOC #829666		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		848,134	862,281	836,916	836,758	0	157	0	157	0	836,916	0	11,218	11,218	0	07/01/2035	1
31407F-6W-5	FED NATL MTG ASSOC #829885		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		602,178	612,222	594,213	594,101	0	112	0	112	0	594,213	0	7,965	7,965	0	07/01/2035	1
31407F-7E-4	FED NATL MTG ASSOC #829893		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		51,313	52,169	50,635	50,625	0	10	0	10	0	50,635	0	679	679	0	08/01/2035	1
31407G-C9-7	FED NATL MTG ASSOC #829996		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		505,234	513,661	498,551	498,458	0	94	0	94	0	498,551	0	6,683	6,683	0	05/01/2035	1
31407G-3P-1	FED NATL MTG ASSOC #830706		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		89,187	90,674	88,007	87,991	0	17	0	17	0	88,007	0	1,180	1,180	0	07/01/2035	1
31407G-3S-5	FED NATL MTG ASSOC #830709		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		316,326	321,602	312,142	312,083	0	59	0	59	0	312,142	0	4,184	4,184	0	07/01/2035	1
31407G-3W-6	FED NATL MTG ASSOC #830713		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		89,350	90,840	88,168	88,151	0	17	0	17	0	88,168	0	1,182	1,182	0	07/01/2035	1
31407G-4J-4	FED NATL MTG ASSOC #830725		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		140,685	143,032	138,825	138,798	0	26	0	26	0	138,825	0	1,861	1,861	0	07/01/2035	1
31407G-4L-9	FED NATL MTG ASSOC #830727		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		550,208	559,385	542,930	542,828	0	102	0	102	0	542,930	0	7,278	7,278	0	07/01/2035	1
31407H-C7-9	FED NATL MTG ASSOC #830894		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		983,495	999,900	971,038	970,902	0	136	0	136	0	971,038	0	12,458	12,458	0	08/01/2035	1
31407H-DM-5	FED NATL MTG ASSOC #830908		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,664,775	1,692,543	1,642,755	1,642,446	0	309	0	309	0	1,642,755	0	22,020	22,020	0	07/01/2035	1
31407H-FQ-4	FED NATL MTG ASSOC #830975		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		983,692	1,000,100	971,598	971,378	0	219	0	219	0	971,598	0	12,094	12,094	0	08/01/2035	1
31407H-FR-2	FED NATL MTG ASSOC #830976		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		96,473	98,082	95,197	95,179	0	18	0	18	0	95,197	0	1,276	1,276	0	08/01/2035	1
31407J-KU-5	FED NATL MTG ASSOC #832007		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		818,094	831,740	808,033	807,852	0	181	0	181	0	808,033	0	10,061	10,061	0	08/01/2035	1
31407J-KY-7	FED NATL MTG ASSOC #832011		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		980,741	997,100	968,540	968,399	0	141	0	141	0	968,540	0	12,201	12,201	0	08/01/2035	1
31407J-RT-1	FED NATL MTG ASSOC #832198		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,475,749	1,500,364	1,466,816	1,466,821	0	(5)	0	(5)	0	1,466,816	0	8,933	8,933	0	07/01/2035	1
31407J-SR-4	FED NATL MTG ASSOC #832228		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		817,971	831,614	807,151	807,000	0	152	0	152	0	807,151	0	10,819	10,819	0	07/01/2035	1
31407J-WH-1	FED NATL MTG ASSOC #832348		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		2,450,420	2,491,293	2,420,276	2,419,852	0	322	0	322	0	2,420,276	0	30,144	30,144	0	08/01/2035	1
31407J-YS-5	FED NATL MTG ASSOC #832421		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		818,153	831,800	807,332	807,180	0	152	0	152	0	807,332	0	10,822	10,822	0	07/01/2035	1
31407J-5S-7	FED NATL MTG ASSOC #832557		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		42,761	43,474	42,195	42,187	0	8	0	8	0	42,195	0	566	566	0	09/01/2035	1
31407K-Y5-2	FED NATL MTG ASSOC #833332		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		983,495	999,900	971,417	971,190	0	227	0	227	0	971,417	0	12,078	12,078	0	08/01/2035	1
31407K-2E-8	FED NATL MTG ASSOC #833373		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		112,445	114,321	111,011	111,039	0	(28)	0	(28)	0	111,011	0	1,435	1,435	0	08/01/2035	1
31407L-FQ-5	FED NATL MTG ASSOC #833675		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		983,691	1,000,099	970,680	970,498	0	182	0	182	0	970,680	0	13,011	13,011	0	08/01/2035	1
31407L-GN-1	FED NATL MTG ASSOC #833705		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		295,049	299,970	291,146	291,091	0	55	0	55	0	291,146	0	3,903	3,903	0	08/01/2035	1
31407M-DS-1	FED NATL MTG ASSOC #834513		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		850,189	864,370	838,944	838,786	0	158	0	158	0	838,944	0	11,245	11,245	0	08/01/2035	1
31407M-G9-0	FED NATL MTG ASSOC #834624		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		983,299	999,700	970,735	970,626	0	109	0	109	0	970,735	0	12,564	12,564	0	08/01/2035	1
31407M-HL-2	FED NATL MTG ASSOC #834635		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		837,785	851,759	826,703	826,548	0	155	0	155	0	826,703	0	11,081	11,081	0	08/01/2035	1
31407M-JE-6	FED NATL MTG ASSOC #834661		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		852,138	866,352	840,894	840,760	0	134	0	134	0	840,894	0	11,245	11,245	0	08/01/2035	1
31407N-A6-0	FED NATL MTG ASSOC #835329		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		1,601,427	1,628,139	1,580,797	1,580,598	0	199	0	199	0	1,580,797	0	20,630	20,630	0	08/01/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31407N-EN-9	FED NATL MTG ASSOC #835441		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		93,441	95,000	92,205	92,188	0	17	0	17	0	92,205	0	1,236	1,236	0	08/01/2035	1
31407N-EP-4	FED NATL MTG ASSOC #835442		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		491,846	500,050	485,340	485,249	0	91	0	91	0	485,340	0	6,506	6,506	0	08/01/2035	1
31407N-EY-5	FED NATL MTG ASSOC #835451		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		491,797	500,000	485,292	485,201	0	91	0	91	0	485,292	0	6,505	6,505	0	08/01/2035	1
31407N-P8-0	FED NATL MTG ASSOC #835747		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		98,359	100,000	97,058	97,040	0	18	0	18	0	97,058	0	1,301	1,301	0	08/01/2035	1
31407N-QE-6	FED NATL MTG ASSOC #835753		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		2,950,486	2,999,700	2,941,169	2,941,164	0	6	0	6	0	2,941,169	0	9,317	9,317	0	08/01/2035	1
31407N-QF-3	FED NATL MTG ASSOC #835754		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		929,505	945,009	918,053	917,860	0	194	0	194	0	918,053	0	11,452	11,452	0	08/01/2035	1
31407N-QG-1	FED NATL MTG ASSOC #835755		08/03/2005	MERRILL LYNCH CAPITAL MARKETS		2,950,781	3,000,000	2,911,751	2,911,204	0	547	0	547	0	2,911,751	0	39,030	39,030	0	08/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2005	SCHEDULED REDEMPTION		2,082	2,082	2,082	0	0	0	0	0	0	2,082	0	0	0	9	08/01/2035	1
312960-2Q-2	FED NATL MTG ASSOC #A16183		09/01/2005	SCHEDULED REDEMPTION		291,175	291,175	294,678	294,053	0	(2,878)	0	(2,878)	0	291,175	0	0	0	3,623	11/01/2033	1
3133T9-NW-1	FHR 1948 PJ		09/01/2005	SCHEDULED REDEMPTION		543,129	543,129	551,955	548,508	0	(5,379)	0	(5,379)	0	543,129	0	0	0	7,931	03/15/2027	1
31393K-XW-0	FHR 2574 FT		09/15/2005	SCHEDULED REDEMPTION		2,057,840	2,057,840	2,068,691	2,068,344	0	(10,505)	0	(10,505)	0	2,057,840	0	0	0	16,800	11/15/2016	1
31393V-P9-6	FHR 2628 LE		09/01/2005	SCHEDULED REDEMPTION		399,479	399,479	374,449	378,268	0	21,210	0	21,210	0	399,479	0	0	0	2,907	06/15/2033	1
31393W-3W-7	FHR 2650 PN		09/01/2005	SCHEDULED REDEMPTION		623,842	623,842	621,405	621,830	0	2,012	0	2,012	0	623,842	0	0	0	6,211	12/15/2032	1
31394N-PK-8	FHR 2732 FE		09/15/2005	SCHEDULED REDEMPTION		2,789,995	2,789,995	2,803,073	2,802,650	0	(12,655)	0	(12,655)	0	2,789,995	0	0	0	23,439	11/15/2030	1
31394N-WU-8	FHR 2737 FV		09/15/2005	SCHEDULED REDEMPTION		404,232	404,232	404,800	404,698	0	(466)	0	(466)	0	404,232	0	0	0	3,393	01/15/2034	1
31395R-CM-8	FHR 2960 FJ		09/15/2005	SCHEDULED REDEMPTION		1,959,810	1,959,810	1,962,260	1,962,224	0	(2,414)	0	(2,414)	0	1,959,810	0	0	0	16,177	08/15/2031	1
31395T-C4-4	FHR 2967 FE		09/15/2005	SCHEDULED REDEMPTION		862,768	862,768	862,903	862,901	0	(133)	0	(133)	0	862,768	0	0	0	6,888	04/15/2035	1
31395T-WM-2	FHR 2970 ZM		09/01/2005	SCHEDULED REDEMPTION		6,668,017	6,668,017	6,634,676	6,635,791	0	32,226	0	32,226	0	6,668,017	0	0	0	89,859	12/15/2034	1
31395T-UE-2	FHR 2983 TF		09/15/2005	SCHEDULED REDEMPTION		770,579	770,579	770,820	770,815	0	(236)	0	(236)	0	770,579	0	0	0	6,494	07/15/2029	1
31395V-WE-5	FHR 2999 QZ		09/01/2005	SCHEDULED REDEMPTION		2,793,018	2,793,018	2,782,545	0	0	10,474	0	10,474	0	2,793,018	0	0	0	20,948	03/15/2020	1
31392A-4P-0	FNR 2001-69 PN		09/01/2005	SCHEDULED REDEMPTION		1,116,168	1,116,168	1,160,815	1,127,933	0	(11,765)	0	(11,765)	0	1,116,168	0	0	0	15,170	04/25/2030	1
31392B-CN-4	FNR 2001-70 LK		09/01/2005	SCHEDULED REDEMPTION		3,360,139	3,360,139	3,426,292	3,390,854	0	(30,715)	0	(30,715)	0	3,360,139	0	0	0	41,109	06/25/2030	1
31392F-ES-2	FNR 2002-71 AP		09/01/2005	SCHEDULED REDEMPTION		1,079,720	1,079,720	1,098,277	1,095,449	0	(15,729)	0	(15,729)	0	1,079,720	0	0	0	11,892	10/25/2012	1
31393U-K3-6	FNR 2003-129 JB		09/01/2005	SCHEDULED REDEMPTION		2,147,893	2,147,893	1,994,855	2,006,328	0	141,564	0	141,564	0	2,147,893	0	0	0	21,565	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		09/01/2005	SCHEDULED REDEMPTION		637,785	637,785	609,882	612,696	0	25,090	0	25,090	0	637,785	0	0	0	6,399	06/25/2018	1
31393D-LN-9	FNR 2003-64 HA		09/01/2005	SCHEDULED REDEMPTION		2,279,008	2,279,008	2,207,077	2,217,709	0	61,300	0	61,300	0	2,279,008	0	0	0	15,231	07/25/2022	1
31393D-3G-4	FNR 2003-78 FI		09/25/2005	SCHEDULED REDEMPTION		554,899	554,899	554,899	554,899	0	0	0	0	0	554,899	0	0	0	4,764	01/25/2033	1
31394D-VN-7	FNR 2005-43 PF		09/25/2005	SCHEDULED REDEMPTION		493,354	493,354	493,123	493,126	0	228	0	228	0	493,354	0	0	0	4,023	02/25/2034	1
31394D-XF-2	FNR 2005-49 TZ		09/01/2005	SCHEDULED REDEMPTION		2,446,937	2,446,937	2,417,115	2,418,144	0	28,793	0	28,793	0	2,446,937	0	0	0	31,209	06/25/2025	1
38373M-GF-1	GNR 2002-71 AK		09/01/2005	SCHEDULED REDEMPTION		3,467,131	3,467,131	3,572,770	3,509,778	0	(42,647)	0	(42,647)	0	3,467,131	0	0	0	46,203	03/20/2030	1
38374B-BR-3	GNR 2003-63 UF		09/20/2005	SCHEDULED REDEMPTION		359,350	359,350	359,238	359,256	0	94	0	94	0	359,350	0	0	0	3,014	07/20/2030	1
01F042-67-3	TBA		07/12/2005	BANK OF AMERICA		67,746,875	70,000,000	68,096,875	0	0	0	0	0	0	68,096,875	0	(350,000)	(350,000)	0	07/01/2035	1Z
01F052-67-2	TBA		06/10/2005	UNION BANK OF SWITZERLAND		14,133,438	14,000,000	14,113,628	14,114,361	0	(733)	0	(733)	0	14,113,628	0	19,810	19,810	0	07/01/2035	1FE
02R060-68-8	TBA		08/05/2005	MERRILL LYNCH CAPITAL MARKETS		64,228,009	63,000,000	64,375,662	0	0	0	0	0	0	64,375,662	0	(147,653)	(147,653)	0	08/01/2035	1
994409-9A-0	TBA		09/14/2004	NOMURA SECURITIES INTERNATIONAL, INC.		(105)	104	(105)	(105)	0	0	0	0	0	(105)	0	0	0	0	09/01/2019	1
010541-AN-0	ALABAMA FED AID HWY GRANT ANTIC 02A		08/02/2005	PRAGER MCCARTHY & SEALY		239,491	220,000	235,147	231,199	0	(132)	0	(132)	0	231,067	0	8,424	8,424	4,780	03/01/2015	1FE
091020-AN-7	BIRMINGHAM AL INDL WTR BRD WTR 78		07/01/2005	CALLED @ 100.00000000		70,000	70,000	78,219	70,000	0	0	0	0	0	70,000	0	0	0	2,170	07/01/2008	1
900645-FC-1	TUSCALOOSA AL WTR & SWR REV REF WTS		07/01/2005	MATURED		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,565	07/01/2005	1
040507-FG-5	ARIZONA HLTH FAC BLOOD SYS INC 2004		07/08/2005	PRAGER MCCARTHY & SEALY		153,227	150,000	144,320	144,416	0	6	0	6	0	144,422	0	8,804	8,804	2,019	04/01/2025	1FE
040654-JX-4	ARIZONA TRANSN BRD HWY 2002 B		08/03/2005	PRAGER MCCARTHY & SEALY		360,637	330,000	354,496	348,765	0	(239)	0	(239)	0	348,526	0	12,111	12,111	10,443	07/01/2016	1FE
566854-BH-7	MARICOPA CNTY AZ PCR EL PASO ELEC 94A		08/01/2005	CALLED @ 100		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	613,594	07/01/2014	2FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2005	SCHEDULED REDEMPTION		20,000	20,000	15,569	17,351	2,459	190	0	2,649	0	20,000	0	0	0	600	07/01/2030	4
04109X-AJ-8	ARKANSAS DEV FIN PUB HLTH LAB 03		08/17/2005	PRAGER MCCARTHY & SEALY		111,011	100,000	110,201	108,963	0	0	0	0	0	108,963	0	2,048	2,048	1,125	12/01/2013	1FE
041081-5W-6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY MTG REV		07/01/2005	CALLED @ 100.00000000		585,000	585,000	585,000	585,000	0	0	0	0	0	585,000	0	0	0	18,281	01/01/2032	1FE
041081-5T-3	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY MTG REV REV BDS 2000 D		07/01/2005	CALLED @ 100.00000000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	21,875	07/01/2031	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
348761-BN-6	FORT SMITH AR SALES & USE TAX 2001 B		09/01/2005	Various		667,096	650,000	665,743	656,711	0	(264)	0	(264)	0	656,447	0	10,649	10,649	4,733	12/01/2007	1FE
745392-FL-9	PULASKI CNTY AR HOSP CHILDRENS 02B		07/28/2005	PRAGER MCCARTHY & SEALY		254,482	240,000	248,328	245,466	0	(90)	0	(90)	0	245,376	0	9,106	9,106	5,285	03/01/2014	1FE
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK 03		08/01/2005	CALLED @ 100.00000000		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	19,250	02/01/2034	5
850269-AN-1	SPRINGDALE AR SALES & USE TAX 04		08/03/2005	PRAGER MCCARTHY & SEALY		309,891	300,000	303,897	303,391	0	(58)	0	(58)	0	303,333	0	6,558	6,558	7,233	01/01/2011	1FE
850269-AP-6	SPRINGDALE AR SALES & USE TAX 04		08/18/2005	MORGAN STANLEY DEAN WITTER		518,671	500,000	505,725	505,043	0	(108)	0	(108)	0	504,935	0	13,736	13,736	12,856	07/01/2011	1FE
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		08/02/2005	Various		378,151	350,000	377,251	366,056	0	(184)	0	(184)	0	365,872	0	12,278	12,278	2,417	12/01/2009	1FE
914084-RX-8	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		09/06/2005	PRAGER MCCARTHY & SEALY		264,475	250,000	255,473	254,159	0	0	0	0	0	254,159	0	10,316	10,316	4,000	11/01/2020	1FE
914084-XP-8	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		09/08/2005	PRAGER MCCARTHY & SEALY		157,908	150,000	157,382	152,776	0	0	0	0	0	152,776	0	5,132	5,132	2,475	11/01/2019	1FE
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2005	CALLED @ 100.00000000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,063	07/01/2031	2
016038-EY-3	ALHAMBRA CA REDEV AGY TAX ALLOC 03		07/01/2005	STONE & YOUNGBERG		221,544	200,000	213,158	210,984	0	(20)	0	(20)	0	210,964	0	10,580	10,580	1,833	05/01/2015	1FE
120823-BM-0	BURBANK CA REDEV GOLDEN ST REDEV TIF 78		07/01/2005	MATURED		30,000	30,000	24,112	30,000	0	0	0	0	0	30,000	0	0	0	1,148	07/01/2005	1
130175-T8-5	CALIFORNIA EDL FAC POMONA COLLEGE 05A		09/09/2005	Various		1,920,499	3,155,000	1,849,619	1,773,810	0	0	0	0	0	1,773,810	0	146,689	146,689	0	07/01/2017	1FE
130175-T9-3	CALIFORNIA EDL FAC POMONA COLLEGE 05A		09/13/2005	GOLDMAN, SACHS & CO		1,777,185	3,055,000	1,697,389	1,626,129	0	0	0	0	0	1,626,129	0	151,057	151,057	0	07/01/2018	1FE
130175-U2-6	CALIFORNIA EDL FAC POMONA COLLEGE 05A		09/09/2005	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,742,349	3,155,000	1,663,379	1,588,027	0	0	0	0	0	1,588,027	0	154,322	154,322	0	07/01/2019	1FE
130175-U6-7	CALIFORNIA EDL FAC POMONA COLLEGE 05A		07/28/2005	STONE & YOUNGBERG		43,612	100,000	42,174	39,989	0	0	0	0	0	39,989	0	3,623	3,623	0	07/01/2023	1FE
13033K-XY-0	CALIFORNIA HSG FIN AGY HOME MTG 02 A		08/01/2005	CALLED @ 37.213		1,514,569	4,070,000	1,251,159	1,507,263	0	7,321	0	7,321	0	1,514,584	0	(15)	(15)	0	08/01/2022	1FE
156809-CT-0	CERRITOS CA PUB FING TAX ALLOC 02 A		07/26/2005	PRAGER MCCARTHY & SEALY		184,889	165,000	173,265	172,469	0	(29)	0	(29)	0	172,440	0	12,449	12,449	2,017	11/01/2020	1FE
184067-BS-4	CLAYTON CA LTD IMPT OAKHURST AD 1989		09/02/2005	MATURED		20,000	20,000	20,000	0	20,000	0	0	20,000	0	20,000	0	0	0	785	09/02/2005	6*
184067-BT-2	CLAYTON CA LTD IMPT OAKHURST AD 1989		09/02/2005	CALLED @ 103.00000000		20,600	20,000	20,000	0	20,000	0	0	20,000	0	20,000	0	600	600	790	09/02/2006	1FE
184067-BU-9	CLAYTON CA LTD IMPT OAKHURST AD 1989		09/02/2005	CALLED @ 103.00000000		25,750	25,000	25,000	0	25,000	0	0	25,000	0	25,000	0	750	750	988	09/02/2007	1FE
184067-BV-7	CLAYTON CA LTD IMPT OAKHURST AD 1989		09/02/2005	CALLED @ 103.00000000		25,750	25,000	25,000	0	25,000	0	0	25,000	0	25,000	0	750	750	1,000	09/02/2008	1FE
184067-BW-5	CLAYTON CA LTD IMPT OAKHURST AD 1989		09/02/2005	CALLED @ 103.00000000		30,900	30,000	30,000	0	30,000	0	0	30,000	0	30,000	0	900	900	1,200	09/02/2009	1FE
189330-AV-8	CLOVIS CA PUB FIN AUTH WTR REV 03		07/05/2005	PRAGER MCCARTHY & SEALY		106,664	100,000	103,553	102,945	0	(6)	0	(6)	0	102,939	0	3,725	3,725	1,764	03/01/2023	1FE
18979P-AS-2	COACHELLA CA WTR AUTH 2003		09/29/2005	PRAGER MCCARTHY & SEALY		104,767	100,000	99,536	99,553	0	3	0	3	0	99,555	0	5,212	5,212	2,958	03/01/2033	1FE
204712-GF-4	COMPTON CA REDEV TAX ALLOC REF 95-1		08/01/2005	CALLED @ 100.00000000		380,000	380,000	370,352	374,790	0	84	0	84	0	374,873	0	5,127	5,127	12,825	08/01/2013	2FE
254482-CD-2	DINUBA CA REDEV PROJ NO 2 TAX ALLOC 01		07/01/2005	PRAGER MCCARTHY & SEALY		158,120	150,000	152,442	152,004	0	(3)	0	(3)	0	152,001	0	6,119	6,119	6,375	09/01/2031	1FE
421228-BM-8	HAYWARD CA LOC IMPT DIST NO 15 1989		09/02/2005	MATURED		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	14,338	09/02/2005	3
544386-BM-6	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		07/08/2005	BELLEHAVEN INVESTMENT, INC		12,758,636	12,450,000	12,258,519	12,268,593	0	232	0	232	0	12,268,826	0	489,810	489,810	216,838	09/01/2031	1FE
544652-P4-6	LOS ANGELES CA WSTWTR SYS 03 A SUB		08/29/2005	PRAGER MCCARTHY & SEALY		270,890	260,000	260,195	260,158	0	(2)	0	(2)	0	260,156	0	10,733	10,733	2,338	06/01/2020	1FE
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		07/01/2005	CALLED @ 100.00000000		110,000	110,000	107,946	108,667	0	0	0	0	0	108,667	0	1,333	1,333	3,644	07/01/2022	1FE
54468T-AW-8	LOS ANGELES CNTY CA IMPT CI NO 2629R2		09/02/2005	SCHEDULED REDEMPTION		558,427	558,427	558,427	558,427	0	0	0	0	0	558,427	0	0	0	0	09/02/2010	3
56452P-AJ-8	MANTECA CA FING AUTH WTR 2003 A		09/21/2005	PRAGER MCCARTHY & SEALY		926,623	850,000	909,789	899,930	0	(1,140)	0	(1,140)	0	898,789	0	27,833	27,833	30,340	07/01/2016	1FE
616856-AR-1	MORENO VALLEY CA ASSMT DIST NO 87-4 88		09/02/2005	MATURED		335,000	335,000	333,325	334,970	0	30	0	30	0	335,000	0	0	0	13,065	09/02/2005	5

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2005	CALLED @ 100.00000000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	22,400	09/01/2010	4Z
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/02/2005	CALLED @ 100.00000000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	14,813	09/02/2020	3
683038-DB-6	ONTARIO CA IMPT ASSMT DIST NO 100A		09/02/2005	MATURED		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	19,525	09/02/2005	2
683038-GJ-6	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2005	MATURED		905,000	905,000	898,846	904,892	0	108	0	108	0	905,000	0	0	0	33,259	09/02/2005	2
683038-GK-3	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2005	CALLED @ 103.00000000		10,300	10,000	9,932	9,992	0	1	0	1	0	9,993	0	307	307	368	09/02/2006	2
683038-GL-1	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2005	CALLED @ 103.00000000		10,300	10,000	10,000	10,000	0	0	0	0	0	10,000	0	300	300	370	09/02/2007	2
683038-GM-9	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2005	CALLED @ 103.00000000		10,300	10,000	10,000	10,000	0	0	0	0	0	10,000	0	300	300	370	09/02/2008	2
683038-GN-7	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2005	CALLED @ 103.00000000		10,300	10,000	10,000	10,000	0	0	0	0	0	10,000	0	300	300	370	09/02/2009	2
68723X-CG-3	OROVILLE CA PUB FIN TIF PROJ 1 02		09/28/2005	PRAGER MCCARTHY & SEALY		209,080	200,000	202,684	202,161	0	(58)	0	(58)	0	202,102	0	6,978	6,978	5,264	09/15/2030	1FE
691874-BQ-3	OXNARD CA FING AUTH WSTWTR 03 REF		09/13/2005	BAIRD (ROBERT W.) & CO. INC		3,243,365	3,010,000	3,189,486	3,156,129	0	(3,261)	0	(3,261)	0	3,152,868	0	90,498	90,498	43,896	06/01/2018	1FE
785878-EK-1	SACRAMENTO CA IMPT NORTH NATOMAS AD		09/02/2005	MATURED		1,180,000	1,180,000	1,180,000	1,180,000	0	0	0	0	0	1,180,000	0	0	0	48,085	09/02/2005	4
786005-JA-7	SACRAMENTO CA MUN UTIL DIST ELEC 03S		08/19/2005	Various		6,998,017	6,450,000	6,722,577	6,681,638	0	(3,357)	0	(3,357)	0	6,678,280	0	319,737	319,737	88,326	11/15/2016	1FE
797300-XK-1	SAN DIEGO CA REDEV CENTRE CITY SUB 01A		07/11/2005	PRAGER MCCARTHY & SEALY		36,949	100,000	25,820	31,387	0	62	0	62	0	31,450	0	5,499	5,499	0	09/01/2026	1FE
797300-F5-4	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		09/09/2005	PRAGER MCCARTHY & SEALY		1,046,862	950,000	1,008,739	1,004,327	0	(986)	0	(986)	0	1,003,341	0	43,521	43,521	25,465	09/01/2017	1FE
797415-FR-2	SAN DIEGO CNTY CA WTR REV COP 02A		08/03/2005	PRAGER MCCARTHY & SEALY		290,364	275,000	296,131	285,701	0	0	0	0	0	285,701	0	4,663	4,663	3,408	05/01/2016	1FE
797415-FS-0	SAN DIEGO CNTY CA WTR REV COP 02A		07/19/2005	PRAGER MCCARTHY & SEALY		106,702	100,000	107,647	103,597	0	0	0	0	0	103,597	0	3,105	3,105	1,058	05/01/2017	1FE
797494-BP-5	SAN DIEGUITO CA PUB FAC AUTH 2004		09/30/2005	PRAGER MCCARTHY & SEALY		571,573	560,000	557,900	557,940	0	9	0	9	0	557,948	0	13,625	13,625	18,933	08/01/2035	1FE
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04		07/29/2005	PRAGER MCCARTHY & SEALY		225,502	200,000	220,928	219,248	0	0	0	0	0	219,248	0	6,254	6,254	1,722	12/01/2017	1FE
801095-JZ-4	SANTA ANA CA CMNTY REDEV S MAIN ST 03B		09/29/2005	PRAGER MCCARTHY & SEALY		221,158	200,000	225,814	217,331	0	0	0	0	0	217,331	0	3,827	3,827	4,792	09/01/2014	1FE
801095-KB-5	SANTA ANA CA CMNTY REDEV S MAIN ST 03B		08/01/2005	PRAGER MCCARTHY & SEALY		108,938	100,000	107,134	105,981	0	(56)	0	(56)	0	105,924	0	3,014	3,014	2,125	09/01/2016	1FE
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA VASONA 96		07/01/2005	CALLED @ 100.00000000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,434	01/01/2024	1FE
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03		09/28/2005	PRAGER MCCARTHY & SEALY		105,504	100,000	100,953	100,827	0	(20)	0	(20)	0	100,807	0	4,697	4,697	3,361	02/01/2026	1FE
802649-LM-3	SANTA ROSA CA WSTWTR 2002 B		07/12/2005	PRAGER MCCARTHY & SEALY		51,184	100,000	40,267	45,905	0	92	0	92	0	45,997	0	5,187	5,187	0	09/01/2020	1FE
802649-LN-1	SANTA ROSA CA WSTWTR 2002 B		07/12/2005	PRAGER MCCARTHY & SEALY		1,452,390	3,000,000	1,130,910	1,291,833	0	2,374	0	2,374	0	1,294,207	0	158,183	158,183	0	09/01/2021	1FE
861341-JH-9	STOCKTON CA CMNTY FAC DIST NO 90-2 05		09/28/2005	PRAGER MCCARTHY & SEALY		1,963,783	1,900,000	1,971,915	1,971,915	0	(1,832)	0	(1,832)	0	1,970,083	0	(6,301)	(6,301)	8,178	08/01/2009	1FE
861341-JJ-5	STOCKTON CA CMNTY FAC DIST NO 90-2 05		09/27/2005	PRAGER MCCARTHY & SEALY		882,501	850,000	884,808	884,808	0	(668)	0	(668)	0	884,140	0	(1,639)	(1,639)	3,506	08/01/2010	1FE
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A		07/22/2005	PRAGER MCCARTHY & SEALY		314,403	300,000	301,071	300,913	0	(7)	0	(7)	0	300,905	0	13,498	13,498	8,583	01/01/2028	1FE
901073-DB-9	TUSTIN CA USD SPL TAX CFD 97-1 SR 02 A		09/08/2005	PRAGER MCCARTHY & SEALY		219,590	210,000	210,798	210,617	0	(9)	0	(9)	0	210,608	0	8,982	8,982	7,571	09/01/2038	1FE
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2005	CALLED @ 103.00000000		345,050	335,000	335,000	335,000	0	0	0	0	0	335,000	0	10,050	10,050	14,238	09/02/2017	5
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2005	CALLED @ 103.00000000		803,400	780,000	780,000	780,000	0	0	0	0	0	780,000	0	23,400	23,400	32,760	09/02/2012	5
03866E-CC-8	ARAPAHOE CNTY CO PUB HWY E-470 1986		08/31/2005	CALLED @ 20.86265		25,035,180	120,000,000	14,640,644	24,593,325	0	441,075	0	441,075	0	25,034,400	0	780	780	0	08/31/2026	1FE
249181-G7-7	DENVER CO ARPT SYS REV SER 2001 A		08/19/2005	PRAGER MCCARTHY & SEALY		115,099	105,000	111,140	109,163	0	(83)	0	(83)	0	109,080	0	6,019	6,019	1,588	11/15/2013	1FE
249181-J5-8	DENVER CO ARPT SYS REV SER 2001 D REF		09/26/2005	PRAGER MCCARTHY & SEALY		401,774	375,000	391,316	385,283	0	(406)	0	(406)	0	384,877	0	16,897	16,897	6,854	11/15/2010	1FE

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24919H-GB-2	DENVER CO EXCISE TAX 2005 A		08/18/2005	PRAGER MCCARTHY & SEALY		1,115,550	1,000,000	1,098,610	0	0	(267)	0	(267)	0	1,098,343	0	17,207	17,207	1,667	09/01/2015	1FE
109876-AQ-5	BRISTOL CT RES FAC COVANTA 2005		09/21/2005	PRAGER MCCARTHY & SEALY		139,019	130,000	138,064	0	0	(307)	0	(307)	0	137,757	0	1,262	1,262	2,672	07/01/2009	1FE
109876-AK-8	BRISTOL CT RES FAC OGDEN MARTIN 95		07/01/2005	Various		26,517,800	26,035,000	26,035,000	26,035,000	0	0	0	0	0	26,035,000	0	482,800	482,800	846,138	07/01/2014	1FE
207900-AY-7	CONNECTICUT DEV BRIDGEPORT 93C AQUARION		09/29/2005	CALLED @ 101.00000000		5,757,000	5,700,000	5,634,735	5,644,040	0	271	0	271	0	5,644,311	0	112,689	112,689	191,013	03/01/2029	1FE
207900-AX-9	CONNECTICUT DEV BRIDGEPORT 94A AQUARION		09/29/2005	CALLED @ 101.00000000		1,010,000	1,000,000	989,240	990,658	0	44	0	44	0	990,701	0	19,299	19,299	34,956	03/01/2029	1FE
207757-4C-6	CONNECTICUT SPL TAX OBLIG TRANSN 02 B		07/19/2005	PRAGER MCCARTHY & SEALY		110,268	100,000	110,707	107,906	0	0	0	0	0	107,906	0	2,362	2,362	708	12/01/2013	1FE
207757-4E-2	CONNECTICUT SPL TAX OBLIG TRANSN 02 B		08/23/2005	Various		1,365,872	1,225,000	1,366,377	1,331,849	0	0	0	0	0	1,331,849	0	34,023	34,023	10,792	12/01/2014	1FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		09/12/2005	PRAGER MCCARTHY & SEALY		281,729	275,000	273,699	268,615	0	0	0	0	0	268,615	0	13,114	13,114	7,123	07/01/2021	1FE
229392-BD-6	CRYSTAL RIVER FL WTR & SWR REF 78 A		09/01/2005	MATURED		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,269	09/01/2005	1
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		07/01/2005	CALLED @ 101.00000000		9,786,900	9,690,000	9,690,000	9,690,000	0	0	0	0	0	9,690,000	0	96,900	96,900	288,278	07/01/2020	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 1999 SER 2		07/01/2005	CALLED @ 25.4464		77,612	305,000	54,946	77,605	0	0	0	0	0	77,605	0	6	6	0	07/01/2030	1FE
341507-QE-4	FLORIDA ST BRD OF ED LOTTERY REV 2005 A		07/18/2005	PRAGER MCCARTHY & SEALY		108,808	100,000	108,968	108,069	0	0	0	0	0	108,069	0	739	739	2,167	07/01/2010	1FE
392274-UR-5	GREATER ORLANDO FL AVIATION AUTH 2003A		07/26/2005	PRAGER MCCARTHY & SEALY		109,261	100,000	107,959	106,105	0	0	0	0	0	106,105	0	3,156	3,156	1,639	10/01/2016	1FE
43233A-BW-5	HILLSBOROUGH CNTY FL IND TAMPA GEN 03A REF		08/30/2005	Various		997,961	950,000	955,187	954,351	0	(41)	0	(41)	0	954,310	0	43,651	43,651	17,274	10/01/2024	2FE
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04		07/25/2005	PRAGER MCCARTHY & SEALY		243,455	240,000	239,352	238,767	0	0	0	0	0	238,767	0	4,688	4,688	3,335	10/01/2024	1FE
469359-CM-3	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		07/20/2005	PRAGER MCCARTHY & SEALY		270,970	250,000	264,163	260,993	0	(80)	0	(80)	0	260,913	0	10,057	10,057	3,958	10/01/2016	1FE
469359-CN-1	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		07/20/2005	PRAGER MCCARTHY & SEALY		621,776	575,000	602,784	596,591	0	(156)	0	(156)	0	596,435	0	25,342	25,342	9,104	10/01/2017	1FE
469359-CP-6	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		08/02/2005	PRAGER MCCARTHY & SEALY		322,110	300,000	312,021	309,352	0	(92)	0	(92)	0	309,260	0	12,850	12,850	5,111	10/01/2018	1FE
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF		07/12/2005	PRAGER MCCARTHY & SEALY		190,621	175,000	184,534	181,936	0	(38)	0	(38)	0	181,899	0	8,722	8,722	2,528	10/01/2014	1FE
523857-AM-2	LEE FL MEM HLTH SYS HOSP 03 A REF		08/24/2005	PRAGER MCCARTHY & SEALY		225,955	200,000	224,928	220,886	0	(319)	0	(319)	0	220,567	0	5,388	5,388	4,233	04/01/2014	1FE
59341P-AN-8	MIAMI FL HLTH CATHOLIC HLTH EAST 03B		08/12/2005	GMS GROUP		814,515	780,000	765,086	765,591	0	45	0	45	0	765,635	0	48,880	48,880	10,465	11/15/2028	1FE
59341P-AP-3	MIAMI FL HLTH CATHOLIC HLTH EAST 03B		08/30/2005	SIMS, HERBERT J., & COMPANY, INC		523,425	500,000	486,740	487,059	0	38	0	38	0	487,097	0	36,328	36,328	7,802	11/15/2033	1FE
59333N-KJ-1	MIAMI-DADE CNTY FL SPL OBLIG SUB 05A INC		07/28/2005	RAYMOND JAMES & ASSOCIATES, INC		3,494,100	5,000,000	3,491,050	3,497,636	0	12,188	0	12,188	0	3,509,824	0	(15,724)	(15,724)	0	10/01/2025	1FE
684907-EN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER REV		09/01/2005	CALLED @ 16.655		13,324	80,000	9,452	13,155	0	144	0	144	0	13,300	0	24	24	0	09/01/2032	1FE
696560-FY-2	PALM BEACH CNTY FL SOLID WASTE 02 B		09/15/2005	PRAGER MCCARTHY & SEALY		209,049	300,000	169,611	192,578	0	1,296	0	1,296	0	193,874	0	15,175	15,175	0	10/01/2014	1FE
696560-FZ-9	PALM BEACH CNTY FL SOLID WASTE 02 B		08/11/2005	PRAGER MCCARTHY & SEALY		938,914	1,425,000	758,342	863,259	0	3,688	0	3,688	0	866,947	0	71,967	71,967	0	10/01/2015	1FE
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		08/17/2005	PRAGER MCCARTHY & SEALY		153,758	200,000	104,750	142,867	0	942	0	942	0	143,809	0	9,949	9,949	0	10/01/2012	1FE
702541-BM-4	PASCO CNTY FL WTR & SWR 81 ETM		08/01/2005	CALLED @ 100.00		80,000	80,000	80,496	80,084	0	(4)	0	(4)	0	80,080	0	(80)	(80)	3,000	02/01/2007	1
706437-DJ-6	PEMBROKE PINES FL PUB IMPT 1972		09/01/2005	MATURED		105,000	105,000	101,012	104,874	0	126	0	126	0	105,000	0	0	0	3,938	09/01/2005	1
735008-AA-2	PORT OF THE ISLANDS FL CMNTY IMPT 90		09/26/2005	Various		2,688,823	2,305,000	2,375,217	2,257,159	0	217,010	0	217,010	0	2,253,959	0	434,865	434,865	0	05/01/2010	6
735352-FS-0	PORT ST LUCIE FL UTIL SYS CAP APPREC 03		09/16/2005	PRAGER MCCARTHY & SEALY		23,958	100,000	19,875	22,339	0	272	0	272	0	22,610	0	1,348	1,348	0	09/01/2032	1FE
746027-BF-7	PUNTA GORDA FL UTIL REV IMPT SER 1978		07/01/2005	CALLED @ 100		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	156	01/01/2008	1
790420-HF-3	ST JOHNS CNTY FL WTR & SWR 2004 CAP		07/20/2005	PRAGER MCCARTHY & SEALY		166,339	525,000	145,163	153,299	0	0	0	0	0	153,299	0	13,040	13,040	0	06/01/2028	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
790420-HH-9	ST JOHNS CNTY FL WTR & SWR 2004 CAP		09/09/2005	PRAGER MCCARTHY & SEALY		49,849	175,000	41,998	45,279	0	501	0	501	0	45,780	0	4,069	4,069	0	06/01/2030	1FE
875136-AT-0	TAMPA FL HSG AUTH MERIDIAN RIVER		07/01/2005	CALLED @ 100.00000000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	8,050	07/01/2026	2
954270-AG-9	WEST MELBOURNE FL WTR & SWR 68		07/01/2005	MATURED		65,000	65,000	63,264	65,000	0	0	0	0	0	65,000	0	0	0	1,918	07/01/2005	1
047870-EE-6	ATLANTA GA WTR & WASTEWTR 2004		08/10/2005	PRAGER MCCARTHY & SEALY		214,306	200,000	215,326	214,958	0	(395)	0	(395)	0	214,563	0	(257)	(257)	2,889	11/01/2009	1FE
183095-BC-1	CLAXTON GA WTR & SEW REV SER 78		08/01/2005	MATURED		80,000	80,000	80,000	0	80,000	0	0	80,000	0	80,000	0	0	0	2,900	08/01/2005	6*
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93		08/04/2005	PRAGER MCCARTHY & SEALY		563,375	500,000	556,370	537,069	0	(600)	0	(600)	0	536,469	0	26,906	26,906	9,778	10/01/2012	1FE
626207-MK-7	MUNICIPAL ELEC AUTH GA 05A PROJ 1 CAP		09/19/2005	PRAGER MCCARTHY & SEALY		261,820	1,000,000	234,070	240,013	0	3,029	0	3,029	0	243,041	0	18,779	18,779	0	01/01/2031	1FE
776032-KC-7	ROME GA WTR & SWR 2004 REF		07/25/2005	PRAGER MCCARTHY & SEALY		104,720	100,000	101,545	101,416	0	(8)	0	(8)	0	101,408	0	3,312	3,312	2,588	01/01/2020	1FE
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		07/01/2005	CALLED @ 100.00000000		350,000	350,000	326,389	328,836	0	0	0	0	0	328,836	0	21,164	21,164	10,063	07/01/2030	1FE
41981C-GW-4	HAWAII ST HWY REV 2005 B		09/06/2005	STONE & YOUNGBERG		1,126,420	1,000,000	1,124,980	1,087,676	0	0	0	0	0	1,087,676	0	38,744	38,744	24,167	07/01/2015	1FE
41981C-GX-2	HAWAII ST HWY REV 2005 B		09/21/2005	Various		1,762,320	1,575,000	1,761,748	1,702,056	0	0	0	0	0	1,702,056	0	60,264	60,264	38,476	07/01/2016	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2005	CALLED @ 100.00000000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,234	01/01/2014	1FE
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		07/01/2005	CALLED @ 100.00000000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	563	07/01/2010	1FE
081207-AZ-5	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		09/01/2005	MATURED		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	9,138	09/01/2005	2
167592-E7-5	CHICAGO IL OHARE INTL ARPT GEN 3RD 04 A		08/11/2005	PRAGER MCCARTHY & SEALY		316,956	300,000	318,450	317,942	0	(611)	0	(611)	0	317,331	0	(375)	(375)	9,375	01/01/2009	1FE
167592-VH-4	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E		08/19/2005	PRAGER MCCARTHY & SEALY		213,988	200,000	210,924	206,453	0	(193)	0	(193)	0	206,260	0	7,728	7,728	6,796	01/01/2010	1FE
167592-VK-7	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E		08/11/2005	Various		3,578,326	3,290,000	3,590,607	3,532,504	0	(4,138)	0	(4,138)	0	3,528,366	0	49,960	49,960	112,292	01/01/2012	1FE
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A		09/01/2005	CALLED @ 100.00000000		20,000	20,000	21,780	21,049	0	(17)	0	(17)	0	21,032	0	(1,032)	(1,032)	876	09/01/2028	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2005	CALLED @ 100.00000000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	7,636	07/01/2019	2
320646-AZ-5	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80		08/01/2005	MATURED		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	7,656	08/01/2005	2
389649-BF-0	GRAYSLAKE IL MULTIFAM CTRY SQUIRE 95A		08/16/2005	CALLED @ 102		10,822,200	10,610,000	10,583,475	10,589,499	0	124	0	124	0	10,589,623	0	232,577	232,577	146,993	12/01/2027	1FE
451908-E8-6	ILLINOIS DEV FIN AUTH TXBLE MTG NEW BLUFF 96A		07/01/2005	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,120	07/01/2024	1FE
451908-L8-8	ILLINOIS DEV FIN CMNTY SASI 97		07/01/2005	CALLED @ 100		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,000	07/01/2017	4
452001-FF-2	ILLINOIS EDL FAC LOYOLA 93 C-2 REF		07/01/2005	CALLED @ 100.00000000		7,400,000	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	0	0	342,990	07/01/2012	1
45200L-PH-3	ILLINOIS HLTH FAC ADVOCATE HLTH 97 A		08/22/2005	PRE-REFUNDING		55,636,753	55,750,000	55,608,592	55,636,043	0	656	0	656	0	55,636,700	0	53	53	1,701,343	08/15/2022	1FE
452007-YN-1	ILLINOIS HLTH FAC LOYOLA UNIV 78		07/01/2005	CALLED @ 100.00000000		415,000	415,000	415,000	415,000	0	0	0	0	0	415,000	0	0	0	12,969	07/01/2006	1
45200P-ZB-6	ILLINOIS HLTH FAC SINAI HLTH 2003 FHA		07/20/2005	BELLEHAVEN INVESTMENT, INC.		14,563,640	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	563,640	563,640	317,333	08/15/2033	1FE
45200L-CQ-7	ILLINOIS HLTH FAC SSM HLTH CARE 95A		08/22/2005	CALLED @ 102.00000000		1,866,600	1,830,000	1,779,675	1,795,615	0	350	0	350	0	1,795,965	0	70,635	70,635	24,190	06/01/2018	1FE
45201R-3W-0	ILLINOIS HSG DEV AUTH REV AMT-HOMEOWNER MTG -D		08/01/2005	CALLED @ 100.00000000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,328	08/01/2031	1FE
452143-CN-8	ILLINOIS SPORTS FAC AUTH ST TAX 01 CAP		07/18/2005	LEHMAN BROTHERS INC.		4,670,366	9,595,000	4,145,808	4,317,965	0	0	0	0	0	4,317,965	0	352,401	352,401	0	06/15/2021	1FE
683340-CX-9	ONTERIE IL HSG FIN CORP MTG REF 92A		07/01/2005	CALLED @ 100.00000000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,675	07/01/2012	1FE
862095-CR-5	STOOKEY IL SEWERAGE REV REF 1978		07/01/2005	MATURED		135,000	135,000	136,547	135,000	0	0	0	0	0	135,000	0	0	0	5,063	07/01/2005	1
143281-BL-6	CARMEL IN ECON DEV COOL CREEK PROJ 95		09/01/2005	CALLED @ 100		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	6,825	09/01/2015	1FE
349250-LE-8	FORT WAYNE IN HOSP AUTH PARKVIEW 98		09/08/2005	PRE-REFUNDING		2,073,425	2,015,000	2,147,930	2,075,966	0	(2,365)	0	(2,365)	0	2,073,601	0	(177)	(177)	33,206	11/15/2009	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
454623-U6-4	INDIANA BOND BK SPL SOUTH BEND TIF 03E		08/31/2005	PRAGER MCCARTHY & SEALY		1,052,986	995,000	1,016,701	1,013,535	0	(208)	0	(208)	0	1,013,327	0	39,659	39,659	21,351	09/01/2023	1FE
454790-AA-7	INDIANA HLTH FAC HOSP CMNTY HLTH 05 A		07/28/2005	PRAGER MCCARTHY & SEALY		843,142	800,000	840,296	838,906	0	(706)	0	(706)	0	838,200	0	4,941	4,941	8,479	05/01/2008	1FE
454797-UJ-8	INDIANA HLTH FAC HOSP MARION GEN 95		07/20/2005	CALLED @ 102.00000000		1,785,000	1,750,000	1,770,370	1,754,949	0	(125)	0	(125)	0	1,754,824	0	30,176	30,176	58,042	07/01/2016	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		09/01/2005	CALLED @ 100.00000000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,800	09/01/2026	3
655164-DQ-1	NOBLESVILLE IN REDEV HAGUE & FIELD 03		07/22/2005	PRAGER MCCARTHY & SEALY		106,408	100,000	104,360	103,592	0	(27)	0	(27)	0	103,565	0	2,843	2,843	2,667	07/15/2019	1FE
46246N-EJ-1	IOWA FIN AUTH HOSP IOWA HEALTH 98A		08/12/2005	PRE-REFUNDING		13,602,017	13,775,000	13,553,707	13,599,101	0	516	0	516	0	13,599,617	0	2,400	2,400	433,386	07/01/2020	1FE
46246L-GQ-7	IOWA FIN AUTH SGL FAM MTG SER 1995 C		07/01/2005	Various		961,100	945,000	945,000	945,000	0	0	0	0	0	945,000	0	16,100	16,100	30,240	07/01/2019	1FE
46246L-GR-5	IOWA FIN AUTH SGL FAM MTG SER 1995 C		07/01/2005	Various		844,200	830,000	830,000	830,000	0	0	0	0	0	830,000	0	14,200	14,200	26,768	01/01/2024	1FE
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003		09/29/2005	PRAGER MCCARTHY & SEALY		105,966	100,000	102,727	102,368	0	(61)	0	(61)	0	102,307	0	3,659	3,659	1,623	12/01/2019	1FE
679404-EN-9	OLATHE LABETTE CNTY KS GNMA MTG 90-A		09/01/2005	CALLED @ 100.00000000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	188	09/01/2010	1FE
933623-BL-3	WAMEGO KS PLN CTL SPRINT 1977		07/31/2005	CALLED @ 100		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,594	07/31/2007	1
98267V-AM-5	WYANDOTTE CNTY KS TAX REDEV B 2ND 05		07/29/2005	CITIGROUP GLOBAL MARKETS		4,028,040	4,000,000	3,948,040	0	0	0	0	0	0	3,948,040	0	80,000	80,000	0	12/01/2016	2Z
98267V-AN-3	WYANDOTTE CNTY KS TAX REDEV B 2ND 05		08/04/2005	CITIGROUP GLOBAL MARKETS		6,100,500	6,000,000	5,980,500	0	0	14	0	14	0	5,980,514	0	119,986	119,986	5,000	12/01/2020	2FE
491552-LR-4	KENTUCKY TPK AUTH ECON DEV RD REF 95		07/01/2005	CALLED @ 102.00000000		2,335,800	2,290,000	2,290,000	2,290,000	0	0	0	0	0	2,290,000	0	45,800	45,800	64,406	07/01/2015	1FE
491552-LX-1	KENTUCKY TPK AUTH ECON DEV RD REF 95		07/01/2005	CALLED @ 102.00000000		800,700	785,000	785,000	785,000	0	0	0	0	0	785,000	0	15,700	15,700	22,078	07/01/2015	1FE
528902-GZ-6	LEXINGTON-FAYETTE URBAN CNTY KY SWR 01A		07/08/2005	PRAGER MCCARTHY & SEALY		112,729	100,000	115,972	111,215	0	0	0	0	0	111,215	0	1,514	1,514	2,933	07/01/2011	1FE
100273-AS-0	BOSSIER PARISH LA SALES TAX 2002		09/29/2005	SOUTHWEST SECURITIES, INC.		269,035	250,000	265,945	264,813	0	(355)	0	(355)	0	264,458	0	4,577	4,577	9,479	07/01/2019	1FE
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1		09/01/2005	CALLED @ 100.00000000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	543	12/01/2021	1FE
546510-EP-9	LOUISIANA OFFSHORE TERM LOOP 03C REF		08/19/2005	PRAGER MCCARTHY & SEALY		8,615,610	8,000,000	8,312,000	8,256,920	0	(3,738)	0	(3,738)	0	8,253,182	0	362,428	362,428	201,104	09/01/2016	1FE
546408-DJ-1	LOUISIANA STAD & EXPO HOTEL REV 95A		07/01/2005	CALLED @ 102.00000000		8,562,900	8,395,000	8,602,105	8,562,900	0	0	0	0	0	8,562,900	0	0	0	253,949	07/01/2024	1FE
825485-QF-5	SHREVEPORT LA WTR & SWR 02 A CAP		08/12/2005	PRAGER MCCARTHY & SEALY		1,338,277	1,490,000	1,157,715	1,291,723	0	7,004	0	7,004	0	1,298,727	0	39,550	39,550	0	12/01/2008	1FE
825485-QJ-7	SHREVEPORT LA WTR & SWR 02 A CAP		08/12/2005	PRAGER MCCARTHY & SEALY		397,840	500,000	330,385	372,280	0	2,194	0	2,194	0	374,474	0	23,366	23,366	0	12/01/2011	1FE
560523-5Z-1	MAINE HSG AUTH MTG PUR 1997 SER C-2		09/12/2005	CALLED @ 100.00000000		1,365,000	1,365,000	1,373,943	1,368,680	0	(166)	0	(166)	0	1,368,514	0	(3,514)	(3,514)	26,517	11/15/2028	1FE
560459-GL-7	MAINE MUN BOND BANK 2003 A REF		09/15/2005	MORGAN STANLEY DEAN WITTER		334,620	300,000	329,217	323,911	0	(531)	0	(531)	0	323,381	0	11,239	11,239	6,081	11/01/2016	1FE
75913W-DZ-7	REGIONAL WASTE SYS ME SOLID WASTE 05T		09/15/2005	PRAGER MCCARTHY & SEALY		108,576	100,000	107,832	107,824	0	(319)	0	(319)	0	107,505	0	1,071	1,071	1,125	07/01/2010	1FE
412509-DJ-7	HARFORD CNTY MD MTG GREENBRIER V 95A		09/01/2005	CALLED @ 102.00000000		3,060,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	60,000	60,000	65,000	11/01/2026	1FE
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE FAMILY MTG REV		09/01/2005	CALLED @ 100.00000000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	3,074	02/01/2032	1FE
57585K-M7-0	MASSACHUSETTS HLTH ED NEW ENGLAND 02H		08/30/2005	PRAGER MCCARTHY & SEALY		1,161,269	1,050,000	1,125,453	1,107,591	0	(1,223)	0	(1,223)	0	1,106,367	0	54,901	54,901	16,774	05/15/2015	1FE
575915-NY-5	MASSACHUSETTS HSG FIN RENT 1995 D		07/01/2005	CALLED @ 102.00000000		3,218,100	3,155,000	3,180,587	3,160,863	0	0	0	0	0	3,160,863	0	57,237	57,237	100,171	07/01/2025	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		07/01/2005	CALLED @ 100.00000000		20,000	20,000	21,070	20,493	0	0	0	0	0	20,493	0	(493)	(493)	735	01/01/2028	1FE
575765-UR-1	MASSACHUSETTS MUN WHSL ELEC NUC #3 01A		08/09/2005	Various		2,984,379	2,810,000	3,008,751	2,921,269	0	(2,893)	0	(2,893)	0	2,918,376	0	66,003	66,003	85,904	07/01/2009	1FE
576000-AD-5	MASSACHUSETTS SCH BLDG SALES TAX 05A		08/31/2005	PRAGER MCCARTHY & SEALY		561,183	540,000	562,777	0	0	(410)	0	(410)	0	562,368	0	(1,184)	(1,184)	989	08/15/2007	1FE
576000-AF-0	MASSACHUSETTS SCH BLDG SALES TAX 05A		08/26/2005	PRAGER MCCARTHY & SEALY		110,943	105,000	111,094	0	0	(76)	0	(76)	0	111,018	0	(75)	(75)	204	08/15/2008	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
576000-AK-9	MASSACHUSETTS SCH BLDG SALES TAX 05A		08/09/2005	PRAGER MCCARTHY & SEALY		215,764	200,000	216,206	0	0	0	0	0	0	216,206	0	(442)	(442)	0	08/15/2010	1FE
576049-QU-7	MASSACHUSETTS WTR RES AUTH 1998 B		09/01/2005	PRAGER MCCARTHY & SEALY		658,953	650,000	650,000	650,000	0	0	0	0	0	650,000	0	8,953	8,953	16,734	08/01/2022	1FE
96052K-AN-0	WESTLAND MI ELDERLY HSG CORP 1977		07/01/2005	CALLED @ 100.00000000		585,000	585,000	593,430	585,000	0	0	0	0	0	585,000	0	0	0	21,206	01/01/2006	1
96052K-AP-5	WESTLAND MI ELDERLY HSG CORP 1977		07/01/2005	CALLED @ 100.00000000		625,000	625,000	634,006	625,000	0	0	0	0	0	625,000	0	0	0	22,656	01/01/2007	1
96052K-AQ-3	WESTLAND MI ELDERLY HSG CORP 1977		07/01/2005	CALLED @ 100.00000000		675,000	675,000	684,727	675,000	0	0	0	0	0	675,000	0	0	0	24,469	01/01/2008	1
96052K-AR-1	WESTLAND MI ELDERLY HSG CORP 1977		07/01/2005	CALLED @ 100.00000000		725,000	725,000	735,447	725,000	0	0	0	0	0	725,000	0	0	0	26,281	01/01/2009	1
60378P-AX-0	MINNEAPOLIS MN SGL FAM GNMA PHASE V 95		09/01/2005	CALLED @ 100.00000000		155,000	155,000	157,733	155,802	0	(27)	0	(27)	0	155,775	0	(775)	(775)	3,331	10/01/2028	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		09/15/2005	CALLED @ 100.00000000		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	15,125	01/01/2029	1FE
485078-AU-3	KANSAS CITY MO REGL HSG LAWNDALE 94A		07/01/2005	CALLED @ 100.00000000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,020	01/01/2023	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		09/01/2005	CALLED @ 100.00000000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,015	03/01/2030	1FE
667598-EH-5	NORTHWEST MO ST UNIV HSG SYS 05		09/16/2005	STONE & YOUNGBERG		101,627	100,000	100,000	0	0	0	0	0	0	100,000	0	1,627	1,627	2,500	06/01/2028	1FE
791638-PZ-6	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		07/18/2005	PRE-REFUNDING		3,892,276	3,595,000	3,929,838	3,892,276	0	0	0	0	0	3,892,276	0	0	0	108,200	07/01/2009	1FE
791638-VZ-9	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		09/07/2005	PRAGER MCCARTHY & SEALY		272,235	250,000	270,673	0	0	(740)	0	(740)	0	269,932	0	2,303	2,303	2,712	07/01/2009	1FE
61212U-AD-1	MONTANA DEPT TRANS GRNT ANTIC NTS HWY 93 05		08/15/2005	PRAGER MCCARTHY & SEALY		214,386	200,000	213,898	213,223	0	(297)	0	(297)	0	212,926	0	1,460	1,460	3,431	06/01/2009	1FE
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2005	CALLED @ 100.00000000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,863	09/01/2012	1
63967C-QA-3	NEBRASKA INV FIN AGY SGL FAM HSG 96C		09/01/2005	CALLED @ 100.00000000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	5,355	09/01/2028	1FE
639684-DN-6	NEBRASKA ST CLG FAC PERU & WAYNE 02		08/12/2005	PRAGER MCCARTHY & SEALY		105,988	100,000	105,799	103,204	0	(103)	0	(103)	0	103,101	0	2,887	2,887	2,306	03/01/2009	1FE
681793-N6-8	OMAHA NE PUB PWR DIST ELEC SYS 02 B		08/29/2005	PRAGER MCCARTHY & SEALY		207,878	200,000	198,012	198,162	0	26	0	26	0	198,187	0	9,691	9,691	4,958	02/01/2015	1FE
914641-TR-6	UNIVERSITY OF NE-KEARNEY STUD FEES 00		08/16/2005	CALLED @ 102.00000000		2,142,000	2,100,000	2,087,568	2,089,680	0	64	0	64	0	2,089,744	0	52,256	52,256	75,469	07/01/2020	1FE
914641-TB-1	UNIVERSITY OF NE-LINCOLN PKG PROJ 00		08/01/2005	CALLED @ 102.00000000		4,131,000	4,050,000	4,026,024	4,030,110	0	83	0	83	0	4,030,193	0	100,807	100,807	39,150	06/01/2020	1FE
914641-VU-6	UNIVERSITY OF NE-LINCOLN PKG PROJ 03		09/01/2005	PRAGER MCCARTHY & SEALY		420,056	400,000	411,916	409,429	0	0	0	0	0	409,429	0	10,627	10,627	4,800	06/01/2016	1FE
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		07/28/2005	PRAGER MCCARTHY & SEALY		106,724	100,000	103,215	102,794	0	(24)	0	(24)	0	102,771	0	3,953	3,953	2,784	07/01/2018	1FE
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		08/23/2005	PRAGER MCCARTHY & SEALY		104,959	100,000	100,000	100,000	0	0	0	0	0	100,000	0	4,959	4,959	3,264	07/01/2038	1FE
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D		08/08/2005	CALLED @ 100.00000000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	187	07/01/2016	1FE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D		08/08/2005	Various		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,117	07/01/2026	1FE
64465M-VG-7	NEW HAMPSHIRE MUN BOND BK 2002 B		09/16/2005	MORGAN STANLEY DEAN WITTER		2,008,013	1,875,000	1,900,106	1,893,951	0	(499)	0	(499)	0	1,893,452	0	114,560	114,560	56,250	08/15/2019	1FE
64465M-XB-6	NEW HAMPSHIRE MUN BOND BK 2002 D		07/19/2005	PRAGER MCCARTHY & SEALY		2,277,683	2,070,000	2,307,243	2,224,051	0	0	0	0	0	2,224,051	0	53,632	53,632	45,138	08/15/2013	1FE
64465M-B3-8	NEW HAMPSHIRE MUN BOND BK 2003 C		07/27/2005	MORGAN STANLEY DEAN WITTER		3,440,811	3,155,000	3,425,320	3,374,992	0	0	0	0	0	3,374,992	0	65,820	65,820	72,740	08/15/2016	1FE
64465M-G4-1	NEW HAMPSHIRE MUN BOND BK 2003 E		09/13/2005	MORGAN STANLEY DEAN WITTER		2,024,852	1,860,000	1,923,538	1,913,742	0	(1,145)	0	(1,145)	0	1,912,597	0	112,255	112,255	54,508	08/15/2017	1FE
64465M-G5-8	NEW HAMPSHIRE MUN BOND BK 2003 E		09/15/2005	MORGAN STANLEY DEAN WITTER		1,939,170	1,785,000	1,831,571	1,824,422	0	(882)	0	(882)	0	1,823,540	0	115,631	115,631	53,302	08/15/2018	1FE
644693-JK-0	NEW HAMPSHIRE ST TPK SYS 03 REF		07/21/2005	MORGAN STANLEY DEAN WITTER		4,295,395	3,945,000	4,172,074	4,134,937	0	(1,467)	0	(1,467)	0	4,133,470	0	161,925	161,925	95,885	02/01/2015	1FE
645916-TZ-0	NEW JERSEY ECON MOTOR VEH COMMN 03A		09/22/2005	Various		3,577,182	4,590,000	3,349,002	3,353,755	0	0	0	0	0	3,353,755	0	223,428	223,428	0	07/01/2012	1FE
645916-UA-3	NEW JERSEY ECON MOTOR VEH COMMN 03A		08/12/2005	CITIGROUP GLOBAL MARKETS		736,240	1,000,000	715,840	779,634	0	(55,192)	0	(55,192)	0	724,442	0	11,798	11,798	0	07/01/2013	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
645916-UB-1	NEW JERSEY ECON MOTOR VEH COMMN 03A		08/10/2005	Various		6,122,868	8,750,000	5,776,050	5,767,528	0	0	0	0	0	5,767,528	0	355,339	355,339	0	07/01/2014	1FE
645916-H9-1	NEW JERSEY ECON MOTOR VEH SURG 04A		08/24/2005	PRAGER MCCARTHY & SEALY		1,208,595	2,100,000	1,106,511	1,150,887	0	5,933	0	5,933	0	1,156,821	0	51,774	51,774	0	07/01/2018	1FE
645916-J2-4	NEW JERSEY ECON MOTOR VEH SURG 04A		07/15/2005	PRAGER MCCARTHY & SEALY		55,641	100,000	50,353	52,255	0	128	0	128	0	52,384	0	3,257	3,257	0	07/01/2019	1FE
645916-J4-0	NEW JERSEY ECON MOTOR VEH SURG 04A		07/20/2005	PRAGER MCCARTHY & SEALY		50,240	100,000	44,558	46,307	0	149	0	149	0	46,455	0	3,785	3,785	0	07/01/2021	1FE
646054-MS-2	NEW JERSEY EDL WM PATERSON 74C		07/01/2005	CALLED @ 100.00000000		50,000	50,000	42,972	48,650	0	0	0	0	0	48,650	0	1,350	1,350	1,563	07/01/2008	1FE
64579E-BW-5	NEW JERSEY HLTH KENNEDY HLTH SYS 97B		07/01/2005	MATURED		750,000	750,000	760,575	750,000	0	0	0	0	0	750,000	0	0	0	21,563	07/01/2005	1FE
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F		08/01/2005	CALLED @ 100.00000000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	728	05/01/2011	1FE
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F		08/01/2005	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	970	11/01/2011	1FE
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F		08/01/2005	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	804	05/01/2012	1FE
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F		08/01/2005	CALLED @ 100.00000000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,052	11/01/2012	1FE
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F		08/01/2005	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	253	11/01/2013	1FE
646135-2U-6	NEW JERSEY TRANSN TR FD AUTH 05A		09/28/2005	PRAGER MCCARTHY & SEALY		251,087	235,000	252,085	251,190	0	(1,020)	0	(1,020)	0	250,169	0	917	917	3,367	12/15/2008	1FE
013538-GH-0	ALBUQUERQUE NM ARPT REF REV 2001		08/02/2005	PRAGER MCCARTHY & SEALY		108,618	100,000	105,754	103,807	0	(53)	0	(53)	0	103,754	0	4,864	4,864	3,195	07/01/2012	1FE
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05		08/22/2005	PRAGER MCCARTHY & SEALY		107,155	100,000	106,730	0	0	(184)	0	(184)	0	106,546	0	609	609	597	08/15/2009	1FE
647198-K3-3	NEW MEXICO MTG FIN AUTH SGL FAM 95B		07/01/2005	CALLED @ 100.00000000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,050	07/01/2028	2
647198-6R-6	NEW MEXICO MTG FIN AUTH SGL FAM 97B-2		07/01/2005	CALLED @ 100.00000000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	5,670	07/01/2028	1FE
647310-ZT-1	NEW MEXICO ST SEVERANCE TAX 2005 A		09/29/2005	PRAGER MCCARTHY & SEALY		106,679	100,000	107,603	107,603	0	(466)	0	(466)	0	107,137	0	(458)	(458)	1,514	07/01/2009	1FE
647429-P7-8	NEW MEXICO ST UNIV IMPT 2004 B		08/30/2005	PRAGER MCCARTHY & SEALY		107,591	100,000	102,447	102,271	0	(36)	0	(36)	0	102,235	0	5,356	5,356	2,097	04/01/2023	1FE
647429-P8-6	NEW MEXICO ST UNIV IMPT 2004 B		08/01/2005	PRAGER MCCARTHY & SEALY		117,164	110,000	112,010	111,866	0	(16)	0	(16)	0	111,850	0	5,315	5,315	1,879	04/01/2024	1FE
80005T-AC-7	SANDOVAL CNTY NM SANTA ANA PUEBLO 04		07/01/2005	CALLED @ 100		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	21,506	07/01/2015	3
542690-AU-6	LONG ISLAND PWR AUTH NY ELEC SYS 98A		09/07/2005	PRAGER MCCARTHY & SEALY		1,638,465	1,500,000	1,672,965	1,600,853	0	(2,658)	0	(2,658)	0	1,598,195	0	40,270	40,270	17,264	12/01/2009	1FE
542690-AW-2	LONG ISLAND PWR AUTH NY ELEC SYS 98A		08/08/2005	PRAGER MCCARTHY & SEALY		110,538	100,000	112,178	107,741	0	(144)	0	(144)	0	107,598	0	2,940	2,940	1,069	12/01/2010	1FE
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A		08/08/2005	PRAGER MCCARTHY & SEALY		111,627	100,000	112,099	108,229	0	(126)	0	(126)	0	108,103	0	3,524	3,524	1,069	12/01/2011	1FE
631663-DS-7	NASSAU CNTY NY FIN AUTH SALES TAX 03A		08/03/2005	PRAGER MCCARTHY & SEALY		264,028	250,000	258,263	256,749	0	0	0	0	0	256,749	0	7,279	7,279	2,738	11/15/2020	1FE
64966W-AC-1	NEW YORK NY HSG AUTH PROG CAP FD 05A		09/06/2005	PRAGER MCCARTHY & SEALY		501,051	475,000	502,674	501,487	0	(1,377)	0	(1,377)	0	500,111	0	940	940	7,212	07/01/2008	1FE
64966W-AD-9	NEW YORK NY HSG AUTH PROG CAP FD 05A		09/29/2005	PRAGER MCCARTHY & SEALY		106,669	100,000	107,126	106,898	0	(422)	0	(422)	0	106,477	0	192	192	2,000	07/01/2009	1FE
64970K-UL-9	NEW YORK NY MUN WTR FIN WTR FISCAL 03A		09/27/2005	SEIBERT BRANFORD		551,820	500,000	543,220	533,251	0	(1,026)	0	(1,026)	0	532,225	0	19,595	19,595	7,839	06/15/2014	1FE
64971K-YK-6	NEW YORK NY TRANSITIONAL FIN AUTH 04 D1		08/29/2005	PRAGER MCCARTHY & SEALY		189,728	175,000	189,285	0	0	(269)	0	(269)	0	189,016	0	712	712	2,917	11/01/2010	1FE
64971K-L7-9	NEW YORK NY TRANSITIONAL FIN AUTH 05 A1		08/23/2005	PRAGER MCCARTHY & SEALY		899,836	850,000	907,324	904,647	0	0	0	0	0	904,647	0	(4,811)	(4,811)	16,486	11/01/2008	1FE
64971K-L9-5	NEW YORK NY TRANSITIONAL FIN AUTH 05 A1		09/02/2005	PRAGER MCCARTHY & SEALY		1,237,706	1,150,000	1,241,080	1,241,080	0	(2,343)	0	(2,343)	0	1,238,737	0	(1,031)	(1,031)	21,826	11/01/2009	1FE
649716-8R-1	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		06/28/2005	PRE-REFUNDING		4,866,977	4,845,000	4,872,216	4,867,071	0	40	0	40	0	4,867,111	0	(133)	(133)	91,735	08/15/2021	1FE
649716-AP-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		08/30/2005	PRAGER MCCARTHY & SEALY		3,329,621	3,170,000	3,432,318	3,307,535	0	(5,636)	0	(5,636)	0	3,301,899	0	27,722	27,722	78,472	08/15/2012	1FE
64983X-RR-7	NEW YORK ST DORM AUTH MENTAL HLTH 97B		08/15/2005	MATURED		5,000	5,000	5,438	5,013	0	(13)	0	(13)	0	5,000	0	0	0	150	08/15/2005	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
649835-NF-8	NEW YORK ST DORM NOTTINGHAM CMNTY 95		07/01/2005	CALLED @ 102.00000000		1,326,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	26,000	26,000	39,813	07/01/2025	1FE
649845-BC-7	NEW YORK ST ENERGY NY ST ELEC & GAS 85A		08/26/2005	PRAGER MCCARTHY & SEALY		864,630	850,000	850,000	844,492	0	0	0	0	0	844,492	0	20,138	20,138	32,453	03/15/2015	1FE
649845-BL-7	NEW YORK ST ENERGY NY ST ELEC & GAS 85B		07/11/2005	PRAGER MCCARTHY & SEALY		101,663	100,000	100,000	98,476	0	0	0	0	0	98,476	0	3,187	3,187	989	10/15/2015	1FE
649845-BQ-6	NEW YORK ST ENERGY NY ST ELEC & GAS 85D		08/12/2005	PRAGER MCCARTHY & SEALY		151,799	150,000	150,000	148,968	0	0	0	0	0	148,968	0	2,831	2,831	1,298	12/01/2015	1FE
650013-R9-8	NEW YORK ST THRUWAY HWY BRDG 2ND 05B		08/30/2005	GOLDMAN, SACHS & CO		22,022,200	20,000,000	21,816,200	0	0	0	0	0	0	21,816,200	0	206,000	206,000	0	04/01/2014	1Z
650013-T2-1	NEW YORK ST THRUWAY HWY BRDG 2ND 05B		08/30/2005	GOLDMAN, SACHS & CO		21,791,200	20,000,000	21,591,400	0	0	0	0	0	0	21,591,400	0	199,800	199,800	0	04/01/2019	1Z
650028-FR-9	NEW YORK ST THRUWAY PERS INC TRANSN 05A		08/08/2005	PRAGER MCCARTHY & SEALY		1,566,332	1,475,000	1,582,026	1,582,026	0	(1,923)	0	(1,923)	0	1,580,103	0	(13,772)	(13,772)	17,635	03/15/2009	1FE
733580-5F-7	PORT AUTH NY & NJ CONS 100TH SER 1995		07/15/2005	CALLED @ 101.00000000		2,777,500	2,750,000	2,756,875	2,751,640	0	(31)	0	(31)	0	2,751,608	0	25,892	25,892	13,177	06/15/2030	1FE
73358T-BP-5	PORT AUTH NY & NJ CONS 133RD SER 2004		08/02/2005	PRAGER MCCARTHY & SEALY		103,087	100,000	100,000	100,000	0	0	0	0	0	100,000	0	3,087	3,087	2,444	07/15/2021	1FE
73358T-DV-0	PORT AUTH NY & NJ CONS 135TH SER 2004		09/13/2005	PRAGER MCCARTHY & SEALY		868,262	850,000	838,466	838,869	0	46	0	46	0	838,915	0	29,347	29,347	16,481	09/15/2025	1FE
803554-BC-7	SARATOGA SPRINGS HSG CORP NY SECT 8 78		08/01/2005	MATURED		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	7,363	08/01/2005	1
616110-BE-1	MOORESVILLE NC ENTERPRISE SYS 2004		08/26/2005	PRAGER MCCARTHY & SEALY		211,968	200,000	206,346	206,020	0	(95)	0	(95)	0	205,926	0	6,042	6,042	3,000	05/01/2017	1FE
914720-BY-2	UNIVERSITY OF NC SYS POOL 2002 A		09/22/2005	UNION BANK OF SWITZERLAND		111,131	100,000	107,160	105,540	0	(156)	0	(156)	0	105,384	0	5,747	5,747	2,567	04/01/2014	1FE
914720-BZ-9	UNIVERSITY OF NC SYS POOL 2002 A		09/22/2005	PRAGER MCCARTHY & SEALY		220,358	200,000	212,998	210,066	0	(215)	0	(215)	0	209,852	0	10,506	10,506	4,535	04/01/2015	1FE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		07/01/2005	CALLED @ 100.00000000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,606	07/01/2029	1FE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENCY MTG REVENUE		07/01/2005	CALLED @ 100.00000000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,690	07/01/2031	1FE
102885-EV-8	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03		08/29/2005	PRAGER MCCARTHY & SEALY		111,146	100,000	110,428	108,549	0	(154)	0	(154)	0	108,395	0	2,751	2,751	1,313	06/01/2016	1FE
186432-UQ-1	CLEVELAND OH WTRWKS IMPT 98 I REF		08/05/2005	PRE-REFUNDING		2,682,932	2,690,000	2,681,069	2,682,871	0	44	0	44	0	2,682,915	0	17	17	79,953	01/01/2017	1FE
232265-F8-6	CUYAHOGA CNTY OH HOSP MERIDIA HLTH 95		08/15/2005	CALLED @ 102.00000000		4,845,000	4,750,000	4,594,865	4,750,000	0	0	0	0	0	4,750,000	0	95,000	95,000	148,438	08/15/2024	1
273793-CF-4	EAST MUSKINGUM OH WTR AUTH SER 1977		07/01/2005	MATURED		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,666	07/01/2005	1
543583-FB-9	LORAIN CNTY OH HOSP CATHOLIC HLTH 01A		08/03/2005	CITIGROUP GLOBAL MARKETS		1,693,395	1,545,000	1,667,225	1,638,846	0	(1,075)	0	(1,075)	0	1,637,771	0	55,624	55,624	30,346	10/01/2016	1FE
677525-LV-7	OHIO AIR QUALITY DAYTON PWR & LIGHT 95A		09/16/2005	CALLED @ 102		34,950,300	34,265,000	34,375,988	34,291,895	0	(2,430)	0	(2,430)	0	34,289,465	0	660,835	660,835	1,132,173	09/01/2030	3FE
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		07/01/2005	CALLED @ 100.00000000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,100	01/01/2026	1FE
677660-AE-2	OHIO PCR DAYTON PWR & LIGHT CO 77A		09/16/2005	CALLED @ 100.00000000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	18,644	04/15/2007	2
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A		08/15/2005	CALLED @ 100.00000000		1,065,000	1,065,000	1,054,062	1,062,111	0	199	0	199	0	1,062,309	0	2,691	2,691	35,944	08/15/2008	1FE
677660-KB-7	OHIO WTR DEV AUTH CLEVELAND ELEC 95		08/01/2005	CALLED @ 102.00000000		2,550,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	50,000	50,000	96,250	08/01/2025	1FE
67766N-AF-9	OHIO WTR DEV BAY SHORE PWR 1998 A		09/01/2005	CALLED @ 100.00000000		100,000	100,000	96,345	96,506	0	50	0	50	0	96,556	0	3,444	3,444	2,938	09/01/2020	2
808878-CG-5	SCIOTO CNTY OH MEM HOSP REF & IMPT		08/15/2005	MATURED		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	6,938	08/15/2005	1
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A		07/01/2005	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,120	07/01/2022	1FE
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980		07/01/2005	CALLED @ 100.00000000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	6,300	07/01/2010	1
28112N-CH-6	EDMOND OK PUB WKS SALES TAX & UTIL 04		08/03/2005	PRAGER MCCARTHY & SEALY		162,345	150,000	156,701	156,173	0	(58)	0	(58)	0	156,115	0	6,230	6,230	4,521	07/01/2020	1FE
28112N-CJ-2	EDMOND OK PUB WKS SALES TAX & UTIL 04		09/28/2005	PRAGER MCCARTHY & SEALY		360,323	335,000	347,777	346,775	0	(275)	0	(275)	0	346,500	0	13,823	13,823	12,656	07/01/2021	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF		08/02/2005	PRAGER MCCARTHY & SEALY		492,638	450,000	473,517	467,307	0	(204)	0	(204)	0	467,102	0	25,535	25,535	4,000	06/01/2012	1FE
386442-RY-5	GRAND RIVER DAM AUTH OK 2002 B		08/29/2005	BOSC, INC		129,128	180,000	98,345	114,881	0	968	0	968	0	115,850	0	13,279	13,279	0	06/01/2014	1FE
678558-EK-9	OKLAHOMA CITY OK HLTH SSM HLTH 95 A		08/22/2005	CALLED @ 102.00000000		3,519,000	3,450,000	3,376,860	3,417,329	0	907	0	907	0	3,418,237	0	100,763	100,763	44,634	06/01/2012	1FE
678558-EM-5	OKLAHOMA CITY OK HLTH SSM HLTH 95 A		08/22/2005	CALLED @ 102.00000000		3,570,000	3,500,000	3,420,095	3,440,987	0	473	0	473	0	3,441,460	0	128,540	128,540	46,266	06/01/2021	1FE
678595-AF-6	OKLAHOMA CITY OK PUB PPTY HOTEL 05		08/02/2005	PRAGER MCCARTHY & SEALY		439,560	400,000	429,340	428,589	0	(323)	0	(323)	0	428,266	0	11,294	11,294	6,889	10/01/2012	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		09/01/2005	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	847	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2005	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,633	09/01/2020	1FE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2005	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,008	09/01/2028	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2005	Various		45,571	260,000	32,323	36,620	0	424	0	424	0	37,043	0	8,527	8,527	0	09/01/2031	1FE
878884-CW-3	TECUMSEH OK UTIL AUTH UTIL SYS 04		09/22/2005	PRAGER MCCARTHY & SEALY		259,020	250,000	252,210	252,068	0	0	0	0	0	252,068	0	6,952	6,952	4,816	11/01/2026	1FE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		08/16/2005	CALLED @ 100.00000000		75,000	75,000	75,575	75,192	0	(7)	0	(7)	0	75,185	0	(185)	(185)	2,988	07/01/2027	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		08/16/2005	CALLED @ 100.00000000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	4,456	07/01/2027	1FE
686077-BB-3	OREGON HSG FIN SGL FAM MTG 77A		07/01/2005	CALLED @ 100.00000000		90,000	90,000	87,413	89,288	0	0	0	0	0	89,288	0	712	712	2,610	07/01/2009	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/16/2005	CALLED @ 100.00000000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,036	07/01/2030	1FE
735240-NP-4	PORT PORTLAND OR INTL ARPT 1998-12C		07/22/2005	PRAGER MCCARTHY & SEALY		105,063	100,000	103,412	102,191	0	(32)	0	(32)	0	102,159	0	2,904	2,904	2,718	07/01/2011	1FE
89546R-FC-3	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		07/29/2005	PRAGER MCCARTHY & SEALY		107,640	100,000	108,000	107,961	0	(156)	0	(156)	0	107,805	0	(165)	(165)	556	10/01/2009	1FE
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K		07/01/2005	CALLED @ 100.00000000		50,000	50,000	50,250	50,000	0	0	0	0	0	50,000	0	0	0	1,656	07/01/2009	1
018435-BB-2	ALLENTOWN DEV CORP PA FIRST LIEN 1978		09/01/2005	MATURED		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	9,938	09/01/2005	2Z
151437-BL-3	CENTER CITY DIST PA BUS IMPT ASSMT 04		07/15/2005	SOUTHWEST SECURITIES, INC		2,199,183	2,100,000	2,134,692	2,133,385	0	(151)	0	(151)	0	2,133,233	0	65,950	65,950	13,577	12/01/2025	1FE
414734-CE-1	HARRISBURG PA PKG AUTH GTD PKG 03 0		08/05/2005	SOUTHWEST SECURITIES, INC		540,315	500,000	531,165	526,799	0	(301)	0	(301)	0	526,498	0	13,817	13,817	13,125	08/01/2016	1FE
524805-Y6-9	LEHIGH CNTY PA GEN PURP ST LUKES 03		08/15/2005	Various		1,277,239	1,225,000	1,190,222	1,191,303	0	62	0	62	0	1,191,364	0	85,875	85,875	44,370	08/15/2033	2FE
524808-BH-4	LEHIGH CNTY PA INDL PA PWR & LT 95A		08/01/2005	CALLED @ 102.00000000		10,475,400	10,270,000	10,333,379	10,280,294	0	(676)	0	(676)	0	10,279,618	0	195,782	195,782	315,803	08/01/2029	1FE
55072Q-AC-3	LUZERNE CNTY PA INDL DEV AUTH WTR FAC REV REF-PA-AMERN WTR CO-SER B		07/11/2005	Various		13,818,340	13,240,000	13,240,000	13,240,000	0	0	0	0	0	13,240,000	0	578,340	578,340	241,879	09/01/2034	1FE
613609-TG-1	MONTGOMERY CNTY PA INDL RES MONTENAY 02		08/30/2005	PRAGER MCCARTHY & SEALY		108,415	100,000	107,386	0	0	(118)	0	(118)	0	107,268	0	1,147	1,147	1,681	11/01/2010	1FE
664558-BC-6	NORTHEASTN PA HOSP AUTH MERCY HOSP		09/01/2005	CALLED @ 100.00000000		130,000	130,000	128,700	129,827	0	23	0	23	0	129,850	0	150	150	4,144	09/01/2007	1
708690-AG-7	PENNSYLVANIA ECON DEV COLVER PROJ 94D		08/13/2005	CALLED @ 102.00000000		10,200,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	200,000	200,000	141,000	12/01/2010	2FE
717817-DR-8	PHILADELPHIA PA ARPT REV		07/08/2005	CALLED @ 102.00000000		2,963,100	2,905,000	2,971,931	2,927,633	0	(216)	0	(216)	0	2,927,417	0	35,683	35,683	10,672	06/15/2009	1FE
71781Q-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B		08/04/2005	SOUTHWEST SECURITIES, INC		557,950	500,000	546,285	533,843	0	(424)	0	(424)	0	533,419	0	24,531	24,531	9,778	10/01/2012	1FE
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF		08/23/2005	PRAGER MCCARTHY & SEALY		226,414	200,000	218,870	213,780	0	(245)	0	(245)	0	213,535	0	12,879	12,879	3,514	11/01/2012	1FE
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		08/05/2005	SOUTHWEST SECURITIES, INC		552,090	500,000	530,350	522,222	0	(278)	0	(278)	0	521,943	0	30,147	30,147	7,219	11/01/2013	1FE
725304-FU-8	PITTSBURGH PA WTR & SWR AUTH SER 95 B		09/01/2005	CALLED @ 100.00000000		3,450,000	3,450,000	3,385,083	3,437,886	0	12,114	0	12,114	0	3,450,000	0	0	0	99,188	09/01/2025	1
76218T-EA-8	RHODE ISLAND CLEAN WTR REVOLV FD 03B		08/16/2005	DAIN RAUSCHER INCORPORATED		3,796,473	3,540,000	3,633,385	3,623,941	0	(1,116)	0	(1,116)	0	3,622,825	0	173,648	173,648	67,850	10/01/2021	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
76218T-FJ-8	RHODE ISLAND CLEAN WTR REVOLV FD 04A		08/25/2005	PRAGER MCCARTHY & SEALY		212,466	200,000	204,214	204,038	0	(58)	0	(58)	0	203,980	0	8,486	8,486	3,932	10/01/2024	1FE
340122-JK-7	FLORENCE CNTY SC MCLEOD RGL MED 04 A		07/07/2005	GMS GROUP		2,104,600	2,000,000	1,979,300	1,979,774	0	11	0	11	0	1,979,786	0	124,814	124,814	19,444	11/01/2031	1FE
836898-AR-7	SOUTH CAROLINA EDL FAC BENEDICT 95		07/01/2005	CALLED @ 102.00000000		5,100,000	5,000,000	4,934,801	5,000,000	0	0	0	0	0	5,000,000	0	100,000	100,000	146,875	07/01/2015	1FE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		07/01/2005	CALLED @ 100.00000000		415,000	415,000	413,211	413,909	0	0	0	0	0	413,909	0	1,091	1,091	12,450	07/01/2012	1FE
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 02D REF		07/21/2005	PRAGER MCCARTHY & SEALY		162,260	150,000	159,984	157,743	0	(62)	0	(62)	0	157,682	0	4,578	4,578	4,271	01/01/2017	1FE
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A		09/30/2005	PRAGER MCCARTHY & SEALY		210,054	200,000	200,544	200,507	0	(11)	0	(11)	0	200,495	0	9,559	9,559	108	10/01/2026	1FE
033794-BA-5	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		09/01/2005	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	10,000	09/01/2005	1
586111-JC-1	MEMPHIS-SHELBY CNTY TN ARPT 03A REF		09/15/2005	PRAGER MCCARTHY & SEALY		110,481	100,000	105,596	104,523	0	(119)	0	(119)	0	104,404	0	6,077	6,077	2,764	09/01/2012	1FE
592190-AH-5	MET NASHVILLE TN ARPT AUTH SER 1975		07/01/2005	MATURED		60,000	60,000	60,355	60,000	0	0	0	0	0	60,000	0	0	0	2,250	07/01/2005	1
880459-LS-9	TENNESSEE HSG DEV AGY HOMEOWNERSHIP PROG 2000 2B		07/01/2005	CALLED @ 100.00000000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	4,921	01/01/2031	1FE
078027-CR-8	BELL CNTY TX HLTH FAC REF RENAISSANCE		09/01/2005	CALLED @ 100		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,444	09/01/2026	3
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2005	CALLED @ 100		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,813	09/01/2037	3
088379-VT-6	BEXAR CNTY TX HSG MULTI SUNCREST 02B		09/01/2005	CALLED @ 100.00		15,000	15,000	15,000	14,241	759	0	0	759	0	15,000	0	0	0	600	09/01/2012	3
105912-CG-2	BRAZOS RIV AUTH TX SPL FAC 1995 REF		08/16/2005	CALLED @ 100		2,000,000	2,000,000	1,858,640	1,892,901	0	644	0	644	0	1,893,545	0	106,455	106,455	55,306	08/15/2021	1FE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 99		09/06/2005	Various		27,000	27,000	27,000	6,879	0	20,121	0	20,121	0	27,000	0	0	0	0	12/10/2015	6
44237N-AQ-5	HOUSTON TX CONV OCCUPANCY 01B CAP		09/15/2005	Various		8,621,482	16,695,000	7,539,462	8,373,262	0	156,002	0	156,002	0	8,529,263	0	92,219	92,219	0	09/01/2020	1FE
442436-5W-7	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/31/2005	PRAGER MCCARTHY & SEALY		486,490	1,000,000	429,537	437,940	0	0	0	0	0	437,940	0	48,550	48,550	0	12/01/2021	1FE
516880-DQ-1	LAREDO TX MUN JR COLLEGE DIST 1977		08/01/2005	MATURED		35,000	35,000	36,692	35,000	0	0	0	0	0	35,000	0	0	0	1,173	08/01/2005	2FE
576528-BG-7	MATAGORDA CNTY TX NAV DIST 1 CENTRAL 93		07/01/2005	CALLED @ 100.00000000		34,120,000	34,120,000	31,916,518	32,169,433	0	0	0	0	0	32,169,433	0	1,950,567	1,950,567	1,023,600	07/01/2028	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		07/28/2005	SCHEDULED REDEMPTION		169,573	169,573	169,573	169,573	0	0	0	0	0	169,573	0	0	0	2,628	04/28/2012	1
88275F-CF-4	TEXAS DEPT HSG SGL FAM MTG 96 D		09/01/2005	CALLED @ 100.00000000		505,000	505,000	505,000	505,000	0	0	0	0	0	505,000	0	0	0	15,781	09/01/2028	1FE
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2005	CALLED @ 100.00000000		110,000	110,000	109,450	109,611	0	4	0	4	0	109,615	0	385	385	3,410	09/01/2016	2FE
882762-AH-0	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/15/2005	PRAGER MCCARTHY & SEALY		126,305	230,000	109,938	116,515	0	0	0	0	0	116,515	0	9,789	9,789	0	08/15/2019	1FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		08/01/2005	CALLED @ 100.00000000		90,000	90,000	89,992	71,767	0	0	0	0	0	71,767	0	18,233	18,233	3,294	08/01/2033	5Z
914729-DU-9	UNIVERSITY OF NORTH TEXAS FING SYS 2002		08/04/2005	SOUTHWEST SECURITIES, INC		532,340	500,000	516,650	512,403	0	(165)	0	(165)	0	512,237	0	20,103	20,103	7,917	04/15/2017	1FE
45884A-VQ-3	INTERMOUNTAIN PWR AGY UT PWR SUP 03A REF		08/23/2005	DAIN RAUSCHER INCORPORATED		8,466,746	7,900,000	8,234,530	8,191,850	0	(2,177)	0	(2,177)	0	8,189,673	0	277,073	277,073	257,847	07/01/2018	1FE
45884A-SX-2	INTERMOUNTAIN PWR AGY UT PWR SUP 93B		07/14/2005	CALLED @ 100.00000000		1,900,000	1,900,000	1,609,427	1,662,936	0	547	0	547	0	1,663,483	0	236,517	236,517	53,477	07/01/2017	1FE
45884A-UF-8	INTERMOUNTAIN PWR AGY UT PWR SUP 93B		07/14/2005	CALLED @ 100.00000000		1,640,000	1,640,000	1,570,352	1,583,650	0	139	0	139	0	1,583,789	0	56,211	56,211	46,159	07/01/2017	1FE
62426V-AU-1	MOUNTAIN REGL WTR SPL SVC DIST UT 03		07/20/2005	PRAGER MCCARTHY & SEALY		577,320	550,000	552,129	551,870	0	(8)	0	(8)	0	551,862	0	25,458	25,458	2,465	12/15/2033	1FE
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A		09/30/2005	PRAGER MCCARTHY & SEALY		413,211	380,000	411,643	404,270	0	(663)	0	(663)	0	403,607	0	9,604	9,604	5,310	06/15/2015	1FE
953531-EZ-9	WEST JORDAN UT WTR & SEW REV 1979		07/01/2005	MATURED		250,000	250,000	256,838	250,000	0	0	0	0	0	250,000	0	0	0	9,375	07/01/2005	1

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A		07/08/2005	PRAGER MCCARTHY & SEALY		108,192	100,000	104,010	103,513	0	0	0	0	0	103,513	0	4,679	4,679	569	12/01/2023	1FE
924211-4E-2	VERMONT MUN BOND BANK 2005-2 REF		09/27/2005	STONE & YOUNGBERG		1,111,340	1,000,000	1,098,570	0	0	(1,575)	0	(1,575)	0	1,096,995	0	14,345	14,345	9,722	12/01/2014	1FE
165141-CZ-3	CHESAPEAKE BAY VA BRDG TUNNEL REF 01		08/17/2005	Various		738,275	700,000	741,727	738,830	0	(1,651)	0	(1,651)	0	737,178	0	1,097	1,097	22,139	07/01/2008	1FE
655899-BX-9	NORFOLK VA PARKING SYS 2004 B		08/05/2005	PRAGER MCCARTHY & SEALY		105,499	100,000	105,335	103,557	0	0	0	0	0	103,557	0	1,942	1,942	2,363	02/01/2016	1FE
927780-5J-1	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 04B		09/20/2005	Various		460,092	450,000	448,493	442,630	0	0	0	0	0	442,630	0	17,462	17,462	8,128	09/01/2017	1FE
92812U-DU-9	VIRGINIA HSG DEV CMWLTH MTG 04 SUBC-5		08/10/2005	LEGG MASON		1,113,606	1,115,000	1,112,213	1,112,264	0	42	0	42	0	1,112,306	0	1,301	1,301	14,991	07/01/2012	1FE
92812U-FC-7	VIRGINIA HSG DEV CMWLTH MTG 05 A		07/29/2005	Various		1,104,241	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	4,241	4,241	6,485	04/01/2008	1FE
92812U-FD-5	VIRGINIA HSG DEV CMWLTH MTG 05 A		08/19/2005	PRAGER MCCARTHY & SEALY		100,620	100,000	100,000	99,632	0	0	0	0	0	99,632	0	988	988	826	04/01/2009	1FE
92812U-FF-0	VIRGINIA HSG DEV CMWLTH MTG 05 A		08/17/2005	PRAGER MCCARTHY & SEALY		101,020	100,000	100,000	100,000	0	0	0	0	0	100,000	0	1,020	1,020	856	04/01/2011	1FE
92812U-GQ-5	VIRGINIA HSG DEV CMWLTH MTG 05 AMT		09/16/2005	Various		1,202,745	1,200,000	1,200,000	0	0	0	0	0	0	1,200,000	0	2,745	2,745	1,215	07/01/2008	1FE
92812Q-HB-6	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5		09/27/2005	PRAGER MCCARTHY & SEALY		252,030	250,000	250,000	0	0	0	0	0	0	250,000	0	2,030	2,030	417	01/01/2008	1FE
928067-GJ-0	VIRGINIA POLYTECH INST ATHLETIC 04D		08/25/2005	Various		2,363,092	2,145,000	2,289,552	2,277,581	0	(1,682)	0	(1,682)	0	2,275,899	0	87,193	87,193	25,542	06/01/2016	1FE
928067-GM-3	VIRGINIA POLYTECH INST ATHLETIC 04D		09/07/2005	STONE & YOUNGBERG		137,663	125,000	130,614	130,155	0	(82)	0	(82)	0	130,073	0	7,590	7,590	1,753	06/01/2019	1FE
928067-EU-7	VIRGINIA POLYTECH INST GEN PLEDGE 04A		08/17/2005	MORGAN STANLEY DEAN WITTER		555,670	500,000	543,680	540,575	0	(476)	0	(476)	0	540,099	0	15,571	15,571	5,625	06/01/2015	1FE
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		07/12/2005	DAVENPORT AND COMPANY LLC		58,648	200,000	44,756	52,534	0	113	0	113	0	52,647	0	6,001	6,001	0	11/01/2029	1FE
928181-GT-7	VIRGINIA RES AUTH WTR SWR SYS 2002		09/16/2005	PRAGER MCCARTHY & SEALY		181,649	700,000	139,552	163,897	0	965	0	965	0	164,862	0	16,786	16,786	0	11/01/2031	1FE
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		09/20/2005	PRAGER MCCARTHY & SEALY		430,185	1,500,000	330,825	378,654	0	4,828	0	4,828	0	383,482	0	46,703	46,703	0	04/01/2030	1FE
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		09/21/2005	PRAGER MCCARTHY & SEALY		27,216	100,000	20,805	23,818	0	315	0	315	0	24,134	0	3,082	3,082	0	04/01/2031	1FE
29270C-CV-5	ENERGY NORTHWEST WA PROJ NO 1 ELEC 02A		08/16/2005	Various		1,613,605	1,450,000	1,617,098	1,581,588	0	(2,055)	0	(2,055)	0	1,579,533	0	34,072	34,072	49,821	07/01/2014	1FE
29270M-CB-7	ENERGY NORTHWEST WA WIND PROJ 05		09/08/2005	PRAGER MCCARTHY & SEALY		175,004	165,000	169,800	169,620	0	(85)	0	(85)	0	169,535	0	5,469	5,469	4,964	07/01/2020	1FE
93978E-GC-0	WASHINGTON HLTH CARE MULTICARE 98		08/15/2005	MATURED		640,000	640,000	657,107	640,344	0	(344)	0	(344)	0	640,000	0	0	0	16,000	08/15/2005	1FE
939830-SK-2	WASHINGTON ST PUB PWR SUPPLY		07/01/2005	MATURED		900,000	900,000	898,767	900,000	0	0	0	0	0	900,000	0	0	0	24,300	07/01/2005	1FE
977109-AM-9	WISCONSIN STATE PETROLEUM INSPECTION FEE REVENUE		07/01/2005	CALLED @ 102.00000000		3,060,000	3,000,000	3,053,490	3,000,000	0	0	0	0	0	3,000,000	0	60,000	60,000	86,250	07/01/2010	1FE
983490-AF-0	WYOMING TAX EXEMPT TRST COP 6.50 89		06/01/2005	CALLED @ 100		9,194	9,194	7,316	8,279	0	(26)	0	(26)	0	8,254	0	941	941	299	12/01/2008	1FE
3199999 - Bonds - Special Revenues						1,284,969,652	1,399,539,999	1,259,730,003	985,423,397	203,218	(505,076)	0	(301,859)	0	1,269,615,348	0	15,354,304	15,354,304	14,612,958	XXX	XXX
PUBLIC UTILITIES																					
017363-AG-7	ALLEGHENY ENER SUP STAT		08/22/2005	Various		1,994,252	1,809,065	1,818,110	1,812,886	0	(55)	0	(55)	0	1,812,831	0	181,421	181,421	30,723	11/15/2007	3FE
017363-AH-5	ALLEGHENY ENER SUP STAT		08/22/2005	CALLED @ 107.404221331		205,072	190,935	191,890	191,475	0	(28)	0	(28)	0	191,447	0	13,625	13,625	6,688	11/15/2007	3FE
629377-AS-1	NRG ENERGY INC-*R		09/12/2005	CALLED @ 108.00000000		45,360	42,000	41,475	41,519	0	8	0	8	0	41,527	0	3,833	3,833	812	12/15/2013	4FE
72650R-AF-9	PLAINS ALL AMER PIPELINE		09/30/2005	J. P. MORGAN SECURITIES, INC		4,120,440	4,000,000	3,973,800	3,975,169	0	417	0	417	0	3,975,586	0	144,854	144,854	150,139	08/15/2016	2FE
826428-AM-6	SIERRA PACIFIC RESOURCES-C		08/24/2005	MERRILL LYNCH CAPITAL MARKETS		1,006,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	6,250	6,250	3,188	08/15/2017	4FE
872594-AB-2	TNP ENTERPRISES INC		07/06/2005	CALLED @ 105.125		1,051,250	1,000,000	1,010,000	1,006,065	0	(27)	0	(27)	0	1,006,038	0	45,212	45,212	27,049	04/01/2010	4FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/31/2005	SCHEDULED REDEMPTION		85,535	85,535	85,535	85,535	0	0	0	0	0	85,535	0	0	0	982	04/30/2019	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3899999 - Bonds - Public Utilities						8,508,159	8,127,535	8,120,810	7,112,649	0	315	0	315	0	8,112,964	0	395,195	395,195	219,579	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)																					
88579Y-AB-7	3M COMPANY 0% 11/21/2032		08/24/2005	Various		3,038,125	3,500,000	3,118,606	3,112,380	0	(1,481)	0	(1,481)	0	3,110,899	0	(72,774)	(72,774)	0	11/21/2032	1FE
31738P-BB-3	AAA TRUST 2005-2, A1		09/26/2005	SCHEDULED REDEMPTION		3,762,758	3,762,758	3,762,758	3,762,758	0	0	0	0	0	3,762,758	0	0	0	21,527	04/25/2035	1FE
00764M-EW-3	AABST 2005-2, 1A1		09/26/2005	SCHEDULED REDEMPTION		1,752,817	1,752,817	1,752,817	1,752,817	0	0	0	0	0	1,752,817	0	0	0	14,774	06/25/2034	1FE
00764M-GC-5	AABST 2005-4, 1A1		09/25/2005	SCHEDULED REDEMPTION		79,929	79,929	79,929	0	0	0	0	0	0	79,929	0	0	0	227	07/25/2025	1FE
004375-DA-6	ACCR 2005-2, A2A		09/26/2005	SCHEDULED REDEMPTION		2,163,342	2,163,342	2,163,342	2,163,342	0	0	0	0	0	2,163,342	0	0	0	24,192	07/25/2035	1FE
004421-MZ-3	ACE 2005-HE3, A2A		09/26/2005	SCHEDULED REDEMPTION		2,287,053	2,287,053	2,287,053	2,287,053	0	0	0	0	0	2,287,053	0	0	0	19,031	05/25/2035	1FE
004421-MQ-3	ACE 2005-SN1, A1		09/01/2005	SCHEDULED REDEMPTION		2,358,035	2,358,035	2,357,921	2,357,938	0	97	0	97	0	2,358,035	0	0	0	22,121	11/25/2039	1FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII LTD. SERIES B (OTHER ASSETS)		08/31/2005	SCHEDULED REDEMPTION		85,134	85,134	54,903	72,866	0	12,268	0	12,268	0	85,134	0	0	0	0	02/29/2008	1Z
00777#-AA-5	ADVANTAGE CAPITAL WISCONSIN		09/15/2005	SCHEDULED REDEMPTION		72,917	72,917	45,037	58,602	0	14,315	0	14,315	0	72,917	0	0	0	0	12/15/2008	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO		08/01/2005	SCHEDULED REDEMPTION		19,853	19,853	12,427	14,639	0	5,214	0	5,214	0	19,853	0	0	0	0	03/01/2017	1Z
00780*-AB-2	ADVANTAGE COLORADO CAPCO		08/01/2005	SCHEDULED REDEMPTION		54,592	54,592	34,173	40,254	0	14,338	0	14,338	0	54,592	0	0	0	0	03/01/2017	1Z
597334-A@-0	AETNA/MIDDLETOWN CTL		07/15/2005	SCHEDULED REDEMPTION		70,999	70,999	70,999	70,999	0	0	0	0	0	70,999	0	0	0	2,868	07/14/2010	1
00846U-AB-7	AGILENT TECHNOLOGIES INC 3.000000% 12/01/2021-*R		09/01/2005	Various		8,534,688	8,500,000	8,416,169	8,309,746	100,069	(3,268)	0	96,801	0	8,406,547	0	128,141	128,141	67,542	12/01/2021	3FE
008674-AA-1	AHERN RENTALS INC		08/18/2005	BANK OF AMERICA		1,020,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	20,000	20,000	1,285	08/15/2013	4FE
001546-AE-0	AK STEEL CORP		09/13/2005	J. P. MORGAN SECURITIES, INC		482,500	500,000	483,750	0	0	527	0	527	0	484,277	0	(1,777)	(1,777)	23,078	02/15/2009	4FE
01958X-BK-2	ALLIED WASTE NORTH AMER-C		09/14/2005	J. P. MORGAN SECURITIES, INC		966,250	1,000,000	978,750	0	0	406	0	406	0	979,156	0	(12,906)	(12,906)	27,271	04/15/2011	4FE
01958X-AX-5	ALLIED WASTE NORTH AMERICAN		09/14/2005	BEAR STEARNS SECURITIES CORP		940,670	863,000	941,930	931,918	1,222	(2,808)	0	(1,586)	0	930,332	0	10,338	10,338	43,905	09/01/2012	4FE
03061N-GD-5	AMCAR 2003-AM, A4A		09/06/2005	SCHEDULED REDEMPTION		175,172	175,172	175,168	175,171	0	1	0	1	0	175,172	0	0	0	1,358	11/06/2009	1FE
03061N-GB-9	AMCAR 2003-AM, A3A		09/06/2005	SCHEDULED REDEMPTION		1,281,498	1,281,498	1,281,468	1,281,498	0	1	0	1	0	1,281,498	0	0	0	4,360	06/06/2007	1FE
03061N-GT-0	AMCAR 2003-D, M A3A		08/01/2005	Various		7,432,484	7,459,642	7,459,147	7,459,541	0	33	0	33	0	7,459,574	0	(27,090)	(27,090)	23,920	12/06/2007	1FE
03061N-HZ-5	AMCAR 2005-1, A2		09/27/2005	BARCLAYS BANK		34,902,931	35,000,000	34,998,285	34,998,676	0	377	0	377	0	34,999,053	0	(96,122)	(96,122)	423,383	08/06/2008	1FE
02369A-AE-8	AMERICAN ACHIEVEMENT CRP		09/26/2005	MERRILL LYNCH CAPITAL MARKETS		510,000	500,000	506,250	501,250	3,968	(223)	0	3,744	0	504,994	0	5,006	5,006	20,396	04/01/2012	4FE
02744R-AH-0	AMERICAN MEDIA OPERATIONS		09/09/2005	LEHMAN BROTHERS INC		650,000	650,000	638,750	643,896	0	263	0	263	0	644,159	0	5,841	5,841	24,614	05/01/2009	5FE
02744R-AK-3	AMERICAN MEDIA OPERATIONS		09/08/2005	WACHOVIA SECURITIES		462,500	500,000	498,750	473,750	0	0	0	0	0	473,750	0	(11,250)	(11,250)	29,337	01/15/2011	5FE
029912-AM-4	AMERICAN TOWER CORP		09/09/2005	GOLDMAN, SACHS & CO		424,000	400,000	412,000	411,702	0	(419)	0	(419)	0	411,283	0	12,717	12,717	11,083	05/01/2012	3FE
029912-AQ-5	AMERICAN TOWER CORP		09/09/2005	GOLDMAN, SACHS & CO		577,500	550,000	552,750	552,652	0	(84)	0	(84)	0	552,568	0	24,932	24,932	16,219	10/15/2012	3FE
03073O-AB-4	AMERISOURCE BERG		09/14/2005	TENDER OFFER		1,456,013	1,320,000	1,429,200	1,406,817	3,405	(5,302)	0	(1,897)	0	1,404,920	0	51,093	51,093	57,498	09/01/2008	3FE
03073E-AB-1	AMERISOURCEBERGEN CORP		09/14/2005	TENDER OFFER		4,208,263	3,608,000	3,806,559	2,601,348	0	(3,607)	0	(3,607)	0	3,794,456	0	413,807	413,807	86,467	11/15/2012	3FE
03072S-ZT-5	AMSI 2005-R3, A3A		09/26/2005	SCHEDULED REDEMPTION		6,525,626	6,525,626	6,525,626	6,525,626	0	0	0	0	0	6,525,626	0	0	0	52,873	05/25/2035	1FE
03072S-J4-8	AMSI 2005-R7, A2A		09/25/2005	SCHEDULED REDEMPTION		818,623	818,623	818,623	0	0	0	0	0	0	818,623	0	0	0	2,644	09/25/2035	1FE
032346-AD-0	AMYLIN PHARMACEUTICALS 2.500000% 04/15/2011		09/20/2005	MORGAN STANLEY DEAN WITTER		1,581,650	1,500,000	1,388,288	1,353,356	40,946	3,103	0	44,050	0	1,397,406	0	184,244	184,244	14,722	04/15/2011	5
039483-AU-6	ARCHER-DANIELS-MIDLAND		09/27/2005	BARCLAYS BANK		4,852,350	5,000,000	4,870,100	0	0	38	0	38	0	4,870,138	0	(17,788)	(17,788)	5,972	09/15/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		09/26/2005	SCHEDULED REDEMPTION		3,290,162	3,290,162	3,290,162	3,290,162	0	0	0	0	0	3,290,162	0	0	0	27,649	05/25/2035	1FE
07379R-AB-4	BEAR CREEK CORP		07/13/2005	WARBURG DILLION READ LLC		171,500	175,000	175,000	170,625	0	0	0	0	0	170,625	0	875	875	6,256	03/01/2013	4FE
079860-AG-7	BELLSOUTH CORP		08/17/2005	MORGAN STANLEY DEAN WITTER		9,134,820	9,000,000	9,114,240	8,862,642	0	0	0	0	0	8,862,642	0	272,178	272,178	204,100	09/15/2014	1FE
06424E-AE-4	BOAST 2003-1, B		09/20/2005	SCHEDULED REDEMPTION		1,403,993	1,403,993	1,403,885	1,403,968	0	25	0	25	0	1,403,993	0	0	0	6,542	03/22/2010	1FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS		09/15/2005	SCHEDULED REDEMPTION		14,205	14,205	9,064	11,417	0	2,787	0	2,787	0	14,205	0	0	0	0	12/15/2009	1Z
06423R-AN-6	BOIT 2002-C3, C3		08/02/2005	DEUTSCHE BANK SECURITIES		24,475,118	24,500,000	24,694,297	24,561,393	0	(12,655)	0	(12,655)	0	24,548,738	0	(73,620)	(73,620)	127,944	08/15/2008	2FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2005	SCHEDULED REDEMPTION		55,632	55,632	55,108	55,155	0	477	0	477	0	55,632	0	0	0	847	12/01/2017	1
103304-AH-4	BOYD GAMING CORP		08/01/2005	CALLED @ 104.625		2,511,000	2,400,000	2,500,179	2,482,093	788	(7,262)	0	(6,473)	0	2,475,620	0	35,380	35,380	111,000	08/01/2009	3FE
10623P-CM-0	BRAZOS S.P.C		08/11/2005	OPPENHEIMER & CO., INC		16,900,000	16,900,000	16,899,222	10,999,226	0	1	0	1	0	16,899,227	0	773	773	70,978	07/01/2038	1FE
106238-FJ-2	BRAZOS, TEXAS HIGHER EDUC AUTH		08/31/2005	CITIGROUP GLOBAL MARKETS		7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	0	0	56,224	12/01/2033	1FE
106238-JU-3	BRAZOS, TEXAS HIGHER EDUC AUTH		08/31/2005	DAIN RAUSCHER INCORPORATED		6,800,000	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	0	0	53,312	12/01/2039	1FE
073879-RQ-3	BSABS 2005-HE3, 1A2		07/21/2005	BEAR STEARNS SECURITIES CORP		32,482,226	32,500,000	32,500,000	32,500,000	0	0	0	0	0	32,500,000	0	(17,774)	(17,774)	91,747	01/25/2034	1FE
073879-TJ-7	BSABS 2005-HE4, 1A1		09/26/2005	SCHEDULED REDEMPTION		4,232,036	4,232,036	4,232,036	4,232,036	0	0	0	0	0	4,232,036	0	0	0	33,565	10/25/2028	1FE
073879-VV-7	BSABS 2005-HE5, 1A1		09/26/2005	SCHEDULED REDEMPTION		3,140,596	3,140,596	3,140,596	3,140,596	0	0	0	0	0	3,140,596	0	0	0	25,599	11/25/2028	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		09/26/2005	SCHEDULED REDEMPTION		1,215,037	1,215,037	1,215,037	1,215,037	0	0	0	0	0	1,215,037	0	0	0	10,290	03/25/2035	1FE
073879-VC-9	BSABS 2005-TC1, A1		09/26/2005	SCHEDULED REDEMPTION		2,595,231	2,595,231	2,595,231	2,595,231	0	0	0	0	0	2,595,231	0	0	0	20,851	05/25/2026	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
12189T-AR-5	BURLINGTON NORTH SANTA FE		07/28/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		9,356,270	7,000,000	6,994,190	6,994,478	0	6	0	6	0	6,994,484	0	2,361,786	2,361,786	258,154	08/15/2030	2FE
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-2		07/02/2005	SCHEDULED REDEMPTION		6,229	6,229	6,229	6,229	0	0	0	0	0	6,229	0	0	0	110	01/02/2012	1
126304-AP-9	CABLEVISION SYS CORP		09/26/2005	Various		1,962,500	2,000,000	2,105,250	1,975,000	129,243	(3,613)	0	125,630	0	2,100,630	0	(138,130)	(138,130)	74,820	04/01/2011	3FE
127914-AA-7	CAL DIVE INTERNATIONAL 3.250000% 12/15/2025		08/18/2005	BANK OF AMERICA		1,139,167	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	139,167	139,167	6,139	12/15/2025	4Z
130335-AG-7	CALIFORNIA INFRASTRUCTURE PG&E-1		09/25/2005	SCHEDULED REDEMPTION		838,987	838,987	850,392	841,483	0	(2,496)	0	(2,496)	0	838,987	0	0	0	13,466	09/25/2008	1FE
143128-CF-1	CARMX 2005-1, A2		09/15/2005	SCHEDULED REDEMPTION		140,413	140,413	140,403	140,405	0	8	0	8	0	140,413	0	0	0	1,327	02/15/2008	1FE
144531-CD-0	CARR 2005-OPT2, A1A		09/26/2005	SCHEDULED REDEMPTION		764,865	764,865	764,865	764,865	0	0	0	0	0	764,865	0	0	0	6,151	01/25/2035	1FE
146063-AB-8	CARSS 2004-A, B		09/15/2005	SCHEDULED REDEMPTION		1,259,658	1,259,658	1,259,658	1,259,658	0	0	0	0	0	1,259,658	0	0	0	12,331	01/15/2011	2FE
14606Q-AB-7	CARSX 2004-A, B3		09/15/2005	SCHEDULED REDEMPTION		169,558	169,558	169,558	169,558	0	0	0	0	0	169,558	0	0	0	2,581	01/15/2011	3FE
04542B-LE-0	CBASS 2005-CB2, AV1		09/26/2005	SCHEDULED REDEMPTION		1,842,583	1,842,583	1,842,583	1,842,583	0	0	0	0	0	1,842,583	0	0	0	14,340	02/25/2035	1FE
12489W-KX-1	CBASS 2005-CB3, AV1		09/26/2005	SCHEDULED REDEMPTION		1,982,248	1,982,248	1,982,248	1,982,248	0	0	0	0	0	1,982,248	0	0	0	15,839	06/25/2035	1FE
17305E-AA-3	CCCIT 2000-B1, B1		07/21/2005	SALOMON SMITH BARNEY		15,454,318	15,387,000	16,832,178	15,543,993	0	(53,038)	0	(53,038)	0	15,490,955	0	(36,637)	(36,637)	394,741	09/17/2007	1FE
15132K-AA-2	CDTIM 2005-1, A1		09/20/2005	SCHEDULED REDEMPTION		1,650,368	1,650,368	1,650,249	0	0	119	0	119	0	1,650,368	0	0	0	8,564	05/20/2017	1FE
156700-AH-9	CENTURYTEL INC 4.750000% 08/01/2032		08/12/2005	CITIGROUP GLOBAL MARKETS		2,095,000	2,000,000	2,137,500	2,122,143	0	(7,618)	0	(7,618)	0	2,114,525	0	(19,525)	(19,525)	51,722	08/01/2032	2FE
15671B-AA-9	CENVEO CORP		07/18/2005	KBC FINANCIAL PRODUCTS USA INC		1,338,600	1,380,000	1,278,575	1,280,179	0	441	0	441	0	1,280,620	0	57,980	57,980	14,984	12/01/2013	4FE
156708-AD-1	CEPHALON INC 2.500000% 12/15/2006		07/13/2005	TENDER OFFER		1,170,000	1,200,000	1,150,563	1,167,000	16,375	373	0	16,747	0	1,183,747	0	(13,747)	(13,747)	2,333	12/15/2006	4FE
156708-AE-9	CEPHALON INC 2.500000% 12/15/2006		07/13/2005	TENDER OFFER		4,192,500	4,300,000	4,083,313	4,133,974	12,824	3,411	0	16,235	0	4,150,209	0	42,291	42,291	8,361	12/15/2006	4FE
16309P-AG-3	CHELA FINL USA		07/22/2005	CITIGROUP GLOBAL MARKETS		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	3,061	12/01/2033	1FE
16309P-AH-1	CHELA FINL USA		09/23/2005	J. P. MORGAN SECURITIES, INC		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,629	12/01/2033	1FE
170040-AF-6	CHIRON CORP 1.625000% 08/01/2033		09/26/2005	KBC FINANCIAL PRODUCTS USA INC		518,738	530,000	545,752	539,974	0	(780)	0	(780)	0	539,194	0	(20,456)	(20,456)	5,694	08/01/2033	2FE
170040-AG-4	CHIRON CORP 1.625000% 08/01/2033		09/26/2005	KBC FINANCIAL PRODUCTS USA INC		1,683,450	1,720,000	1,812,440	1,783,901	0	(5,038)	0	(5,038)	0	1,778,863	0	(95,413)	(95,413)	18,478	08/01/2033	2FE
130335-AP-7	CISCE 97-1 A6		09/25/2005	SCHEDULED REDEMPTION		2,488,461	2,488,461	2,526,241	2,493,367	0	(4,906)	0	(4,906)	0	2,488,461	0	0	0	39,691	09/25/2008	1FE
12558M-AY-8	CIT GROUP HOME EQUITY LOAN TRU		09/01/2005	SCHEDULED REDEMPTION		986,624	986,624	986,552	986,590	0	34	0	34	0	986,624	0	0	0	10,508	12/25/2030	1FE
12558M-AJ-1	CITHE		09/01/2005	SCHEDULED REDEMPTION		350,698	350,698	350,635	350,660	0	38	0	38	0	350,698	0	0	0	3,840	01/25/2030	1FE
12558M-AK-8	CITHE		09/01/2005	SCHEDULED REDEMPTION		4,243,440	4,243,440	4,241,680	3,820,330	0	423,111	0	423,111	0	4,243,440	0	0	0	55,213	01/25/2029	1FE
17305E-AC-9	CITIBANK CREDIT CARD ISSUANCE TRUST		07/21/2005	DEUTSCHE BANK SECURITIES		36,101,228	35,930,000	37,336,732	36,164,152	0	(79,105)	0	(79,105)	0	36,085,046	0	16,182	16,182	974,052	09/15/2005	2FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE REVENUE BOND (QUAL REHAB LN PRG) TAX 1999		09/01/2005	SCHEDULED REDEMPTION		84,748	84,748	84,748	84,748	0	0	0	0	0	84,748	0	0	0	1,220	09/01/2032	1Z
969490-AA-9	CLAYTON WILLIAM ENERGY-C		08/19/2005	MORGAN STANLEY DEAN WITTER		985,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(15,000)	(15,000)	7,319	08/01/2013	4FE
184502-AP-7	CLEAR CHANNEL COMMUNICAT		08/18/2005	BARCLAYS BANK		3,987,360	4,000,000	3,965,760	3,972,484	0	425	0	425	0	3,972,909	0	14,451	14,451	139,278	01/15/2013	2FE
189054-AM-1	CLOROX COMPANY		09/28/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		5,917,620	6,000,000	5,994,720	5,877,168	0	0	0	0	0	5,877,168	0	40,452	40,452	210,000	01/15/2010	1FE
20030N-AG-6	COMCAST CORP		08/08/2005	WACHOVIA SECURITIES		2,879,070	3,000,000	2,988,120	2,988,170	0	91	0	91	0	2,988,261	0	(109,191)	(109,191)	25,575	06/15/2016	2FE
20033T-AF-2	COMED 98-A6		09/25/2005	SCHEDULED REDEMPTION		2,429,999	2,429,999	2,428,819	2,429,798	0	201	0	201	0	2,429,999	0	0	0	34,202	06/25/2009	1FE
203668-AD-0	COMMUNITY HEALTH SYSTEMS		08/17/2005	DEUTSCHE BANK SECURITIES		1,015,000	1,000,000	1,010,000	1,009,931	0	(220)	0	(220)	0	1,009,711	0	5,289	5,289	12,097	12/15/2012	4FE
203668-AA-6	COMMUNITY HEALTH SYSTEMS 4.250000% 10/15/2008		08/30/2005	Various		1,234,500	1,100,000	1,143,197	1,125,202	0	(2,377)	0	(2,377)	0	1,122,824	0	111,676	111,676	16,079	10/15/2008	4FE
204912-AQ-2	COMPUTER ASSOCIATES INC 1.625000% 12/15/2009		08/16/2005	CITIGROUP GLOBAL MARKETS		1,397,341	1,000,000	1,424,848	1,310,402	0	(10,209)	0	(10,209)	0	1,300,193	0	97,148	97,148	2,889	12/15/2009	2FE
20903H-AB-4	CONSOLIDATED COMM HLD		08/25/2005	CALLED @ 109.75		600,333	547,000	549,115	549,090	0	(54)	0	(54)	0	549,036	0	51,296	51,296	21,481	04/01/2012	4FE
210805-CQ-8	CONTINENTAL AIRLINES		09/21/2005	Various		5,412,128	5,459,861	4,952,531	5,064,069	0	9,813	0	9,813	0	5,073,883	0	338,245	338,245	232,231	02/02/2019	2FE
210795-PL-8	CONTINENTAL AIRLINES INC		07/02/2005	SCHEDULED REDEMPTION		265,569	265,569	263,823	250,222	13,625	1,722	0	15,347	0	265,569	0	0	0	10,457	07/02/2018	3FE
225458-NN-4	CSFB 2005-AGE1, A1		09/26/2005	SCHEDULED REDEMPTION		1,310,518	1,310,518	1,310,518	1,310,518	0	0	0	0	0	1,310,518	0	0	0	10,109	02/25/2032	1FE
126349-AB-5	CSG SYSTEMS INTL INC 2.500000% 06/15/2024		09/28/2005	LEHMAN BROTHERS INC		1,661,250	1,750,000	1,640,625	1,612,188	29,770	696	0	30,466	0	1,642,654	0	18,596	18,596	9,028	06/15/2024	4
12667F-AK-1	CWALT 2004-2CB 1A4		09/25/2005	SCHEDULED REDEMPTION		529,869	529,869	529,786	529,800	0	69	0	69	0	529,869	0	0	0	4,529	02/25/2034	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
126685-AB-2	CWHEL 2005-B, 2A		09/15/2005	SCHEDULED REDEMPTION		2,910,818	2,910,818	2,910,818	2,910,818	0	0	0	0	0	2,910,818	0	0	0	23,869	03/15/2030	1FE
126671-4D-5	CWL 2004-2, M5		09/27/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		10,605,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	105,000	105,000	132,826	02/25/2034	1FE
126673-WW-8	CWL 2005-1, 3AV3		09/26/2005	SCHEDULED REDEMPTION		1,715,300	1,715,300	1,715,300	1,715,300	0	0	0	0	0	1,715,300	0	0	0	14,727	05/25/2035	1FE
23383V-CX-6	DCAT 2005-A, A2		09/27/2005	Various		30,905,098	31,000,000	30,997,622	30,998,715	0	530	0	530	0	30,999,244	0	(94,147)	(94,147)	291,617	09/08/2007	1
247126-AE-5	DELPHI CORP		09/13/2005	Various		1,265,250	1,750,000	1,336,250	556,875	2,707	5,471	0	8,178	0	1,342,553	0	(77,303)	(77,303)	66,481	08/15/2013	5FE
25179M-AB-9	DEVON ENERGY CORPORATION 4.950000% 08/15/2008		09/14/2005	CITIGROUP GLOBAL MARKETS		724,140	600,000	623,375	609,381	0	(654)	0	(654)	0	608,727	0	115,413	115,413	17,655	08/15/2008	2FE
256605-AN-6	DOLE FOODS CO-*R		09/27/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,995,000	2,000,000	2,016,500	2,012,497	3,479	(886)	0	2,593	0	2,015,090	0	(20,090)	(20,090)	42,292	06/15/2010	4FE
26209R-AM-6	DRVT 2003-C, A3		09/15/2005	SCHEDULED REDEMPTION		321,903	321,903	321,903	321,903	0	0	0	0	0	321,903	0	0	0	2,185	03/15/2008	1FE
26209R-AZ-7	DRVT 2005-A, A2		09/15/2005	SCHEDULED REDEMPTION		1,150,177	1,150,177	1,150,177	1,150,177	0	0	0	0	0	1,150,177	0	0	0	10,924	03/15/2008	1FE
233326-AA-5	DST SYSTEMS INC 4.125000% 08/15/2023		08/25/2005	CITIGROUP GLOBAL MARKETS		933,750	750,000	750,000	750,000	0	0	0	0	0	750,000	0	183,750	183,750	16,758	08/15/2023	2
280850-AA-6	EDINVEST		09/14/2005	Various		28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	0	0	224,889	06/01/2039	1FE
28148N-BP-7	EDSOUTH		08/02/2005	OPPENHEIMER & CO., INC.		10,150,000	10,150,000	10,149,776	8,149,777	0	1	0	1	0	10,149,779	0	221	221	40,028	06/01/2038	1FE
28139G-AA-7	EDUCATION SERVICES FOUNDATION		07/25/2005	CITIGROUP GLOBAL MARKETS		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	14,080	10/01/2026	1FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/2023-C		07/12/2005	WARBURG DILLION READ LLC		1,012,500	1,000,000	1,121,585	1,082,906	0	(1,132)	0	(1,132)	0	1,081,775	0	(69,275)	(69,275)	1,833	06/01/2023	2
293791-AF-6	ENTERPRISE PRODUCTS OPER		08/29/2005	WARBURG DILLION READ LLC		1,118,160	1,000,000	1,044,740	1,043,954	0	(95)	0	(95)	0	1,043,859	0	74,301	74,301	34,375	03/01/2033	2FE
293791-AP-4	ENTERPRISE PRODUCTS OPER		08/29/2005	WARBURG DILLION READ LLC		3,278,490	3,000,000	2,990,220	2,990,299	0	18	0	18	0	2,990,317	0	288,173	288,173	75,367	10/15/2034	2FE
293791-AR-0	ENTERPRISE PRODUCTS OPER		08/29/2005	WARBURG DILLION READ LLC		2,927,160	3,000,000	2,862,870	2,864,887	0	1,754	0	1,754	0	2,866,641	0	60,519	60,519	74,583	03/01/2015	2FE
29382R-AB-3	ENTRAVISION COMM CORP		09/29/2005	TENDER OFFER		3,966,026	3,750,000	3,850,500	3,819,870	781	(5,838)	0	(5,057)	0	3,814,813	0	151,214	151,214	164,193	03/15/2009	4FE
30218U-AB-4	EXPRESSJET HOLDINGS 4.250000% 08/01/2023		09/19/2005	CIBC WORLD MARKETS		833,800	1,000,000	932,500	796,250	136,880	529	0	137,409	0	933,659	0	(99,859)	(99,859)	27,271	08/01/2023	4
30246Q-AB-9	FBRSI 2005-1, A2		09/28/2005	SCHEDULED REDEMPTION		843,904	843,904	843,904	0	0	0	0	0	0	843,904	0	0	0	3,911	06/25/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		09/15/2005	SCHEDULED REDEMPTION		209,569	209,569	209,569	209,569	0	0	0	0	0	209,569	0	0	0	1,735	09/15/2022	1FE
32027N-UZ-2	FFML 2005-FFH3, II-A1		09/25/2005	SCHEDULED REDEMPTION		392,590	392,590	392,590	0	0	0	0	0	0	392,590	0	0	0	0	08/25/2035	1FE
362341-HA-0	FFMLT 2005-FFA, A		09/26/2005	SCHEDULED REDEMPTION		1,516,106	1,516,106	1,516,106	0	0	0	0	0	0	1,516,106	0	0	0	10,531	03/25/2025	1FE
35729P-JS-0	FHLT 2005-B, 2A1		09/26/2005	SCHEDULED REDEMPTION		2,196,484	2,196,484	2,196,484	2,196,484	0	0	0	0	0	2,196,484	0	0	0	27,590	04/25/2035	1FE
00770@-9C-2	FINL. SEC. ASSUR/ADV. CAP. PTNRS VII		09/30/2005	SCHEDULED REDEMPTION		252,577	206,605	351,997	546,331	0	(1,044,706)	0	(1,044,706)	0	252,577	0	0	0	0	12/31/2006	1Z
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		09/01/2005	SCHEDULED REDEMPTION		120,760	120,760	120,760	120,760	0	0	0	0	0	120,760	0	0	0	1,482	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		09/01/2005	SCHEDULED REDEMPTION		33,875	33,875	33,875	33,875	0	0	0	0	0	33,875	0	0	0	520	04/01/2012	1
338032-BA-2	FISHER SCIENTIFIC INTL		09/15/2005	DEUTSCHE BANK SECURITIES		2,761,875	2,750,000	2,756,903	743,153	0	(102)	0	(102)	0	2,756,801	0	5,074	5,074	30,412	07/01/2015	3FE
34527R-HT-3	FORD AUTO OWNER TRUST		09/15/2005	CALLED @ 100.00000000		4,000,000	4,000,000	3,999,840	4,000,000	0	0	0	0	0	4,000,000	0	0	0	48,100	03/15/2007	1FE
34527R-HL-0	FORD CREDIT AUTO OWNER TRUST		09/15/2005	CALLED @ 100.00000000		20,000,000	20,000,000	19,995,662	20,000,000	0	0	0	0	0	20,000,000	0	0	0	287,500	12/15/2006	1FE
345397-TZ-6	FORD MOTOR CREDIT CO		07/20/2005	Various		9,637,500	10,000,000	10,583,040	10,557,455	0	(2,616)	0	(2,616)	0	10,554,839	0	(917,339)	(917,339)	210,972	10/01/2013	2FE
34527R-KV-4	FORDO 2005-B, A2		09/15/2005	SCHEDULED REDEMPTION		2,172,285	2,172,285	2,172,230	2,172,247	0	39	0	39	0	2,172,285	0	0	0	20,528	09/15/2007	1FE
302941-AC-3	FTI CONSULTING		09/15/2005	BANK OF AMERICA		1,020,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	20,000	20,000	10,167	06/15/2013	4FE
302941-AA-7	FTI CONSULTING 3.750000% 07/15/2012		07/29/2005	BANK OF AMERICA		515,000	500,000	500,000	0	0	0	0	0	0	500,000	0	15,000	15,000	52	07/15/2012	4FE
368710-AF-6	GENENTECH INC (USA)		07/20/2005	Various		7,988,350	8,000,000	7,994,960	0	0	5	0	5	0	7,994,965	0	(6,615)	(6,615)	5,014	07/15/2015	1FE
36962G-E7-5	GENERAL ELEC CAP CORP		08/04/2005	BEAR STEARNS SECURITIES CORP		6,872,740	7,000,000	6,964,790	6,804,728	0	0	0	0	0	6,804,728	0	68,012	68,012	56,194	12/01/2010	1FE
370334-AU-8	GENERAL MILLS INC 0% 10/28/2022-*R		09/16/2005	LEHMAN BROTHERS INC		1,420,000	2,000,000	1,405,625	1,422,374	0	2,437	0	2,437	0	1,424,811	0	(4,811)	(4,811)	0	10/28/2022	2FE
370442-BT-1	GENERAL MOTORS		09/26/2005	LEHMAN BROTHERS INC		1,192,500	1,500,000	1,160,625	1,160,770	0	476	0	476	0	1,161,245	0	31,255	31,255	88,635	07/15/2033	3FE
368710-AB-5	GENETECH INC		07/22/2005	Various		3,978,540	4,000,000	3,994,000	0	0	1	0	1	0	3,994,001	0	(15,461)	(15,461)	2,917	07/15/2035	1FE
370425-RZ-5	GENL MOTORS ACCEPT CORP		07/22/2005	GOLDMAN, SACHS & CO		2,343,750	2,500,000	2,485,325	2,201,273	0	0	0	0	0	2,201,273	0	142,478	142,478	47,778	11/01/2031	3FE
372917-AM-6	GENZYME CORP 1.250000% 12/01/2023		07/19/2005	WARBURG DILLION READ LLC		560,450	500,000	496,250	496,510	0	10	0	10	0	496,519	0	63,931	63,931	885	12/01/2023	2FE
44440*-AC-0	GM HUGHES /HUGHES AIR/AURORA IRE - SB		09/30/2005	SCHEDULED REDEMPTION		109,174	109,174	120,952	116,897	0	(7,723)	0	(7,723)	0	109,174	0	0	0	5,655	09/30/2012	2
44440*-AB-2	GM HUGHES/ HUGHES AIR/ AURORA IRE - BC		09/30/2005	SCHEDULED REDEMPTION		52,119	52,119	57,741	54,938	0	(2,819)	0	(2,819)	0	52,119	0	0	0	0	09/30/2012	2
44440*-AA-4	GM HUGHES/HUGHES AIR/AURORA IRE		09/30/2005	SCHEDULED REDEMPTION		107,957	107,957	119,603	113,797	0	(5,840)	0	(5,840)	0	107,957	0	0	0	0	09/30/2012	2
44440*-AD-8	GM HUGHES/HUGHES AIR/AURORA IRE - SC		09/30/2005	SCHEDULED REDEMPTION		51,557	51,557	57,119	54,022	0	(2,465)	0	(2,465)	0	51,557	0	0	0	0	09/30/2012	2
36156H-AG-3	GMAC EDUCATION LOAN FUNDING TRUST		09/14/2005	DAIN RAUSCHER INCORPORATED		21,150,000	21,150,000	21,149,391	21,149,407	0	2	0	2	0	21,149,409	0	591	591	157,708	09/01/2040	1FE
38821G-AG-6	GRANT PRIDECO INC		08/17/2005	DEUTSCHE BANK SECURITIES		1,012,500	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	12,500	12,500	4,253	08/15/2015	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		09/01/2005	SCHEDULED REDEMPTION		108,269	108,269	113,022	112,339	0	(4,071)	0	(4,071)	0	108,269	0	0	0	1,860	02/19/2030	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		09/01/2005	SCHEDULED REDEMPTION		45,158	45,158	47,317	47,158	0	(1,999)	0	(1,999)	0	45,158	0	0	0	602	09/19/2031	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		09/01/2005	SCHEDULED REDEMPTION		155,792	155,792	162,340	161,486	0	(5,695)	0	(5,695)	0	155,792	0	0	0	2,787	05/20/2030	1FE
36292R-AP-6	GSALT 2004-1, C		09/15/2005	SCHEDULED REDEMPTION		7,916,514	7,916,514	7,916,174	7,916,368	0	146	0	146	0	7,916,514	0	0	0	(16,489)	12/15/2006	2FE
36242D-3D-3	GSAMP 2005-S2, A		09/26/2005	SCHEDULED REDEMPTION		4,199,400	4,199,400	4,199,400	4,199,400	0	0	0	0	0	4,199,400	0	0	0	33,897	11/25/2034	1FE
36228F-CG-9	GSMPS 99-2 A1		09/01/2005	SCHEDULED REDEMPTION		335,177	335,177	344,601	343,971	0	(8,794)	0	(8,794)	0	335,177	0	0	0	5,495	09/20/2030	1FE
393513-AA-4	GT 2005-HE1, A1		09/26/2005	SCHEDULED REDEMPTION		1,132,986	1,132,986	1,132,986	1,132,986	0	0	0	0	0	1,132,986	0	0	0	8,932	11/25/2006	1FE
406216-AL-5	HALLIBURTON COMPANY 3.125000% 07/15/2023		09/30/2005	SG COWEN SECURITIES CORP		3,758,530	2,000,000	1,966,985	1,969,280	0	327	0	327	0	1,969,607	0	1,788,923	1,788,923	45,139	07/15/2023	2FE
413627-AT-7	HARRAHS OPERATING CO INC.		09/22/2005	WARBURG DILLION READ LLC		3,007,260	3,000,000	2,977,590	2,977,749	0	404	0	404	0	2,978,153	0	29,107	29,107	56,250	06/01/2015	2FE
413627-AV-2	HARRAHS OPERATING CO INC.		09/28/2005	BARCLAYS BANK		2,952,300	3,000,000	2,980,470	0	0	16	0	16	0	2,980,486	0	(28,186)	(28,186)	2,396	10/01/2017	2FE
418056-AN-7	HASBRO INC 2.750000% 12/01/2021		09/16/2005	Various		2,653,275	2,400,000	2,605,158	2,467,197	0	(20,741)	0	(20,741)	0	2,446,456	0	206,819	206,819	14,178	12/01/2021	2FE
41933#-AC-6	HAVCO WOOD PRODUCTS, INC. NEW TERM A		08/09/2005	Various		349,390	349,390	349,390	336,705	12,685	0	0	12,685	0	349,390	0	0	0	7,272	06/30/2006	5*
41933#-AD-4	HAVCO WOOD PRODUCTS, INC. NEW TERM B		08/09/2005	Various		417,037	417,037	417,037	402,283	14,753	0	0	14,753	0	417,037	0	0	0	8,605	06/30/2006	5*
168099-Z4-4	HAWTHORNE SAVINGS BANK		06/30/2005	DIRECT		43,442	3,543,442	43,442	43,442	0	0	0	0	0	43,442	0	0	0	(49,239)	11/05/2005	12
437084-KJ-4	HEAT 2005-3 2A1		09/26/2005	SCHEDULED REDEMPTION		1,678,470	1,678,470	1,678,470	1,678,470	0	0	0	0	0	1,678,470	0	0	0	13,683	08/25/2035	1FE
437084-LF-1	HEAT 2005-4, 2A1		09/26/2005	SCHEDULED REDEMPTION		1,968,297	1,968,297	1,968,297	1,968,297	0	0	0	0	0	1,968,297	0	0	0	14,897	10/25/2035	1FE
40430G-AE-0	HFCHC 2005-2, M1		09/20/2005	SCHEDULED REDEMPTION		192,724	192,724	192,724	0	0	0	0	0	0	192,724	0	0	0	1,017	01/20/2034	1FE
40430G-AF-7	HFCHC 2005-2, M2		09/20/2005	SCHEDULED REDEMPTION		289,086	289,086	289,086	0	0	0	0	0	0	289,086	0	0	0	0	01/20/2034	1FE
43325M-AB-5	HINES NURSERIES INC.		09/14/2005	DEUTSCHE BANK SECURITIES		619,500	600,000	654,313	618,000	27,304	(1,942)	0	25,362	0	643,362	0	(23,862)	(23,862)	28,700	10/01/2011	4FE
40450#-AA-5	HUGHES SUPPLY/MIAMI CTL, DUE 2024		09/10/2005	SCHEDULED REDEMPTION		22,716	22,716	22,716	22,716	0	0	0	0	0	22,716	0	0	0	296	02/10/2024	2
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		07/01/2005	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	758	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		09/22/2005	SCHEDULED REDEMPTION		6,366	6,366	6,555	6,528	0	(162)	0	(162)	0	6,366	0	0	0	167	08/22/2013	2FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMMERCIAL MORTGAGE PASS-THROUGH		09/01/2005	SCHEDULED REDEMPTION		537,808	537,808	552,827	552,123	0	(14,315)	0	(14,315)	0	537,808	0	0	0	8,419	07/25/2031	1
45768Y-AF-9	INSIGHT MIDWEST		09/08/2005	MORGAN STANLEY DEAN WITTER		1,057,500	1,000,000	1,015,375	1,009,524	946	(2,260)	0	(1,314)	0	1,008,210	0	49,290	49,290	38,500	11/01/2010	4FE
459902-AL-6	INTL GAME TECHNOLOGY 0% 01/29/2033		07/25/2005	CITIGROUP GLOBAL MARKETS		1,728,540	2,700,000	1,829,401	1,751,569	0	(8,555)	0	(8,555)	0	1,743,013	0	(14,473)	(14,473)	0	01/29/2033	2FE
460146-BY-8	INTL PAPER CO		08/10/2005	J. P. MORGAN SECURITIES, INC		4,787,500	5,000,000	4,995,650	4,798,480	0	0	0	0	0	4,798,480	0	(10,980)	(10,980)	74,444	04/01/2010	2FE
465823-AM-4	IVAX CORP 1.500000% 03/01/2024		09/16/2005	Various		3,592,348	3,250,000	3,226,475	3,226,679	0	(1)	0	(1)	0	3,226,678	0	365,670	365,670	22,708	03/01/2024	2
479269-AB-8	JOHNSONDIVERSEY INC.		09/07/2005	MORGAN STANLEY DEAN WITTER		255,000	250,000	269,375	253,750	11,358	(506)	0	10,852	0	264,602	0	(9,602)	(9,602)	7,820	05/15/2012	4FE
466247-ER-0	JPMMT 2004-S1 1A7		09/01/2005	SCHEDULED REDEMPTION		730,519	730,519	738,166	736,976	0	(6,458)	0	(6,458)	0	730,519	0	0	0	8,199	09/25/2019	1FE
442488-AW-2	K HOVNANIAN ENTERPRSIES		09/15/2005	WARBURG DILLION READ LLC		982,500	1,000,000	995,000	0	0	177	0	177	0	995,177	0	(12,677)	(12,677)	10,833	01/15/2010	3FE
487836-AR-9	KELLOGG CO		07/01/2005	CALLED @ 101.675		11,184,250	11,000,000	11,207,128	11,037,643	0	0	0	0	0	11,037,643	0	146,607	146,607	165,000	04/01/2006	2FE
492386-AU-1	KERR-MCGEE CORP-*R		09/20/2005	MERRILL LYNCH CAPITAL MARKETS		1,048,470	1,000,000	1,045,510	0	0	(187)	0	(187)	0	1,045,323	0	3,147	3,147	15,831	07/01/2024	3FE
492914-AN-6	KEY ENERGY SERVICES INC-*R		09/08/2005	MORGAN STANLEY DEAN WITTER		516,875	500,000	527,500	516,941	0	(1,933)	0	(1,933)	0	515,008	0	1,867	1,867	24,208	03/01/2008	4FE
525170-CG-9	LABS 2005-1, A		07/25/2005	Various		14,200,012	14,201,025	14,201,025	14,201,025	0	0	0	0	0	14,201,025	0	(1,013)	(1,013)	41,218	09/25/2035	1FE
51152#-AA-3	LAKEFRONT SRO 3% SR NTS, DUE 2010		06/01/2005	Various		(8,333)	(8,333)	(8,333)	20,833	0	0	0	0	0	(8,333)	0	0	0	589	06/01/2010	4
513075-AK-7	LAMAR MEDIA CORP-C		09/08/2005	J. P. MORGAN SECURITIES, INC		1,023,750	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	23,750	23,750	5,337	08/15/2015	4FE
542514-FY-5	LBMLT 2004-2, M2		09/27/2005	BARCLAYS BANK		3,029,883	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	29,883	29,883	36,209	06/25/2034	1FE
542514-FZ-2	LBMLT 2004-2, M3		09/27/2005	BARCLAYS BANK		2,020,469	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	20,469	20,469	24,508	06/25/2034	1FE
542514-GA-6	LBMLT 2004-2, M4		09/27/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		3,486,225	3,440,000	3,440,000	3,440,000	0	0	0	0	0	3,440,000	0	46,225	46,225	44,424	06/25/2034	1FE
526107-AB-3	LENNOX INTERNATIONAL 6.250000% 06/01/2009-*R		09/27/2005	WARBURG DILLION READ LLC		1,394,750	1,000,000	1,164,775	1,035,269	0	(2,695)	0	(2,695)	0	1,032,574	0	362,176	362,176	20,052	06/01/2009	4FE
527288-AX-2	LEUCADIA NATL CORP 3.750000% 04/15/2014		08/11/2005	JEFFERIES & COMPANY, INC		1,030,000	1,000,000	1,063,300	1,012,500	48,385	(760)	0	47,625	0	1,060,125	0	(30,125)	(30,125)	12,604	04/15/2014	3FE
530715-AJ-0	LIBERTY MEDIA		08/05/2005	MORGAN STANLEY DEAN WITTER		2,929,170	3,000,000	3,494,100	2,984,388	507,333	(843)	0	506,490	0	3,490,878	0	(561,708)	(561,708)	129,938	02/01/2030	3FE
530718-AC-9	LIBERTY MEDIA CORP		09/23/2005	Various		6,581,898	7,250,000	7,100,816	6,743,247	362,930	1,986	0	364,916	0	7,108,163	0	(526,266)	(526,266)	103,273	05/15/2013	3FE
530718-AB-1	LIBERTY MEDIA CORP .750000% 03/30/2023		09/19/2005	Various		1,986,541	1,750,000	1,757,566	1,743,612	3,317	(1,252)	0	2,065	0	1,745,678	0	240,863	240,863	5,646	03/30/2023	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
530715-AG-6	LIBERTY MEDIA CORP 4.000000% 11/15/2029		09/21/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH		482,000	800,000	576,000	499,000	84,423	923	0	85,345	0	584,345	0	(102,345)	(102,345)	11,644	11/15/2029	3FE
53219L-AF-6	LIFEPOINT HOSPITALS INC 3.250000% 08/15/2025		08/05/2005	Various		2,003,130	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	3,130	3,130	0	08/15/2025	4FE
532776-AJ-0	LIN TELEVISION CORP		09/15/2005	GOLDMAN, SACHS & CO		568,500	600,000	600,000	567,000	0	0	0	0	0	567,000	0	1,500	1,500	13,542	05/15/2013	4FE
532791-A#-7	LINCARE SERIES C 9.11% SR NTS		09/15/2005	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	227,750	09/15/2005	2
17121#-AA-2	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP		08/31/2005	MATURED		49,961	49,961	49,961	49,961	0	0	0	0	0	49,961	0	0	0	1,599	08/31/2005	1
17121#-AB-0	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP		08/31/2005	MATURED		16,327	16,327	16,327	16,327	0	0	0	0	0	16,327	0	0	0	522	08/31/2005	1
17121#-AC-8	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP		08/31/2005	MATURED		32,654	32,654	32,654	32,654	0	0	0	0	0	32,654	0	0	0	1,045	08/31/2005	1
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORPORATION NOTE DUE 6/2/2014		06/02/2005	SCHEDULED REDEMPTION		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	6,667	06/02/2014	3Z
539830-AP-4	LOCKHEED MARTIN CORP 3.018130% 08/15/2033-C		09/22/2005	MORGAN STANLEY DEAN WITTER		1,564,875	1,500,000	1,589,928	0	0	(3,278)	0	(3,278)	0	1,586,650	0	(21,775)	(21,775)	6,343	08/15/2033	2FE
54242V-DD-5	LONG BEACH CAL PENSION OBLIGATION BONDS		09/09/2005	Various		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	5,488	09/01/2021	1FE
57643L-JB-3	MABS 2005-HE1, A1		09/26/2005	SCHEDULED REDEMPTION		2,553,974	2,553,974	2,553,974	2,553,974	0	0	0	0	0	2,553,974	0	0	0	20,680	05/25/2035	1FE
57643L-HL-3	MABS 2005-OPT1, A3		09/27/2005	SCHEDULED REDEMPTION		1,794,522	1,794,522	1,794,522	1,794,522	0	0	0	0	0	1,794,522	0	0	0	8,725	03/25/2035	1FE
57643L-GT-7	MABS 2005-WMC1, A3		09/26/2005	SCHEDULED REDEMPTION		4,818,459	4,818,459	4,818,459	4,818,459	0	0	0	0	0	4,818,459	0	0	0	38,567	03/25/2035	1FE
576434-VX-9	MALT 2004-10 4A1		09/01/2005	SCHEDULED REDEMPTION		2,540,895	2,540,895	2,636,179	2,624,066	0	(83,171)	0	(83,171)	0	2,540,895	0	0	0	25,404	09/01/2019	1FE
55264T-BE-0	MBNAS 2002-C5, C5		07/29/2005	GREENWICH CAPITAL MARKETS, INC		17,502,735	17,500,000	17,801,738	17,526,869	0	(19,536)	0	(19,536)	0	17,507,333	0	(4,598)	(4,598)	94,500	01/15/2008	2FE
5526J0-AB-4	MDC HOLDINGS INC		08/05/2005	J. P. MORGAN SECURITIES, INC		5,314,439	5,500,000	5,491,640	5,491,640	0	59	0	59	0	5,491,708	0	(177,269)	(177,269)	27,099	07/01/2015	2FE
58446M-AE-1	MEDIANEWS GROUP INC-C		09/21/2005	WACHOVIA SECURITIES		2,480,000	2,500,000	2,495,000	482,628	0	96	0	96	0	2,495,224	0	(15,224)	(15,224)	82,405	10/01/2013	4FE
59020U-WU-5	MLCC 2005-B A1		09/25/2005	SCHEDULED REDEMPTION		4,931,618	4,931,618	4,931,618	4,931,618	0	0	0	0	0	4,931,618	0	0	0	40,789	05/31/2035	1FE
59020U-VE-2	MLMI 2005-HE1, A2A		09/26/2005	SCHEDULED REDEMPTION		3,582,711	3,582,711	3,582,711	3,582,711	0	0	0	0	0	3,582,711	0	0	0	29,721	02/25/2036	1FE
59020U-WD-3	MLMI 2005-WMC2, A2A		09/26/2005	SCHEDULED REDEMPTION		4,064,423	4,064,423	4,064,423	4,064,423	0	0	0	0	0	4,064,423	0	0	0	33,174	04/25/2036	1FE
608328-AK-6	MOHEGAN TRIBAL GAMING		08/17/2005	MERRILL LYNCH CAPITAL MARKETS		535,000	500,000	501,625	501,082	0	(31)	0	(31)	0	501,051	0	33,949	33,949	15,667	04/01/2012	4FE
61166W-AC-5	MONSANTO CO		07/27/2005	MERRILL LYNCH CAPITAL MARKETS		2,979,300	3,000,000	2,974,620	0	0	15	0	15	0	2,974,635	0	4,665	4,665	7,333	07/30/2035	1Z
612130-HG-2	MONTANA HIGHER EDUCATION CORP		08/19/2005	CITIGROUP GLOBAL MARKETS		10,300,000	10,300,000	10,299,794	10,299,800	0	1	0	1	0	10,299,800	0	200	200	53,594	12/01/2037	1FE
61744C-QG-4	MSHEL 2005-2, A2A		09/26/2005	SCHEDULED REDEMPTION		1,998,780	1,998,780	1,998,780	1,998,780	0	0	0	0	0	1,998,780	0	0	0	15,956	05/25/2035	1FE
628530-AC-1	MYLAN LABORATORIES INC-C		09/20/2005	DEUTSCHE BANK SECURITIES		997,500	1,000,000	1,007,500	0	0	(103)	0	(103)	0	1,007,397	0	(9,897)	(9,897)	10,979	08/15/2015	3FE
65473A-AC-2	NAROT 2004-A, A3		09/21/2005	Various		15,229,499	15,400,000	15,398,340	15,399,421	0	140	0	140	0	15,399,561	0	(170,061)	(170,061)	86,534	11/15/2007	1FE
65474Y-AB-1	NAROT 2005-A, A2		09/27/2005	Various		12,449,768	12,500,000	12,499,956	12,499,975	0	8	0	8	0	12,499,983	0	(50,215)	(50,215)	116,749	07/16/2007	1FE
64015Y-AB-0	NEIGHBORCARE INC		08/18/2005	TENDER OFFER		877,480	800,000	816,656	813,947	0	(233)	0	(233)	0	813,713	0	63,767	63,767	14,208	11/15/2013	4FE
64016*-DR-6	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN NT		07/01/2005	SCHEDULED REDEMPTION		443,122	443,122	443,122	443,122	0	0	0	0	0	443,122	0	0	0	5,539	01/01/2017	3
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		07/01/2005	SCHEDULED REDEMPTION		18,882	18,882	18,882	18,882	0	0	0	0	0	18,882	0	0	0	189	07/15/2012	3
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER- DOWN-PAYMENT ASSISTANCE LOAN		07/01/2005	SCHEDULED REDEMPTION		29,329	29,329	29,329	29,329	0	0	0	0	0	29,329	0	0	0	293	03/28/2010	3
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-REHABILITATION LOAN		07/01/2005	SCHEDULED REDEMPTION		2,340	2,340	2,340	2,340	0	0	0	0	0	2,340	0	0	0	23	03/28/2010	3
168099-Z3-6	NEIGHBORHOOD PARTNERSHIP PROGRAM - CHASE BANK OF TEXAS		07/27/2005	DIRECT		2,763,074	2,763,074	2,763,074	2,763,074	0	0	0	0	0	2,763,074	0	0	0	117,395	10/16/2008	1Z
168099-Z2-8	NEIGHBORHOOD PARTNERSHIP PROGRAM - INDUSTRIAL BANK		07/26/2005	DIRECT		4,435,453	4,435,453	4,435,453	4,398,183	0	0	0	0	0	4,435,453	0	0	0	(25,232)	04/17/2008	1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
640268-AG-3	NEKTAR THERAPEUTICS 3.250000% 09/28/2012		09/23/2005	Various		2,043,125	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	43,125	43,125	0	09/28/2012	4Z
64763Q-AS-4	NEW ORLEANS FINANCIAL AUTHORITY		09/29/2005	Various		11,000,000	11,000,000	11,000,000	3,275,000	0	0	0	0	0	11,000,000	0	0	0	52,076	07/15/2021	1FE
65336Y-AC-7	NEXSTAR FINANCE INC-*R		08/10/2005	EXCHANGE		514,864	525,000	514,553	486,281	28,485	95	0	28,580	0	514,861	0	2	2	20,927	01/15/2014	4FE
65332V-BG-7	NEXTEL COMMUNICATIONS-C		08/30/2005	MERRILL LYNCH CAPITAL MARKETS		2,155,000	2,000,000	2,011,250	2,008,789	0	(236)	0	(236)	0	2,008,553	0	146,447	146,447	86,451	08/01/2015	2FE
65332V-BH-5	NEXTEL COMMUNICATIONS-C		08/30/2005	DEUTSCHE BANK SECURITIES		3,152,813	2,950,000	3,151,500	2,072,603	6,020	(4,978)	0	1,042	0	3,144,895	0	7,917	7,917	68,731	10/31/2013	2FE
66987W-CH-8	NHEL 2005-2, A2A		09/26/2005	SCHEDULED REDEMPTION		2,587,816	2,587,816	2,587,816	2,587,816	0	0	0	0	0	2,587,816	0	0	0	28,708	10/25/2035	1FE
62913N-AA-3	NHSA 1999-1 LLC		09/01/2005	SCHEDULED REDEMPTION		253,121	253,121	253,121	253,121	0	0	0	0	0	253,121	0	0	0	2,896	07/01/2032	1FE
670874-AF-3	OMI CORP 2.875000% 12/01/2024		08/31/2005	GOLDMAN, SACHS & CO		958,750	1,000,000	976,094	931,250	45,239	161	0	45,400	0	976,650	0	(17,900)	(17,900)	7,587	12/01/2024	4FE
69073T-AJ-2	OWENS-BROCKWAY GLASS CON		09/15/2005	Various		1,492,000	1,400,000	1,528,375	543,125	4,274	(3,594)	0	680	0	1,520,305	0	(28,305)	(28,305)	39,463	05/15/2013	4FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1		09/16/2005	CITIGROUP GLOBAL MARKETS		8,200,000	8,200,000	8,200,000	8,200,000	0	0	0	0	0	8,200,000	0	0	0	37,133	12/01/2031	1FE
69316Y-AA-7	PBG EQUIP TR A		09/20/2005	SCHEDULED REDEMPTION		112,077	112,077	112,066	112,071	0	6	0	6	0	112,077	0	0	0	1,329	06/20/2012	1FE
71085P-BV-4	PCHLT 2005-2, 1A1		09/26/2005	SCHEDULED REDEMPTION		4,540,204	4,540,204	4,540,204	4,540,204	0	0	0	0	0	4,540,204	0	0	0	37,020	09/25/2024	1FE
71085P-CL-5	PCHLT 2005-3, 1A1		09/26/2005	SCHEDULED REDEMPTION		2,145,971	2,145,971	2,145,971	2,145,971	0	0	0	0	0	2,145,971	0	0	0	16,732	08/25/2035	1FE
705220-AF-8	PECO ENERGY TRANSITION TRUST 1999A-A6		09/01/2005	SCHEDULED REDEMPTION		2,218,174	2,218,174	2,215,326	2,217,783	0	391	0	391	0	2,218,174	0	0	0	67,100	03/01/2009	1FE
708160-BE-5	PENNEY (JC) CO INC		09/20/2005	SALOMON SMITH BARNEY		1,100,000	1,000,000	1,090,000	1,085,000	3,608	(593)	0	3,015	0	1,088,015	0	11,985	11,985	25,333	11/15/2023	3FE
719405-AE-2	PHOTRONICS INC 2.250000% 04/15/2008		08/12/2005	MORGAN STANLEY DEAN WITTER		1,774,499	1,050,000	1,282,694	1,229,842	0	(7,157)	0	(7,157)	0	1,222,685	0	551,814	551,814	7,356	04/15/2008	4FE
69347B-AG-7	PNC STUDENT LOAN TRUST I 1997-2 A-7		07/25/2005	SCHEDULED REDEMPTION		703,000	703,000	703,000	703,000	0	0	0	0	0	703,000	0	0	0	11,824	01/25/2007	1FE
73316P-FA-3	POPLR 2005-4, AV1		09/25/2005	SCHEDULED REDEMPTION		519,087	519,087	519,087	0	0	0	0	0	0	519,087	0	0	0	1,731	09/25/2035	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD GTD NTS 5.20% DUE 2022		09/30/2005	SCHEDULED REDEMPTION		89,942	89,942	92,596	92,458	0	(2,517)	0	(2,517)	0	89,942	0	0	0	1,169	12/31/2022	1
70069F-LT-2	PPSI 2005-WCW3, A2A		09/26/2005	SCHEDULED REDEMPTION		924,687	924,687	924,687	0	0	0	0	0	0	924,687	0	0	0	5,666	08/25/2035	1FE
70069F-HQ-3	PPSI 2005-WHQ2, A2H		09/26/2005	SCHEDULED REDEMPTION		6,768,922	6,768,922	6,768,922	6,768,922	0	0	0	0	0	6,768,922	0	0	0	55,601	05/25/2035	1FE
74153Q-AC-6	PRIDE INTERNATIONAL INC 3.250000% 05/01/2033		08/30/2005	MORGAN STANLEY DEAN WITTER		1,740,440	1,500,000	1,554,870	1,538,886	0	(2,034)	0	(2,034)	0	1,536,852	0	203,588	203,588	15,573	05/01/2033	3FE
74157K-AJ-0	PRIMEDIA INC		09/19/2005	J. P. MORGAN SECURITIES, INC		459,000	450,000	429,750	430,967	0	385	0	385	0	431,353	0	27,647	27,647	12,700	05/15/2013	4FE
74369L-AE-3	PROTEIN DESIGN LABS INC 2.000000% 02/15/2012		08/05/2005	MORGAN STANLEY DEAN WITTER		650,825	500,000	498,075	498,149	0	28	0	28	0	498,178	0	152,647	152,647	9,917	02/15/2012	5
749121-BU-2	QWEST COMMUNICATIONS INT		09/07/2005	GOLDMAN, SACHS & CO		960,000	1,000,000	922,500	922,633	0	1,200	0	1,200	0	923,833	0	36,167	36,167	17,708	02/15/2014	4FE
750236-AF-8	RADIAN GROUP INC 2.250000% 01/01/2022		08/01/2005	REDEMPTION		4,500,000	4,500,000	4,602,125	4,498,721	0	(188)	0	(188)	0	4,498,533	0	1,467	1,467	59,063	01/01/2022	1FE
760985-JP-7	RAMP 2002-RS2 MI1		09/01/2005	SCHEDULED REDEMPTION		2,881,373	2,881,373	2,879,972	2,880,371	0	1,002	0	1,002	0	2,881,373	0	0	0	43,447	03/25/2032	1FE
76112B-KJ-8	RAMP 2005-RS2, M8		09/27/2005	BARCLAYS BANK		1,498,125	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(1,875)	(1,875)	19,371	02/25/2035	2FE
76110W-JP-2	RASC 2000-KS2 AI5		09/01/2005	SCHEDULED REDEMPTION		1,225,658	1,225,658	1,319,689	1,240,586	0	(14,928)	0	(14,928)	0	1,225,658	0	0	0	21,898	03/25/2031	1FE
758110-AH-3	REEBOK INTL LTD 2.000000% 05/01/2024		08/03/2005	Various		2,280,000	2,000,000	1,988,750	1,989,254	0	48	0	48	0	1,989,302	0	290,698	290,698	10,778	05/01/2024	2FE
76110V-MQ-8	RFMS2 2003-HS2, AI2		09/01/2005	SCHEDULED REDEMPTION		9,288,445	9,288,445	9,102,677	9,200,937	0	87,508	0	87,508	0	9,288,445	0	0	0	45,264	03/25/2018	1FE
780153-AK-8	ROYAL CARIBBEAN CRUISES 0% 02/02/2021-*R		08/09/2005	CONVERSION		1,058,002	2,031,000	1,125,824	1,074,991	0	(16,558)	0	(16,558)	0	1,058,433	0	(431)	(431)	0	02/02/2021	3FE
81375W-DP-8	SABR 2005-FR1, A2A		09/26/2005	SCHEDULED REDEMPTION		1,921,184	1,921,184	1,921,184	1,921,184	0	0	0	0	0	1,921,184	0	0	0	15,418	12/25/2034	1FE
86358E-VJ-2	SAIL 2005-HE2, A1		09/26/2005	SCHEDULED REDEMPTION		2,757,377	2,757,377	2,757,377	0	0	0	0	0	0	2,757,377	0	0	0	8,500	07/25/2035	1FE
79377W-AM-0	SAKS INCORPORATED		07/19/2005	TENDER OFFER		1,872,000	1,872,000	1,823,190	1,709,487	0	235	0	235	0	1,709,722	0	162,278	162,278	17,472	12/01/2013	4FE
799183-AA-6	SAN PASQUAL CASINO		09/15/2005	MERRILL LYNCH CAPITAL MARKETS		1,013,750	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	13,750	13,750	0	09/15/2013	4Z
86359D-CG-0	SASCO 2005-NC2, A3		09/26/2005	SCHEDULED REDEMPTION		3,698,539	3,698,539	3,698,539	3,698,539	0	0	0	0	0	3,698,539	0	0	0	30,127	05/25/2035	1FE
86359D-AG-2	SASCO 2005-S2, A1		09/26/2005	SCHEDULED REDEMPTION		4,596,905	4,596,905	4,596,905	4,596,905	0	0	0	0	0	4,596,905	0	0	0	36,480	05/25/2035	1FE
86359B-6E-6	SASCO 2005-WMC1, A2		07/22/2005	LEHMAN BROTHERS INC		24,974,610	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(25,390)	(25,390)	73,210	01/25/2035	1FE
78387G-AM-5	SBC COMMUNICATIONS		08/31/2005	GOLDMAN, SACHS & CO		3,333,900	3,000,000	2,992,470	2,992,545	0	16	0	16	0	2,992,562	0	341,338	341,338	43,538	06/15/2034	1FE
78387G-AQ-6	SBC COMMUNICATIONS		08/31/2005	GOLDMAN, SACHS & CO		2,146,020	2,000,000	1,995,560	1,995,595	0	10	0	10	0	1,995,605	0	150,415	150,415	58,425	09/15/2034	1FE
808188-AF-3	SCHULER HOMES		07/15/2005	CALLED @ 104.688		811,332	775,000	783,750	780,222	0	(57)	0	(57)	0	780,165	0	31,167	31,167	36,328	07/15/2009	3FE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		09/26/2005	DISTRIBUTION		52	0	0	0	0	0	0	0	0	0	0	52	52	0	12/15/2005	6
829226-AM-1	SINCLAIR BROADCAST GROUP		09/23/2005	J. P. MORGAN SECURITIES, INC		613,500	600,000	624,000	410,000	4,595	(879)	0	3,715	0	620,715	0	(7,215)	(7,215)	25,733	03/15/2012	4FE
86386N-AH-5	SLFA ASSN WASH ED LOANS		09/16/2005	CALLED @ 100.00000000		27,000,000	27,000,000	27,000,000	17,650,000	0	0	0	0	0	27,000,000	0	0	0	166,445	12/01/2036	1FE
86386N-AJ-1	SLFA ASSN WASH ED LOANS		09/23/2005	Various		11,000,000	11,000,000	10,999,908	10,249,910	0	1	0	1	0	10,999,911	0	89	89	102,451	12/01/2036	1FE
832248-AM-0	SMITHFIELD FOODS INC		08/25/2005	LEHMAN BROTHERS INC		2,067,500	2,000,000	2,048,750	2,048,568	0	(1,092)	0	(1,092)	0	2,047,476	0	20,024	20,024	81,278	08/01/2011	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
834182-AT-4	SOLECTRON CORP .500000% 02/15/2034		09/21/2005	BANK OF AMERICA		2,423,561	3,250,000	2,772,656	2,425,313	353,451	3,317	0	356,768	0	2,782,081	0	(358,520)	(358,520)	9,976	02/15/2034	4FE
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY		08/11/2005	CITIGROUP GLOBAL MARKETS		7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	0	0	26,588	12/01/2033	1FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/30/2005	Various		42,347	42,347	42,347	83,235	0	0	0	0	0	42,347	0	0	0	1,278	12/31/2021	2
852060-AD-4	SPRINT CAPITAL CORP.		08/03/2005	GOLDMAN, SACHS & CO.		8,940,080	8,000,000	8,054,090	8,052,764	0	(98)	0	(98)	0	8,052,666	0	887,414	887,414	126,806	11/15/2028	2FE
852060-AG-7	SPRINT CAPITAL CORP.		08/03/2005	DEUTSCHE BANK SECURITIES		4,506,240	4,000,000	3,799,885	3,834,177	0	627	0	627	0	3,834,804	0	671,436	671,436	74,367	05/01/2019	2FE
85333J-BX-4	STANDARD CREDIT CARD MSTR TR 95-9 A		08/01/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		10,048,440	10,000,000	9,626,563	9,984,388	0	5,367	0	5,367	0	9,989,755	0	58,685	58,685	212,875	10/07/2007	1FE
85512Q-AA-2	STAR GAS PARTNER/FINANCE		08/29/2005	Various		422,939	400,000	425,000	370,000	0	0	(52,939)	52,939	0	422,939	0	0	0	23,569	02/15/2013	5FE
857555-AM-8	STATER BROTHERS HLDGS.		09/23/2005	Various		993,000	1,000,000	1,031,063	828,750	46,689	(1,049)	0	45,640	0	1,026,265	0	(33,265)	(33,265)	22,524	06/15/2012	4FE
857689-AW-3	STATION CASINOS INC.		09/22/2005	EXCHANGE		1,021,764	1,000,000	1,022,500	1,022,381	0	(609)	0	(609)	0	1,021,772	0	(8)	(8)	38,385	03/01/2016	4FE
86063*-AB-9	STIFEL CAPCO SERIES A		09/01/2005	SCHEDULED REDEMPTION		87,500	87,500	53,802	70,494	0	17,006	0	17,006	0	87,500	0	0	0	0	02/15/2010	1Z
861589-AW-9	STONE CONTAINER CORP.		09/14/2005	LEHMAN BROTHERS INC		129,688	125,000	125,000	125,000	0	0	0	0	0	125,000	0	4,688	4,688	7,323	02/01/2008	4FE
861589-AX-7	STONE CONTAINER CORP.		09/15/2005	Various		1,945,875	1,875,000	2,014,063	1,982,813	8,746	(9,295)	0	(548)	0	1,982,264	0	(36,389)	(36,389)	115,910	02/01/2011	4FE
864486-AB-1	SUBURBAN PROPANE PARTNRS.		09/27/2005	WACHOVIA SECURITIES		475,000	500,000	475,000	475,000	42	530	0	571	0	475,571	0	(571)	(571)	10,026	12/15/2013	4FE
84751P-FR-5	SURF 2005-BC2, A2A		09/26/2005	SCHEDULED REDEMPTION		2,960,275	2,960,275	2,960,275	2,960,275	0	0	0	0	0	2,960,275	0	0	0	23,785	12/25/2035	1FE
89578S-AC-7	TAROT 2003-B, A3,		09/12/2005	SCHEDULED REDEMPTION		12,684,535	12,684,535	12,682,798	7,779,762	0	221	0	221	0	12,684,535	0	0	0	74,328	03/12/2008	1FE
88033G-AW-0	TENET HEALTHCARE CORP.		09/15/2005	MORGAN STANLEY DEAN WITTER		543,375	575,000	494,750	502,923	0	1,681	0	1,681	0	504,603	0	38,772	38,772	11,316	06/01/2012	4FE
88033G-BA-7	TENET HEALTHCARE CORP.		09/15/2005	MORGAN STANLEY DEAN WITTER		79,594	75,000	73,256	73,366	0	25	0	25	0	73,391	0	6,203	6,203	5,328	07/01/2014	4FE
880349-AH-8	TENNECO AUTOMOTIVE INC.		09/23/2005	KBC FINANCIAL PRODUCTS USA INC.		757,500	750,000	737,500	737,708	0	207	0	207	0	737,915	0	19,585	19,585	23,898	11/15/2014	4FE
00184A-AC-9	TIME WARNER INC.		09/13/2005	LEHMAN BROTHERS INC		7,857,828	6,600,000	6,960,822	6,946,634	0	(990)	0	(990)	0	6,945,645	0	912,183	912,183	211,085	04/15/2031	2FE
881561-UX-0	TMTS 2005-10HE, A1A		09/26/2005	SCHEDULED REDEMPTION		1,373,319	1,373,319	1,372,638	0	0	681	0	681	0	1,373,319	0	0	0	8,484	05/25/2036	1FE
892335-AH-3	TOYS R US		07/05/2005	J. P. MORGAN SECURITIES, INC.		614,250	675,000	690,938	619,313	15,188	0	0	15,188	0	634,500	0	(20,250)	(20,250)	22,446	08/01/2011	3FE
893830-AE-9	TRANSOCEAN INC.		07/22/2005	TENDER OFFER		3,317,340	3,000,000	3,147,600	3,105,978	0	(901)	0	(901)	0	3,105,078	0	212,262	212,262	53,552	04/15/2011	2FE
894172-AF-2	TRAVELCENTERS OF AMERICA		06/30/2005	TENDER OFFER		1,119,997	1,025,000	1,024,538	1,025,545	0	2	0	2	0	1,025,548	0	94,449	94,449	21,418	05/01/2009	5FE
89579K-AE-9	TRIAD HOSPITALS INC.		09/15/2005	DEUTSCHE BANK SECURITIES		918,000	900,000	921,938	918,305	1,608	(560)	0	1,049	0	919,354	0	(1,354)	(1,354)	21,875	11/15/2013	4FE
896882-AA-5	TRIZETTO GROUP 2.750000% 10/01/2025		09/30/2005	WARBURG DILLION READ LLC		491,250	500,000	490,000	0	0	0	0	0	0	490,000	0	1,250	1,250	0	10/01/2025	4Z
906619-AP-6	UNION FINANCIAL SERVICES-1 INC.		09/23/2005	OPPENHEIMER & CO., INC		3,600,000	3,600,000	3,599,531	3,599,534	0	2	0	2	0	3,599,536	0	464	464	38,024	10/01/2032	1FE
906619-AU-5	UNION FINANCIAL SERVICES-1 INC.		09/15/2005	OPPENHEIMER & CO., INC		17,300,000	17,300,000	17,300,000	15,000,000	0	0	0	0	0	17,300,000	0	0	0	126,686	12/01/2032	1FE
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, SER F-A		07/02/2005	SCHEDULED REDEMPTION		10,085	10,085	10,085	10,085	0	0	0	0	0	10,085	0	0	0	266	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, SER F-B		07/02/2005	SCHEDULED REDEMPTION		30,595	30,595	30,595	30,595	0	0	0	0	0	30,595	0	0	0	806	01/02/2022	1
909214-BH-0	UNISYS CORP.		07/15/2005	SALOMON SMITH BARNEY		996,250	1,000,000	995,302	982,500	14,100	32	0	14,133	0	996,633	0	(383)	(383)	23,872	03/15/2010	3FE
909214-BJ-6	UNISYS CORP.		09/12/2005	BANK OF NEW YORK		1,501,875	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	1,875	1,875	333	10/15/2012	3FE
911365-AL-8	UNITED RENTALS NA INC.		08/25/2005	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,150,500	2,200,000	2,188,750	687,750	12,250	129	0	12,379	0	2,188,879	0	(38,379)	(38,379)	49,729	11/15/2013	4FE
903206-AE-0	UPFCA 2005-A, A2		09/15/2005	SCHEDULED REDEMPTION		1,102,064	1,102,064	1,102,053	1,102,056	0	8	0	8	0	1,102,064	0	0	0	7,072	02/15/2008	1FE
911684-AD-0	US CELLULAR CORP.		08/04/2005	WARBURG DILLION READ LLC		3,127,200	3,000,000	3,085,140	3,084,955	0	(113)	0	(113)	0	3,084,842	0	42,358	42,358	30,150	12/15/2033	2FE
903278-BT-5	USAOT 2005-1, A2		09/21/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		14,962,500	15,000,000	14,999,474	14,999,627	0	124	0	124	0	14,999,751	0	(37,251)	(37,251)	149,396	09/17/2007	1FE
92203#-AA-6	VANGUARD GROUP, INC SR SEC NOTES		09/19/2005	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	182,750	09/19/2005	1
92344G-AM-8	VERIZON GLOBAL		09/08/2005	BARCLAYS BANK		18,735,200	15,000,000	16,043,850	15,991,046	0	(2,054)	0	(2,054)	0	15,988,992	0	2,746,208	2,746,208	265,868	12/01/2030	1FE
928497-AD-8	VITESSE SEMICONDUCTOR 1.500000% 10/01/2024		08/16/2005	Various		1,227,769	1,500,000	1,209,375	1,203,750	6,793	1,368	0	8,161	0	1,211,911	0	15,858	15,858	8,333	10/01/2024	4Z
96683M-AN-3	WALT 2003-1, C		09/15/2005	SCHEDULED REDEMPTION		276,765	276,765	276,744	276,758	0	6	0	6	0	276,765	0	0	0	1,919	03/15/2010	1FE
942683-AC-7	WATSON PHARMACEUTICALS 1.750000% 03/15/2023		08/29/2005	LEHMAN BROTHERS INC		2,210,625	2,250,000	2,522,600	2,435,253	0	(12,189)	0	(12,189)	0	2,423,064	0	(212,439)	(212,439)	18,156	03/15/2023	2FE
947074-AB-6	WEATHERFORD INTL INC 0% 06/30/2020		08/16/2005	Various		1,633,050	2,500,000	1,642,500	0	0	346	0	346	0	1,642,846	0	(9,796)	(9,796)	0	06/30/2020	2FE
94980G-AB-7	WFHET 2004-2, AI-1B		09/01/2005	SCHEDULED REDEMPTION		1,396,955	1,396,955	1,396,888	1,396,918	0	38	0	38	0	1,396,955	0	0	0	9,081	09/25/2034	1FE
9497EP-AA-6	WFHETN 2004-2N, N1		09/26/2005	SCHEDULED REDEMPTION		803,597	803,597	803,549	803,573	0	24	0	24	0	803,597	0	0	0	7,859	09/26/2034	1FE
977100-AM-8	WISCONSIN STATE GENERAL REVENUE		07/22/2005	CITIGROUP GLOBAL MARKETS		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	1,561	05/01/2032	1FE
003669-AF-5	ABITIBI-CONSOLIDATED INC.	F	09/22/2005	LEHMAN BROTHERS INC		980,000	1,000,000	1,012,500	0	0	(351)	0	(351)	0	1,012,149	0	(32,149)	(32,149)	21,958	06/15/2011	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
054923-AA-5	AXCAN PHARMA INC 4.250000% 04/15/2008	F	08/12/2005	WARBURG DILLION READ LLC		622,500	600,000	600,000	600,000	0	0	0	0	0	600,000	0	22,500	22,500	8,642	04/15/2008	2
09774L-AG-3	BOMBARDIER CAPITAL INC	F	09/20/2005	GOLDMAN, SACHS & CO		3,007,500	3,000,000	2,660,000	2,882,671	0	26,190	0	26,190	0	2,908,861	0	98,639	98,639	42,875	06/29/2006	3FE
097751-AH-4	BOMBARDIER INC	F	09/06/2005	GOLDMAN, SACHS & CO		4,083,750	4,500,000	4,096,845	3,735,000	0	0	0	0	0	3,735,000	0	348,750	348,750	100,800	05/01/2014	3FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	F	09/03/2005	SCHEDULED REDEMPTION		71,909	71,909	71,909	71,909	0	0	0	0	0	71,909	0	0	0	1,945	03/03/2024	2
151010-AC-2	CELESTICA INC	F	09/20/2005	SALOMON SMITH BARNEY		996,250	1,000,000	1,010,000	0	0	(272)	0	(272)	0	1,009,728	0	(13,478)	(13,478)	19,063	07/01/2013	4FE
22409V-AE-2	CP SHIPS LIMITED 4.000000% 06/30/2024	F	08/23/2005	JEFFERIES & COMPANY, INC		1,492,500	1,500,000	1,436,250	1,423,125	14,437	329	0	14,766	0	1,437,891	0	54,609	54,609	9,333	06/30/2024	4FE
305204-AA-7	FAIRMONT HOTELS & RESORT 3.750000% 12/01/2023	F	08/02/2005	CREDIT SUISSE FIRST BOSTON CORPORATION		2,077,920	2,000,000	2,068,600	2,049,432	0	(1,314)	0	(1,314)	0	2,048,118	0	29,802	29,802	13,356	12/01/2023	2
554067-AB-4	MAAX CORP	F	08/30/2005	MERRILL LYNCH CAPITAL MARKETS		330,750	350,000	352,750	305,375	0	0	0	0	0	305,375	0	25,375	25,375	7,299	06/15/2012	5FE
59151K-AC-2	METHANEX CORP NT NT	F	08/15/2005	MATURED		915,000	915,000	931,013	919,697	0	(4,697)	0	(4,697)	0	915,000	0	0	0	35,456	08/15/2005	2FE
775310-AP-3	ROGERS WIRELESS INC	F	09/07/2005	BANK OF AMERICA		533,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	33,750	33,750	9,667	12/15/2012	4FE
22882T-AA-1	CRGT 2005-1, A1	F	09/19/2005	SCHEDULED REDEMPTION		705,914	705,914	705,914	705,914	0	0	0	0	0	705,914	0	0	0	6,416	06/17/2037	1FE
74726M-AE-9	QANTAS AIRWAYS	F	09/21/2005	MORGAN STANLEY DEAN WITTER		3,975,240	4,000,000	3,997,200	3,997,660	0	57	0	57	0	3,997,717	0	(22,477)	(22,477)	54,667	06/20/2013	2FE
629568-AL-0	NABORS INDUSTRIES INC 0% 06/15/2023	F	09/30/2005	WARBURG DILLION READ LLC		858,750	750,000	672,188	678,758	0	986	0	986	0	679,744	0	179,006	179,006	0	06/15/2023	1
902118-BF-4	TYCO INTL GROUP SA 2.750000% 01/15/2018	F	08/03/2005	GOLDMAN, SACHS & CO		3,832,375	3,100,000	4,448,410	3,770,359	0	(126,153)	0	(126,153)	0	3,644,207	0	188,168	188,168	48,072	01/15/2018	2FE
10600P-AA-5	BRAMER 2003-1	F	09/15/2005	SCHEDULED REDEMPTION		145,153	145,153	145,153	145,153	0	0	0	0	0	145,153	0	0	0	0	06/15/2011	2FE
76117H-AA-0	RESONA PFD GLOBAL SECS-C	F	09/15/2005	Various		13,374,470	13,000,000	13,295,500	0	0	(491)	0	(491)	0	13,295,009	0	79,461	79,461	71,311	12/29/2049	2FE
236363-AA-5	DANSKE BANK A/S	F	08/18/2005	GOLDMAN, SACHS & CO		8,439,180	7,000,000	7,113,960	7,105,464	0	(1,324)	0	(1,324)	0	7,104,140	0	1,335,040	1,335,040	77,046	12/16/2049	1FE
23383F-BL-8	DAIMLERCHRYSLER NA HLDG	F	08/22/2005	J. P. MORGAN SECURITIES, INC		9,028,611	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	28,611	28,611	90,577	05/24/2006	2FE
87927V-AF-5	TELECOM ITALIA CAPITAL	F	09/16/2005	MERRILL LYNCH CAPITAL MARKETS		5,111,950	5,000,000	4,747,950	4,751,168	0	661	0	661	0	4,751,829	0	360,121	360,121	111,563	11/15/2033	2FE
902118-AC-2	TYCO INTL GROUP SA	F	07/27/2005	BARCLAYS BANK		5,345,055	4,500,000	4,750,425	4,745,805	0	(395)	0	(395)	0	4,745,410	0	599,645	599,645	40,250	06/15/2028	2FE
902118-AK-4	TYCO INTL GROUP SA	F	07/27/2005	BARCLAYS BANK		2,353,680	2,000,000	2,076,080	2,074,506	0	(113)	0	(113)	0	2,074,393	0	279,287	279,287	74,861	01/15/2029	2FE
675007-AE-8	OCEAN RIG NORWAY AS	F	09/08/2005	MORGAN STANLEY DEAN WITTER		2,170,000	2,000,000	2,033,125	1,006,250	1,875	(746)	0	1,129	0	2,032,379	0	137,621	137,621	34,896	07/01/2013	4FE
16133R-AB-2	CHARTERED SEMICONDUCTOR	F	08/01/2005	WARBURG DILLION READ LLC		5,956,920	6,000,000	5,933,760	0	0	31	0	31	0	5,933,791	0	23,129	23,129	958	08/03/2010	2FE
16133R-AC-0	CHARTERED SEMICONDUCTOR	F	08/01/2005	Various		5,990,370	6,000,000	5,914,380	0	0	8	0	8	0	5,914,388	0	75,982	75,982	520	08/03/2015	2FE
045056-AA-6	ASHTEAD HOLDINGS PLC	F	09/21/2005	LEHMAN BROTHERS INC		528,750	500,000	515,000	0	0	(202)	0	(202)	0	514,798	0	13,952	13,952	6,349	08/01/2015	4FE
387413-AD-9	GRAN 2001-1, 1C	F	07/20/2005	SCHEDULED REDEMPTION		592,590	592,590	604,604	599,442	0	(6,852)	0	(6,852)	0	592,590	0	0	0	6,808	01/20/2041	2FE
38741W-AE-3	GRAN 2004-2, 1C	F	09/20/2005	SCHEDULED REDEMPTION		939,950	939,950	939,950	939,950	0	0	0	0	0	939,950	0	0	0	9,919	06/20/2044	2FE
4041A2-AG-9	HBOS PLC	F	09/22/2005	WARBURG DILLION READ LLC		6,094,860	6,000,000	6,004,340	6,003,334	0	(559)	0	(559)	0	6,002,774	0	92,086	92,086	130,792	10/31/2049	1FE
G4048#-AA-3	INFAST GROUP PLC SR NTS	F	07/28/2005	PRINCIPAL PAYDOWN		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	36,916	02/07/2006	3
72146#-AH-3	PILKINGTON PLC/ PILKINGTON HLDGS INC SER E GTD NTS	F	08/06/2005	SCHEDULED REDEMPTION		833,333	833,333	849,258	837,541	0	(4,208)	0	(4,208)	0	833,333	0	0	0	37,708	08/06/2007	2
G7734#-AB-3	SSL INTERNATIONAL SERIES A SR NTS	F	09/06/2005	Various		56,610	56,610	61,218	215,758	0	(6,274)	0	(6,274)	0	58,793	0	(2,183)	(2,183)	5,952	11/03/2009	3
4599999 - Bonds - Industrial and Miscellaneous						1,147,613,405	1,137,890,726	1,137,476,273	1,003,589,751	2,136,917	(1,046,085)	(52,939)	1,143,771	0	1,131,236,629	0	16,376,776	16,376,776	13,710,477	XXX	XXX
6099997 - Bonds - Part 4						2,856,568,676	3,156,190,197	2,771,033,371	2,387,210,705	2,565,107	1,447,595	(52,643)	4,065,345	(9,144)	2,807,908,517	(50,970)	48,711,128	48,660,158	32,368,177	XXX	XXX
6099999 - Total - Bonds						2,856,568,676	3,156,190,197	2,771,033,371	2,387,210,705	2,565,107	1,447,595	(52,643)	4,065,345	(9,144)	2,807,908,517	(50,970)	48,711,128	48,660,158	32,368,177	XXX	XXX
PREFERRED STOCKS PUBLIC UTILITIES																					
25746U-40-6	DOMINION RESOURCES INC		09/28/2005	JEFFERIES & COMPANY, INC	60,000.000	3,362,557	0.00	3,154,738	3,062,425	0	(16,991)	0	(16,991)	0	3,045,434	0	317,122	317,122	65,625		RP2LFE
233331-20-6	DTE ENERGY COMPANY		08/02/2005	JEFFERIES & COMPANY, INC	120,000.000	3,007,074	0.00	3,076,188	3,017,106	0	(12,925)	0	(12,925)	0	3,004,182	0	2,893	2,893	0		RP2LFE
665262-5*-8	NORTHERN INDIANA PUB SER		07/01/2005	REDEMPTION	12,000.000	1,200,000	0.00	1,194,910	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0		RP2LFE
6199999 - Preferred Stocks - Public Utilities						7,569,631	XXX	7,425,836	7,279,531	0	(29,916)	0	(29,916)	0	7,249,616	0	320,015	320,015	65,625	XXX	XXX
BANKS, TRUST AND INSURANCE COMPANIES																					
17308C-85-8	CITIGROUP FUNDING INC		09/23/2005	MORGAN STANLEY DEAN WITTER	15,000.000	445,481	0.00	442,500	0	0	0	0	0	0	442,500	0	2,981	2,981	0		RP1LFE
20057R-30-8	COMMERCE CAPITAL TRST II-*R		09/13/2005	Various	80,000.000	4,909,992	0.00	4,576,073	4,572,866	0	(1,600)	0	(1,600)	0	4,571,266	0	338,726	338,726	29,089		RP2LFE
37247D-30-4	GENWORTH FINANCIAL INC		09/20/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	45,000.000	1,539,836	0.00	1,182,000	1,162,096	0	(4,562)	0	(4,562)	0	1,157,533	0	382,302	382,302	16,875		RP1LFE
524908-58-9	LEHMAN BROTHERS HOLDINGS		09/19/2005	LEHMAN BROTHERS INC	70,000.000	2,041,815	0.00	1,778,000	1,778,000	0	0	0	0	0	1,778,000	0	263,815	263,815	15,646		RP1LFE
792860-30-6	ST PAUL COMPANIES INC		08/02/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	17,500.000	1,346,612	0.00	944,900	877,624	0	(1,983)	0	(1,983)	0	875,642	0	470,971	470,971	19,688		RP2LFE
894206-30-7	TRAVELERS PPTY CASUALTY		09/13/2005	Various	151,700.000	3,714,085	0.00	3,674,084	3,678,311	0	326	0	326	0	3,678,636	0	35,449	35,449	42,666		RP2LFE
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies						13,997,822	XXX	12,597,556	12,068,896	0	(7,819)	0	(7,819)	0	12,503,577	0	1,494,245	1,494,245	123,963	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)																					
013104-20-3	ALBERTSON'S INC		09/02/2005	Various	100,000.000	2,463,297	0.00	2,473,000	2,479,711	0	1,943	0	1,943	0	2,481,654	0	(18,357)	(18,357)	45,313		RP2LFE
071813-40-6	BAXTER INTERNATIONAL		08/31/2005	BANK OF AMERICA	30,000.000	1,705,438	0.00	1,535,300	1,530,459	0	(9,741)	0	(9,741)	0	1,520,718	0	184,720	184,720	26,250		RP2LFE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
165167-86-7	CHESAPEAKE ENERGY CORP		09/29/2005	Various	38,500.000	6,088,240	0.00	3,850,000	3,850,000	0	0	0	0	0	3,850,000	0	2,238,240	2,238,240	38,500		P4LFE
231029-30-7	CUMMINS CAPITAL TRUST I		08/31/2005	Various	15,000.000	1,365,048	0.00	1,164,900	1,164,420	0	(1,164)	0	(1,164)	0	1,163,256	0	201,792	201,792	4,375		RP3LFE
447011-20-6	HUNTSMAN CORP		09/30/2005	VARIOUS	1,865,000.000	1,865,000	0.00	1,865,000	1,806,500	58,500	0	0	58,500	0	1,865,000	0	0	0	0		P4LZ
717265-50-8	PHELPS DODGE CO.		08/01/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	4,000.000	884,683	0.00	606,620	606,620	0	0	0	0	0	606,620	0	278,063	278,063	6,750		P3LFE
74251V-20-1	PRINCIPAL FINANCIAL GROUP		08/01/2005	LEHMAN BROTHERS INC.	50,000.000	5,013,590	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	13,590	13,590	0		P1UZ
873119-20-0	TXI CAPITAL TRUST I		09/19/2005	WARBURG DILLION READ LLC	17,500.000	1,051,706	0.00	615,687	622,028	0	837	0	837	0	622,865	0	428,841	428,841	0		RP4LFE
6399999 - Preferred Stocks - Industrial and Miscellaneous						20,437,002	XXX	17,110,507	17,059,738	58,500	(8,126)	0	50,374	0	17,110,112	0	3,326,890	3,326,890	121,188	XXX	XXX
6599997 - Preferred Stocks - Part 4						42,004,454	XXX	37,133,899	36,408,165	58,500	(45,861)	0	12,639	0	36,863,305	0	5,141,150	5,141,150	310,776	XXX	XXX
6599999 - Total - Preferred Stocks						42,004,454	XXX	37,133,899	36,408,165	58,500	(45,861)	0	12,639	0	36,863,305	0	5,141,150	5,141,150	310,776	XXX	XXX
COMMON STOCKS																					
PUBLIC UTILITIES																					
00130H-10-5	AES Corp		07/11/2005	BANK OF AMERICA NT & SA	499,400.000	8,065,721		6,491,952	8,180,172	(1,717,878)	0	0	(1,717,878)	0	6,462,294	0	1,603,426	1,603,426	0		L
26816Q-10-1	DYNEGY INC.		09/22/2005	MORGAN STANLEY DEAN WITTER	2,300.000	9,959		8,771	11,178	(2,407)	0	0	(2,407)	0	8,771	0	1,187	1,187	0		L
281020-10-7	EDISON INTL.		07/11/2005	MORGAN STANLEY DEAN WITTER	130,500.000	5,295,560		5,218,744	5,291,775	(73,031)	0	0	(73,031)	0	5,218,744	0	76,816	76,816	32,625		L
29364G-10-3	ENTERGY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	42,300.000	3,259,347		2,352,936	3,195,765	(842,829)	0	0	(842,829)	0	2,352,936	0	906,411	906,411	54		L
30161N-10-1	EXELON CORP.		09/22/2005	Various	82,400.000	4,343,718		3,847,593	3,957,543	(393,642)	0	0	(393,642)	0	3,847,593	0	496,125	496,125	11,280		L
465685-10-5	ITC HOLDINGS		07/26/2005	LEHMAN BROTHERS INC.	3,000.000	80,956		69,000	0	0	0	0	0	0	69,000	0	11,956	11,956	0		L
69331C-10-8	P G & E CORP.		07/11/2005	MORGAN STANLEY DEAN WITTER	69,700.000	2,631,114		1,747,020	2,616,538	(869,518)	0	0	(869,518)	0	1,747,020	0	884,094	884,094	20,910		L
844030-10-6	SOUTHERN UNION CO.		09/06/2005	Various	0.900	25,313		25,335	0	0	0	0	0	0	25,335	0	(22)	(22)	0		L
6699999 - Common Stocks - Public Utilities						23,711,688	XXX	19,761,352	23,252,971	(3,899,304)	0	0	(3,899,304)	0	19,731,694	0	3,979,994	3,979,994	64,869	XXX	XXX
BANKS, TRUST AND INSURANCE COMPANIES																					
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC.		07/11/2005	MORGAN STANLEY DEAN WITTER	106,300.000	6,430,955		7,218,654	6,176,030	929,667	0	0	929,667	0	7,105,697	0	(674,741)	(674,741)	0		L
060505-10-4	BANK OF AMERICA CORP.		07/11/2005	MORGAN STANLEY DEAN WITTER	193,900.000	8,754,355		8,171,525	8,843,779	(999,448)	0	0	(999,448)	0	7,844,331	0	910,023	910,023	0		L
14040H-10-5	CAPITAL ONE FINANCIAL CORP.		09/29/2005	WEEDEN & COMPANY	115,900.000	9,275,170		8,647,392	7,755,049	(686,663)	0	0	(686,663)	0	8,647,392	0	627,778	627,778	3,091		L
808513-10-5	Charles Schwab		09/22/2005	MORGAN STANLEY DEAN WITTER	5,300.000	74,303		42,612	59,784	(17,172)	0	0	(17,172)	0	42,612	0	31,691	31,691	117		L
125581-10-8	CIT GROUP INC.		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	18,227		16,053	17,188	(1,135)	0	0	(1,135)	0	16,053	0	2,175	2,175	64		L
172967-10-1	CITIGROUP INC.		07/28/2005	Various	314,330.000	14,015,050		14,217,387	14,049,297	(295,444)	0	0	(295,444)	0	14,217,387	0	(202,337)	(202,337)	97,121		L
200519-10-6	COMMERCE BANCORP INC.		09/22/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	35,824.000	1,105,671		1,082,714	0	0	0	0	0	0	1,082,714	0	22,957	22,957	0		L
222372-10-4	COUNTRYWIDE FINANCIAL GROUP		07/27/2005	Various	144,600.000	5,437,315		5,174,379	5,583,006	(408,627)	0	0	(408,627)	0	5,174,379	0	262,937	262,937	0		L
313586-10-9	FANNIE MAE		09/28/2005	Various	100,300.000	5,564,176		5,758,821	5,742,822	(125,590)	0	0	(125,590)	0	5,729,827	0	(165,651)	(165,651)	4,533		L
314211-10-3	FEDERATED INVESTORS INC.		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	16,799		14,112	15,005	(893)	0	0	(893)	0	14,112	0	2,687	2,687	75		L
316773-10-0	FIFTH THIRD BANCORP		08/26/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	26,300.000	1,090,565		1,125,959	0	0	0	0	0	0	1,125,959	0	(35,393)	(35,393)	0		L
354613-10-1	Franklin Resources		09/22/2005	MORGAN STANLEY DEAN WITTER	2,700.000	219,042		92,262	207,846	(115,584)	0	0	(115,584)	0	92,262	0	126,780	126,780	270		L
313400-30-1	FREDDIE MAC		07/11/2005	Various	103,700.000	6,819,357		6,938,526	6,764,351	135,224	0	0	135,224	0	6,899,575	0	(80,218)	(80,218)	0		L
381317-10-6	GOLDEN WEST FINANCIAL CORP.		09/22/2005	MORGAN STANLEY DEAN WITTER	1,300.000	77,438		19,391	83,694	(64,303)	0	0	(64,303)	0	19,391	0	58,047	58,047	78		L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		08/22/2005	Various	105,800.000	8,175,127		6,413,048	7,814,510	(1,506,352)	0	0	(1,506,352)	0	6,413,048	0	1,762,079	1,762,079	30,943		L
428656-10-2	HIBERNIA CORP		08/31/2005	CANTOR, FITZGERALD & CO	45,400.000	1,440,028		626,601	1,463,238	(880,810)	0	0	(880,810)	0	626,601	0	813,427	813,427	8,933		L
47102X-10-5	JANUS CAPITAL FUNDING		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	8,604		9,219	9,024	195	0	0	195	0	9,219	0	(616)	(616)	24		L
46625H-10-0	JPMORGAN CHASE & COMPANY		07/11/2005	MORGAN STANLEY DEAN WITTER	232,500.000	8,123,373		9,062,340	8,211,900	722,706	0	0	722,706	0	8,934,606	0	(811,233)	(811,233)	79,050		L
524901-10-5	LEGG MASON, INC.		07/05/2005	INVESTMENT TECHNOLOGY GROUP, INC.	43,500.000	4,554,309		3,801,250	4,528,785	(727,535)	0	0	(727,535)	0	3,801,250	0	753,059	753,059	0		L
524908-10-0	LEHMAN BROTHERS HOLDING INC.		08/17/2005	Various	43,600.000	4,475,881		3,949,863	1,995,528	(384,318)	0	0	(384,318)	0	3,949,863	0	526,018	526,018	2,140		L
55261F-10-4	M&T BANK CORP.		09/22/2005	MORGAN STANLEY DEAN WITTER	1,000.000	105,316		88,499	105,160	(16,661)	0	0	(16,661)	0	88,499	0	16,817	16,817	450		L
571748-10-2	MARSH & MC LENNAN CO., INC.		08/08/2005	Various	273,300.000	7,816,538		8,662,734	7,570,410	994,092	0	0	994,092	0	8,564,502	0	(747,963)	(747,963)	46,461		L
55262C-10-0	MBIA INC.		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	11,248		8,794	11,862	(3,068)	0	0	(3,068)	0	8,794	0	2,453	2,453	56		L
55262L-10-0	MBNA CORP		07/11/2005	MORGAN STANLEY DEAN WITTER	500.000	12,845		9,548	13,080	(3,533)	0	0	(3,533)	0	9,548	0	3,297	3,297	70		L
590188-10-8	MERRILL LYNCH & CO., INC.		07/11/2005	MORGAN STANLEY DEAN WITTER	57,300.000	3,241,939		3,175,142	3,152,073	23,069	0	0	23,069	0	3,175,142	0	66,797	66,797	0		L
59156R-10-8	METLIFE		09/06/2005	CANTOR, FITZGERALD & CO	2,351.000	114,899		0	0	0	0	0	0	0	0	0	114,899	114,899	0		L
552848-10-3	MGIC INVESTMENT CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	6,188		4,595	6,522	(1,927)	0	0	(1,927)	0	4,595	0	1,593	1,593	15		L
615369-10-5	Moody's Corp.		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	44,377		24,507	40,464	(15,957)	0	0	(15,957)	0	24,507	0	19,870	19,870	50		L
617446-44-8	MORGAN STANLEY		09/22/2005	Various	63,000.000	3,359,129		3,363,844	115,434	(10,214)	0	0	(10,214)	0	3,363,844	0	(4,715)	(4,715)	108		L
635405-10-3	NATIONAL CITY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	30,977		26,359	30,708	(4,349)	0	0	(4,349)	0	26,359	0	4,618	4,618	333		L
665859-10-4	NORTHERN TRUST CO.		09/22/2005	MORGAN STANLEY DEAN WITTER	800.000	38,550		35,112	36,472	(1,360)	0	0	(1,360)	0	35,112	0	3,438	3,438	168		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
693475-10-5	PNC FINANCIAL SERVICES GROUP		07/27/2005	Various	54,800.000	3,007,145		3,013,845	2,984,408	6,520	0	0	6,520	0	2,990,928	0	16,217	16,217	15,850		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	41,281		30,840	37,710	(6,870)	0	0	(6,870)	0	30,840	0	10,441	10,441	0		L
74406A-10-2	PROVIDIAN FINANCIAL CORP		09/30/2005	CANTOR, FITZGERALD & CO	12,100.000	213,356		53,361	213,323	(159,962)	0	0	(159,962)	0	53,361	0	159,995	159,995	0		L
744320-10-2	PRUDENTIAL FINANCIAL INC		09/22/2005	Various	94,400.000	6,331,751		4,464,907	6,007,890	(1,752,676)	0	0	(1,752,676)	0	4,450,362	0	1,881,389	1,881,389	0		L
758666-10-9	REFCO INC		08/11/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	15,300.000	424,022		336,600	0	0	0	0	0	0	336,600	0	87,422	87,422	0		L
78442P-10-6	SLM Corporation		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	15,860		4,838	15,240	(10,402)	0	0	(10,402)	0	4,838	0	11,022	11,022	66		L
845905-10-8	SOVEREIGN BANCORP, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	8,892		8,854	8,936	(82)	0	0	(82)	0	8,854	0	37	37	16		L
792860-10-8	ST. PAUL TRAVELERS COMPANIES		09/09/2005	Various	149,500.000	6,305,756		5,642,290	4,561,762	(471,509)	0	0	(471,509)	0	5,612,856	0	692,899	692,899	2,208		L
87161C-10-5	SYNOVUS FINANCIAL CORP		09/29/2005	Various	376,759.000	10,931,477		10,798,952	10,341,269	(28,347)	0	0	(28,347)	0	10,792,887	0	138,590	138,590	62,324		L
891027-10-4	TORCHMARK CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	5,255		2,053	5,220	(3,167)	0	0	(3,167)	0	2,053	0	3,201	3,201	11		L
949746-10-1	WELLS FARGO & CO		07/11/2005	Various	78,200.000	4,822,207		4,672,442	4,741,660	(142,658)	0	0	(142,658)	0	4,672,442	0	149,765	149,765	0		L
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	08/30/2005	ALLIANCE BERNSTEIN	52,800.000	1,814,831		1,313,256	1,755,600	(303,906)	0	0	(303,906)	(138,438)	1,313,256	135,055	366,520	501,575	14,515		L
56501R-10-6	MANULIFE FINANCIAL CORP	C	08/30/2005	ALLIANCE BERNSTEIN	43,900.000	2,168,015		1,864,074	0	1,945,182	0	0	1,945,182	(81,109)	1,864,074	93,809	210,133	303,942	8,807		L
Q97417-10-1	WESTPAC BANKING CORP	D	09/05/2005	ALLIANCE BERNSTEIN	26,372.000	396,985		408,051	401,039	(262)	0	0	(262)	7,274	408,051	(11,121)	55	(11,066)	9,602		U
G98255-10-5	***XL CAPITAL LTD	F	09/09/2005	Various	82,800.000	5,764,505		6,270,251	6,161,976	76,551	0	0	76,551	0	6,238,527	0	(474,023)	(474,023)	12,750		U
G0070K-10-3	ACE LIMITED	F	09/09/2005	Various	155,900.000	7,018,979		6,281,718	6,382,155	(738,344)	0	0	(738,344)	0	6,281,718	0	737,261	737,261	32,729		L
G7127P-11-8	PLATINUM UNDERWRITERS	F	09/15/2005	GOLDMAN, SACHS & CO	60,200.000	1,775,037		1,767,895	1,782,522	(219,806)	(30,911)	0	(250,717)	0	1,531,805	0	243,231	243,231	26,338		U
K28155-10-7	DANSKE BANK	D	09/19/2005	ALLIANCE BERNSTEIN	33,767.000	1,034,978		202,087	1,016,252	(738,197)	0	0	(738,197)	(75,968)	202,087	18,809	814,083	832,892	0		U
G03815-11-8	ANGLO IRISH BANK EURO.16	D	09/15/2005	ALLIANCE BERNSTEIN	37,807.000	512,541		471,521	465,026	(24,430)	0	0	(24,430)	30,926	471,521	(22,580)	63,600	41,019	547		U
J0021H-10-7	AEON CREDIT SERV JPY50	D	08/11/2005	ALLIANCE BERNSTEIN	9,100.000	540,416		616,955	569,933	18,899	0	0	18,899	28,123	616,955	(33,302)	(43,238)	(76,540)	0		U
J00557-10-8	AIFUL CORP JPY50	D	08/11/2005	ALLIANCE BERNSTEIN	6,250.000	457,821		388,280	466,450	(75,039)	0	0	(75,039)	(3,131)	388,280	(1,483)	71,025	69,541	1,344		U
J64083-10-8	PROMISE CO	D	08/01/2005	ALLIANCE BERNSTEIN	5,200.000	323,583		229,555	333,653	(106,693)	0	0	(106,693)	2,594	229,555	(4,018)	98,046	94,028	0		U
N4578E-41-3	ING GROUP	D	07/08/2005	ALLIANCE BERNSTEIN	15,075.000	421,652		457,327	425,884	136	0	0	136	31,307	457,327	(36,772)	1,097	(35,675)	0		U
H3698D-41-9	CREDIT SUISSE GRP CHF0.5	D	08/04/2005	ALLIANCE BERNSTEIN	12,257.000	513,163		511,754	142,954	3,966	0	0	3,966	9,016	511,754	2,240	(831)	1,409	0		U
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	08/11/2005	ALLIANCE BERNSTEIN	166,531.000	4,829,604		5,091,935	4,954,297	49,092	0	0	49,092	88,545	5,091,935	(129,892)	(132,439)	(262,331)	0		U
6799999 - Common Stocks - Banks, Trust and Insurance Companies						160,136,862	XXX	152,684,883	144,178,181	(6,147,992)	(30,911)	0	(6,178,902)	(100,861)	151,610,047	10,744	8,516,071	8,526,815	461,256	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)																					
88579Y-10-1	3M Company		09/19/2005	WARBURG DILLION READ LLC	90,158.000	6,522,388		6,996,326	3,817,440	436,678	0	0	436,678	0	6,969,715	0	(447,327)	(447,327)	37,866		L
000886-30-9	A D C TELECOM, INC		07/19/2005	SG COWEN SECURITIES CORP	85,714.000	2,149,617		1,481,995	1,865,994	(383,999)	0	0	(383,999)	0	1,481,995	0	667,622	667,622	0		L
00437V-10-4	ACCREDO HEALTH		08/18/2005	CANTOR, FITZGERALD & CO	11,925.000	551,035		267,709	527,775	(273,646)	0	0	(273,646)	0	267,709	0	283,326	283,326	0		L
00751Y-10-6	ADVANCED AUTO PARTS INC		09/02/2005	LEHMAN BROTHERS INC	68,100.000	3,957,112		4,282,812	3,618,996	(142,959)	0	0	(142,959)	0	4,282,812	0	(325,700)	(325,700)	0		L
009158-10-6	AIR PRODUCTS & CHEMICALS, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	11,010		8,178	12,060	(3,882)	0	0	(3,882)	0	8,178	0	2,832	2,832	64		L
013068-10-1	ALBERTO CULVER CO		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	21,264		23,954	21,665	2,289	0	0	2,289	0	23,954	0	(2,689)	(2,689)	58		L
013817-10-1	ALCOA INC		07/11/2005	MORGAN STANLEY DEAN WITTER	200.000	5,534		3,825	5,226	(1,401)	0	0	(1,401)	0	3,825	0	1,708	1,708	0		L
015271-10-9	ALEXANDRIA REAL ESTATE		09/06/2005	Various	26,200.000	2,128,071		1,488,041	1,924,390	(437,825)	0	0	(437,825)	0	1,488,041	0	640,030	640,030	16,289		L
01741R-10-2	Allegheny Technolog		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	8,760		6,928	6,618	310	0	0	310	0	6,928	0	1,832	1,832	18		L
019589-30-8	ALLIED WASTE INDUSTRIES INC		09/22/2005	MORGAN STANLEY DEAN WITTER	2,900.000	23,373		19,517	22,997	(3,480)	0	0	(3,480)	0	19,517	0	3,856	3,856	0		L
020520-10-2	ALON USA ENERGY INC		08/08/2005	LEHMAN BROTHERS INC	31,100.000	556,446		497,600	0	0	0	0	0	0	497,600	0	58,846	58,846	0		L
00163T-10-9	AMB PROPERTY CORP		07/27/2005	DISTRIBUTION	0.000	5,595		5,595	0	0	0	0	0	0	5,595	0	0	0	0		L
023551-10-4	AMERADA HESS CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	27,355		10,140	21,302	(11,162)	0	0	(11,162)	0	10,140	0	17,215	17,215	60		L
029066-10-7	AMERICAN CAMPUS COMMUNITIES INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	7,491		7,748	7,077	671	0	0	671	0	7,748	0	(257)	(257)	30		L
03073E-10-5	AMERISOURCEBERGEN CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	23,270		16,685	20,745	(4,060)	0	0	(4,060)	0	16,685	0	6,585	6,585	8		L
037411-10-5	APACHE CORP		09/16/2005	Various	82,200.000	5,851,979		5,055,660	4,095,640	(366,452)	0	0	(366,452)	0	5,055,660	0	796,319	796,319	2,672		L
03748R-10-1	APARTMENT INVT & MGMT CO CL A		08/31/2005	Various	13,500.000	585,411		534,919	552,420	(25,945)	0	0	(25,945)	0	534,919	0	50,492	50,492	(226)		L
037604-10-5	Apollo Group		09/22/2005	MORGAN STANLEY DEAN WITTER	1,000.000	65,367		18,522	78,220	(59,698)	0	0	(59,698)	0	18,522	0	46,846	46,846	0		L
038222-10-5	APPLIED MATERIALS, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	15,182		17,766	14,562	3,204	0	0	3,204	0	17,766	0	(2,584)	(2,584)	27		L
03822W-10-9	APPLIED MICRO CIRCUITS CORP		09/28/2005	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
039583-10-9	ARCHSTONE SMITH TRUST		07/26/2005	Various	28,400.000	1,174,916		1,004,227	1,096,808	(92,581)	0	0	(92,581)	0	1,004,227	0	170,689	170,689	0		L
039793-10-4	ARDEN REALTY INC		07/25/2005	DISTRIBUTION	0.000	31,156		31,156	0	0	0	0	0	0	31,156	0	0	0	0		L
044209-10-4	ASHLAND INC NEW		07/06/2005	DISTRIBUTION	0.000	17,287		17,287	0	0	0	0	0	0	17,287	0	0	0	0		L
045604-10-5	ASSOCIATED ESTATES		07/27/2005	Various	48,800.000	490,557		487,691	173,524	(1,064)	0	0	(1,064)	0	487,691	0	2,866	2,866	671		L
05329W-10-2	AUTONATION INC		09/22/2005	MORGAN STANLEY DEAN WITTER	2,400.000	47,662		45,840	49,248	(3,408)	0	0	(3,408)	0	45,840	0	1,822	1,822	0		L
053332-10-2	AutoZone Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	62,080		17,215	64,722	(47,507)	0	0	(47,507)	0	17,215	0	44,866	44,866	0		L
053484-10-1	AVALON BAY COMMUNITIES, COMMON		07/20/2005	GREEN STREET ADVISORS	5,800.000	491,181		466,697	468,640	(1,943)	0	0	(1,943)	0	466,697	0	24,484	24,484	4,118		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
053499-10-9	AVAYA INC.		09/22/2005	MORGAN STANLEY DEAN WITTER	2,800.000	26,207		4,312	23,296	(18,984)	0	0	(18,984)	0	4,312	0	21,895	21,895	0		L
075896-10-0	Bed Bath & Beyond		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,967		3,683	4,178	(495)	0	0	(495)	0	3,683	0	284	284	0		L
076446-30-1	BEDFORD PROPERTY INVESTMENTS		08/25/2005	Various	56,700.000	1,274,356		1,289,535	794,190	(17,191)	0	0	(17,191)	0	1,289,535	0	(15,178)	(15,178)	16,465		L
05538P-10-4	BEI TECHNOLOGIES INC.		08/30/2005	CANTOR, FITZGERALD & CO	4,400.000	153,576		115,468	114,724	(57,066)	0	0	(57,066)	0	61,135	0	92,442	92,442	44		L
086516-10-1	BEST BUY, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	2,100.000	88,553		70,445	95,970	(25,525)	0	0	(25,525)	0	70,445	0	18,108	18,108	162		L
097023-10-5	Boeing Company		07/11/2005	MORGAN STANLEY DEAN WITTER	33,400.000	2,169,263		1,971,878	2,204,400	(232,522)	0	0	(232,522)	0	1,971,878	0	197,385	197,385	0		L
101121-10-1	BOSTON PROPERTIES INC.		07/25/2005	DISTRIBUTION	0.000	25,244		25,244	0	0	0	0	0	0	25,244	0	0	0	0		L
101137-10-7	BOSTON SCIENTIFIC CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	9,300.000	220,959		122,606	251,100	(128,494)	0	0	(128,494)	0	122,606	0	98,353	98,353	0		L
105368-20-3	BRANDYWINE REALTY		07/08/2005	GREEN STREET ADVISORS	30,200.000	930,902		870,533	925,630	(55,097)	0	0	(55,097)	0	870,533	0	60,369	60,369	13,288		L
05564E-10-6	BRE PROPERTIES INC.		09/14/2005	Various	33,300.000	1,445,189		1,360,337	1,393,605	(38,883)	0	0	(38,883)	0	1,360,337	0	84,851	84,851	(640)		L
111320-10-7	Broadcom Corporatio		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	8,836		5,969	7,102	(1,133)	0	0	(1,133)	0	5,969	0	2,867	2,867	0		L
125509-10-9	C I G N A CORP		07/11/2005	MORGAN STANLEY DEAN WITTER	33,700.000	3,714,282		3,476,639	3,606,911	(130,272)	0	0	(130,272)	0	3,476,639	0	237,643	237,643	0		L
133131-10-2	CAMDEN PROP		09/22/2005	Various	16,600.000	907,092		916,861	236,500	5,733	0	0	5,733	0	916,861	0	(9,769)	(9,769)	2,668		L
134429-10-9	Campbell Soup		09/22/2005	MORGAN STANLEY DEAN WITTER	8,100.000	237,320		219,591	249,237	(29,646)	0	0	(29,646)	0	219,591	0	17,729	17,729	1,377		L
139733-10-9	CAPITAL AUTOMOTIVE REIT		08/31/2005	DISTRIBUTION	0.000	994		994	0	0	0	0	0	0	994	0	0	0	0		L
143658-30-0	CARNIVAL CRUISE LINES		09/22/2005	MORGAN STANLEY DEAN WITTER	5,100.000	249,788		177,057	278,205	(101,148)	0	0	(101,148)	0	177,057	0	72,730	72,730	1,020		L
144418-10-0	CARRAMERICA REALTY CORP.		08/31/2005	Various	45,100.000	1,767,775		1,600,615	1,631,718	(41,617)	0	0	(41,617)	0	1,600,615	0	167,160	167,160	(788)		L
149113-10-2	CATELLUS DEVELOPMENT CORP		09/13/2005	Various	168,147.000	5,915,202		3,648,921	4,367,222	(1,915,409)	0	0	(1,915,409)	0	3,648,921	0	2,266,281	2,266,281	60,378		L
149123-10-1	Caterpillar Inc		09/09/2005	J. P. MORGAN SECURITIES, INC	49,600.000	2,904,365		2,729,319	0	0	0	0	0	0	2,729,319	0	175,046	175,046	0		L
151895-10-9	CENTERPOINT PROPERTIES CORP		07/27/2005	Various	15,600.000	698,210		574,604	659,880	(99,548)	0	0	(99,548)	0	574,604	0	123,606	123,606	0		L
152312-10-4	CENTEX CORP		09/28/2005	Various	31,800.000	2,208,797		1,971,617	1,507,462	(254,777)	0	0	(254,777)	0	1,971,617	0	237,180	237,180	380		L
156700-10-6	CENTURYTEL INC.		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,408		3,295	3,463	(168)	0	0	(168)	0	3,295	0	113	113	6		L
159864-10-7	CHARLES RIVER LAB		08/02/2005	Various	111,015.000	5,402,841		5,250,108	5,104,850	(125,271)	0	0	(125,271)	0	5,250,108	0	152,734	152,734	0		L
170040-10-9	CHIRON CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	2,200.000	95,520		96,525	76,758	19,767	0	0	19,767	0	96,525	0	(1,005)	(1,005)	0		L
171779-10-1	CIENA CORP.		09/28/2005	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
172908-10-5	CINTAS CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	23,621		24,821	23,160	1,661	0	0	1,661	0	24,821	0	(1,200)	(1,200)	0		L
172737-10-8	CIRCUIT CITY STORES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	1,400.000	22,651		22,183	24,206	(2,023)	0	0	(2,023)	0	22,183	0	468	468	25		L
177376-10-0	Citrix Systems		09/19/2005	Various	184,300.000	4,557,334		3,962,111	3,110,094	(99,816)	0	0	(99,816)	0	3,957,196	0	600,138	600,138	0		L
191216-10-0	Coca Cola Co		09/22/2005	Various	347,000.000	15,052,488		14,803,614	13,802,425	248,241	0	0	248,241	0	14,767,323	0	285,165	285,165	95,983		L
191219-10-4	COCA-COLA ENTERPRISES, INC		09/22/2005	Various	266,200.000	6,060,785		5,430,136	5,859,062	(428,926)	0	0	(428,926)	0	5,430,136	0	630,649	630,649	10,648		L
192446-10-2	COGNIZANT TECH SOLUTIONS		09/29/2005	WEEDEN & COMPANY	69,400.000	3,144,585		3,295,391	2,685,703	2,689	0	0	2,689	0	3,295,391	0	(150,806)	(150,806)	0		L
194162-10-3	Colgate-Palmolive		07/29/2005	PRUDENTIAL SECURITIES, INCORPORATED	115,700.000	6,142,823		5,989,666	3,995,795	117,597	0	0	117,597	0	5,974,893	0	167,930	167,930	25,189		L
195872-10-6	COLONIAL PROPERTY TRUST		08/31/2005	Various	18,600.000	850,416		828,259	818,400	4,684	0	0	4,684	0	828,259	0	22,157	22,157	0		L
20030N-10-1	COMCAST CORP CLASS A		08/03/2005	LEHMAN BROTHERS INC	128,800.000	3,988,182		3,925,222	860,122	(39,360)	0	0	(39,360)	0	3,925,222	0	62,960	62,960	0		L
204912-10-9	COMPUTER ASSOCIATES INTERNATIONAL, INC		09/22/2005	Various	280,800.000	7,880,299		7,546,006	7,716,384	(174,475)	0	0	(174,475)	0	7,541,909	0	338,390	338,390	140		L
205363-10-4	COMPUTER SCIENCES CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	9,050		9,113	8,740	373	0	0	373	0	9,113	0	(63)	(63)	0		L
205887-10-2	CONAGRA FOODS INC.		09/07/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	51,400.000	1,179,226		1,184,616	0	0	0	0	0	0	1,184,616	0	(5,390)	(5,390)	14,007		L
20825C-10-4	CONOCOPHILLIPS		09/06/2005	Various	108,800.000	6,860,436		5,597,720	5,852,482	(697,783)	0	0	(697,783)	0	5,597,720	0	1,262,715	1,262,715	12,741		L
216831-10-7	COOPER TIRE & RUBBER CO		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	6,308		5,072	7,428	(2,356)	0	0	(2,356)	0	5,072	0	1,236	1,236	42		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		08/19/2005	Various	80,400.000	2,623,386		1,203,049	2,367,780	(1,164,731)	0	0	(1,164,731)	0	1,203,049	0	1,420,338	1,420,338	14,251		L
222795-10-6	COUSINS PROPERTY		09/01/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	17,400.000	529,919		471,174	514,692	(43,518)	0	0	(43,518)	0	471,174	0	58,745	58,745	6,438		L
222862-10-4	Coventry Health Car		09/12/2005	CANTOR, FITZGERALD & CO	25,050.000	2,080,867		423,907	1,765,213	(1,350,040)	0	0	(1,350,040)	0	422,106	0	1,658,760	1,658,760	0		L
225756-10-5	CRESCENT REAL ESTATE		07/29/2005	Various	35,400.000	724,741		701,288	663,750	4,590	0	0	4,590	0	701,288	0	23,453	23,453	0		L
22876P-10-9	CRT PROPERTIES		09/28/2005	Various	76,600.000	2,130,901		2,086,407	207,480	(39,380)	0	0	(39,380)	0	2,086,108	0	44,792	44,792	20,304		L
126583-10-3	CUNO INC.		08/03/2005	MERGER	4,800.000	345,600		142,830	335,768	(200,135)	0	0	(200,135)	0	142,830	0	202,770	202,770	0		L
126650-10-0	CVS CORP.		08/03/2005	LEHMAN BROTHERS INC	168,800.000	5,193,573		4,747,876	3,082,118	(255,115)	0	0	(255,115)	0	4,747,876	0	445,697	445,697	3,843		L
235851-10-2	Danaher Corp		09/22/2005	Various	208,642.000	11,148,498		10,881,727	9,771,878	(111,582)	0	0	(111,582)	0	10,873,587	0	274,911	274,911	2,801		L
237194-10-5	Darden Restaurants		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	20,327		8,384	23,086	(14,702)	0	0	(14,702)	0	8,384	0	11,943	11,943	0		L
244199-10-5	DEERE & CO., INC		09/22/2005	Various	39,200.000	2,671,967		2,731,460	6,549	81	0	0	81	0	2,731,460	0	(59,492)	(59,492)	31		L
24702R-10-1	Dell Inc		09/29/2005	Various	259,300.000	9,117,765		9,374,126	7,187,067	(1,001,711)	0	0	(1,001,711)	0	9,374,126	0	(256,361)	(256,361)	0		L
247361-10-8	DELTA AIR LINES, INC		08/18/2005	CANTOR, FITZGERALD & CO	9,500.000	14,626		95,095	35,720	3,420	0	0	3,420	0	39,140	0	(24,514)	(24,514)	0		L
25179M-10-3	DEVON ENERGY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	111,500.000	6,077,513		2,929,963	5,650,820	(2,720,857)	0	0	(2,720,857)	0	2,929,963	0	3,147,550	3,147,550	75		L
254067-10-1	DILLARDS INC.		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	6,372		7,819	7,026	793	0	0	793	0	7,819	0	(1,447)	(1,447)	12		L
254687-10-6	DISNEY (WALT) CO. (THE)		07/11/2005	MORGAN STANLEY DEAN WITTER	21,800.000	548,480		595,635	548,924	42,651	0	0	42,651	0	591,575	0	(43,095)	(43,095)	0		L
260543-10-3	DOW CHEMICAL CO		09/07/2005	FRANKEL, STUART, & CO., INC	65,400.000	2,895,647		3,139,916	2,667,347	185,258	0	0	185,258	0	3,118,704	0	(223,057)	(223,057)	20,067		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
260561-10-5	DOW JONES & CO., INC		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	23,231		29,020	21,270	7,750	0	0	7,750	0	29,020	0	(5,789)	(5,789)	150		L
23331A-10-9	DR HORTON INC		07/05/2005	INVESTMENT TECHNOLOGY GROUP, INC	67,800.000	2,548,848		631,077	2,549,958	(1,918,881)	0	0	(1,918,881)	0	631,077	0	1,917,771	1,917,771	0		L
264411-50-5	DUKE REALTY CORPORATION		08/31/2005	Various	31,900.000	1,132,893		1,084,134	326,098	(1,847)	0	0	(1,847)	0	1,084,134	0	48,758	48,758	0		L
277276-10-1	EASTGROUP PROPERTY		09/02/2005	Various	20,000.000	858,048		855,050	842,200	12,529	0	0	12,529	0	855,050	0	2,998	2,998	(1,051)		L
277461-10-9	EASTMAN KODAK CO		07/11/2005	MORGAN STANLEY DEAN WITTER	31,800.000	877,984		853,003	853,830	(1,418)	0	0	(1,418)	0	852,412	0	25,572	25,572	0		L
278058-10-2	EATON CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	12,597		12,985	11,980	1,005	0	0	1,005	0	12,985	0	(388)	(388)	62		L
278642-10-3	eBay Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	4,700.000	177,136		157,939	155,147	2,792	0	0	2,792	0	157,939	0	19,197	19,197	0		L
278865-10-0	Ecolab Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	2,000.000	62,737		50,183	64,720	(14,537)	0	0	(14,537)	0	50,183	0	12,555	12,555	175		L
268484-10-2	EGL INC		08/31/2005	CANTOR, FITZGERALD & CO	2,100.000	52,383		37,836	34,544	(5,467)	0	0	(5,467)	0	36,999	0	15,384	15,384	0		L
291011-10-4	Emerson Electric		07/11/2005	MORGAN STANLEY DEAN WITTER	500.000	31,959		33,025	31,315	1,360	0	0	1,360	0	32,675	0	(716)	(716)	0		L
292973-10-4	ENESCO GROUP INC		08/01/2005	CANTOR, FITZGERALD & CO	4,300.000	11,373		32,855	12,558	14,325	0	0	14,325	0	27,162	0	(15,789)	(15,789)	0		L
26874Q-10-0	ENSCO INTERNATIONAL, INC		09/14/2005	PRUDENTIAL SECURITIES, INCORPORATED	27,300.000	1,052,444		1,140,007	0	0	0	0	0	0	1,140,007	0	(87,563)	(87,563)	683		L
26875P-10-1	EOG Resources		08/02/2005	J. P. MORGAN SECURITIES, INC	75,900.000	4,742,747		3,193,330	3,296,672	(1,214,623)	0	0	(1,214,623)	0	3,193,330	0	1,549,417	1,549,417	2,322		L
294429-10-5	Equifax Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	3,320		3,091	3,571	(480)	0	0	(480)	0	3,091	0	229	229	4		L
294703-10-3	EQUITY INNS INC		07/26/2005	CITIGROUP GLOBAL MARKETS	34,700.000	445,953		454,917	0	0	0	0	0	0	454,917	0	(8,964)	(8,964)	0		L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		09/06/2005	Various	60,900.000	2,676,078		2,308,426	2,421,384	(112,958)	0	0	(112,958)	0	2,308,426	0	367,652	367,652	1,243		L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		07/25/2005	Various	64,800.000	2,252,530		2,153,672	2,145,100	(6,139)	0	0	(6,139)	0	2,153,672	0	98,858	98,858	30,848		L
294752-10-0	EQUITY ONE INC		08/09/2005	Various	27,000.000	609,179		609,201	612,900	(3,699)	0	0	(3,699)	0	609,201	0	(21)	(21)	(1,519)		L
29476L-10-7	EQUITY RESIDENTIAL		07/26/2005	Various	35,500.000	1,399,832		1,314,693	1,307,197	(3,148)	0	0	(3,148)	0	1,314,693	0	85,140	85,140	10,300		L
30064@-11-6	EXAMEN INC WARRANTS 02/27/2010		07/01/2005	DIRECT	188,158.000	0		0	19	(19)	0	0	(19)	0	0	0	0	0	0		U
30064@-12-4	EXAMEN INC WARRANTS 02/27/2011		07/01/2005	DIRECT	131,831.000	40,042		0	36,913	(36,913)	0	0	(36,913)	0	0	0	40,042	40,042	0		U
30064@-13-2	EXAMEN INC WARRANTS 02/27/2012		07/01/2005	DIRECT	80,011.000	24,302		0	22,403	(22,403)	0	0	(22,403)	0	0	0	24,302	24,302	0		U
30064@-10-8	EXAMEN, INC		07/01/2005	DIRECT	504,545.000	597,249		2,499,998	0	450,054	0	0	450,054	0	450,054	0	147,194	147,194	0		A
302182-10-0	Express Scripts		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	5,908		4,332	4,998	(666)	0	0	(666)	0	4,332	0	1,576	1,576	0		L
302316-10-2	Exxon Mobil Corp		09/02/2005	Various	59,800.000	3,526,925		3,473,172	1,540,196	(32,428)	0	0	(32,428)	0	3,473,172	0	53,752	53,752	17,342		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		08/11/2005	SG COWEN SECURITIES CORP	12,000.000	199,801		174,119	177,000	(2,881)	0	0	(2,881)	0	174,119	0	25,682	25,682	0		L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		07/26/2005	Various	7,900.000	507,285		443,367	466,100	(24,557)	0	0	(24,557)	0	443,367	0	63,918	63,918	4,206		L
31410H-10-1	FEDERATED DEPARTMENT STORES		09/08/2005	Various	97,800.350	7,237,860		4,737,642	7,049,536	(2,441,124)	0	0	(2,441,124)	0	4,730,454	0	2,507,406	2,507,406	13,284		L
31430F-10-1	FELCOR LODGING TRUST INC		07/07/2005	MORGAN STANLEY DEAN WITTER	36,800.000	534,325		432,768	532,864	(100,096)	0	0	(100,096)	0	432,768	0	101,557	101,557	0		L
319963-10-4	First Data		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	35,917		20,001	36,126	(16,125)	0	0	(16,125)	0	20,001	0	15,916	15,916	54		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		08/31/2005	Various	42,800.000	1,632,149		1,645,061	1,200,990	(95,602)	0	0	(95,602)	0	1,645,061	0	(12,911)	(12,911)	13,914		L
337738-10-8	FISERV INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,420		3,969	4,295	(326)	0	0	(326)	0	3,969	0	451	451	0		L
338032-20-4	FISHER SCIENTIFIC INTERNATIONAL		08/03/2005	LEHMAN BROTHERS INC	184,554.000	12,116,443		11,202,563	10,708,500	(831,924)	0	0	(831,924)	0	11,167,044	0	949,399	949,399	0		L
341140-10-1	FLORIDA ROCK INDUSTRIES, INC		07/19/2005	VARIOUS	0.500	0		13	24	(11)	0	0	(11)	0	13	0	(13)	(13)	0		L
345550-10-7	FOREST CITY ENTERPRISES INC		07/05/2005	GREEN STREET ADVISORS	6,800.000	493,053		430,209	482,800	(52,591)	0	0	(52,591)	0	430,209	0	62,844	62,844	0		L
345838-10-6	Forest Laboratories		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	12,782		10,038	11,655	(1,617)	0	0	(1,617)	0	10,038	0	2,744	2,744	0		L
362418-10-5	GABLES RESIDENTIAL TRUST		09/30/2005	Various	111,200.000	4,823,828		4,690,262	1,513,050	(139,993)	0	0	(139,993)	0	4,690,262	0	133,566	133,566	11,380		L
364730-10-1	GANNETT CO., INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	6,844		6,522	7,113	(591)	0	0	(591)	0	6,522	0	322	322	27		L
364760-10-8	GAP STORES, INC. (THE)		09/22/2005	MORGAN STANLEY DEAN WITTER	8,600.000	147,742		150,880	169,850	(18,970)	0	0	(18,970)	0	150,880	0	(3,138)	(3,138)	387		L
367626-10-8	GATEWAY INC		09/22/2005	MORGAN STANLEY DEAN WITTER	1,800.000	4,626		7,040	5,940	1,100	0	0	1,100	0	7,040	0	(2,414)	(2,414)	0		L
368710-40-6	GENENTECH INC		09/27/2005	CANTOR, FITZGERALD & CO	13,621.000	1,073,129		1,214,757	0	0	0	0	0	0	1,214,757	0	(141,628)	(141,628)	0		L
369604-10-3	General Electric		09/01/2005	Various	392,400.000	13,329,989		11,462,368	8,717,836	(2,169,608)	0	0	(2,169,608)	0	11,462,368	0	1,867,621	1,867,621	55,351		L
370021-10-7	GENERAL GROWTH PROPERTIES, INC		09/09/2005	Various	86,300.000	3,935,050		3,489,010	1,491,567	(199,749)	0	0	(199,749)	0	3,489,010	0	446,040	446,040	3,665		L
370334-10-4	General Mills		07/11/2005	MORGAN STANLEY DEAN WITTER	116,600.000	5,438,078		5,839,937	5,455,714	382,517	0	0	382,517	0	5,838,231	0	(400,152)	(400,152)	38,478		L
375558-10-3	Gilead Sciences		07/26/2005	BANK OF AMERICA NT & SA	44,700.000	1,940,719		1,306,540	1,864,340	(670,817)	0	0	(670,817)	0	1,299,580	0	641,139	641,139	0		L
375766-10-2	GILLETTE CO		09/22/2005	MORGAN STANLEY DEAN WITTER	4,500.000	246,230		144,855	227,835	(82,980)	0	0	(82,980)	0	144,855	0	101,375	101,375	731		L
379302-10-2	GLIMCHER REALTY TRUST		07/25/2005	DISTRIBUTION	0.000	10,745		10,745	0	0	0	0	0	0	10,745	0	0	0	0		L
36188G-10-2	GMH COMMUNITIES TRUST		07/25/2005	DISTRIBUTION	0.000	12,310		12,310	0	0	0	0	0	0	12,310	0	0	0	0		L
384802-10-4	GRAINGER (W.W.), INC		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	24,787		16,756	21,916	(5,160)	0	0	(5,160)	0	16,756	0	8,031	8,031	96		L
390568-10-3	GREAT LAKES CHEMICAL CORP		07/01/2005	CANTOR, FITZGERALD & CO	3,000.000	96,071		97,251	94,410	2,841	0	0	2,841	0	97,251	0	(1,180)	(1,180)	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
406216-10-1	Halliburton Co		09/14/2005	PRUDENTIAL SECURITIES, INCORPORATED	33,300.000	2,120,534		1,960,371	0	0	0	0	0	0	1,960,371	0	160,163	160,163	4,163		L
41145C-10-3	HARBINGER CORP		08/22/2005	DISTRIBUTION	0.000	24		0	0	0	0	0	0	0	0	0	24	24	0		U
412822-10-8	Harley-Davidson		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	34,803		40,347	34,720	5,627	0	0	5,627	0	40,347	0	(5,545)	(5,545)	0		L
423074-10-3	Heinz (H.J.)		09/22/2005	MORGAN STANLEY DEAN WITTER	55,000.000	1,998,470		2,080,543	1,948,100	118,737	0	0	118,737	0	2,066,837	0	(68,367)	(68,367)	16,500		L
428236-10-3	HEWLETT PACKARD		09/13/2005	Various	235,000.000	5,806,780		5,286,754	5,151,041	(255,540)	0	0	(255,540)	0	5,286,754	0	520,026	520,026	18,648		L
431284-10-8	HIGHWOODS PROPERTIES		08/31/2005	DISTRIBUTION	0.000	7,162		7,162	0	0	0	0	0	0	7,162	0	0	0	0		L
432848-10-9	Hilton Hotels		09/22/2005	MORGAN STANLEY DEAN WITTER	3,000.000	66,027		38,790	71,550	(32,760)	0	0	(32,760)	0	38,790	0	27,237	27,237	120		L
437076-10-2	Home Depot		09/22/2005	MORGAN STANLEY DEAN WITTER	1,000.000	38,718		25,048	38,900	(13,853)	0	0	(13,853)	0	25,048	0	13,671	13,671	100		L
437306-10-3	HOME PROPERTIES INC		08/31/2005	DISTRIBUTION	0.000	28,316		28,316	0	0	0	0	0	0	28,316	0	0	0	0		L
438516-10-6	HONEYWELL INTERNATIONAL INC		07/11/2005	MORGAN STANLEY DEAN WITTER	97,200.000	3,486,486		3,296,993	3,560,436	(263,443)	0	0	(263,443)	0	3,296,993	0	189,493	189,493	0		L
44106M-10-2	HOSPITALITY PROPERTY TRUST		08/31/2005	Various	19,500.000	845,492		873,959	0	0	0	0	0	0	873,959	0	(28,467)	(28,467)	11,528		L
44107P-10-4	HOST MARRIOTT CORP		08/31/2005	Various	67,300.000	1,180,827		1,202,507	649,250	(8,556)	0	0	(8,556)	0	1,202,507	0	(21,680)	(21,680)	3,710		L
447011-20-6	HUNTSMAN CORP		09/20/2005	SG COWEN SECURITIES CORP	12,500.000	511,854		625,000	0	48,750	0	0	48,750	0	625,000	0	(113,146)	(113,146)	7,813		L
452308-10-9	ILLINOIS TOOL WORKS, INC		09/22/2005	Various	115,500.000	9,285,857		9,788,662	286,848	(76,193)	0	0	(76,193)	0	9,788,662	0	(502,805)	(502,805)	1,008		L
452327-10-9	ILLUMINA INC		07/11/2005	CANTOR, FITZGERALD & CO	9,309.000	110,637		114,501	0	0	0	0	0	0	114,501	0	(3,863)	(3,863)	0		L
45247T-10-4	IMAGISTICS INTERNATIONAL		08/31/2005	CANTOR, FITZGERALD & CO	1,300.000	42,770		30,627	30,800	(7,164)	0	0	(7,164)	0	29,647	0	13,123	13,123	0		L
449934-10-8	IMS HEALTH INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,621		2,461	2,477	(16)	0	0	(16)	0	2,461	0	160	160	2		L
4576J0-10-4	INNKEEPERS TRUST		08/31/2005	Various	82,600.000	1,264,538		1,133,501	1,234,044	(100,543)	0	0	(100,543)	0	1,133,501	0	131,036	131,036	5,916		L
45811K-20-8	INTEGRATED CIRCUIT SYSTEMS		09/13/2005	WEEDEN & COMPANY	78,600.000	1,687,047		1,616,015	416,928	(32,022)	0	0	(32,022)	0	1,615,286	0	71,761	71,761	0		L
458140-10-0	Intel Corp		09/22/2005	Various	484,800.000	12,446,673		11,715,027	8,325,284	(1,082,992)	0	0	(1,082,992)	0	11,715,027	0	731,646	731,646	38,784		L
459200-10-1	International Bus		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	39,088		48,935	37,100	11,835	0	0	11,835	0	48,935	0	(9,847)	(9,847)	100		L
459506-10-1	International Flav/		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	10,461		13,496	10,866	2,630	0	0	2,630	0	13,496	0	(3,036)	(3,036)	56		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		07/15/2005	GOLDMAN, SACHS & CO	21,000.000	1,067,348		741,913	1,002,120	(260,207)	0	0	(260,207)	0	742,480	0	324,868	324,868	0		L
461202-10-3	Intuit Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,542		3,616	4,511	(895)	0	0	(895)	0	3,616	0	925	925	0		L
466313-10-3	JABIL CIRCUIT INC		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	14,549		8,716	15,365	(6,649)	0	0	(6,649)	0	8,716	0	5,833	5,833	0		L
478160-10-4	Johnson & Johnson		09/20/2005	CREDIT SUISSE FIRST BOSTON CORPORATION	48,500.000	3,123,269		2,870,998	1,202,500	(243,893)	0	0	(243,893)	0	2,870,998	0	252,271	252,271	11,055		L
480074-10-3	JONES APPAREL GROUP INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	2,749		3,420	3,104	316	0	0	316	0	3,420	0	(672)	(672)	12		L
48203R-10-4	JUNIPER NETWORKS		08/05/2005	KBC FINANCIAL PRODUCTS USA INC	40,000.000	941,761		922,592	1,007,200	(84,608)	0	0	(84,608)	0	922,592	0	19,169	19,169	0		L
48666K-10-9	KB HOME		09/28/2005	Various	30,400.000	2,289,202		1,944,368	1,633,685	(358,927)	0	0	(358,927)	0	1,944,368	0	344,834	344,834	1,256		L
487836-10-8	Kellogg Co		09/22/2005	MORGAN STANLEY DEAN WITTER	5,300.000	232,130		174,832	235,532	(60,700)	0	0	(60,700)	0	174,832	0	57,299	57,299	1,471		L
49427F-10-8	KILROY REALTY CORPORATION		09/26/2005	Various	45,700.000	2,375,026		1,809,662	1,600,413	(405,937)	0	0	(405,937)	0	1,809,662	0	565,364	565,364	12,282		L
49446R-10-9	KIMCO REALTY CORP		08/03/2005	Various	7,500.000	507,911		468,868	0	0	0	0	0	0	468,868	0	39,043	39,043	0		L
49455P-10-1	Kinder Morgan		09/22/2005	MORGAN STANLEY DEAN WITTER	700.000	66,140		33,673	58,240	(24,567)	0	0	(24,567)	0	33,673	0	32,467	32,467	525		L
49460W-20-8	KINETIC CONCEPTS		08/19/2005	WEEDEN & COMPANY	83,866.000	4,949,239		5,511,708	4,494,000	438,787	0	0	438,787	0	5,455,713	0	(506,474)	(506,474)	0		L
499040-10-3	KNIGHT-RIDDER, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	17,717		15,741	18,402	(2,661)	0	0	(2,661)	0	15,741	0	1,976	1,976	111		L
500255-10-4	KOHLS CORP		08/29/2005	J. P. MORGAN SECURITIES, INC	164,876.000	8,917,654		8,595,116	8,235,543	(639,747)	0	0	(639,747)	0	8,586,797	0	330,858	330,858	0		L
50075N-10-4	KRAFT FOODS INC		07/27/2005	Various	63,500.000	1,973,293		1,891,690	2,019,935	(128,245)	0	0	(128,245)	0	1,891,690	0	81,602	81,602	13,018		L
526057-10-4	LENNAR CORP CLASS A		09/28/2005	Various	31,400.000	1,912,806		1,854,603	1,294,317	(127,110)	0	0	(127,110)	0	1,854,603	0	58,203	58,203	1,513		L
529771-10-7	LEXMARK INTERNATIONAL INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	18,659		18,714	19,449	(735)	0	0	(735)	0	18,714	0	(55)	(55)	0		L
531172-10-4	LIBERTY PROPERTY TRUST		07/25/2005	DISTRIBUTION	0.000	3,140		3,140	0	0	0	0	0	0	3,140	0	0	0	0		L
532457-10-8	Lilly (Eli) & Co		07/11/2005	MORGAN STANLEY DEAN WITTER	1,100.000	62,258		70,216	61,281	8,765	0	0	8,765	0	70,046	0	(7,788)	(7,788)	0		L
532716-10-7	Limited Brands Inc		09/22/2005	Various	136,300.000	3,027,953		3,423,281	34,272	(14,106)	0	0	(14,106)	0	3,423,281	0	(395,327)	(395,327)	240		L
539830-10-9	Lockheed Martin Cor		09/22/2005	MORGAN STANLEY DEAN WITTER	1,900.000	114,736		107,442	123,253	(15,811)	0	0	(15,811)	0	107,442	0	7,294	7,294	475		L
548661-10-7	Lowe's Cos		08/05/2005	BERNSTEIN (SANFORD C.) & CO., INC	116,000.000	7,306,151		6,920,445	5,088,428	(58,377)	0	0	(58,377)	0	6,917,308	0	388,843	388,843	5,244		L
554382-10-1	MACERICH COMPANY		08/31/2005	Various	10,900.000	785,848		698,599	730,845	(81,538)	0	0	(81,538)	0	698,599	0	87,248	87,248	(1,472)		L
564055-10-1	MANOR CARE, INC		08/31/2005	CANTOR, FITZGERALD & CO	600.000	23,435		21,447	23,838	(2,391)	0	0	(2,391)	0	21,447	0	1,988	1,988	90		L
565849-10-6	MARATHON OIL CORP		07/27/2005	VARIOUS	0.960	55		43	51	(8)	0	0	(8)	0	43	0	12	12	0		L
571903-20-2	MARRIOTT INTERNATIONAL INC		09/22/2005	MORGAN STANLEY DEAN WITTER	1,600.000	97,644		71,298	109,152	(37,854)	0	0	(37,854)	0	71,298	0	26,346	26,346	168		L
574599-10-6	MASCO CORP		09/22/2005	Various	354,992.000	11,367,300		11,662,945	10,566,552	323,313	0	0	323,313	0	11,648,428	0	(281,128)	(281,128)	66,540		L
577081-10-2	MATTEL, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	4,962		6,448	5,490	958	0	0	958	0	6,448	0	(1,487)	(1,487)	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
577778-10-3	MAY DEPARTMENT STORES CO		08/31/2005	Various	82,000.000	3,235,791		2,849,942	686,736	(500,917)	0	0	(500,917)	0	2,849,942	0	385,849	385,849	20,090		L
578592-10-7	MAYTAG CORP		09/28/2005	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
580135-10-1	MCDONALD'S CORP		07/11/2005	MORGAN STANLEY DEAN WITTER	68,500.000	1,983,040		1,820,963	1,900,875	(79,912)	0	0	(79,912)	0	1,820,963	0	162,077	162,077	0		L
580645-10-9	McGraw-Hill		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,710		4,366	4,425	(59)	0	0	(59)	0	4,366	0	344	344	17		L
583334-10-7	MEADWESTVACO CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	25,100		24,813	25,236	(423)	0	0	(423)	0	24,813	0	287	287	207		L
589433-10-1	Meredith Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	9,884		7,244	9,812	(2,568)	0	0	(2,568)	0	7,244	0	2,640	2,640	28		L
594918-10-4	Microsoft Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	43,300.000	1,096,613		178,762	1,075,572	(896,810)	0	0	(896,810)	0	178,762	0	917,851	917,851	3,464		L
601148-10-9	MILLS CORP		07/29/2005	DISTRIBUTION	0.000	30,337		30,337	0	0	0	0	0	0	30,337	0	0	0	0		L
607828-10-0	MODINE MANUFACTURING CO		07/26/2005	DISTRIBUTION	0.000	9,036		9,036	0	0	0	0	0	0	9,036	0	0	0	0		L
608554-10-1	MOLEX, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	1,100.000	27,950		44,440	28,644	1,804	0	0	1,804	0	30,448	0	(2,498)	(2,498)	41		L
620076-10-9	MOTOROLA, INC		07/19/2005	BERNSTEIN (SANFORD C.) & CO., INC	148,200.000	2,934,622		2,346,213	2,706,132	(373,615)	0	0	(373,615)	0	2,332,517	0	602,105	602,105	5,928		L
626717-10-2	MURPHY OIL CORP		09/16/2005	FRANKEL, STUART, & CO., INC	10,500.000	517,392		435,285	464,847	(114,729)	0	0	(114,729)	0	435,285	0	82,108	82,108	1,181		L
628530-10-7	MYLAN LABORATORIES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	2,700.000	48,544		58,313	51,948	6,365	0	0	6,365	0	58,313	0	(9,769)	(9,769)	162		L
637071-10-1	NATIONAL OILWELL VARCO INC		09/13/2005	Various	85,800.000	5,068,121		4,411,074	263,704	(61,743)	0	0	(61,743)	0	4,411,074	0	657,047	657,047	0		L
637640-10-3	National Semiconduc		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	7,461		11,273	6,609	4,664	0	0	4,664	0	11,273	0	(3,813)	(3,813)	6		L
63934E-10-8	NAVISTAR INTERNATIONAL CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	6,558		7,479	6,400	1,079	0	0	1,079	0	7,479	0	(922)	(922)	0		L
648053-10-6	NEW PLAN EXCEL REALTY TRUST		08/31/2005	DISTRIBUTION	0.000	145,801		145,801	0	0	0	0	0	0	145,801	0	0	0	0		L
65248E-10-4	NEWS CORP PREFERENCE SHARES ADR		09/22/2005	MORGAN STANLEY DEAN WITTER	22,800.000	352,587		424,534	368,904	55,630	0	0	55,630	0	424,534	0	(71,946)	(71,946)	0		L
65332V-10-3	NEXTEL COMMUNICATIONS INC		08/16/2005	Various	294,069.000	9,949,941		7,713,239	8,723,700	(1,829,320)	0	0	(1,829,320)	0	7,704,011	0	2,245,930	2,245,930	0		L
654106-10-3	NIKE Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	2,100.000	169,925		86,536	181,860	(95,324)	0	0	(95,324)	0	86,536	0	83,389	83,389	525		L
655664-10-0	Nordstrom		09/22/2005	MORGAN STANLEY DEAN WITTER	1,600.000	54,158		42,910	54,376	(11,466)	0	0	(11,466)	0	42,910	0	11,248	11,248	136		L
666807-10-2	NORTHROP GRUMMAN CORP		07/11/2005	MORGAN STANLEY DEAN WITTER	70,200.000	3,880,543		3,758,326	3,878,550	(122,916)	0	0	(122,916)	0	3,755,634	0	124,909	124,909	0		L
670006-10-5	NOVELL, INC		07/11/2005	MORGAN STANLEY DEAN WITTER	591,900.000	3,675,959		3,680,734	3,669,780	(13,930)	0	0	(13,930)	0	3,655,850	0	20,109	20,109	0		L
670346-10-5	NUCOR CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	5,832		5,707	4,562	1,145	0	0	1,145	0	5,707	0	125	125	40		L
670704-10-5	NUVASIVE, INC		07/01/2005	BANK OF AMERICA NT & SA	49,645.000	821,168		771,483	0	0	0	0	0	0	771,483	0	49,685	49,685	0		U
67066G-10-4	NVIDIA Corp		09/20/2005	MORGAN STANLEY DEAN WITTER	101,838.000	3,368,266		2,839,479	2,431,520	108,128	0	0	108,128	0	2,829,944	0	538,322	538,322	0		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		07/11/2005	MORGAN STANLEY DEAN WITTER	26,700.000	2,168,235		610,277	2,054,031	(1,443,754)	0	0	(1,443,754)	0	610,277	0	1,557,958	1,557,958	8,277		L
67611V-10-1	ODYSSEY HEALTHCARE INC		09/14/2005	LEHMAN BROTHERS INC	36,700.000	618,817		655,770	0	0	0	0	0	0	655,770	0	(36,953)	(36,953)	0		L
676220-10-6	OFFICE DEPOT INC		07/21/2005	Various	223,300.000	5,720,957		5,061,994	5,100,172	(61,106)	0	0	(61,106)	0	5,039,066	0	681,891	681,891	0		L
67622P-10-1	OFFICEMAX INC		09/22/2005	MORGAN STANLEY DEAN WITTER	1,300.000	41,533		43,307	38,701	4,606	0	0	4,606	0	43,307	0	(1,774)	(1,774)	195		L
68389X-10-5	Oracle Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	38,300.000	516,887		176,020	505,560	(329,540)	0	0	(329,540)	0	176,020	0	340,866	340,866	0		L
688222-20-7	OSHKOSH B GOSH, INC. CLASS A		07/14/2005	CANTOR, FITZGERALD & CO	2,800.000	72,573		59,513	72,772	(13,259)	0	0	(13,259)	0	59,513	0	13,060	13,060	0		L
693506-10-7	P P G INDUSTRIES, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	5,917		5,663	6,276	(613)	0	0	(613)	0	5,663	0	253	253	47		L
69806L-10-4	PAN PACIFIC REALTY		08/31/2005	Various	9,100.000	637,074		596,672	604,058	(17,156)	0	0	(17,156)	0	596,672	0	40,402	40,402	(133)		L
70159Q-10-4	PARKWAY PROPERTIES		09/02/2005	GREEN STREET ADVISORS	34,600.000	1,657,717		1,651,996	1,195,239	(58,091)	0	0	(58,091)	0	1,651,996	0	5,721	5,721	0		L
704326-10-7	Paychex Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	29,492		30,075	29,286	789	0	0	789	0	30,075	0	(583)	(583)	117		L
708160-10-6	PENNEY (J.C.) CO., INC		09/22/2005	Various	157,000.000	8,270,368		6,444,012	8,197,222	(1,815,964)	0	0	(1,815,964)	0	6,444,012	0	1,826,356	1,826,356	19,488		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST		08/31/2005	Various	20,000.000	964,501		949,407	950,000	(5,868)	0	0	(5,868)	0	949,407	0	15,094	15,094	0		L
713409-10-0	Pepsi Bottling Grou		09/22/2005	MORGAN STANLEY DEAN WITTER	3,300.000	88,799		65,048	94,413	(29,365)	0	0	(29,365)	0	65,048	0	23,751	23,751	264		L
717081-10-3	PFIZER INC		07/11/2005	MORGAN STANLEY DEAN WITTER	388,400.000	10,525,472		12,124,850	10,712,072	1,404,144	0	0	1,404,144	0	12,116,216	0	(1,590,744)	(1,590,744)	0		L
723481-10-7	PINNACLE SYSTEMS, INC		08/09/2005	CANTOR, FITZGERALD & CO	14,700.000	63,440		148,814	78,650	(28,623)	0	0	(28,623)	0	51,867	0	11,572	11,572	0		L
729251-10-8	PLUM CREEK TIMBER CO INC COM		08/31/2005	DISTRIBUTION	0.000	783		783	0	0	0	0	0	0	783	0	0	0	0		L
737464-10-7	POST PROPERTIES, INC		07/25/2005	DISTRIBUTION	0.000	10,701		10,701	0	0	0	0	0	0	10,701	0	0	0	0		L
740706-10-6	PRENTISS PROPERTIES TRUST		07/28/2005	Various	25,900.000	1,054,638		832,685	943,796	(125,580)	0	0	(125,580)	0	832,685	0	221,953	221,953	9,600		L
742718-10-9	Procter & Gamble		09/22/2005	Various	287,900.000	15,867,651		15,825,215	10,633,978	369,610	0	0	369,610	0	15,785,828	0	81,822	81,822	56,446		L
74340R-10-4	PROLIANCE INTERNATIONAL		07/29/2005	VARIOUS	0.370	0		2	0	0	0	0	0	0	2	0	(2)	(2)	0		L
743410-10-2	PROLOGIS		08/31/2005	Various	27,500.000	1,310,164		1,172,685	1,106,600	5,830	0	0	5,830	0	1,172,685	0	137,479	137,479	0		L
74369L-10-3	PROTEIN DESIGN LABS INC		08/03/2005	INSTINET REUTER	32,600.000	862,309		618,156	600,237	(63,008)	0	0	(63,008)	0	603,379	0	258,930	258,930	0		L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		07/08/2005	Various	29,500.000	1,325,191		1,202,613	1,311,275	(108,662)	0	0	(108,662)	0	1,202,613	0	122,578	122,578	0		L
74460D-10-9	Public Storage		09/22/2005	Various	38,900.000	2,658,731		2,478,804	1,448,425	(19,981)	0	0	(19,981)	0	2,478,804	0	179,927	179,927	500		L
745867-10-1	PULTE HOMES INC		09/28/2005	Various	35,000.000	2,174,141		1,929,478	1,458,536	(187,283)	0	0	(187,283)	0	1,929,478	0	244,663	244,663	1,041		L
747525-10-3	QUALCOMM Inc		09/30/2005	BANK OF AMERICA NT & SA	126,600.000	5,640,794		4,962,899	3,031,539	496,022	0	0	496,022	0	4,909,644	0	731,150	731,150	11,394		L
74834L-10-0	Quest Diagnostics		09/22/2005	MORGAN STANLEY DEAN WITTER	900.000	45,034		22,229	47,943	(25,714)	0	0	(25,714)	0	22,229	0	22,805	22,805	81		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
749121-10-9	QWEST COMMUNICATIONS INTL		09/22/2005	MORGAN STANLEY DEAN WITTER	49,800.000	195,208		215,136	184,758	30,378	0	0	30,378	0	215,136	0	(19,928)	(19,928)	0		L
749941-10-0	R F MICRODEVICES INC		09/09/2005	J. P. MORGAN SECURITIES, INC	27,600.000	176,296		234,330	149,868	74,920	0	0	74,920	0	224,788	0	(48,492)	(48,492)	0		L
750438-10-3	RADIOSHACK CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	1,300.000	31,199		26,182	30,121	(3,939)	0	0	(3,939)	0	26,182	0	5,017	5,017	0		L
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		09/06/2005	Various	22,400.000	661,162		672,747	0	0	0	0	0	0	672,747	0	(11,585)	(11,585)	0		L
754907-10-3	RAYONIER INC		09/14/2005	DISTRIBUTION	0.000	5,624		5,624	0	0	0	0	0	0	5,624	0	0	0	0		L
755111-50-7	RAYTHEON CO COM NEW		09/01/2005	WARBURG DILLION READ LLC	28,000.000	1,101,709		1,114,876	0	0	0	0	0	0	1,114,876	0	(13,167)	(13,167)	0		L
75621K-10-6	RECKSON ASSOCIATES		07/27/2005	DISTRIBUTION	0.000	46,467		46,467	0	0	0	0	0	0	46,467	0	0	0	0		L
758110-10-0	REEBOK INTERNATIONAL, LTD		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	11,274		3,076	8,366	(5,290)	0	0	(5,290)	0	3,076	0	8,197	8,197	30		L
758849-10-3	REGENCY CENTERS CORPORATION		08/31/2005	DISTRIBUTION	0.000	19,750		19,750	0	0	0	0	0	0	19,750	0	0	0	0		L
760975-10-2	RESEARCH IN MOTION		07/15/2005	GOLDMAN, SACHS & CO	10,500.000	747,389		784,149	774,375	9,774	0	0	9,774	0	784,149	0	(36,761)	(36,761)	0		L
775371-10-7	ROHM & HAAS CO		09/22/2005	MORGAN STANLEY DEAN WITTER	2,700.000	110,182		87,874	125,118	(37,244)	0	0	(37,244)	0	87,874	0	22,309	22,309	783		L
783332-10-9	RUTHS CHRIS STEAK HOUSE		08/11/2005	BANK OF AMERICA NT & SA	9,200.000	192,796		165,600	0	0	0	0	0	0	165,600	0	27,196	27,196	0		L
786514-20-8	SAFEWAY INC		09/26/2005	Various	124,300.000	2,966,950		2,592,464	2,731,131	(221,208)	0	0	(221,208)	0	2,592,464	0	374,486	374,486	7,670		L
803111-10-3	Sara Lee Corp		08/09/2005	Various	137,500.000	2,784,504		2,693,215	0	0	0	0	0	0	2,693,215	0	91,290	91,290	0		L
804395-10-1	SAUL CENTERS		07/27/2005	DISTRIBUTION	0.000	2,669		2,669	0	0	0	0	0	0	2,669	0	0	0	0		L
78387G-10-3	SBC COMMUNICATIONS INC		07/11/2005	MORGAN STANLEY DEAN WITTER	361,600.000	8,595,126		9,039,270	8,588,000	418,983	0	0	418,983	0	9,006,983	0	(411,857)	(411,857)	116,616		L
812350-10-6	SEARS HOLDING CORP		08/31/2005	JONES TRADING	44,065.000	5,883,590		6,081,769	5,934,852	(556,334)	0	0	(556,334)	0	6,081,769	0	(198,179)	(198,179)	0		L
817265-10-1	SENSORMATIC ELECTRONICS CORP		07/20/2005	DISTRIBUTION	0.000	562		0	0	0	0	0	0	0	0	0	562	562	0		U
817315-10-4	SEPRACOR INC		08/29/2005	Various	92,600.000	4,662,682		4,661,206	5,466,911	(891,064)	0	0	(891,064)	0	4,661,206	0	1,476	1,476	0		L
824348-10-6	Sherwin-Williams		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	25,805		17,756	28,254	(10,498)	0	0	(10,498)	0	17,756	0	8,049	8,049	123		L
82567D-10-4	SHURGARD STORAGE CENTERS CL A		08/31/2005	Various	54,800.000	2,960,463		1,684,233	2,518,600	(836,364)	0	0	(836,364)	0	1,684,233	0	1,276,231	1,276,231	(4,626)		L
828806-10-9	Simon Property Grou		09/22/2005	Various	42,100.000	3,286,778		2,117,994	2,406,668	(995,410)	9	0	(995,401)	0	2,117,994	0	1,168,783	1,168,783	21,181		L
844741-10-8	SOUTHWEST AIRLINES CO		09/22/2005	MORGAN STANLEY DEAN WITTER	1,800.000	25,649		26,311	25,074	1,237	0	0	1,237	0	26,311	0	(662)	(662)	8		L
84610H-10-8	SOVRAN SELF STORAGE		07/27/2005	DISTRIBUTION	0.000	3,842		3,842	0	0	0	0	0	0	3,842	0	0	0	0		L
852061-10-0	SPRINT NEXTEL CORP		08/18/2005	VARIOUS	0.580	0		15	0	0	0	0	0	0	15	0	(15)	(15)	0		L
790289-10-2	ST JOHN KNITS INC		09/13/2005	DISTRIBUTION	0.000	278		0	0	0	0	0	0	0	0	0	278	278	0		U
790849-10-3	St Jude Medical		08/16/2005	Various	144,500.000	6,609,207		5,937,958	5,015,542	(470,427)	0	0	(470,427)	0	5,937,958	0	671,249	671,249	0		L
854616-10-9	STANLEY WORKS		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,471		2,781	4,554	(1,773)	0	0	(1,773)	0	2,781	0	1,690	1,690	29		L
855244-10-9	Starbucks Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	19,311		21,194	20,664	530	0	0	530	0	21,194	0	(1,883)	(1,883)	0		L
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST		08/31/2005	Various	70,100.000	4,272,543		3,839,673	3,110,067	(310,114)	0	0	(310,114)	0	3,839,673	0	432,870	432,870	0		L
862111-20-0	STORAGE TECHNOLOGY CORP		08/31/2005	CANTOR, FITZGERALD & CO	31,200.000	1,152,913		482,375	1,099,587	(650,451)	0	0	(650,451)	0	482,222	0	670,692	670,692	0		L
863667-10-1	Stryker Corp		09/22/2005	MORGAN STANLEY DEAN WITTER	4,600.000	230,542		119,382	218,776	(99,395)	0	0	(99,395)	0	119,382	0	111,161	111,161	0		L
866674-10-4	SUN COMMUNITIES		07/29/2005	Various	19,100.000	690,838		714,957	710,329	(9,759)	0	0	(9,759)	0	714,957	0	(24,119)	(24,119)	3,778		L
867363-10-3	SUNGARD DATA SYSTEMS		08/11/2005	CANTOR, FITZGERALD & CO	16,900.000	607,699		330,057	594,373	(264,316)	0	0	(264,316)	0	330,057	0	277,642	277,642	0		L
875465-10-6	TANGER FACTORY OUTLETS		07/29/2005	DISTRIBUTION	0.000	20,413		20,413	0	0	0	0	0	0	20,413	0	0	0	0		L
87612E-10-6	Target Corp		07/21/2005	BANK OF AMERICA NT & SA	114,400.000	6,671,597		4,348,978	6,072,156	(1,891,000)	0	0	(1,891,000)	0	4,348,978	0	2,322,620	2,322,620	0		L
876664-10-3	TAUBMAN CENTERS INC		07/08/2005	LEHMAN BROTHERS INC	42,400.000	1,480,987		449,089	1,445,416	(996,327)	0	0	(996,327)	0	449,089	0	1,031,898	1,031,898	12,084		L
879131-10-0	TEKTRONIX, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	5,064		3,390	4,654	(1,264)	0	0	(1,264)	0	3,390	0	1,674	1,674	12		L
879664-10-0	TELLABS, INC		09/22/2005	MORGAN STANLEY DEAN WITTER	400.000	3,816		2,540	3,480	(940)	0	0	(940)	0	2,540	0	1,276	1,276	0		L
879868-10-7	TEMPLE-INLAND, INC		08/31/2005	CANTOR, FITZGERALD & CO	300.000	11,337		10,894	11,145	(251)	0	0	(251)	0	10,894	0	443	443	68		L
882491-10-3	TEXAS INDUSTRIES INC		08/08/2005	DISTRIBUTION	0.000	53,395		53,395	0	0	0	0	0	0	53,395	0	0	0	0		L
882508-10-4	Texas Instruments		09/22/2005	Various	105,400.000	3,258,512		2,896,219	2,958,578	(62,359)	0	0	(62,359)	0	2,896,219	0	362,293	362,293	103		L
427866-10-8	The Hershey Company		09/22/2005	MORGAN STANLEY DEAN WITTER	1,800.000	99,842		56,362	111,780	(55,418)	0	0	(55,418)	0	56,362	0	43,480	43,480	441		L
884425-10-9	THOMAS INDUSTRIES INC		07/01/2005	CANTOR, FITZGERALD & CO	5,150.000	205,684		90,138	205,794	(115,656)	0	0	(115,656)	0	90,138	0	115,546	115,546	489		L
887317-10-5	TIME WARNER INC		07/11/2005	MORGAN STANLEY DEAN WITTER	2,300.000	37,444		30,856	38,433	(7,577)	0	0	(7,577)	0	30,856	0	6,588	6,588	0		L
888266-10-3	TITAN CORP		07/29/2005	CANTOR, FITZGERALD & CO	24,900.000	573,921		366,058	548,034	(201,589)	0	0	(201,589)	0	364,933	0	208,988	208,988	0		L
872540-10-9	TJX Companies Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	500.000	10,400		7,257	12,175	(4,918)	0	0	(4,918)	0	7,257	0	3,142	3,142	30		L
889478-10-3	TOLL BROTHERS INC		09/28/2005	Various	45,900.000	2,254,323		1,956,739	1,630,791	(344,191)	0	0	(344,191)	0	1,956,739	0	297,585	297,585	0		L
892081-10-0	TOWN & COUNTRY		08/31/2005	DISTRIBUTION	0.000	10,662		10,662	0	0	0	0	0	0	10,662	0	0	0	0		L
892335-10-0	TOYS R US, INC		07/21/2005	CANTOR, FITZGERALD & CO	12,600.000	336,532		326,006	333,648	(7,642)	0	0	(7,642)	0	326,006	0	10,526	10,526	0		L
89469A-10-4	TREEHOUSE FOODS INC		07/21/2005	CANTOR, FITZGERALD & CO	8,470.000	254,061		142,961	241,480	(98,519)	0	0	(98,519)	0	142,961	0	111,101	111,101	0		L
89579K-10-9	TRIAD HOSPITALS INC		07/11/2005	MORGAN STANLEY DEAN WITTER	131,800.000	7,205,297		5,137,799	7,201,552	(2,063,753)	0	0	(2,063,753)	0	5,137,799	0	2,067,498	2,067,498	0		L
896047-10-7	TRIBUNE CO		09/22/2005	MORGAN STANLEY DEAN WITTER	1,700.000	61,656		66,245	59,806	6,439	0	0	6,439	0	66,245	0	(4,588)	(4,588)	306		L
89687P-10-7	TRIZEC PROPERTIES INC		09/09/2005	Various	74,000.000	1,711,656		1,509,883	331,177	(48,668)	0	0	(48,668)	0	1,509,883	0	201,773	201,773	1,976		L
902124-10-6	TYCO INTERNATIONAL LTD		09/19/2005	Various	554,100.000	15,714,772		11,181,456	14,116,185	(5,096,817)	0	0	(5,096,817)	0	11,181,456	0	4,533,316	4,533,316	48,343		L
902494-10-3	TYSON FOODS, INC. CLASS A		07/12/2005	MERRILL LYNCH, PIERCE, FENNER, & SMITH	301,400.000	5,480,704		5,077,094	5,364,920	(310,617)	0	0	(310,617)	0	5,054,303	0	426,402	426,402	0		L
910197-10-2	UNITED DOMINION		07/27/2005	Various	113,900.000	2,773,397		2,247,831	2,739,295	(500,641)	0	0	(500,641)	0	2,247,831	0	525,566	525,566	0		L
914906-10-2	UNIVISION COMMUNICATION INC		09/22/2005	MORGAN STANLEY DEAN WITTER	3,400.000	87,512		92,556	93,670	(1,114)	0	0	(1,114)	0	92,556	0	(5,044)	(5,044)	0		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
915289-10-2	UNOCAL CORP		08/10/2005	Various	112,500.000	7,348,574		6,007,110	7,194,530	(1,311,009)	0	0	(1,311,009)	0	6,007,110	0	1,341,464	1,341,464	22,120		L
918204-10-8	V F CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	600.000	34,247		20,652	34,332	(13,680)	0	0	(13,680)	0	20,652	0	13,595	13,595	162		L
91913Y-10-0	VALERO ENERGY CORP		09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	33,830		32,969	0	0	0	0	0	0	32,969	0	860	860	0		L
922908-75-1	VANGUARD SMALL CAP VIPERS		08/08/2005	GOLDMAN, SACHS & CO	2.000	117		109	113	(5)	0	0	(5)	0	108	0	9	9	0		L
92343E-10-2	VERISIGN INC		08/31/2005	BANK OF AMERICA NT & SA	170,500.000	3,725,115		5,103,640	0	0	0	0	0	0	5,103,640	0	(1,378,524)	(1,378,524)	0		L
923436-10-9	VERITAS SOFTWARE CORP		07/01/2005	CANTOR, FITZGERALD & CO	24,800.000	596,484		1,509,741	605,120	(315,272)	0	0	(315,272)	0	289,848	0	306,637	306,637	0		L
92839Y-10-9	VISTACARE INC		09/15/2005	Various	25,733.000	420,300		593,408	0	0	0	0	0	0	593,408	0	(173,108)	(173,108)	0		L
931142-10-3	Wal-Mart Stores		09/22/2005	Various	214,900.000	9,680,452		9,229,966	10,358,180	(1,218,821)	0	0	(1,218,821)	0	9,139,359	0	541,093	541,093	32,235		L
939653-10-1	WASHINGTON REAL ESTATE		08/31/2005	Various	20,100.000	617,562		620,392	627,120	(8,001)	0	0	(8,001)	0	620,392	0	(2,830)	(2,830)	(82)		L
941848-10-3	Waters Corporation		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	8,424		15,144	7,434	(3,180)	0	0	(3,180)	0	4,254	0	4,170	4,170	0		L
942683-10-3	WATSON PHARMACEUTICALS INC		09/22/2005	MORGAN STANLEY DEAN WITTER	200.000	6,928		7,986	5,912	2,074	0	0	2,074	0	7,986	0	(1,058)	(1,058)	0		L
948741-10-3	WEINGARTEN REALTY		09/22/2005	Various	64,300.000	2,388,181		2,264,572	1,458,984	(269,587)	0	0	(269,587)	0	2,264,572	0	123,609	123,609	20,254		L
969457-10-0	WILLIAMS COS., INC		07/11/2005	MORGAN STANLEY DEAN WITTER	284,100.000	5,681,961		3,006,157	5,397,900	(2,391,743)	0	0	(2,391,743)	0	3,006,157	0	2,675,804	2,675,804	0		L
97563A-10-2	WINSTON HOTELS		07/25/2005	DISTRIBUTION	0.000	1,042		1,042	0	0	0	0	0	0	1,042	0	0	0	0		L
982526-10-5	WRIGLEY (WM.) JR., CO		09/22/2005	MORGAN STANLEY DEAN WITTER	800.000	55,238		46,272	55,072	(8,800)	0	0	(8,800)	0	46,272	0	8,966	8,966	224		L
983024-10-0	Wyeth		07/25/2005	Various	360,000.000	16,206,046		14,693,313	15,779,255	(1,335,516)	0	0	(1,335,516)	0	14,693,313	0	1,512,734	1,512,734	0		L
983759-10-1	XM SATELLITE RADIO HLDGS INC		09/22/2005	Various	33,200.000	1,174,049		922,960	1,117,512	(194,552)	0	0	(194,552)	0	922,960	0	251,089	251,089	0		L
98385X-10-6	XTO Energy Inc		08/02/2005	J. P. MORGAN SECURITIES, INC	62,200.000	2,268,339		1,983,782	1,323,741	(170,974)	0	0	(170,974)	0	1,983,782	0	284,557	284,557	1,947		L
984332-10-6	Yahoo Inc		09/22/2005	Various	79,400.000	2,698,017		2,650,848	2,751,210	(83,495)	0	0	(83,495)	0	2,667,715	0	30,302	30,302	0		L
988498-10-1	Yum! Brands Inc		09/22/2005	MORGAN STANLEY DEAN WITTER	100.000	4,867		2,352	5,208	(2,856)	0	0	(2,856)	0	2,352	0	2,514	2,514	12		L
013716-10-5	ALCAN INC COM NPV	C	08/11/2005	ALLIANCE BERNSTEIN	29,200.000	948,651		0	0	891,332	0	0	891,332	(45,075)	846,257	47,947	54,447	102,394	0		U
112900-10-5	BROOKFIELD PROPERTIES	F	07/08/2005	Various	78,900.000	2,299,268		878,540	2,272,320	(1,393,780)	0	0	(1,393,780)	0	878,540	0	1,420,728	1,420,728	0		L
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	07/19/2005	DISTRIBUTION	0.000	22,098		22,098	0	0	0	0	0	0	22,098	0	0	0	0		U
Q1502G-10-7	BILLABONG INTERNAT NPV	D	07/22/2005	ALLIANCE BERNSTEIN	4,587.000	49,807		46,915	48,393	(1,983)	0	0	(1,983)	506	46,915	(861)	3,753	2,892	0		U
Q8142Y-10-9	RINKER GROUP NPV	D	09/01/2005	ALLIANCE BERNSTEIN	51,434.000	566,661		333,228	558,059	(194,321)	0	0	(194,321)	(30,510)	333,228	17,272	216,161	233,433	5,994		U
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	09/22/2005	MORGAN STANLEY DEAN WITTER	300.000	11,832		11,913	10,703	1,211	0	0	1,211	0	11,913	0	(82)	(82)	96		L
G95089-10-1	WEATHERFORD INTERNATIONAL LTD	F	07/21/2005	CANTOR, FITZGERALD & CO	31,100.000	1,842,023		779,390	1,803,178	(1,023,788)	0	0	(1,023,788)	0	779,390	0	1,062,633	1,062,633	0		U
G90078-10-9	TRANSOCEAN INC	F	08/02/2005	Various	146,294.000	8,545,444		7,726,238	7,156,422	(214,503)	0	0	(214,503)	0	7,726,238	0	819,206	819,206	0		L
F12033-13-4	GROUPE DANONE	D	09/30/2005	ALLIANCE BERNSTEIN	39,299.000	3,998,356		3,854,641	3,458,862	125,530	0	0	125,530	270,248	3,854,641	(284,546)	428,261	143,715	0		U
F01764-10-3	L'AIR LIQUIDE S.A	D	07/22/2005	ALLIANCE BERNSTEIN	10,668.000	1,856,302		1,991,019	1,819,758	2,699	0	0	2,699	168,563	1,991,019	(167,419)	32,702	(134,717)	0		U
F77098-10-5	RENAULT SA EUR3.81	D	07/11/2005	ALLIANCE BERNSTEIN	15,008.000	1,296,633		1,354,967	1,324,546	(85,346)	0	0	(85,346)	115,767	1,354,967	(126,691)	68,357	(58,334)	56		U
F5548N-10-1	SANOFI-AVENTIS	D	09/22/2005	ALLIANCE BERNSTEIN	4,614.000	367,870		402,437	189,325	5,951	0	0	5,951	12,213	402,437	(8,482)	(26,085)	(34,567)	0		U
F5879X-10-8	VINCI	D	09/27/2005	ALLIANCE BERNSTEIN	8,030.000	664,107		655,055	402,777	(52,447)	0	0	(52,447)	26,649	655,055	(29,164)	38,215	9,052	0		U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	D	08/04/2005	ALLIANCE BERNSTEIN	31,846.000	1,456,081		1,470,711	0	0	0	0	0	0	1,470,711	44,247	(58,877)	(14,630)	0		U
D31738-23-6	HEIDELBERGCEMENT NPV	D	09/14/2005	ALLIANCE BERNSTEIN	27,767.000	1,948,137		1,094,125	1,999,835	(803,130)	0	0	(803,130)	(102,580)	1,094,125	22,286	831,726	854,013	0		U
D5357W-10-3	MERCK ORD NPV	D	09/30/2005	ALLIANCE BERNSTEIN	21,400.000	1,838,933		779,137	1,706,564	(839,891)	0	0	(839,891)	(87,537)	779,137	46,923	1,012,874	1,059,797	1,692		U
D61744-10-4	PREMIERE AG CMN STK	D	08/23/2005	ALLIANCE BERNSTEIN	32,079.000	1,027,353		1,262,468	1,106,842	72,543	0	0	72,543	83,084	1,262,468	(71,928)	(163,188)	(235,115)	0		U
D66992-10-4	SAP AG	D	09/23/2005	ALLIANCE BERNSTEIN	9,685.000	1,649,521		1,452,473	1,688,541	(200,001)	0	0	(200,001)	(36,067)	1,452,473	35,299	161,749	197,048	0		U
D94523-14-5	VOLKSWAGEN AG	D	08/01/2005	ALLIANCE BERNSTEIN	25,541.000	1,374,237		1,311,235	1,176,776	194,821	0	0	194,821	(60,362)	1,311,235	82,537	(19,535)	63,002	2,140		U
G3122U-12-9	ESPRIT HOLDINGS HKD0.10	D	07/08/2005	ALLIANCE BERNSTEIN	28,000.000	201,108		117,372	204,400	(87,070)	0	0	(87,070)	42	117,372	(20)	83,756	83,736	0		U
T3540F-10-6	FASTWEB EURO.52	D	07/27/2005	ALLIANCE BERNSTEIN	22,454.000	956,507		1,214,067	973,179	147,818	0	0	147,818	93,070	1,214,067	(110,335)	(147,225)	(257,560)	0		U
J05124-14-4	CANON	D	08/12/2005	ALLIANCE BERNSTEIN	94,100.000	4,777,868		4,555,808	4,959,352	(477,060)	0	0	(477,060)	73,516	4,555,808	(89,104)	311,165	222,061	27,891		U
J11151-10-7	DAITO TRUST CONST JPY50	D	07/06/2005	ALLIANCE BERNSTEIN	12,700.000	480,033		384,430	475,640	(94,909)	0	0	(94,909)	3,699	384,430	(5,277)	100,880	95,603	0		U
J22302-11-1	HONDA MOTOR CO., LTD	D	09/29/2005	ALLIANCE BERNSTEIN	45,200.000	2,462,956		2,251,869	2,231,253	(67,135)	0	0	(67,135)	87,751	2,251,869	(106,290)	317,378	211,087	0		U
J32491-10-2	KEYENCE CORP JPY50	D	09/15/2005	ALLIANCE BERNSTEIN	700.000	174,507		172,134	157,044	5,551	0	0	5,551	9,539	172,134	(8,758)	11,131	2,373	0		U
J43830-11-6	MITSUBISHI CORPORATION	D	09/22/2005	ALLIANCE BERNSTEIN	40,300.000	738,978		590,524	0	0	0	0	0	0	590,524	384	148,070	148,454	0		U
J53247-11-0	NIPPON ELEC GLASS NPV	D	08/01/2005	ALLIANCE BERNSTEIN	60,000.000	928,703		665,155	907,500	(242,386)	0	0	(242,386)	41	665,155	(7,889)	271,437	263,548	0		U
J58472-11-9	NITTO DENKO	D	09/30/2005	ALLIANCE BERNSTEIN	15,200.000	867,678		902,900	407,512	(2,335)	0	0	(2,335)	10,839	902,900	(29,356)	(5,866)	(35,222)	0		U
J7028D-10-4	SEGA SAMMY HOLDINGS	D	08/22/2005	ALLIANCE BERNSTEIN	17,100.000	1,210,153		353,734	1,049,359	(712,658)	0	0	(712,658)	17,034	353,734	(2,464)	858,883	856,419	0		A
J92676-11-3	TOYOTA MOTOR	D	08/03/2005	ALLIANCE BERNSTEIN	11,300.000	434,808		357,116	404,845	(50,877)	0	0	(50,877)	3,148	357,116	(3,744)	81,436	77,692	0		U
J9298Q-10-4	TREND MICRO INC JPY50	D	08/09/2005	ALLIANCE BERNSTEIN	22,000.000	697,113		821,553	784,234	751	0	0	751	36,569	821,553	(44,680)	(79,761)	(124,440)	0		U
J96216-12-2	YAMANOUCHI PHARM JPY50	D	08/11/2005	ALLIANCE BERNSTEIN	48,100.000	1,621,215		1,756,128	1,645,164	44,708	0	0	44,708	66,255	1,756,128	(71,780)	(63,132)	(134,912)	0		U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	F	09/01/2005	Various	192,967.571	8,140,751		8,990,984	7,795,632	(286,217)	0	0	(286,217)	0	8,954,079	0	(813,329)	(813,329)	21,294		L
N4598#-AA-9	INTERNATIONAL MEZZANINE INVESTMENT	F	09/30/2005	VARIOUS	0.000	13,555,555		13,555,555	13,555,555	0	0	0	0	0	13,555,555	0	0	0	0		U
N76277-19-8	ROYAL DUTCH PETROL EURO.56 (BR)	D	07/25/2005	EXCHANGE	30,340.000	1,859,506		1,345,757	1,983,477	(535,979)	0	0	(535,979)	(101,741)	1,345,757	67,953	445,796	513,749	0		U
R61115-10-2	NORSK HYDRO ASA NOK20	D	09/28/2005	ALLIANCE BERNSTEIN	3,926.000	433,828		357,327	199,333	(3,245)	0	0	(3,245)	(1,618)	357,327	3,097	73,403	76,500	0		U
E6282J-10-9	INDITEX PAR EUR 0.15	D	07/05/2005	ALLIANCE BERNSTEIN	17,778.000	454,532		358,365	458,015	(102,827)	0	0	(102,827)	3,177	358,365	(4,327)	100,494	96,167	0		U
W90152-12-0	SVENSKA CELLULOSA B FREE	D	08/09/2005	ALLIANCE BERNSTEIN	32,400.000	1,107,524		901,333	1,037,286	(132,207)	0	0	(132,207)	(3,746)	901,333	13,710	192,481	206,191	0		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
H01301-10-2	ACCON, INC.	F	07/08/2005	ALLIANCE BERNSTEIN	2,500.000	282,434		224,918	273,375	(48,457)	0	0	(48,457)	0	224,918	0	57,516	57,516	0		L
H5820Q-15-0	NOVARTIS REGISTERED	D	09/15/2005	ALLIANCE BERNSTEIN	12,033.000	596,187		577,045	573,421	(2,697)	0	0	(2,697)	6,321	577,045	5,487	13,655	19,142	0		U
G15596-11-0	BP PLC.	D	09/05/2005	ALLIANCE BERNSTEIN	293,923.000	3,270,258		3,232,905	0	0	0	0	0	0	3,232,905	34,047	3,306	37,353	15,314		L
G1846J-10-7	CAPITA GROUP ORD GBP0.02	D	07/06/2005	ALLIANCE BERNSTEIN	45,059.000	292,461		288,512	297,209	(10,336)	0	0	(10,336)	1,638	288,512	(3,787)	7,736	3,949	0		L
G19081-10-1	CARNIVAL PLC ORD USD1.66	D	09/12/2005	ALLIANCE BERNSTEIN	49,090.000	2,582,647		1,699,698	2,786,692	(916,226)	0	0	(916,226)	(170,769)	1,699,698	130,165	752,785	882,950	7,084		U
G25508-10-5	CRH ORD EUR0.32	D	07/13/2005	ALLIANCE BERNSTEIN	29,078.000	755,053		534,753	764,751	(196,151)	0	0	(196,151)	(33,847)	534,753	18,701	201,598	220,300	0		U
G3070Z-14-6	ENTERPRISE INNS ORD GBP0.05	D	09/05/2005	ALLIANCE BERNSTEIN	70,600.000	1,100,135		1,058,928	0	0	0	0	0	0	1,058,928	20,585	20,622	41,207	0		U
G40768-10-6	GUS ORD GBP0.25	D	08/04/2005	ALLIANCE BERNSTEIN	57,951.000	940,495		709,946	914,641	(148,646)	0	0	(148,646)	(56,049)	709,946	41,162	189,387	230,549	23,419		U
G5520#-11-7	LYONNAISE ASIA WATER LIMITED PFD C.	F	09/08/2005	Various	1.000	114,178		0	0	0	0	0	0	0	0	0	114,178	114,178	0		U
G6500M-10-6	NEXT ORD GBP0.10	D	09/13/2005	ALLIANCE BERNSTEIN	45,480.000	1,223,647		1,243,230	0	0	0	0	0	0	1,243,230	49,839	(69,422)	(19,583)	0		U
G73003-10-8	PUNCH TAVERNS ORD SHS GBP0.0004786	D	09/05/2005	ALLIANCE BERNSTEIN	63,190.000	926,939		616,373	830,253	(229,813)	0	0	(229,813)	15,932	616,373	5,607	304,959	310,566	4,602		U
G7423K-10-2	RECKITT BENCKISER	D	09/30/2005	ALLIANCE BERNSTEIN	77,439.000	2,249,478		1,538,177	2,283,366	(591,214)	0	0	(591,214)	(153,975)	1,538,177	75,988	635,312	711,301	8,583		U
G80835-10-4	SHELL TRANSPORT & TRADING CO.	D	07/20/2005	EXCHANGE	168,699.000	1,514,750		1,043,193	1,360,726	(279,108)	0	0	(279,108)	(38,426)	1,043,193	(28,181)	499,739	471,557	0		U
G82343-16-4	SMITH & NEPHEW ORD GBP0.1222	D	09/28/2005	ALLIANCE BERNSTEIN	313,149.000	2,822,203		2,780,095	3,092,660	(260,716)	0	0	(260,716)	(51,849)	2,780,095	19,040	23,069	42,108	0		U
G87621-10-1	TESCO	D	09/30/2005	ALLIANCE BERNSTEIN	369,138.000	2,041,942		1,498,918	2,108,885	(476,821)	0	0	(476,821)	(133,146)	1,498,918	76,097	466,927	543,024	54,554		U
G9387S-10-5	VODAFONE GROUP PLC.	D	09/29/2005	ALLIANCE BERNSTEIN	285,160.000	742,740		794,892	0	0	0	0	0	0	794,892	(14,619)	(37,533)	(52,152)	0		U
G97278-10-8	WOLSELEY ORD GBP0.25	D	09/21/2005	ALLIANCE BERNSTEIN	51,910.000	1,107,122		1,086,397	234,756	(3,039)	0	0	(3,039)	3,320	1,086,397	22,426	(1,701)	20,725	0		U
G97974-10-2	WPP GROUP PLC	D	09/29/2005	ALLIANCE BERNSTEIN	121,825.000	1,235,948		1,337,606	1,010,090	21,242	0	0	21,242	52,740	1,337,606	(59,631)	(42,027)	(101,658)	9,297		L
6899999 - Common Stocks - Industrial and Miscellaneous						672,229,416	XXX	603,024,662	528,761,202	(64,409,122)	9	0	(64,409,113)	54,361	599,715,377	(398,534)	72,912,572	72,514,039	1,413,186	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		08/02/2005	DIRECT	5,037,000.000	5,037,000		5,037,000	37,294	0	0	0	0	0	5,037,000	0	0	0	621		L
7199999 - Common Stocks - Money Market Mutual Funds						5,037,000	XXX	5,037,000	37,294						5,037,000				621	XXX	XXX
7299997 - Common Stocks - Part 4						861,114,967	XXX	780,507,897	696,229,648	(74,456,418)	(30,902)	0	(74,487,320)	(46,500)	776,094,119	(387,789)	85,408,637	85,020,848	1,939,932	XXX	XXX
7299999 - Total - Common Stocks						861,114,967	XXX	780,507,897	696,229,648	(74,456,418)	(30,902)	0	(74,487,320)	(46,500)	776,094,119	(387,789)	85,408,637	85,020,848	1,939,932	XXX	XXX
7399999 - Total - Preferred and Common Stocks						903,119,421	XXX	817,641,797	732,637,813	(74,397,918)	(76,762)	0	(74,474,680)	(46,500)	812,957,423	(387,789)	90,549,787	90,161,998	2,250,708	XXX	XXX
7499999 Totals						3,759,688,097	XXX	3,588,675,167	3,119,848,517	(71,832,811)	1,370,833	(52,643)	(70,409,335)	(55,644)	3,620,865,941	(438,760)	139,260,916	138,822,156	34,618,885	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....65 .

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 DEP RCPT TRADES DEC 121 CALL	1,862	12/19/2005	121.00	09/22/2005	COMPOSITE EXCHANGE	740,499	740,499		782,040	782,040	0	0	0
S P DEP RCPT CALL DEC 122	1,862	12/19/2005	122.00	09/22/2005	COMPOSITE EXCHANGE	625,874	625,874		707,560	707,560	0	0	0
S P DEP RCPT CALL DEC 125	6,981	12/19/2005	125.00	09/21/2005	COMPOSITE EXCHANGE	1,838,870	1,838,870		1,361,295	1,361,295	0	0	0
S P DEP RCPT CALL DEC 126	6,981	12/19/2005	126.00	09/21/2005	COMPOSITE EXCHANGE	1,497,867	1,497,867		872,625	872,625	0	0	0
S P DEP RCPT CALL DEC 127	3,491	12/19/2005	127.00	09/21/2005	COMPOSITE EXCHANGE	592,787	592,787		349,100	349,100	0	0	0
0199999 - Subtotal - Call Options - Hedging Transactions						5,295,897	5,295,897	XXX	4,072,620	4,072,620			
0399999 - Subtotal - Call Options - Other Derivative Transactions						0	0	XXX	0	0			
0499999 - Subtotal - Call Options						5,295,897	5,295,897	XXX	4,072,620	4,072,620			
2599999 - Subtotal - Hedging Transactions						5,295,897	5,295,897	XXX	4,072,620	4,072,620			
2799999 - Subtotal - Other Derivative Transactions						0	0	XXX	0	0			
9999999 - Totals						5,295,897	5,295,897	XXX	4,072,620	4,072,620			

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
LINCARE HOLDINGS INC CALL NOV 42.5	25	11/21/2005	42.50	08/02/2005	COMPOSITE EXCHANGE	6,445	6,445		4,625	4,625	0	0	0
3 M COMPANY OCT 75 CALL	380	10/22/2005	75.00	08/18/2005	COMPOSITE EXCHANGE	38,758	38,758		22,800	22,800	0	0	0
MURPHY OIL CORP CALL OCT 50	177	10/24/2005	50.00	09/29/2005	COMPOSITE EXCHANGE	33,098	33,098		31,860	31,860	0	0	0
MILLENIUM PHARM JAN 12.50 CALLS	179	01/20/2006	12.50	07/14/2005	COMPOSITE EXCHANGE	9,308	9,308		3,580	3,580	0	0	0
0299999 - Subtotal - Call Options - Income Generation Transactions						87,609	87,609	XXX	62,865	62,865			
0499999 - Subtotal - Call Options						87,609	87,609	XXX	62,865	62,865			
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions						87,609	87,609	XXX	62,865	62,865			
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						87,609	87,609	XXX	62,865	62,865			

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
0599999 - Subtotal - Swaps - Hedging Transactions								XXX	0	0			0	0
Int Rate Swap0650 on variable rate securities	125,000,000	09/29/2006	GSCIER (0.3000%)	09/30/2005	Goldman Sachs				0	831,716				624,143
Int Rate Swap0651 on variable rate securities	50,000,000	09/29/2006	GSCIER (0.3000%)	09/30/2005	JP Morgan Chase Bank				0	410,304				249,657
CDS SPG4023S2 on Consolidated Natural Gas	20,000,000	03/20/2006	0.1500% (0.0000%)	09/22/2005	Goldman Sachs				0	(4,357)			667	68,447
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX	0	1,237,663			667	942,247
0899999 - Subtotal - Swaps								XXX	0	1,237,663			667	942,247
2599999 - Subtotal - Hedging Transactions								XXX	0	0			0	0
2799999 - Subtotal - Other Derivative Transactions								XXX	0	1,237,663			667	942,247
9999999 - Totals								XXX	0	1,237,663			667	942,247

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts 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
INDEX FUTURES - EMINI RUSSELL 2000	65	12/15/2005	4,418,538	4,368,650	(49,888)	09/08/2005	CME	0	(49,888)	0	0	175,500
INDEX FUTURES - EMINI S & P 500	147	12/15/2005	9,127,598	9,072,105	(55,493)	09/08/2005	CME	0	(55,493)	0	0	463,050
INDEX FUTURES - RUSSELL 2000	124	12/15/2005	41,937,327	41,670,200	(267,127)	09/09/2005	CME	0	(267,127)	0	0	1,674,000
INDEX FUTURES - S & P 500	186	12/15/2005	57,746,816	57,394,950	(351,866)	09/08/2005	CME	0	(351,866)	0	0	2,929,500
0199999 - Subtotal - Long Futures - Hedging Transactions			113,230,278	112,505,905	(724,373)	XXX	XXX		(724,373)			5,242,050
0499999 - Subtotal - Long Futures			113,230,278	112,505,905	(724,373)	XXX	XXX		(724,373)			5,242,050
COMMODITY FUTURES - CRUDE OIL	835	10/20/2005	55,152,151	55,310,400	(158,249)	09/30/2005	NYMEX	0	(158,249)	0	0	5,072,625
INDEX FUTURES - GSCI	160	11/16/2005	18,766,320	18,868,000	(101,680)	09/30/2005	CME	0	(101,680)	0	0	480,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	600	12/28/2005	123,814,128	123,534,372	279,756	08/29/2005	CBOT	0	279,756	0	0	240,000
INTEREST RATE FUTURES - GOV'T 5YR NOTES	800	12/22/2005	86,011,421	85,487,504	523,917	08/30/2005	CBOT	0	523,917	0	0	400,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	2,000	12/22/2005	222,448,130	219,843,760	2,604,370	09/21/2005	CBOT	0	2,604,370	0	0	1,500,000
0599999 - Subtotal - Short Futures - Hedging Transactions			506,192,150	503,044,036	3,148,114	XXX	XXX		3,148,114			7,692,625
0899999 - Subtotal - Short Futures			506,192,150	503,044,036	3,148,114	XXX	XXX		3,148,114			7,692,625
2599999 - Subtotal - Hedging Transactions			619,422,428	615,549,941	2,423,742	XXX	XXX		2,423,742			12,934,675
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			619,422,428	615,549,941	2,423,742	XXX	XXX		2,423,742			12,934,675

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	*
ABN-AMRO	Chicago, Illinois					976,669	1,068,923	964,806	XXX
Allstate Bank	Vernon Hills, Illinois					(19,610,319)	272,984	3,180,182	XXX
AmSouth Bank	Birmingham, Alabama					846,482	1,010,952	374,842	XXX
BancFirst	Oklahoma City, Oklahoma					294,988	348,349	380,105	XXX
Bank of America	Chicago, Illinois		2.950	96,331		(583,375,157)	(573,659,407)	(633,032,635)	XXX
Bank of Montreal	Toronto, Canada		4.250	2,963		783,782	695,981	627,228	XXX
Bank of New York	New York, New York		1.450	48,128		5,478,451	19,280,611	13,613,457	XXX
Bank of Oklahoma	Tulsa, Oklahoma					230,327	550,977	565,782	XXX
Bank of the West	Chicago, Illinois					50,000	50,000	50,000	XXX
Branch Banking and Trust Company	Richmond, Virginia					339,194	482,809	472,245	XXX
Citibank	New York, New York		0.590	10,612		8,059,795	2,040,116	5,688,244	XXX
Columbus Bank and Trust	Columbus, Georgia					15,512,424	0	0	XXX
Commerce Bank, N.A.	Kansas City, Missouri					539,337	574,320	463,113	XXX
Fifth Third Bank	Cincinna ti, Ohio					1,255,957	1,047,310	734,507	XXX
First American Bank	Elk Grove, Illinois					348,911	504,827	317,134	XXX
First Hawaiian Bank	Honolulu, Hawaii					173,066	406,378	182,504	XXX
First National Bank of Alaska	Anchorage, Alaska					208,330	397,354	584,809	XXX
First Tennessee Bank	Memphis, Tennessee					181,209	276,085	256,476	XXX
Hancock Bank	Gulfport, Mississippi					139,580	529,118	345,608	XXX
Harris Trust and Savings Bank	Chicago, Illinois					1,775,842	779,018	524,974	XXX
Hibernia National Bank	New Orleans, Louisiana					1,004,442	659,715	546,882	XXX
HSBC Bank, USA	New York, New York					547,275	1,012,859	543,842	XXX
Huntington National Bank	Indianapolis, Indiana					628,636	669,927	324,014	XXX
Intrust Bank	Wichita, Kansas					159,316	96,899	42,920	XXX
J.P. Morgan Chase Bank	New York, New York		1.000	0		27,187,543	8,725,673	6,020,431	XXX
Key Bank National Association	Cleveland, Ohio					953,455	1,696,257	1,415,001	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					78,966	131,278	129,762	XXX
Manufacturers and Traders Trust	Baltimore, Maryland					530,882	652,334	556,410	XXX
RBC Global Services	Toronto, Canada		0.250	57		86,019	90,757	90,718	XXX
National City Bank	Cleveland, Ohio					2,156,790	2,535,238	2,242,809	XXX
PNC Bank	Cherry Hill, New Jersey					1,078,447	28,561,632	1,130,945	XXX
Regions Bank	Birmingham, Alabama					1,097,481	934,763	1,148,092	XXX
Seaway National Bank	Chicago, Illinois					500,527	217,070	537,005	XXX
ShoreBank	Cleveland, Ohio		1.990		0	0	0	0	XXX
SunTrust	Orlando, Florida					1,523,079	1,559,792	1,482,602	XXX
US Bank	St. Paul, Minnesota					1,749,465	1,667,632	1,578,131	XXX
Union Bank of California	Los Angeles, California					291,665	90,345	43,649	XXX
Wachovia Bank	Winston Salem, North Carolina					(150,149,672)	(107,195,370)	(111,183,236)	XXX
Wells Fargo	San Francisco, California		1.000	0		3,412,020	2,930,341	3,390,678	XXX
Time Deposit, Bank of Alaska	Anchorage, Alaska		1.000	1,035	1,050	266,709	266,709	266,709	XXX
Time Deposit, Wells Fargo	San Francisco, California		1.000	0		0	0	0	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX	XXX						XXX
0199999 Totals - Open Depositories		XXX	XXX	159,125	1,050	(672,688,086)	(598,039,446)	(693,399,252)	XXX
0399999 Total Cash on Deposit		XXX	XXX	159,125	1,050	(672,688,086)	(598,039,446)	(693,399,252)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	2,921,126	1,689,829	2,455,891	XXX
0599999 Total Cash		XXX	XXX	159,125	1,050	(669,766,960)	(596,349,617)	(690,943,361)	XXX

SCHEDULE E - PART 2 CASH EQUIVALENTS

Showing Investments Owned End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Gross Investment Income
02225A-X3-1	ALCOA INC		09/30/2005	0.000	10/03/2005	11,497,494	0	1,253
07273L-X3-7	BAYER CORP		09/30/2005	0.000	10/03/2005	1,149,750	0	125
10113T-XB-0	BOSTON SCIENTIFIC CORP		09/26/2005	0.000	10/11/2005	8,935,558	0	4,721
10113T-Y1-1	BOSTON SCIENTIFIC CORP		09/22/2005	0.000	11/01/2005	23,921,788	0	23,387
10421T-XR-2	BRADFORD & BINGLEY PLC		09/21/2005	0.000	10/25/2005	39,899,046	0	41,470
11040E-XB-9	BRITANNIA BUILDING SOCIETY		09/13/2005	0.000	10/11/2005	17,931,551	0	33,208
11040E-XQ-6	BRITANNIA BUILDING SOCIETY		09/22/2005	0.000	10/24/2005	14,963,887	0	14,020
11040E-XQ-6	BRITANNIA BUILDING SOCIETY		09/26/2005	0.000	10/24/2005	29,927,742	0	15,708
11040E-XQ-6	BRITANNIA BUILDING SOCIETY		09/29/2005	0.000	10/24/2005	11,971,020	0	2,520
12619T-X3-3	CRC FUNDING, LLC		09/30/2005	0.000	10/03/2005	27,204,028	0	2,986
12665J-X3-8	CVS CORP		09/30/2005	0.000	10/03/2005	4,998,900	0	550
17247L-X3-9	CINERGY CORP (CGE AND PSI)		09/30/2005	0.000	10/03/2005	12,297,294	0	1,353
20279V-X3-2	COMMONWEALTH EDISON CO		09/30/2005	0.000	10/03/2005	10,097,778	0	1,111
2338F0-XC-4	DAIMLER CHRYSLER REVOLVING AUTO CREDIT		09/22/2005	0.000	10/12/2005	22,029,729	0	47,870
2338F0-XD-2	DAIMLER CHRYSLER REVOLVING AUTO CREDIT		09/16/2005	0.000	10/13/2005	8,590,249	0	13,439
29454T-X6-8	EQUITABLE RESOURCES INC		09/12/2005	0.000	10/06/2005	7,995,856	0	15,749
29454T-XK-7	EQUITABLE RESOURCES INC		09/26/2005	0.000	10/19/2005	5,489,550	0	2,903
29454T-XL-5	EQUITABLE RESOURCES INC		09/26/2005	0.000	10/20/2005	7,983,956	0	4,222
3024A0-XR-1	FCAR OWNER TRUST (SERIES 1)		09/19/2005	0.000	10/25/2005	55,859,171	0	69,171
3024A0-XT-7	FCAR OWNER TRUST (SERIES 1)		09/20/2005	0.000	10/27/2005	18,948,195	0	21,425
30257A-X3-3	FPL GROUP CAPITAL INC		09/30/2005	0.000	10/03/2005	1,999,561	0	219
3141A2-X6-5	FEDERATED RETAIL HOLDINGS		09/27/2005	0.000	10/06/2005	13,992,378	0	6,098
3495P2-XB-8	FORTIS FUNDING LLC		09/22/2005	0.000	10/11/2005	74,921,771	0	70,406
4042X2-XM-4	HSH NORDBANK AG		09/21/2005	0.000	10/21/2005	17,962,400	0	18,800
42550L-X4-6	HENKEL CORP		09/28/2005	0.000	10/04/2005	14,047,515	0	4,485
4823X0-XR-0	KBC FINANCIAL PRODUCTS INTERNATIONAL		09/20/2005	0.000	10/25/2005	42,672,509	0	48,476
49833L-X5-7	KITTY HAWK FUNDING CORP		09/09/2005	0.000	10/05/2005	14,993,900	0	33,550
49833L-XD-0	KITTY HAWK FUNDING CORP		09/15/2005	0.000	10/13/2005	47,940,320	0	79,573
49904C-X7-7	KNIGHT RIDDER		09/26/2005	0.000	10/07/2005	14,990,400	0	8,000
50559C-X7-3	LACLEDE GAS COMPANY		09/09/2005	0.000	10/07/2005	6,995,701	0	15,764
53127T-XE-8	LIBERTY STREET FUNDING CORP		09/15/2005	0.000	10/14/2005	45,081,197	0	74,835
5705X4-XK-5	MARKET STREET FUNDING CORP		09/13/2005	0.000	10/19/2005	20,551,683	0	37,866
5705X4-XL-3	MARKET STREET FUNDING CORP		09/20/2005	0.000	10/20/2005	34,730,942	0	39,981
61745A-XB-0	MORGAN STANLEY GROUP INC		09/30/2005	0.000	10/11/2005	7,991,533	0	847
61745A-XE-4	MORGAN STANLEY GROUP INC		09/29/2005	0.000	10/14/2005	14,979,417	0	3,167
61745K-X3-6	MORGAN STANLEY GROUP INC		09/30/2005	0.000	10/03/2005	24,994,570	0	2,715
63627T-X7-7	NATIONAL GRID GROUP (BRITISH TRANSCO)		09/09/2005	0.000	10/07/2005	19,987,600	0	45,466
6931M0-XQ-3	PB FINANCE		09/20/2005	0.000	10/24/2005	25,936,948	0	29,768
6931M0-XR-1	PB FINANCE		09/23/2005	0.000	10/25/2005	2,543,543	0	2,133
70016K-XE-5	PARK AVENUE RECEIVABLES		09/16/2005	0.000	10/14/2005	27,962,184	0	43,634
70016K-XJ-4	PARK AVENUE RECEIVABLES		09/26/2005	0.000	10/18/2005	2,535,478	0	1,330
71340T-X7-6	PEPSI BOTTLING GROUP INC		09/30/2005	0.000	10/07/2005	23,485,038	0	2,494
74449T-X3-9	PUBLIC SERVICE NEW MEXICO		09/30/2005	0.000	10/03/2005	13,497,037	0	1,481
74835J-X4-1	QUESTAR CORP		09/20/2005	0.000	10/04/2005	9,996,808	0	11,702
74835J-X7-4	QUESTAR CORP		09/29/2005	0.000	10/07/2005	3,797,543	0	819
7838T2-XH-8	SBC COMMUNICATIONS		09/01/2005	0.000	10/17/2005	6,888,575	0	21,020
8010M2-XK-3	SANOFI-AVENTIS		09/01/2005	0.000	10/19/2005	9,981,303	0	30,503
82124L-XD-9	SHEFFIELD RECEIVABLES		09/16/2005	0.000	10/13/2005	23,151,102	0	36,122
83365R-X6-7	SOCIETE GENERALE NA		09/22/2005	0.000	10/06/2005	49,973,959	0	46,874
83549R-X3-3	SONOCO PRODUCTS COMPANY		09/30/2005	0.000	10/03/2005	19,995,623	0	2,189
83700E-XE-3	SOUTH CAROLINA ELECTRIC & GAS		09/15/2005	0.000	10/14/2005	29,560,023	0	49,202
83700E-XH-6	SOUTH CAROLINA ELECTRIC & GAS		09/19/2005	0.000	10/17/2005	1,896,808	0	2,394
88562L-XE-3	THREE RIVERS FUNDING		09/15/2005	0.000	10/14/2005	13,060,243	0	21,855
88562L-XS-2	THREE RIVERS FUNDING		09/27/2005	0.000	10/26/2005	11,770,022	0	4,956
88562L-XS-2	THREE RIVERS FUNDING		09/29/2005	0.000	10/26/2005	7,496,218	0	1,583
8910A0-XK-1	TORCHMARK CORP		09/21/2005	0.000	10/19/2005	4,990,500	0	5,278
89604L-X3-5	TRIBUNE CO		09/30/2005	0.000	10/03/2005	6,918,493	0	754
912795-VX-6	TREASURY BILL		08/22/2005	0.000	10/27/2005	6,982,450	0	25,313
92780J-X3-0	VIRGINIA ELECTRIC POWER		09/22/2005	0.000	10/03/2005	11,872,500	0	11,252
92780J-X4-8	VIRGINIA ELECTRIC POWER		09/28/2005	0.000	10/04/2005	2,755,116	0	884
97670R-X6-7	WISCONSIN GAS CO		09/29/2005	0.000	10/06/2005	31,932,959	0	6,816
0199999 Total Cash Equivalents						1,109,506,413		1,167,794

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
58. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page	0	0	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)	0	0	0	0	0	0	0	0

NONE

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
58. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page	0	0	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)	0	0	0	0	0	0	0	0

NONE

Designate the type of health care providers reported on this page
Other Health Care Professionals

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
58. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page	0	0	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)	0	0	0	0	0	0	0	0

NONE

Designate the type of health care providers reported on this page
Other Health Care Facilities

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
58. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page	0	0	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)	0	0	0	0	0	0	0	0

NONE

Designate the type of health care providers reported on this page
Medical Malpractice Policies

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA					300,000			1
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Canada CN								
57. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
58. Totals	0	0	0	0	300,000	0	0	1
DETAILS OF WRITE-INS								
5701.								
5702.								
5703.								
5798. Summary of remaining write-ins for Line 57 from overflow page	0	0	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)	0	0	0	0	0	0	0	0