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LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2006

OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

Statutory Home Office 3100 SANDERS ROAD (Street and Number), NORTHBROOK, IL 60062-7154 (City or Town, State and Zip Code)

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

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

Primary Location of Books and Records 3100 SANDERS ROAD (Street and Number) NORTHBROOK, IL 60062-7154 (City or Town, State and Zip Code) 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address Allstate.com

Statutory Statement Contact NESTOR ALMARIA (Name) 847-402-6018 (Area Code) (Telephone Number) (Extension)

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

Policyowner Relations Contact 300 NORTH MILWAUKEE AVENUE (Street and Number) VERNON HILLS, IL 60061 (City or Town, State and Zip Code) 800-366-1411 (Area Code) (Telephone Number) (Extension)

OFFICERS

Name	Title	Name	Title
CASEY JOSEPH SYLLA	President	MICHAEL JOSEPH VELOTTA	Secretary
JOHN CHARLES PINTOZZI	Chief Financial Officer	ERROL CRAMER	Actuary

OTHER OFFICERS

DAVID ANDREW BIRD	Senior Vice President	JOHN CARL LOUNDS	Senior Vice President
SAMUEL HENRY PILCH*	Group Vice President	ERIC ALLEN SIMONSON	Senior Vice President
KEVIN ROURKE SLAWIN	Senior Vice President	JOSEPH VINCENT TRIPODI	Senior Vice President
STEVEN CARL VERNEY	Treasurer	DOUGLAS BERTIN WELCH	Senior Vice President

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	DANNY LYMAN HALE	EDWARD MICHAEL LIDDY	JOHN CARL LOUNDS
JOHN CHARLES PINTOZZI	ERIC ALLEN SIMONSON	KEVIN ROURKE SLAWIN	CASEY JOSEPH SYLLA
MICHAEL JOSEPH VELOTTA	DOUGLAS BERTIN WELCH	THOMAS JOSEPH WILSON II	

State of Illinois
County of Cook
ss

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

CASEY JOSEPH SYLLA President	MICHAEL JOSEPH VELOTTA Secretary	JOHN CHARLES PINTOZZI Chief Financial Officer

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

Subscribed and sworn to before me this 1st day of May, 2006

Miguel Saucedo, Notary
11/04/08

*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	46,212,910,220		46,212,910,220	45,886,095,230
2. Stocks:				
2.1 Preferred stocks	127,749,683		127,749,683	96,578,407
2.2 Common stocks	768,100,458		768,100,458	769,748,021
3. Mortgage loans on real estate:				
3.1 First liens	6,472,855,126		6,472,855,126	6,140,147,249
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)	6,548,819		6,548,819	6,534,123
5. Cash ($ 58,222,450), cash equivalents ($ 1,612,551,440) and short-term investments ($ 180,670,499)	1,851,444,388		1,851,444,388	854,187,272
6. Contract loans, (including $ ..... premium notes)	694,400,739	1,049,386	693,351,353	690,006,355
7. Other invested assets	290,108,440	2,276,620	287,831,821	255,146,642
8. Receivables for securities	115,221,741		115,221,741	41,235,416
9. Aggregate write-ins for invested assets	205,081,474	0	205,081,474	164,934,767
10. Subtotals, cash and invested assets (Lines 1 to 9)	56,744,421,088	3,326,005	56,741,095,083	54,904,613,481
11. Title plants less $ ..... charged off (for Title insurers only)			0	0
12. Investment income due and accrued	548,168,544		548,168,544	552,649,121
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	5,910,452		5,910,452	(3,691,213)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	211,824,156		211,824,156	224,732,273
13.3 Accrued retrospective premiums			0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	3,691,740	275,151	3,416,589	3,832,678
14.2 Funds held by or deposited with reinsured companies			0	0
14.3 Other amounts receivable under reinsurance contracts	4,719,033		4,719,033	32,276,598
15. Amounts receivable relating to uninsured plans			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon			0	0
16.2 Net deferred tax asset	580,829,476	307,225,718	273,603,758	272,342,297
17. Guaranty funds receivable or on deposit	2,535,143		2,535,143	2,535,143
18. Electronic data processing equipment and software			0	0
19. Furniture and equipment, including health care delivery assets ($ .....)	139,054	139,054	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
21. Receivables from parent, subsidiaries and affiliates	108,332,357		108,332,357	103,876,268
22. Health care ($ .....) and other amounts receivable	3,283,763	3,283,763	0	0
23. Aggregate write-ins for other than invested assets	93,864,868	36,902,746	56,962,122	63,003,479
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	58,307,719,674	351,152,437	57,956,567,237	56,156,170,127
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,258,990,310		20,258,990,310	20,440,300,072
26. Total (Lines 24 and 25)	78,566,709,985	351,152,437	78,215,557,548	76,596,470,199
DETAILS OF WRITE-INS				
0901. Derivative contracts	202,782,163		202,782,163	164,934,767
0902. External security lending	2,299,311		2,299,311	0
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	205,081,474	0	205,081,474	164,934,767
2301. Advanced benefits	33,907,896		33,907,896	37,421,456
2302. Accounts receivable	23,503,901	452,101	23,051,800	25,492,044
2303. Premium tax recoverable	735,963	733,537	2,426	89,980
2398. Summary of remaining write-ins for Line 23 from overflow page	35,717,108	35,717,108	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	93,864,868	36,902,746	56,962,122	63,003,479

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 35,134,458,930 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	35,134,458,930	34,870,694,678
2. Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	64,968,474	62,046,750
3. Liability for deposit-type contracts (including $ ..... Modco Reserve)	14,738,333,156	14,868,264,328
4. Contract claims:		
4.1 Life	60,570,485	70,047,923
4.2 Accident and health	1,938,251	2,223,199
5. Policyholders' dividends $ 10,688 and coupons $ ..... due and unpaid	10,688	10,854
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including $ ..... Modco)	69,256	73,997
6.2 Dividends not yet apportioned (including $ ..... Modco)		0
6.3 Coupons and similar benefits (including $ ..... Modco)	38,298	35,353
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 37,619 accident and health premiums	3,478,401	2,755,391
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		0
9.3 Other amounts payable on reinsurance, including $ 161,917,271 assumed and $ ..... ceded	161,917,271	144,961,831
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued—life and annuity contracts $ 20,485,060 accident and health $ 63,525 and deposit-type contract funds $ 165,833	20,714,418	24,724,167
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	15,683,623	9,384,071
13. Transfers to Separate Accounts due or accrued (net) (Including $ (223,883,190) accrued for expense allowances recognized in reserves, net of reinsured allowances)	159,525,971	(317,917,394)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	22,448,114	21,564,309
15.1 Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	92,420,230	59,567,546
15.2 Net deferred tax liability		0
16. Unearned investment income	2,614,452	2,525,365
17. Amounts withheld or retained by company as agent or trustee	101,231	744,308
18. Amounts held for agents' account, including $ ..... agents' credit balances	13,115,648	21,661,654
19. Remittances and items not allocated	157,539,180	102,350,021
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money $ ..... and interest thereon $	110,693,178	87,123,573
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	331,997,769	265,690,685
24.2 Reinsurance in unauthorized companies		0
24.3 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.4 Payable to parent, subsidiaries and affiliates	62,342,951	67,676,946
24.5 Drafts outstanding		0
24.6 Liability for amounts held under uninsured plans		0
24.7 Funds held under coinsurance		0
24.8 Payable for securities	127,542,254	55,700,340
24.9 Capital notes $ ..... and interest thereon $		0
25. Aggregate write-ins for liabilities	3,083,761,389	2,069,580,180
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	54,366,283,618	52,491,490,074
27. From Separate Accounts Statement	20,258,990,310	20,440,300,072
28. Total liabilities (Lines 26 and 27)	74,625,273,928	72,931,790,146
29. Common capital stock	5,402,600	5,402,600
30. Preferred capital stock	30,464,000	36,849,250
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	1,023,231,106	1,023,231,106
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	2,531,185,910	2,599,197,095
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 $ .....)		0
36.2 ..... shares preferred (value included in Line 30 $ .....)		0
37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including $ ..... in Separate Accounts Statement)	3,554,417,016	3,622,428,201
38. Totals of Lines 29, 30 and 37	3,590,283,616	3,664,680,051
39. Totals of Lines 28 and 38	78,215,557,544	76,596,470,197
DETAILS OF WRITE-INS		
2501. Securities lending collateral	2,587,602,539	1,629,201,927
2502. Swap collateral	369,964,201	353,751,009
2503. Deferred basis adjustments on futures and liability swaps	67,494,596	40,720,429
2598. Summary of remaining write-ins for Line 25 from overflow page	58,700,053	45,906,815
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,083,761,389	2,069,580,180
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.		0
3402.		0
3403.		0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,756,179,831	2,089,107,240	7,855,786,637
2. Considerations for supplementary contracts with life contingencies	0	9,351	33,670
3. Net investment income	808,672,031	675,384,198	2,940,848,058
4. Amortization of Interest Maintenance Reserve (IMR)	(64,552,587)	(853,618)	(125,784,310)
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	7,776,739	9,856,648	27,314,080
7. Reserve adjustments on reinsurance ceded	1,624,154	1,364,857	5,459,427
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	73,047,163	64,989,087	273,328,974
8.2 Charges and fees for deposit-type contracts	4,880,146	7,466,729	22,695,551
8.3 Aggregate write-ins for miscellaneous income	12,448,537	4,193,188	42,073,994
9. Totals (Lines 1 to 8.3)	2,600,076,013	2,851,517,680	11,041,756,081
10. Death benefits	114,516,438	116,091,120	456,891,502
11. Matured endowments (excluding guaranteed annual pure endowments)	542,825	398,903	1,601,889
12. Annuity benefits	484,065,255	404,728,968	1,703,558,880
13. Disability benefits and benefits under accident and health contracts	1,905,572	711,603	6,977,046
14. Coupons, guaranteed annual pure endowments and similar benefits	13,735	9,989	69,614
15. Surrender benefits and withdrawals for life contracts	1,247,343,686	978,620,562	4,856,962,222
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	189,946,257	90,806,726	572,390,132
18. Payments on supplementary contracts with life contingencies	49,118	76,505	215,044
19. Increase in aggregate reserves for life and accident and health contracts	266,685,977	664,694,380	1,700,597,372
20. Totals (Lines 10 to 19)	2,305,068,863	2,256,138,757	9,299,263,700
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	62,715,020	82,519,035	284,694,183
22. Commissions and expense allowances on reinsurance assumed	69,613,087	67,424,791	256,405,734
23. General insurance expenses	115,442,304	124,225,182	476,027,913
24. Insurance taxes, licenses and fees, excluding federal income taxes	18,348,096	19,215,558	67,688,006
25. Increase in loading on deferred and uncollected premiums	(4,784,665)	(6,102,008)	(23,133,444)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(70,067,239)	111,023,032	(78,031,860)
27. Aggregate write-ins for deductions	18,604,050	95,705,054	305,849,538
28. Totals (Lines 20 to 27)	2,514,939,515	2,750,149,401	10,588,763,770
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	85,136,498	101,368,278	452,992,312
30. Dividends to policyholders	10,894	16,577	83,847
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	85,125,604	101,351,702	452,908,464
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	39,596,291	19,832,048	142,904,269
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains (losses) (Line 31 minus Line 32)	45,529,313	81,519,654	310,004,195
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 418,015 (excluding taxes of $ (7,491,479) transferred to the IMR)	45,737,553	(23,308,169)	(62,968,034)
35. Net income (Line 33 plus Line 34)	91,266,867	58,211,485	247,036,161
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,664,680,054	3,656,392,698	3,656,392,699
37. Net income (Line 35)	91,266,867	58,211,485	247,036,161
38. Change in net unrealized capital gains (losses)	(10,138,941)	(32,006,309)	8,221,084
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	20,248,598	9,442,041	33,048,676
41. Change in nonadmitted assets and related items	(96,719,965)	(15,145,881)	61,674,103
42. Change in liability for reinsurance in unauthorized companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	(19,772,511)
44. Change in asset valuation reserve	(66,307,083)	63,960,073	(5,436,717)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in	(6,385,250)	(6,385,250)	(25,541,000)
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance		0	0
52. Dividends to stockholders	(452,007)	(25,487,913)	(262,336,074)
53. Aggregate write-ins for gains and losses in surplus	(5,908,654)	(6,796,698)	(28,606,367)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(74,396,435)	45,791,547	8,287,355
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,590,283,620	3,702,184,245	3,664,680,054
DETAILS OF WRITE-INS			
08.301. Fund manager fees	10,120,807	6,662,005	34,065,433
08.302. Miscellaneous income	1,110,047	1,342,672	5,184,561
08.303. Income on interco notes	1,215,000	0	2,025,000
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	2,683	(3,811,489)	799,000
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	12,448,537	4,193,188	42,073,994
2701. Maturities and other scheduled payments	18,615,665	96,428,213	305,333,107
2702. Fines and penalties	11,312	7,558	623,138
2703. (Gain) loss on sale of fixed assets	(3,226)	(73)	(670)
2798. Summary of remaining write-ins for Line 27 from overflow page	(19,700)	(730,643)	(106,038)
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	18,604,050	95,705,054	305,849,538
5301. Deferred gains on Direct Response reinsurance	(4,284,500)	(5,431,841)	(23,146,939)
5302. Surplus adjustment for ING reinsurance treaty covering secondary guarantees	(1,624,154)	(1,364,857)	(5,459,427)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(5,908,654)	(6,796,698)	(28,606,367)

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	1,764,993,959	7,861,991,748
2. Net investment income	773,256,671	2,791,352,280
3. Miscellaneous income	116,545,504	682,368,738
4. Total (Lines 1 to 3)	2,654,796,134	11,335,712,766
5. Benefits and loss related payments	1,841,542,842	7,013,262,098
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts	(548,622,271)	(35,641,196)
7. Commissions, expenses paid and aggregate write-ins for deductions	281,568,648	1,397,504,885
8. Dividends paid to policyholders	15,801	79,370
9. Federal and foreign income taxes paid (recovered) $ (7,073,464) net of tax on capital gains (losses)	(329,858)	144,405,654
10. Total (Lines 5 through 9)	1,574,175,162	8,519,610,811
11. Net cash from operations (Line 4 minus Line 10)	1,080,620,972	2,816,101,954
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	4,172,676,512	14,540,599,963
12.2 Stocks	14,769,735	453,062,740
12.3 Mortgage loans	399,581,325	933,432,671
12.4 Real estate	0	25,000,000
12.5 Other invested assets	18,946,698	192,350,760
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(29,316)
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,605,974,269	16,144,416,818
13. Cost of investments acquired (long-term only):		
13.1 Bonds	4,510,106,649	17,485,687,456
13.2 Stocks	46,215,852	475,340,741
13.3 Mortgage loans	734,427,037	1,321,435,447
13.4 Real estate	14,696	153,635
13.5 Other invested assets	44,452,740	273,726,985
13.6 Miscellaneous applications	114,900,989	213,291,354
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,450,117,964	19,769,635,617
14. Net increase (or decrease) in contract loans and premium notes	1,691,571	5,673,724
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(845,835,266)	(3,630,892,523)
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	(6,385,250)	(25,541,000)
16.3 Borrowed funds	23,569,604	(634,169,135)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(315,158,303)	1,351,650,072
16.5 Dividends to stockholders	452,007	262,336,074
16.6 Other cash provided (applied)	1,060,897,366	(165,536,302)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	762,471,410	264,067,561
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)	997,257,117	(550,723,007)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	854,187,272	1,404,910,279
19.2 End of period (Line 18 plus Line 19.1)	1,851,444,388	854,187,272

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

20.0001. Proceeds from bonds sold, matured or repaid	78,594,873	177,266,553
20.0002. Proceeds from equities sold	11,016,290	22,572,673
20.0003. Cost of bonds acquired	49,162,412	120,532,207
20.0004. Cost of equities acquired	42,851,245	64,174,466

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial Life		0	0
2. Ordinary Life Insurance	181,157,709	199,509,964	857,446,701
3. Ordinary Individual Annuities	587,810,097	668,115,393	2,383,108,409
4. Credit Life (Group & Individual)		0	0
5. Group Life Insurance	16,993,966	20,268,933	61,314,981
6. Group Annuities	286,313,488	399,893,361	1,350,598,555
7. A & H - Group	14,157,688	17,754,359	61,770,953
8. A & H - Credit (Group & Individual)		0	0
9. A & H - Other	1,169,205	1,581,727	5,236,602
10. Aggregate of All Other Lines of Business	0	0	0
11. Subtotal	1,087,602,153	1,307,123,736	4,719,476,202
12. Deposit-Type Contracts	422,445,152	1,263,495,883	4,289,253,423
13. Total	1,510,047,304	2,570,619,618	9,008,729,624
DETAILS OF WRITE-INS			
1001.		0	
1002.		0	
1003.		0	
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2005 Annual Statement notes: 1-8, 9(A-B), 9(E-F), 10(A-C), 10(G-K), 11-13, 14(B-C), 15-16, 17(A-B), 18-20, 21(A-B), 21(D-F), 22-35.

9. Income Taxes

C. The provision for incurred income taxes for the three months ended March 31 was:

(in millions)		2006		2005
Federal income tax - excluding net capital gains (losses)	$	40	$	20
Federal income tax on net capital gains (losses)		(7)		-
Federal income taxes incurred	$	33	$	20

The provision for income tax incurred did not include any foreign income taxes for the three months ended March 31, 2006 or 2005.

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)		March 31, 2006		December 31, 2005		Change
Total deferred tax assets	$	620	$	605	$	15
Total deferred tax liabilities		(39)		(46)		7
Net deferred tax asset (liability)	$	581	$	559		22
Tax effect of unrealized gains (losses)						(2)
Change in net deferred income tax						20
Tax effect of nonadmitted assets						4
Change in net deferred income tax relating to the provision					$	24

(in millions)		March 31, 2005		December 31, 2004		Change
Total deferred tax assets	$	605	$	569	$	36
Total deferred tax liabilities		(58)		(53)		(5)
Net deferred tax asset (liability)	$	547	$	516		31
Tax effect of unrealized gains (losses)						(22)
Change in net deferred income tax						9
Tax effect of nonadmitted assets						3
Change in net deferred income tax relating to the provision					$	12

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 significant items causing these differences were as follows at March 31:

(in millions)		2006		Effective Tax Rate	
Provision computed at statutory rate	$	(10)		35.0	%
Change in net deferred income taxes		24		(82.4)	
Interest maintenance reserve amortization		23		(78.8)	
Nondeductible Employee Stock Option Plan expense		1		(2.2)	
Dividend received deduction		(4)		12.3	
Amortization of reinsurance reserve credit		(1)		2.0	
Other		-		0.7	
Total statutory income taxes	$	33		(113.4)	%

(in millions)		2005		Effective Tax Rate	
Provision computed at statutory rate	$	28		35.0	%
Change in net deferred income taxes		12		15.0	
Adjustment to prior year tax liabilities		(17)		(20.9)	
Dividend received deduction		(3)		(4.0)	
Other		-		(0.3)	
Total statutory income taxes	$	20		(24.8)	%

10. Information Concerning Parent, Subsidiaries and Affiliates

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

(in millions)		March 31, 2006		December 31, 2005
Kennett Capital, Inc.	$	102	$	100
Allstate Life Insurance Company of New York		6		3
Allstate Assignment Company		-		1
Total	$	108	$	104

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

(in millions)		March 31, 2006		December 31, 2005
Allstate Insurance Company	$	52	$	58
Allstate Investments, LLC		7		6
Allstate Distributors, LLC		2		3
Other		1		1
Total	$	62	$	68

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

E. **Structured settlements**

NOTES TO FINANCIAL STATEMENTS

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or ALNY are unable to make such payments. Reserves recorded by LBL and ALNY for obligations covered by this guaranty were $42 million and $47 million at March 31, 2006 and December 31, 2005, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by Allstate Assignment Company ("AC"), a subsidiary of the Company, through structured settlement agreements funded by annuities purchased from the Company in the event AC is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $1.87 billion and $1.80 billion at March 31, 2006 and December 31, 2005, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be "nonqualified assignments" established by NABCO Assignments Ltd. ("NABCO"). This guaranty applies only to those agreements and obligations funded by annuities purchased from the Company in the event NABCO fails to make such payments. Reserves recorded for obligations covered by this guaranty were $330 million and $295 million at March 31, 2006 and December 31, 2005, respectively.

F. On February 22, 2006, the Company increased the previously established shelf registration amount from $9 billion to $15 billion. Under this program, the Company issues funding agreements to Allstate Life Global Funding, a special purpose statutory trust, who sells medium-term notes that are secured by these funding agreements to individual and institutional investors.

14. Contingencies

A. Contingent Commitments

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

The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by their par value was $207 million at March 31, 2006. The obligations associated with these bonds expire at various times during the next seven years.

LBL has issued universal life insurance contracts to third parties who finance the premium payments on the universal life insurance contracts through a commercial paper program. LBL has issued a repayment guaranty on the outstanding commercial paper balance that is fully collateralized by the cash surrender value of the universal life insurance contracts. At March 31, 2006, the amount due under the commercial paper program was $57 million and the cash surrender value of the policies was $58 million. The repayment guaranty expires April 30, 2006. These contracts are ceded to the Company under the terms of the reinsurance agreements.

D. All Other Contingencies

Regulation

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

Legal and regulatory proceedings and inquiries

Background

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

- These matters raise difficult and complicated factual and legal issues and are subject to many uncertainties and complexities, including 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 some of the lawsuits are putative class actions in which a class has not been certified and in which the purported class may not be clearly defined; the fact that some of the lawsuits involve multi-state class actions in which the applicable law(s) for the claims at issue is in dispute and therefore unclear; and the current challenging legal environment faced by large corporations and insurance companies.

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

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

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

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

Proceedings

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

AIC is defending certain matters relating to its agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil

NOTES TO FINANCIAL STATEMENTS

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 Employee Retirement Income security Act ("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. AIC 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 contracts 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 AIC "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. AIC has been vigorously defending these lawsuits and other matters related to its agency program reorganization. In addition, AIC has been defending certain matters relating to its 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 AIC and the EEOC. The outcome of these disputes is currently uncertain.

The Company has resolved through mediation and settlement all but two of its lawsuits brought by plaintiffs challenging trading restrictions the Company adopted in an effort to limit market-timing activity in its variable annuity subaccounts. In the remaining lawsuits, the plaintiffs seek a variety of remedies including monetary and equitable relief. The Company has been vigorously defending these matters, but their outcome is currently uncertain.

The Company is currently undergoing periodic market conduct examinations by state insurance regulators. In addition, with regard to a subsidiary of the Company, regulators in the state of New York are focusing, as they have with other insurers, on compliance with the state's replacement sales and record-keeping processes with regard to life insurance and annuities among other issues. They have alleged that the subsidiary failed to meet the requirements of certain applicable regulations. In relation to this examination, the subsidiary accrued $17 million of additional contractholder benefits. The outcome of these examinations including potential New York customer remediation related to replacement sales is currently pending.

Other matters

The Allstate Corporation (the "Corporation") and some of its subsidiaries, including the Company, 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, including the Company, 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 Company 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.

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

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

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

C. In the course of managing the Company's investment portfolio, securities are sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of bonds sold during the first quarter of 2006 and 2005 and reacquired within 30 days of the sale date were:

($ in millions) **2006**

	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
Bonds							
NAIC 3	5	$	8	$	11	$	(3)
NAIC 4	5		4		4		-

($ in millions) **2004**

	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
Bonds							
NAIC 3	4	$	11	$	11	$	-
NAIC 4	17		26		29		(3)
NAIC 5	1		1		1		-

21. Other Items

C. Other Disclosures

On March 8, 2006, the Company, ALNY and the Corporation, entered into a definitive agreement ("Definitive Agreement") with Prudential Financial, Inc. and its subsidiary The Prudential Insurance Company of America (collectively, "Prudential") for the sale pursuant to a combination of coinsurance and modified coinsurance reinsurance of substantially all of its variable annuity business. Total consideration is expected to be approximately $581 million, subject to adjustment for changes in equity markets and interest rates between the effective date of the Definitive Agreement and the closing of the transaction. The Company has entered into an economic hedge that it believes will substantially reduce its economic exposure to the variability of this arrangement from the period between the effective date of the Definitive Agreement and closing. As a result of the modified coinsurance reinsurance, the Separate Account assets and liabilities will remain on the Company's Page 4, Assets, but the related results of operations will be fully reinsured to Prudential. The sale is expected to result in the recognition of a gain, which will be amortized into earnings over the life of the Definitive Agreement. A level of cash or cash equivalents in an amount equal to the fixed (general) account liabilities of approximately $517 million, net of the consideration, will be

NOTES TO FINANCIAL STATEMENTS

needed to settle our obligation to Prudential at closing under the coinsurance portion of the Definitive Agreement. An evaluation will occur in the first quarter of 2006 regarding available sources of funds for settlements, which may include such items as cash flows from operations, sales of existing investments or borrowings.

Under the Definitive Agreement, the Company, ALNY and the Corporation will each indemnify Prudential for certain pre-closing contingent liabilities (including extra-contractual liabilities of the Company and ALNY and liabilities specifically excluded from the transaction) that the Company and ALNY have agreed to retain. In addition, the Company, ALNY and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provision of transition services.

The terms of the Definitive Agreement will give Prudential the right to be the exclusive provider of its variable annuity products through the Allstate proprietary agency force for three years and a non-exclusive preferred provider for the following two years. During a transition period, the Company and ALNY will continue to issue new variable annuity contracts, accept additional deposits on existing business from existing contractholders on behalf of Prudential and, for a period of twenty-four months or less, service the reinsured business while Prudential prepares for the migration of the business. The Company and ALNY have also agreed to continue to issue variable annuity contracts in the financial institutions channel for a period of at least thirty-three months and cede them to Prudential. The Definitive Agreement is subject to regulatory approval and is expected to be obtained by the end of the second quarter of 2006.

In 2005, the Company's and ALNY's variable annuity business generated approximately $261 million in contract charges on separate account balances of $13.6 billion and general account balances of $1.3 billion as of December 31, 2005. Separate account balances totaling approximately $720 million related to the variable life business and three companies held for sale continue to be retained by the Company.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

If yes, attach an explanation.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/04/2005

6.4 By what department or departments?

Illinois, Mississippi, and Delaware .....

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

7.2 If yes, give full information:

.....

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, Inc	3100 Sanders Road, Northbrook, IL 60062					Yes
Allstate Bank	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

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

9.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

10.2 If yes, explain:

Redemption of 63,853 shares of Preferred Stock, Series A on 1/31/2006

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

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

$110,647,794.30 Citibank and BONY

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 77,086,299

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 640,140,236	$ 735,782,569
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 640,140,236	$ 735,782,569
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

If no, attach a description with this statement.

16. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1 - General, Section IV.H - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, F.S.B.	233 S. Wacker Dr., 86th Floor, Chicago, IL 60606 Contact: Jon Toman 312-876-8548
Bank of New York (BNY Midwest)	209 W. Jackson Blvd., Suite 800, Chicago, IL 60606 Contact: Keith Bear 312-542-8003

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Allstate Investments, LLC	3075 Sanders Road, Northbrook, IL 60062

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

17.2 If no, list exceptions:

2004-1 exception, 98212#AA2, Worthington Precision Metals; 2004-1 exception, 57774#126, Maxon Corporation; 2005-2 exceptions, 9900889#5 & 9900889@7, Citation Corp.; 2005-1 exception, 25467LA*7, Discovery Communications SER A SR Unsec NTS

GENERAL INTERROGATORIES

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

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 6,472,855,126
1.14 Total Mortgages in Good Standing	$ 6,472,855,126
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3 Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgages Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)	$ 6,472,855,126
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 0
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,534,123	32,274,929
2. Increase (decrease) by adjustment	0	(2,994,441)
3. Cost of acquired	0	0
4. Cost of additions to and permanent improvements	14,696	153,635
5. Total profit (loss) on sales	0	2,100,000
6. Increase (decrease) by foreign exchange adjustment	0	0
7. Amount received on sales	0	25,000,000
8. Book/adjusted carrying value at end of current period	6,548,819	6,534,123
9. Total valuation allowance	0	0
10. Subtotal (Lines 8 plus 9)	6,548,819	6,534,123
11. Total nonadmitted amounts	0	0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	6,548,819	6,534,123

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	6,140,147,249	5,754,721,661
2. Amount loaned during period:		
2.1. Actual cost at time of acquisitions	734,726,443	1,315,335,017
2.2. Additional investment made after acquisitions	(299,406)	6,100,430
3. Accrual of discount and mortgage interest points and commitment fees	444,200	1,402,061
4. Increase (decrease) by adjustment	0	0
5. Total profit (loss) on sale	(1,581,244)	386,357
6. Amounts paid on account or in full during the period	399,581,325	933,432,671
7. Amortization of premium	1,000,791	4,365,606
8. Increase (decrease) by foreign exchange adjustment	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	6,472,855,126	6,140,147,249
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	6,472,855,126	6,140,147,249
12. Total nonadmitted amounts		0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	6,472,855,126	6,140,147,249

SCHEDULE BA – VERIFICATION

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	257,834,246	149,444,592
2. Cost of acquisitions during period:		
2.1. Actual cost at time of acquisitions	17,562,411	139,343,216
2.2. Additional investment made after acquisitions	26,890,330	134,383,769
3. Accrual of discount		0
4. Increase (decrease) by adjustment	6,563,294	26,836,305
5. Total profit (loss) on sale	204,858	160,864
6. Amounts paid on account or in full during the period	18,946,698	192,350,760
7. Amortization of premium		0
8. Increase (decrease) by foreign exchange adjustment		16,260
9. Book/adjusted carrying value of long-term invested assets at end of current period	290,108,440	257,834,246
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	290,108,440	257,834,246
12. Total nonadmitted amounts	2,276,620	2,687,603
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	287,831,821	255,146,643

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	46,752,421,658	43,731,765,827
2. Cost of bonds and stocks acquired	4,556,322,501	17,961,028,196
3. Accrual of discount	60,745,458	225,951,535
4. Increase (decrease) by adjustment	(25,606,882)	(51,923,262)
5. Increase (decrease) by foreign exchange adjustment	0	0
6. Total profit (loss) on disposal	(16,020,023)	14,427,980
7. Consideration for bonds and stocks disposed of	4,187,446,247	14,993,662,703
8. Amortization of premium	31,656,099	135,165,914
9. Book/adjusted carrying value, current period	47,108,760,365	46,752,421,658
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	47,108,760,365	46,752,421,658
12. Total nonadmitted amounts		0
13. Statement value	47,108,760,365	46,752,421,658

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	31,662,519,076	25,114,029,739	23,850,559,873	(4,363,385)	32,921,625,557	0	0	31,662,519,076
2. Class 2	12,318,773,601	925,536,145	802,338,179	1,477,776	12,443,449,343	0	0	12,318,773,601
3. Class 3	1,857,127,676	223,874,685	325,283,040	39,295,078	1,795,014,399	0	0	1,857,127,676
4. Class 4	760,263,221	106,455,106	91,067,581	4,471,396	780,122,141	0	0	760,263,221
5. Class 5	57,844,222	4,903,546	9,697,529	(4,003,958)	49,046,281	0	0	57,844,222
6. Class 6	57,157,290	622,634	24,420,661	(16,484,826)	16,874,437	0	0	57,157,290
7. Total Bonds	46,713,685,087	26,375,421,854	25,103,366,863	20,392,080	48,006,132,158	0	0	46,713,685,087
PREFERRED STOCK								
8. Class 1	40,389,148	42,672,654	11,006,316	(14,575)	72,040,911	0	0	40,389,148
9. Class 2	53,396,210	618,885	1,225,726	(23,104)	52,766,265	0	0	53,396,210
10. Class 3	1,250,000	0	0	0	1,250,000	0	0	1,250,000
11. Class 4	1,387,950	0	0	0	1,387,950	0	0	1,387,950
12. Class 5	155,098	0	0	0	155,098	0	0	155,098
13. Class 6	0	149,459	0	0	149,459	0	0	0
14. Total Preferred Stock	96,578,406	43,440,998	12,232,042	(37,679)	127,749,683	0	0	96,578,406
15. Total Bonds and Preferred Stock	46,810,263,493	26,418,862,852	25,115,598,904	20,354,401	48,133,881,842	0	0	46,810,263,493

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	180,670,499	XXX	180,638,449	269,825	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	161,170,219	445,537,205
2. Cost of short-term investments acquired	2,366,753,303	88,313,478,693
3. Increase (decrease) by adjustment	32,050	37,409,540
4. Increase (decrease) by foreign exchange adjustment	0	0
5. Total profit (loss) on disposal of short-term investments	0	(29,316)
6. Consideration received on disposal of short-term investments	2,347,285,073	88,635,225,902
7. Book/adjusted carrying value, current period	180,670,499	161,170,219
8. Total valuation allowance	0	0
9. Subtotal (Lines 7 plus 8)	180,670,499	161,170,219
10. Total nonadmitted amounts	0	0
11. Statement value (Lines 9 minus 10)	180,670,499	161,170,219
12. Income collected during period	1,743,950	43,470,534
13. Income earned during period	1,311,979	43,486,876

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
775371C*6	BSCMS 2004-PWR6, A4 4.5% with 11/11/2041 maturity.CDS SP15000L1 ON ROHM & HAAS CO	1	9,781,141	9,461,129	CDS SP15000L1 ON ROHM & HAAS CO	(64,859)	07383F-X3-7	BSCMS 2004-PWR6, A4	9,781,141	9,525,988	1FE
14040HA*6	TTX CO 5% SR UNSEC NTS 5.0% with 04/01/2012 maturity.CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	2	4,966,088	4,955,983	CDS SP1500TY8 ON CAPITAL ONE FINANCIAL	121,686	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4,966,088	4,834,297	2FE
94106LD*7	CENTERPOINT ENER HOUSTON 5.7% with 01/15/2014 maturity.CDS SP1500U34 ON WASTE MANAGEMENT INC	2	5,135,549	5,036,952	CDS SP1500U34 ON WASTE MANAGEMENT INC	50,462	15189X-AG-3	CENTERPOINT ENER HOUSTON	5,135,549	4,986,490	2FE
244217B@3	BOEING CAPITAL CORP 5.8% with 01/15/2013 maturity.CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	1	5,410,063	5,138,254	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	46,649	097014-AH-7	BOEING CAPITAL CORP	5,410,063	5,091,605	1FE
020039E@8	WAWA INC SR UNSEC. NTS 5.8% with 05/04/2016 maturity.CDS SP1500XH0 ON ALLTEL CORP	1	5,000,000	4,764,642	CDS SP1500XH0 ON ALLTEL CORP	(34,228)	94403*-AY-2	WAWA INC SR UNSEC. NTS	5,000,000	4,798,870	2
26056RQ#8	CSFB 2004-C5, A3 4.5% with 11/15/2037 maturity.CDS SP9501IE4 ON HIGH YIELD INDEX	3FE	9,676,946	9,702,994	CDS SP9501IE4 ON HIGH YIELD INDEX	160,135	22541S-2Q-0	CSFB 2004-C5, A3	9,609,062	9,542,859	1FE
26056RQ#8	LBUBS 2001-C3, A2 6.3% with 06/15/2011 maturity.CDS SP9501IE4 ON HIGH YIELD INDEX	3FE	21,123,867	21,184,242	CDS SP9501IE4 ON HIGH YIELD INDEX	349,560	52108H-FL-3	LBUBS 2001-C3, A2	20,975,682	20,834,682	1FE
26056RQ#8	WBCMT 2002-C1, A4 6.2% with 04/15/2034 maturity.CDS SP9501IE4 ON HIGH YIELD INDEX	3FE	21,147,740	21,217,093	CDS SP9501IE4 ON HIGH YIELD INDEX	349,955	929766-AD-5	WBCMT 2002-C1, A4	20,999,388	20,867,138	1FE
26056RQ@0	AMSCAN HOLDINGS INC 8.7% with 05/01/2014 maturity.CDS SP9501IF1 ON HIGH YIELD INDEX	4FE	424,562	459,037	CDS SP9501IF1 ON HIGH YIELD INDEX	10,287	03216N-AD-5	AMSCAN HOLDINGS INC	421,430	448,750	5FE
26056RQ@0	MSC 2005-IQ10, A31 5.2% with 09/15/2042 maturity.CDS SP9501IF1 ON HIGH YIELD INDEX	4FE	24,580,986	24,683,650	CDS SP9501IF1 ON HIGH YIELD INDEX	595,571	617451-BK-4	MSC 2005-IQ10, A31	24,399,658	24,088,079	1FE
30275#AD3	RBS CAPITAL TRUST III 5.5% with 09/29/2049 maturity.CDS SPF401A57 ON 5 MUNI CREDITS	1	9,999,382	9,574,457	CDS SPF401A57 ON 5 MUNI CREDITS	(71,123)	74927Q-AA-5	RBS CAPITAL TRUST III	9,999,382	9,645,580	1FE
370425A@9	CITIGROUP INC 5.0% with 09/15/2014 maturity.CDS SPF401A06 ON GENERAL MOTORS ACCEPTANCE CORP	2	2,455,443	2,400,673	CDS SPF401A06 ON GENERAL MOTORS ACCEPT	7,923	172967-CQ-2	CITIGROUP INC	2,455,443	2,392,750	1FE
370425A@9	ENTERPRISE PRODUCTS OPER 5.6% with 10/15/2014 maturity.CDS SPF401A06 ON GENERAL MOTORS ACCEPTANCE CORP	2	2,498,099	2,432,156	CDS SPF401A06 ON GENERAL MOTORS ACCEPT	7,923	293791-AN-9	ENTERPRISE PRODUCTS OPER	2,498,099	2,424,233	2FE
701094B@2	BAE SYSTEMS HOLDINGS INC 5.2% with 08/15/2015 maturity.CDS SPG4023G8 ON PARKET HANNIFIN CORP	1	9,998,106	9,490,592	CDS SPG4023G8 ON PARKET HANNIFIN CORP	3,152	05523U-AD-2	BAE SYSTEMS HOLDINGS INC	9,998,106	9,487,440	2FE
837004D*8	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.4% with 10/12/2012 maturity.CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	1	6,250,000	5,980,158	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	33,535	52605#-AA-4	LEND LEASE (US) CAPITAL INC. GTD SR NTS	6,250,000	5,946,623	2Z
205887X@6	CT CDO III, A2 5.1% with 06/25/2035 maturity.CDS SPG4025N1 ON CONAGRA FOODS INC	2	9,796,875	9,709,481	CDS SPG4025N1 ON CONAGRA FOODS INC	59,481	22943E-AB-9	CT CDO III, A2	9,796,875	9,650,000	1FE
369622@R7	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	1	10,065,957	9,633,046	CDS SPH300L73 ON GENERAL ELECTRIC CAPTL	71,656	90331H-KP-7	US BANK NA	10,065,957	9,561,390	1FE
30275#AF8	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE 5.0% with 06/15/2025 maturity.CDS SPH300L81 ON CVX,UPS,CLX,ADM	1	15,000,000	13,959,719	CDS SPH300L81 ON CVX,UPS,CLX,ADM	(25,297)	82101#-AA-0	SHEBOYGAN POWER (WI PWR) 2005 LEASE	15,000,000	13,985,016	1

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
370334E@9	PRINCIPAL LIFE GLOBAL 5.2% with 01/15/2013 maturity.CDS SPH300MI8 ON GENERAL MILLS INC	2	10,341,430	9,970,157	CDS SPH300MI8 ON GENERAL MILLS INC	120,857	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,341,430	9,849,300	1FE
629568C@3	TARGET CORP 6.3% with 01/15/2011 maturity.CDS SPH400IY6 ON NABORS INDS INC	1	5,323,482	5,242,129	CDS SPH400IY6 ON NABORS INDS INC	39,989	87612E-AC-0	TARGET CORP	5,323,482	5,202,140	1FE
867229B#2	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2020 maturity.CDS SPH4014W3 ON SUNCOR ENERGY INC	1	5,000,000	4,862,354	CDS SPH4014W3 ON SUNCOR ENERGY INC	24,436	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,837,918	1FE
093662A*5	SASKFERCO PRODUCTS INC 2015 5.5% with 09/28/2015 maturity.CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	1	10,000,000	9,463,907	CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	6,092	C8188#-AA-8	SASKFERCO PRODUCTS INC 2015	10,000,000	9,457,815	2Z
294549C*9	BSCMS 2005-T20, A3 5.3% with 10/12/2042 maturity.CDS SPH4026I0 ON EQUITABLE RESOURCES INC	1	10,022,664	9,808,333	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	(8,602)	07387B-CJ-0	BSCMS 2005-T20, A3	10,022,664	9,816,935	1FE
30275#AB7	PRINCIPAL LIFE INC FNDG 5.1% with 04/15/2014 maturity.CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	1	14,978,536	14,634,623	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	52,388	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,978,536	14,582,235	1FE
30275#AE1	BANK OF NEW YORK CO INC 4.9% with 03/15/2015 maturity.CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	1	14,953,835	14,307,863	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(76,282)	06406J-HB-4	BANK OF NEW YORK CO INC	14,953,835	14,384,145	1FE
80851#AC2	LEHMAN BROTHERS HOLDINGS 4.8% with 03/13/2014 maturity.CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	5,049,141	4,758,494	CDS SPJ3IG9G1 ON SCHWAB CHARLES	18,324	52517P-VV-0	LEHMAN BROTHERS HOLDINGS	5,049,141	4,740,170	1FE
459200F@5	BEAR STEARNS CO INC 4.5% with 10/28/2010 maturity.CDS SPJ600LG4 ON IBM CORP	1	10,309,421	9,679,431	CDS SPJ600LG4 ON IBM CORP	63,771	073902-CE-6	BEAR STEARNS CO INC	10,309,421	9,615,660	1FE
573284A*7	MERRILL LYNCH & CO 5.0% with 02/03/2014 maturity.CDS SPJ600M40 ON MARTIN MAR MTLS	1	5,128,533	4,821,940	CDS SPJ600M40 ON MARTIN MAR MTLS	26,835	59018Y-SU-6	MERRILL LYNCH & CO	5,128,533	4,795,105	1FE
126408G#4	VALERO LOGISTICS 6.8% with 07/15/2012 maturity.CDS SPJ600MG3 ON CSX CORP	2	5,483,288	5,349,378	CDS SPJ600MG3 ON CSX CORP	71,288	91914C-AA-5	VALERO LOGISTICS	5,483,288	5,278,090	2FE
929160B*9	COUNTRYWIDE FINANCIAL 4.0% with 03/22/2011 maturity.CDS SPJ600N98 ON VULCAN MATERIALS	1Z	4,742,995	4,648,388	CDS SPJ600N98 ON VULCAN MATERIALS	3,128	22237L-PA-4	COUNTRYWIDE FINANCIAL	4,742,995	4,645,260	1FE
037411C*4	MSC 2003-T11, A4 5.1% with 06/13/2041 maturity.CDS SPJ6000K2 ON APACHE CORP	1	5,013,602	4,895,684	CDS SPJ6000K2 ON APACHE CORP	19,104	61746W-H2-9	MSC 2003-T11, A4	5,013,602	4,876,580	1FE
30275#AA9	BRISTOL-MYERS SQUIBB 5.7% with 10/01/2011 maturity.CDS SPK4015X6 ON 5 MUNI CREDITS	1	10,627,052	10,094,050	CDS SPK4015X6 ON 5 MUNI CREDITS	(15,851)	110122-AG-3	BRISTOL-MYERS SQUIBB	10,627,052	10,109,900	1FE
30275#AC5	URALITA S.A. (SPAIN) SER. A GTD SR NTS 5.1% with 11/03/2011 maturity.CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	1Z	15,000,000	14,235,309	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	10,549	N9039*-AA-9	URALITA S.A. (SPAIN) SER. A GTD SR NTS	15,000,000	14,224,760	2
039483E*9	TENN VALLEY AUTHORITY 4.7% with 08/01/2013 maturity.CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	1	4,907,517	4,879,835	CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	19,310	880591-DW-9	TENN VALLEY AUTHORITY	4,907,517	4,860,525	1
548661C@4	PEPSIAMERICAS INC 4.5% with 03/15/2013 maturity.CDS SPK600EK1 ON LOWES COMPANIES	1	4,924,448	4,705,657	CDS SPK600EK1 ON LOWES COMPANIES	22,972	71343X-AD-6	PEPSIAMERICAS INC	4,924,448	4,682,685	1FE
354613B#7	KIMBERLY-CLARK CORP 5.0% with 08/15/2013 maturity.CDS SPK600FD6 ON FRANKLIN RES INC	1	4,995,038	4,922,995	CDS SPK600FD6 ON FRANKLIN RES INC	15,635	494368-AX-1	KIMBERLY-CLARK CORP	4,995,038	4,907,360	1FE

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
574599C#1	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE 7.3% with 05/17/2021 maturity.CDS SPM401X05 ON MASCO CORP	2	5,189,371	5,273,988	CDS SPM401X05 ON MASCO CORP	40,988	67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. NOTE	5,189,371	5,233,000	2FE
438516A*7	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	1	5,443,412	5,229,160	CDS SP0100FQ4 ON HONEYWELL INTERNATIONA	38,895	337367-AC-0	FULBA 1998-C2, B	5,443,412	5,190,265	1FE
80851#AB4	AMERICAN TRANSMISSION CO. SR NTS 7.1% with 03/15/2011 maturity.CDS SP0100HJ8 ON SCHWAB CHARLES	1	5,404,735	5,390,278	CDS SP0100HJ8 ON SCHWAB CHARLES	16,990	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,404,735	5,373,288	1FE
037411A#2	LBUBS 2004-C1, A4 4.5% with 09/15/2015 maturity.CDS SP0100HP4 ON APACHE CORP	1	4,830,299	4,701,632	CDS SP0100HP4 ON APACHE CORP	16,990	52108H-YK-4	LBUBS 2004-C1, A4	4,830,299	4,684,642	1FE
717880A*9	MERRILL LYNCH & CO 5.0% with 02/03/2014 maturity.CDS SP0100WP7 ON 5 MUNI CREDITS	1	14,310,640	14,213,274	CDS SP0100WP7 ON 5 MUNI CREDITS	(172,041)	59018Y-SU-6	MERRILL LYNCH & CO	14,310,640	14,385,315	1FE
925524A*1	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SPQ400ER5 ON VIACOM INC	1	5,443,412	5,176,633	CDS SPQ400ER5 ON VIACOM INC	(13,632)	337367-AC-0	FULBA 1998-C2, B	5,443,412	5,190,265	1FE
14911RA@8	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2020 maturity.CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	1	10,000,000	9,738,448	CDS SPQ400HB7 ON CATERPILLAR FINANCIAL	62,613	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	9,675,835	1FE
438516A@5	MERCANTILE BANKSHARES 4.6% with 04/15/2013 maturity.CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	1	6,086,595	5,694,816	CDS SPQ400HD3 ON HONEYWELL INTERNATION	22,356	587405-AB-7	MERCANTILE BANKSHARES	6,086,595	5,672,460	1FE
867229B@4	UNION TANK CAR CO. SR NTS 4.7% with 05/15/2020 maturity.CDS SPQ400NL8 ON SUNCOR ENERGY INC	1	5,000,000	4,675,040	CDS SPQ400NL8 ON SUNCOR ENERGY INC	34,380	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,640,660	1FE
NA	FED HM LN BK BD 4.6% with 02/18/2011 maturity.CDS SPS2Z5TX9 INV GRADE INDEX	1Z	147,223,388	147,084,957	CDS SPS2Z5TX9 ON INV GRADE INDEX	366,207	3133XE-CU-1	FED HM LN BK BD	147,012,181	146,718,750	1FE
NA	FREDDIE MAC 5.1% with 04/18/2011 maturity.CDS SPS2Z5TX9 ON INV GRADE INDEX	1Z	200,464,150	200,186,140	CDS SPS2Z5TX9 ON INV GRADE INDEX	498,640	3137EA-AB-5	FREDDIE MAC	200,176,564	199,687,500	1FE
20825CA*5	ANGLO IRISH BANK CORP. SUB NTS SER A 4.7% with 09/29/2015 maturity.CDS SPS500V67 ON CONOCO PHILLIPS	1	10,000,000	9,992,473	CDS SPS500V67 ON CONOCO PHILLIPS	(7,527)	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	10,000,000	1
94106LA@8	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPS5013Q2 ON WASTE MANAGEMENT INC	2	5,032,979	4,817,444	CDS SPS5013Q2 ON WASTE MANAGEMENT INC	36,749	90331H-KP-7	US BANK NA	5,032,979	4,780,695	1FE
629568C*5	TENN VALLEY AUTHORITY 4.7% with 08/01/2013 maturity.CDS SPT100FC0 ON NABORS INDS INC	1	4,907,517	4,900,514	CDS SPT100FC0 ON NABORS INDS INC	39,989	880591-DW-9	TENN VALLEY AUTHORITY	4,907,517	4,860,525	1
573284A@5	AMERICAN STD INC 7.6% with 02/15/2010 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	808,482	847,766	CDS SPT100RN3 ON MARTIN MARIETTA MTRLS	3,357	029717-AM-7	AMERICAN STD INC	808,482	844,409	2FE
573284A@5	MERCANTILE BANKSHARES 4.6% with 04/15/2013 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	9,332,778	8,736,524	CDS SPT100RN3 ON MARTIN MARIETTA MTRLS	38,752	587405-AB-7	MERCANTILE BANKSHARES	9,332,778	8,697,772	1FE
9999999 Totals			759,589,544	747,723,872	XXX	3,110,118	XXX	XXX	758,541,870	744,613,754	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	45	335,192,012	0	0	0	0	0	0	45	335,192,012
2. Add: Opened or Acquired Transactions	1	425,000,000							1	425,000,000
3. Add: Increases in Replicated Asset Statement Value	XXX	2,203,989	XXX		XXX		XXX		XXX	2,203,989
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	2,806,457	XXX		XXX		XXX		XXX	2,806,457
7. Ending Inventory	46	759,589,544	0	0	0	0	0	0	46	759,589,544

SCHEDULE S—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)
		LIFE AND ANNUITY AFFILIATES		
		LIFE AND ANNUITY NON-AFFILIATES		
		ACCIDENT AND HEALTH AFFILIATES		
		ACCIDENT AND HEALTH NON-AFFILIATES		

NONE

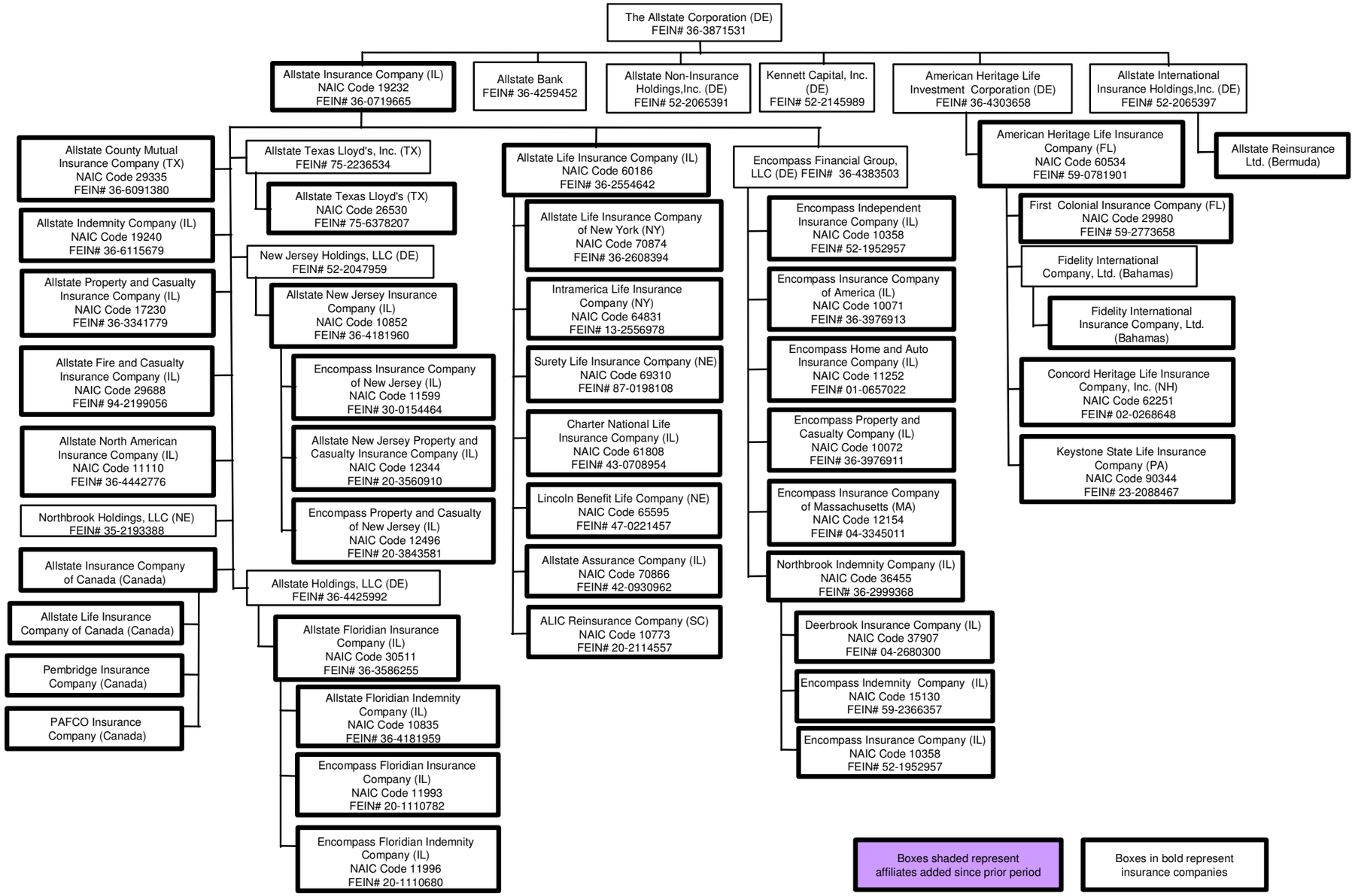
SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only				
		Life Contracts				
	1	2	3	4	5	6
States, Etc.	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	Yes	3,057,150	8,886,779	274,348	0	0
2. Alaska AK	Yes	552,165	683,265	46,810	0	0
3. Arizona AZ	Yes	3,551,280	11,861,420	177,317	0	0
4. Arkansas AR	Yes	1,220,358	6,015,060	276,607	0	0
5. California CA	Yes	29,143,546	127,452,806	2,076,761	15,000	0
6. Colorado CO	Yes	2,478,031	18,465,388	180,519	0	0
7. Connecticut CT	Yes	2,867,848	13,707,153	172,963	0	0
8. Delaware DE	Yes	564,645	5,367,553	39,348	350,000,000	0
9. District of Columbia DC	Yes	224,720	1,461,042	20,216	0	0
10. Florida FL	Yes	16,515,340	73,647,805	1,947,861	0	0
11. Georgia GA	Yes	7,101,533	14,862,523	639,134	0	0
12. Hawaii HI	Yes	961,138	6,893,361	174,096	0	0
13. Idaho ID	Yes	967,576	7,004,156	57,387	0	0
14. Illinois IL	Yes	16,350,981	43,265,847	584,616	0	0
15. Indiana IN	Yes	4,674,199	9,936,193	263,928	0	0
16. Iowa IA	Yes	1,316,393	9,580,075	78,860	0	0
17. Kansas KS	Yes	973,207	3,430,162	125,390	0	0
18. Kentucky KY	Yes	3,078,233	23,357,507	247,942	0	0
19. Louisiana LA	Yes	4,565,314	6,823,004	340,600	0	0
20. Maine ME	Yes	537,689	742,886	34,493	0	0
21. Maryland MD	Yes	4,784,275	19,978,488	227,283	0	0
22. Massachusetts MA	Yes	1,060,627	10,906,970	285,794	0	0
23. Michigan MI	Yes	8,583,558	38,745,360	321,728	0	0
24. Minnesota MN	Yes	2,243,362	23,420,204	182,802	250	0
25. Mississippi MS	Yes	1,554,356	6,123,509	178,414	0	0
26. Missouri MO	Yes	2,467,670	18,960,780	294,969	0	0
27. Montana MT	Yes	345,005	2,823,900	44,515	0	0
28. Nebraska NE	Yes	635,490	31,547,744	50,568	40,921,743	0
29. Nevada NV	Yes	2,278,678	12,258,978	113,587	0	0
30. New Hampshire NH	Yes	759,429	2,478,796	4,226	221	0
31. New Jersey NJ	Yes	3,265,934	43,139,739	129,084	0	0
32. New Mexico NM	Yes	1,873,407	2,656,763	803,272	0	0
33. New York NY	No	596,018	220,377	221,582	0	0
34. North Carolina NC	Yes	5,915,195	8,140,200	468,786	0	0
35. North Dakota ND	Yes	155,382	750,290	23,068	0	0
36. Ohio OH	Yes	9,301,805	40,202,830	451,277	0	0
37. Oklahoma OK	Yes	1,598,672	3,660,044	174,310	0	0
38. Oregon OR	Yes	2,497,269	9,741,042	30,481	0	0
39. Pennsylvania PA	Yes	16,424,328	51,202,283	867,277	62,860	0
40. Rhode Island RI	Yes	674,830	3,831,436	37,597	0	0
41. South Carolina SC	Yes	2,601,415	2,358,618	169,017	0	0
42. South Dakota SD	Yes	301,113	3,602,703	28,286	0	0
43. Tennessee TN	Yes	3,749,430	17,357,739	337,463	25,900	0
44. Texas TX	Yes	20,469,491	62,703,706	1,026,059	0	0
45. Utah UT	Yes	1,269,216	4,851,581	50,077	0	0
46. Vermont VT	Yes	230,233	1,118,878	57,118	0	0
47. Virginia VA	Yes	6,440,295	10,537,569	647,092	0	0
48. Washington WA	Yes	4,472,004	11,859,886	96,305	500	0
49. West Virginia WV	Yes	1,501,598	3,562,198	72,279	0	0
50. Wisconsin WI	Yes	2,667,030	25,304,522	171,932	0	0
51. Wyoming WY	Yes	239,769	597,715	28,777	0	0
52. American Samoa AS	No	427	0	0	0	0
53. Guam GU	No	2,747	0	110	0	0
54. Puerto Rico PR	Yes	13,239	1,080,600	3,902	0	0
55. US Virgin Islands VI	No	2,442	0	545	0	0
56. Northern Mariana Islands MP	No	0	0	0	0	0
57. Canada CN	No	10,393	23,603	1,091	0	0
58. Aggregate Other Alien OT	XXX	136,196	4,930,314	4,834	31,418,678	0
59. Subtotal	(a) 51	211,823,676	874,123,349	15,364,706	422,445,152	0
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	329,745	0	0	0	0
94. Aggregate of other amounts not allocable by State	XXX	0	0	0	0	0
95. Totals (Direct Business)	XXX	212,153,421	874,123,349	15,364,706	422,445,152	0
96. Plus Reinsurance Assumed	XXX	215,219,262	516,834,801	8,814,938	25,388,157	
97. Totals (All Business)	XXX	427,372,683	1,390,958,150	24,179,644	447,833,308	0
98. Less Reinsurance Ceded	XXX	62,036,698	336,712	14,690,266	0	0
99. Totals (All Business) less Reinsurance Ceded	XXX	365,335,985	1,390,621,438	9,489,378	447,833,308	0
DETAILS OF WRITE-INS						
5801. Army & Fleet Post Office - America	XXX	0	0	51		
5802. Army & Fleet Post Office - Europe	XXX	538	4,000	1,081		
5803. Army & Fleet Post Office - Pacific	XXX	19,981	1,998	1,181		
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	115,677	4,924,316	2,521	31,418,678	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	136,196	4,930,314	4,834	31,418,678	0
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0
9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0

(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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	RESPONSE
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

LQ002 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. Prepaid commissions	34,659,863	34,659,863	0	0
2305. Customer receivables	1,057,245	1,057,245	0	0
2397. Summary of remaining write-ins for Line 23 from Page 02	35,717,108	35,717,108	0	0

LQ003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	19,149,740	9,505,984
2505. Securities lending - external program	15,978,811	13,679,500
2506. Reserve for checks written off	10,437,201	10,234,320
2507. Deposit-type fund suspense	7,763,525	7,041,976
2508. Unearned fee income	5,004,951	5,079,210
2509. Discontinued operations	365,825	365,825
2597. Summary of remaining write-ins for Line 25 from Page 03	58,700,053	45,906,815

LQ004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Service fees	2,683	2,908	2,801
08.305. Gain/(loss) on sale of subsidiary		(3,813,891)	796,706
08.306. Synthetic GIC fee		(507)	(507)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	2,683	(3,811,489)	799,000

LQ004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Transfer of IMR due to reinsurance agreement	(19,700)	(730,643)	(22,918)
2705. Net change in discontinued operations liability		0	(83,120)
2797. Summary of remaining write-ins for Line 27 from Page 04	(19,700)	(730,643)	(106,038)

LQ016 Additional Aggregate Lines for Page 16 Line 58.
*SCT

	1 Is Insurer Licensed? (Yes or No)	2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums Including Policy, Membership and Other Fees	5 Deposit Type Contract Funds	6 Other Consideration
5804. Australia	XXX	252	0	0	0	
5805. Barbados	XXX	0	4,833,656	0	31,418,678	
5806. Spain	XXX		300			
5807. Finland	XXX	80				
5808. Hungary	XXX		39,862			
5809. Japan	XXX	387				
5810. Mexico	XXX	6,192				
5811. Norway	XXX		50,000			
5812. Philippines	XXX	150				
5813. Sweden	XXX	113	498			
5814. United Kingdom	XXX	105				
5815. Other Foreign	XXX	108,399		2,521		
5897. Summary of remaining write-ins for Line 58 from Page 16	XXX	115,677	4,924,316	2,521	31,418,678	0

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
122759	CHANDLER	AZ		23,000,000	02/08/2006	5.920	23,000,000	0	0	35,403,571	12/27/2005
122785	MESA	AZ		15,850,000	01/24/2006	5.800	15,613,947	0	0	22,094,598	12/16/2005
122776	LOS ANGELES	CA		40,000,000	03/28/2006	5.840	40,000,000	0	0	70,000,000	12/22/2005
122726	SACRAMENTO	CA		25,400,000	01/13/2006	5.500	25,400,000	0	0	34,150,000	11/18/2005
122725	SACRAMENTO	CA		25,400,000	01/13/2006	5.500	25,400,000	0	0	34,150,000	11/18/2005
122774	WALNUT CREEK	CA		20,000,000	02/01/2006	5.170	20,000,000	0	0	99,200,000	12/31/2005
122727	ELK GROVE	CA		15,905,000	01/13/2006	5.500	15,905,000	0	0	21,375,000	11/17/2005
122728	ELK GROVE	CA		15,905,000	01/13/2006	5.500	15,905,000	0	0	21,375,000	11/17/2005
122730	ROSEVILLE	CA		11,745,000	01/13/2006	5.500	11,745,000	0	0	16,550,000	11/18/2005
122729	ROSEVILLE	CA		11,745,000	01/13/2006	5.500	11,745,000	0	0	16,550,000	11/18/2005
122708	ANAHEIM	CA		10,500,000	03/20/2006	6.239	10,500,000	0	0	14,800,000	10/05/2005
122731	FAIRFIELD	CA		9,075,000	01/13/2006	5.500	9,075,000	0	0	12,650,000	11/18/2005
122732	FAIRFIELD	CA		9,075,000	01/13/2006	5.500	9,075,000	0	0	12,650,000	11/18/2005
122736	FOUNTAIN VALLEY	CA		7,582,500	01/13/2006	5.500	7,582,500	0	0	10,250,000	11/18/2005
122735	FOUNTAIN VALLEY	CA		7,582,500	01/13/2006	5.500	7,582,500	0	0	10,250,000	11/18/2005
122707	LAKEWOOD	CA		7,000,000	03/20/2006	6.239	7,000,000	0	0	12,500,000	10/05/2005
122733	LIVERMORE	CA		5,437,500	01/13/2006	5.500	5,437,500	0	0	7,250,000	11/18/2005
122734	LIVERMORE	CA		5,437,500	01/13/2006	5.500	5,437,500	0	0	7,250,000	11/18/2005
122775	DENVER	CO		10,000,000	02/01/2006	5.300	10,000,000	0	0	49,600,000	12/31/2005
122772	DENVER	CO		10,000,000	02/01/2006	5.170	10,000,000	0	0	49,600,000	12/31/2005
122755	DENVER	CO		4,524,100	03/01/2006	5.050	4,524,100	0	0	6,600,000	01/01/2006
122771	GREENWICH	CT		35,000,000	02/01/2006	5.170	35,000,000	0	0	173,600,000	12/31/2005
122753	HOLLYWOOD	FL		20,948,550	03/01/2006	5.050	20,948,550	0	0	33,050,000	01/01/2006
122591	WINTER SPRINGS	FL		4,539,000	01/11/2006	5.690	4,539,000	0	0	8,300,000	12/01/2004
122773	ATLANTA	GA		20,000,000	02/01/2006	5.300	20,000,000	0	0	99,200,000	12/31/2005
122766	NORCROSS	GA		19,200,000	02/14/2006	5.570	19,200,000	0	0	36,775,000	12/11/2005
122796	CHICAGO	IL		50,775,000	03/15/2006	5.850	50,775,000	0	0	77,279,926	02/23/2006
122802	CHICAGO	IL		22,068,750	03/28/2006	6.660	22,068,750	0	0	36,500,000	02/09/2006
122751	BENSENVILLE	IL		19,670,000	03/01/2006	5.050	19,670,000	0	0	28,400,000	01/01/2006
122794	PALOS PARK	IL		8,510,000	03/30/2006	5.630	8,510,000	0	0	16,500,000	03/12/2006
122679	OAK BROOK	IL		8,000,000	02/23/2006	5.460	8,000,000	0	0	19,500,000	01/06/2006
122799	GLENVIEW	IL		7,121,847	03/22/2006	5.760	7,121,847	0	0	10,521,959	03/10/2006
122747	COLUMBIA	MD		32,455,500	03/01/2006	5.050	32,455,500	0	0	50,100,000	01/01/2006
122764	BALTIMORE	MD		3,058,824	01/20/2006	6.100	3,050,043	0	0	4,309,563	11/29/2005
500003	PORTLAND	ME		19,921,758	02/08/2006	4.835	19,879,811	0	0	32,567,850	07/02/2005
122783	PLYMOUTH	MN		28,906,000	02/14/2006	5.610	28,906,000	0	0	43,479,207	01/18/2006
122754	CHARLOTTE	NC		6,196,050	03/01/2006	5.050	6,196,050	0	0	9,000,000	01/01/2006
122748	CRANBURY	NJ		23,161,425	03/01/2006	5.050	23,161,425	0	0	35,950,000	01/01/2006
122756	RENO	NV		5,851,825	03/01/2006	5.050	5,851,825	0	0	9,500,000	01/01/2006
122737	NORTH LAS VEGAS	NV		5,520,000	01/13/2006	5.500	5,520,000	0	0	7,850,000	11/22/2005
122738	NORTH LAS VEGAS	NV		5,520,000	01/13/2006	5.500	5,520,000	0	0	7,850,000	11/22/2005
122781	RENO	NV		4,800,000	02/01/2006	5.490	4,800,000	0	0	7,200,000	01/05/2006
122782	NEW YORK	NY		25,510,837	01/05/2006	5.503	25,467,494	0	0	56,782,215	09/01/2005
122659	ROCHESTER	NY		10,000,000	03/07/2006	5.390	10,000,000	0	0	13,200,000	03/01/2006
122784	TULSA	OK		10,800,000	02/23/2006	5.310	10,800,000	0	0	27,000,000	12/06/2005
122749	BETHLEHAM	PA		24,292,450	03/01/2006	5.050	24,292,450	0	0	34,700,000	01/01/2006
122770	MAGNA	UT		8,300,000	03/01/2006	5.840	8,300,000	0	0	11,300,000	01/31/2006
122722	SALT LAKE CITY	UT		2,934,528	03/23/2006	5.890	2,934,528	0	0	40,250,000	11/29/2005
122643	WILLIAMSBURG	VA		10,500,000	01/19/2006	5.430	10,424,045	0	0	14,500,000	12/01/2005
0599999 - Mortgages in good standing - Commercial Mortgages - All Other				734,726,443	XXX	XXX	734,320,365			1,509,413,889	XXX
0899999 - Total - Mortgages in Good Standing				734,726,443	XXX	XXX	734,320,365			1,509,413,889	XXX
9999999 Totals				734,726,443	XXX	XXX	734,320,365			1,509,413,889	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
121924	AVONDALE	AZ		10/31/2000	17,468,975	0	0	17,436,518	17,436,518	0	0	0
121751	PHOENIX	AZ		09/03/1999	6,802,899	0	0	6,802,283	6,781,974	0	(20,309)	(20,309)
122162	PHOENIX	AZ		05/15/2002	4,444,626	0	0	4,440,000	4,440,000	0	0	0
121582	TUCSON	AZ		01/15/1998	2,992,655	0	0	2,992,221	2,980,933	0	(11,287)	(11,287)
122043	STOCKTON	CA		08/28/2001	5,446,875	0	0	5,446,875	5,446,875	0	0	0
121756	FAIRFIELD	CA		09/21/1999	5,350,310	0	0	5,340,490	5,349,813	0	9,322	9,322
903001	FOUNTAIN VALLEY	CA		02/12/1987	4,403,964	0	0	4,384,069	4,390,631	0	6,562	6,562
122003	TRACY	CA		05/25/2001	2,854,189	0	0	2,848,024	2,800,000	0	(48,024)	(48,024)
122006	DENVER	CO		05/25/2001	4,060,000	0	0	4,060,000	4,060,000	0	0	0
122004	HOLLYWOOD	FL		05/25/2001	15,600,000	0	0	15,600,000	15,600,000	0	0	0
122039	ORLANDO	FL		08/28/2001	6,704,625	0	0	6,704,625	6,704,625	0	0	0
121932	KISSIMMEE	FL		01/19/2001	3,600,401	0	0	3,600,013	3,600,000	0	(13)	(13)
121414	JACKSONVILLE	FL		02/01/1996	2,964,900	0	0	2,950,196	2,950,196	0	0	0
122149	ATLANTA	GA		05/06/2002	18,000,000	0	0	18,000,000	18,000,000	0	0	0
121109	ATLANTA	GA		04/05/1991	3,708,204	0	0	3,686,650	3,682,942	0	(3,708)	(3,708)
121110	ATLANTA	GA		04/05/1991	3,525,852	0	0	3,507,558	3,507,558	0	0	0
121343	BOISE	ID		07/25/1994	1,207,892	0	0	1,198,931	1,199,778	0	847	847
122001	BENSENVILLE&BLOOMING	IL		05/25/2001	27,215,066	0	0	17,974,153	17,623,000	0	(351,153)	(351,153)
121955	PALOS PARK	IL		01/30/2001	5,675,940	0	0	5,673,950	5,660,000	0	(13,950)	(13,950)
122051	HEBRON	KY		08/28/2001	4,977,034	0	0	4,970,813	4,912,250	0	(58,563)	(58,563)
121699	LEXINGTON	KY		02/18/1999	3,040,661	0	0	3,005,528	3,005,642	0	114	114
121646	LEXINGTON	KY		09/04/1998	2,045,498	0	0	2,012,588	2,030,851	0	18,263	18,263
121983	COLUMBIA	MD		05/25/2001	25,163,066	0	0	25,141,094	24,776,000	0	(365,094)	(365,094)
121445	COLUMBIA	MD		12/21/1995	3,222,035	0	0	3,222,035	3,222,035	0	0	0
122005	CHARLOTTE	NC		05/25/2001	5,326,000	0	0	5,326,000	5,326,000	0	0	0
122038	CHARLOTTE	NC		08/28/2001	1,811,250	0	0	1,811,250	1,811,250	0	0	0
121998	CRANBURY	NJ		05/25/2001	18,156,721	0	0	18,117,498	17,812,000	0	(305,498)	(305,498)
122002	RENO	NV		05/25/2001	4,960,000	0	0	4,960,000	4,960,000	0	0	0
122046	NORTH LAS VEGAS	NV		08/28/2001	3,482,625	0	0	3,482,625	3,482,625	0	0	0
121447	NEW YORK	NY		01/11/1996	2,256,968	0	0	2,235,528	2,235,528	0	0	0
122041	WESTCHESTER	OH		08/28/2001	14,593,808	0	0	14,575,556	14,403,738	0	(171,818)	(171,818)
121821	WESTERVILLE	OH		02/02/2000	2,276,648	0	0	2,272,578	2,272,578	0	0	0
122044	PORTLAND	OR		08/28/2001	3,631,107	0	0	3,622,142	3,537,750	0	(84,392)	(84,392)
121999	BETHLEHEM	PA		05/25/2001	20,584,593	0	0	20,555,966	20,333,000	0	(222,966)	(222,966)
122382	PHILADELPHIA	PA		12/01/2003	5,554,612	0	0	5,549,132	5,574,807	0	25,674	25,674
122000	ARLINGTON	TX		05/25/2001	42,505,000	0	0	42,505,000	42,505,000	0	0	0
121564	EL PASO	TX		09/25/1997	14,065,309	0	0	13,934,337	14,117,327	0	182,990	182,990
122047	AUSTIN	TX		08/28/2001	8,063,952	0	0	8,044,043	7,856,625	0	(187,418)	(187,418)
121719	ALEXANDRIA	VA		04/30/1999	22,306,442	0	0	22,232,225	22,232,225	0	0	0
121867	ALEXANDRIA	VA		06/30/2000	16,475,574	0	0	16,427,877	16,447,053	0	19,176	19,176
122045	SEATTLE	WA		08/28/2001	2,011,500	0	0	2,011,500	2,011,500	0	0	0
122094	OSHKOSH	WI		11/16/2001	2,366,503	0	0	2,358,378	2,358,378	0	0	0
0199999 - Mortgages closed by repayment					370,904,279			361,020,249	359,439,005		(1,581,245)	(1,581,245)
9999999 Totals					370,904,279			361,020,249	359,439,005		(1,581,245)	(1,581,245)

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	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value	Increase (Decrease) By Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND I	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006		4,000,000		4,000,000	4,000,000			12,000,000	2.000
000000-00-0	STARWOOD OPPORTUNIY FUND VII-A	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006		3,597,242		3,597,242	3,597,242			11,402,758	3.750
0999999 - Fixed or Variable Rate - Mortgage Loans - Unaffiliated								7,597,242		7,597,242	7,597,242			23,402,758	XXX
05558#-10-1	BHC INTERIM FUNDING II L.P	NEW YORK	NY	BHC MANAGEMENT	4RP	05/21/2004		56,250		56,250	56,250			7,858,074	8.330
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	5RP	09/03/2004		403,465		403,465	403,465			9,952,352	5.000
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CAPITAL PARTNERS	5RP	01/13/2005		923,077		923,077	923,077			16,502,198	2.690
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	CHICAGO	IL	PRUDENTIAL GROUP	5RP	04/28/2005		334,456		334,456	334,456			13,100,021	2.000
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated								1,717,248		1,717,248	1,717,248			47,412,645	XXX
000000-00-0	AIG HIGHSTAR GP II LP	NEW YORK	NY	AIG		05/24/2004		24,998		24,998	24,998			4,181,619	2.580
03928#-10-9	ARCAP HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP		06/28/2004		672,814		672,814	672,814			5,681,977	1.980
000000-00-0	ARCLIGHT ENERGY PARTNERS II	BOSTON	MA	ARLIGHT PARTNERS		12/16/2003		156,819		156,819	156,819			6,762,903	0.940
05069#-10-3	AUDAX MEZZANINE FUND, L.P	BOSTON	MA	AUDAX GROUP		10/22/2001		787,253		787,253	787,253			1,389,062	3.410
000000-00-0	BAKER COMMUNICATIONS FUND II, LP	NEW YORK	NY	BAKER CAPITAL		04/17/2000		113,745		113,745	113,745			903,577	0.440
000000-00-0	BIRCH HILL EQUITY PARTNERS III	TORONTO	CANADA	BIRCH HILL EQUITY PARTNERS		03/17/2006		1,667,648		1,667,648	1,667,648			17,079,060	2.560
000000-00-0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006		35,040		35,040	35,040			9,714,960	0.080
000000-00-0	ELEVATION PARTNERS	MENLO PARK	CA	ELEVATION ASSOC		12/13/2004		80,797		80,797	80,797			13,408,625	0.900
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	ISRAEL	FIMI		10/11/2005		136,455		136,455	136,455			7,783,545	2.760
36230#-10-2	GOLDMAN SACHS MEZZANINE PARTNERS III	NEW YORK	NY	GOLDMAN SACHS		09/25/2003		845,725		845,725	845,725			3,091,221	0.740
000000-00-0	GRYPHON PARTNERS III	SAN FRANCISCO	CA	GRYPHON PARTNERS		09/08/2004		111,831		111,831	111,831			2,867,978	1.900
000000-00-0	LEEDS WELD EQUITY PARTNERS IV L.P	NEW YORK	NY	LEEDS WELD ASSOC		07/21/2004		516,579		516,579	516,579			7,570,042	2.200
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III	NEW YORK	NY	LEHMAN BROTHERS		11/17/2004		4,579,208		4,579,208	4,579,208			6,290,963	1.600
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP	BOSTON	MA	LEXINGTON PARTNERS		07/01/2003		352,801		352,801	352,801			1,580,824	0.500
000000-00-0	LINCONSHIRE EQUITY PARTNERS III	NEW YORK	NY	LINCOLNSHIRE PARTNERS		10/01/2004		612,698		612,698	612,698			8,072,152	2.600
000000-00-0	OAK HILL CAPITAL PARTNERS II	FORT WORTH	TX	OAK HILL PARTNERS		12/28/2004		211,498		211,498	211,498			14,616,076	1.030
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III	NEW YORK	NY	ODYSSEY PARTNERS		08/27/2004		183,430		183,430	183,430			13,591,718	2.000
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS		09/30/2005		747,500		747,500	747,500			9,832,500	3.460
000000-00-0	STERLING CAPITAL PARTNERS II	BALTIMORE	MD	STERLING PARTNERS		08/18/2005		1,520,138		1,520,138	1,520,138			11,744,840	2.930
000000-00-0	TENASKA POWER FUND	OMAHA	NE	TENASKA, INC		03/25/2005		440,153		440,153	440,153			10,202,499	2.660
000000-00-0	QUADRANGLE CAPITAL PARTNERS II	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006		2,371,138		2,371,138	2,371,138			17,204,796	1.220
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBUG PINCUS		07/26/2005		950,000		950,000	950,000			14,535,000	0.310
000000-00-0	WAYZATA OPPORTUNITIES FUND	WAYZATA	MN	WAYZATA INVESMENT PARTNERS		02/17/2006		5,167,347		5,167,347	5,167,347			7,045,134	1.020
000000-00-0	WIND POINT PARTNERS VI	SOUTHFIELD	MI	WIND POINT PRTNRS		02/15/2006		488,187		488,187	488,187			11,511,813	2.700
1599999 - Joint Venture Interests - Common Stock - Unaffiliated								22,773,800		22,773,800	22,773,800			206,662,884	XXX
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	BRAZOS PRIVATE EQUITY PARTNERS		03/17/2006		3,104,761		3,104,761	3,104,761			14,095,239	4.910
000000-00-0	GRYPHON CO-INVESTMENT FUND III	SAN FRANCISCO	CA	GRYPHON PARTNERS		12/03/2004		43,611		43,611	43,611			689,051	8.070
000000-00-0	LANDMARK EQUITY PARTNERS XII	SIMSBURY	CT	LANDMARK PARTNERS		12/13/2004		315,974		315,974	315,974			3,661,792	7.000
000000-00-0	LEHMAN CROSSROADS INSTITUTIONAL SERIES XVII	DALLAS	TX	LEHMAN BROTHERS		06/27/2005		1,920,000		1,920,000	1,920,000			8,640,000	16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	BOSTON	MA	LEXINGTON PARTNERS		06/25/2004		234,000		234,000	234,000			11,485,868	6.010
000000-00-0	TCW CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZZ		02/05/1999		38,298		38,298	38,298			0	18.980
1699999 - Joint Venture Interests - Common Stock - Affiliated								5,656,644		5,656,644	5,656,644			38,571,950	XXX
000000-00-0	CABOT INDUSTRIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL		11/15/2005		378,000		378,000	378,000			7,555,500	1.930
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV	LOS ANGELES	CA	CB RICHARD ELLIS		12/07/2005		199,581		199,581	199,581			11,308,999	0.980
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL		10/26/2005		916,300		916,300	916,300			6,580,700	2.780
000000-00-0	JER REAL ESTATE PARTNERS III	MCLEAN	VA	JER REALTY		01/05/2005		1,257,319		1,257,319	1,257,319			6,197,017	1.870
000000-00-0	KEYSTONE INDUSTRIAL FUND	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS		10/24/2005		1,058,250		1,058,250	1,058,250			9,180,000	2.270
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II	NEW YORK	NY	LEHMAN BROTHERS		08/26/2005		142,141		142,141	142,141			6,421,775	0.500
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II, LIMITED PARTNERSHIP	NEW YORK	NY	MORGAN STANLEY		01/23/1995		4,369		4,369	4,369			0	1.150
000000-00-0	O'CONNER NORTH AMERICAN PROPERTY PARTNER	NEW YORK	NY	O'CONNOR GROUP		09/30/2004		842,296		842,296	842,296			5,897,153	2.340
000000-00-0	RLJ URBAN LODGING FUND	BETHESDA	MD	RLJ CAPITAL PARTNERS		04/29/2005		79,424		79,424	79,424			1,608,945	1.670
000000-00-0	ROCKPOINT REAL ESTATE I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004		22,016		22,016	22,016			1,713,971	1.380
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II	DALLAS	TX	ROCKPOINT GROUP		09/30/2005		1,636,078		1,636,078	1,636,078			11,723,574	0.900
000000-00-0	WESTBROOK REAL ESTATE PARTNERS ("FUND V")	NEW YORK	NY	WESTBROOK PARTNERS		10/01/2004		9,068		9,068	9,068			437,435	2.170

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	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value	Increase (Decrease) By Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commitment for Additional Investment	Percentage of Ownership
1799999 - Joint Venture Interests - Real Estate - Unaffiliated								6,544,842		6,544,842	6,544,842			68,625,069	XXX
000000-00-0	ALPINE ASSOCIATES II LLC (HANCOCK MEZZ)	WILMINGTON	DE	HANCOCK MEZZ PARTNER		07/14/2005		162,965		162,965	162,965			0	7.400
1999999 - Joint Venture Interests - Other - Unaffiliated								162,965		162,965	162,965				XXX
3199999 – Total Unaffiliated								38,796,096	0	38,796,096	38,796,096	0	0	346,103,356	XXX
3299999 – Total Affiliated								5,656,644	0	5,656,644	5,656,644	0	0	38,571,950	XXX
3399999 Totals								44,452,740	0	44,452,740	44,452,740	0	0	384,675,306	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	DB REALTY MEZZANINE INVESTMENT FUND II	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	3,048,704			221,576	221,576		0	0	212,065
000000-00-0	GUGGENHIEM STRUCTURED REAL ESTATE LP	NEW YORK	NY	GUGGENHIEM PARTNERS	09/28/2004	9,764,831			1,762,039	1,762,039		0	0	186,261
000000-00-0	NYLJM-GCR FUND J-2002, LP	NEW YORK	NY	NEW YORK LIFE INVT	04/15/2004	5,334,248			1,089,346	1,089,346		0	0	190,304
0999999 - Fixed or Variable Rate - Mortgage Loans - Unaffiliated						18,147,783			3,072,961	3,072,961				588,630
000000-00-0	DB REALTY MEZZANINE INVESTMENT FUND L.L.C.	NEW YORK	NY	DEUTSCHE BANK	05/15/2002	2,488,114			18,272	18,272		0	0	82,790
1099999 - Fixed or Variable Rate - Mortgage Loans - Affiliated						2,488,114			18,272	18,272				82,790
05558#-10-1	BHC INTERIM FUNDING III L.P.	NEW YORK	NY	BHC MANAGEMENT	05/21/2004	6,961,481			1,401,821	1,401,821		0	0	(64,400)
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	CHICAGO	IL	PRUDENTIAL GROUP	04/28/2005	1,492,706			43,592	43,592		0	0	(39,300)
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated						8,454,187			1,445,413	1,445,413				(103,700)
000000-00-0	AIG HIGHSTAR GP II LP	NEW YORK	NY	AIG	05/24/2004	4,628,045			326,851	326,851		0	0	1,080,638
000000-00-0	APAX GR III	PARIS	FRANCE	APAX PARTNERS	08/20/1990	138,868			565,203	565,203		0	0	539,874
03927#-10-0	ARCAP HIGH YIELD	IRVING	TX	ARCAP	09/05/2002	5,719,224			281,235	281,235		0	0	196,919
03928#-10-9	ARCAP HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP	06/28/2004	4,495,344			2,594,380	2,594,380		0	0	125,212
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	BOSTON	MA	AUDAX GROUP	10/22/2001	7,935,203			197,868	197,868		0	0	167,733
000000-00-0	B IV CAPITAL PARTNERS, LP	WELLESLEY	MA	DDJ CAPITAL MGMT	03/28/2003	7,248,106			99,374	99,374		0	0	85,076
25588#-10-3	DLJ INVESTMENTS PARTNERS III	NEW YORK	NY	DLJ PARTNERS	11/23/1999	2,045,911			204,291	204,291		0	0	(42,322)
36230#-10-2	GOLDMAN SACHS MEZZANINE PARTNERS III	NEW YORK	NY	GOLDMAN SACHS	09/25/2003	5,994,158			489,514	489,514		0	0	72,855
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR	03/27/2000	4,347,205			230,698	230,698		0	0	668,772
000000-00-0	HAVCO WOOD PRODUCT	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002	0			0	2,572		2,572	2,572	0
000000-00-0	HAVCO WOOD PRODUCT	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002	0			0	32,428		32,428	32,428	0
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III	NEW YORK	NY	LEHMAN BROTHERS	11/17/2004	4,966,518			57,629	57,629		0	0	(96,914)
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP	BOSTON	MA	LEXINGTON PARTNERS	07/01/2003	6,235,412			748,433	748,433		0	0	320,556
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBUG PINCUS	07/26/2005	3,515,000			8,170	8,170		0	0	(76,987)
1599999 - Joint Venture Interests - Common Stock - Unaffiliated						57,268,994			5,803,645	5,838,645		35,000	35,000	3,041,412
000000-00-0	LANDMARK EQUITY PARTNERS XII	SIMSBURY	CT	LANDMARK PARTNERS	12/13/2004	15,887,631			2,047,198	2,047,198		0	0	827,845
000000-00-0	LEHMAN CROSSROADS INSTITUTIONAL SERIES XVII	DALLAS	TX	LEHMAN BROTHERS	06/27/2005	2,040,000			111,828	111,828		0	0	(459,025)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	BOSTON	MA	LEXINGTON PARTNERS	06/25/2004	1,237,775			35,100	35,100		0	0	15,343
1699999 - Joint Venture Interests - Common Stock - Affiliated						19,165,406			2,194,126	2,194,126				384,163
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS	BOSTON	MA	BEACON PARTNERS	12/14/2004	9,833,865			209,625	209,625		0	0	0
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS L.P.	NEW YORK	NY	BLACKACRE CAPITAL	05/06/2004	6,261,544			498,146	498,146		0	0	320,437
000000-00-0	JER REAL ESTATE PARTNERS III	MCLEAN	VA	JER REALTY	01/05/2005	6,937,704			2,479,268	2,479,268		0	0	175,031
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II, LIMITED PARTNERSHIP	NEW YORK	NY	MORGAN STANLEY	01/23/1995	2,428,427			180,739	180,739		0	0	262,631
000000-00-0	O'CONNER NORTH AMERICAN PROPERTY PARTNER	NEW YORK	NY	O'CONNOR GROUP	09/30/2004	4,255,090			562,809	562,809		0	0	(20,013)
000000-00-0	RLJ URBAN LODGING FUND	BETHESDA	MD	RLJ CAPITAL PARTNERS	04/29/2005	3,202,744			236,073	236,073		0	0	10,280
000000-00-0	ROCKPOINT REAL ESTATE I	DALLAS	TX	ROCKPOINT GROUP	09/28/2004	4,811,675			297,459	297,459		0	0	130,270
000000-00-0	WESTBROOK REAL ESTATE FUND I	DALLAS	TX	WESTBROOK PARTNERS	03/29/1995	1,329,184			1,060,234	1,060,234		0	0	264,613
1799999 - Joint Venture Interests - Real Estate - Unaffiliated						39,060,233			5,524,353	5,524,353				1,143,249
000000-00-0	ALPINE ASSOCIATES III LLC (HANCOCK MEZZ)	WILMINGTON	DE	HANCOCK MEZZ PARTNER	07/14/2005	378,186			541,151	711,009		169,858	169,858	0
000000-00-0	INTEGRACOLOR LTD	MESQUITE	TX	HANCOK MEZZ PARTNER	02/01/2005	80,933			1,512	1,512		0	0	0
1999999 - Joint Venture Interests - Other - Unaffiliated						459,120			542,663	712,521		169,858	169,858	
00935Q-10-2	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	Direct	07/30/2003	903,866			46,804	46,804		0	0	0
00935S-10-8	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	Direct	07/30/2003	756,611			46,802	46,802		0	0	0
00935T-10-6	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	Direct	07/30/2003	756,550			46,802	46,802		0	0	0
2999999 - Any Other Class of Assets - Unaffiliated						2,417,027			140,407	140,407				
3199999 – Total Unaffiliated						125,807,343	0	0	16,529,442	16,734,300	0	204,858	204,858	4,669,591
3299999 – Total Affiliated						21,653,520	0	0	2,212,398	2,212,398	0	0	0	466,953
3399999 Totals						147,460,863	0	0	18,741,840	18,946,698	0	204,858	204,858	5,136,544

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]
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012 03/15/2012		01/01/2006	SURETY LIFE INSURANCE COMPANY		3,210,000	3,000,000	54,104	1
31359M-FL-2	FANNIE MAE 7.125 03/15/2007 03/15/2007		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,026,875	1,000,000	20,979	1
3133XE-CU-1	FED HM LN BK BD 02/18/2011		03/10/2006	LEHMAN BROTHERS INC		146,986,500	150,000,000	501,042	1FE
3134A4-UM-4	FREDDIE MAC 01/15/2014		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,472,344	1,500,000	31,125	1
3137EA-AB-5	FREDDIE MAC 04/18/2011		03/10/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		250,222,500	250,000,000	177,951	1FE
912810-EM-6	US TREASURY N/B 08/15/2022		01/24/2006	BARCLAYS BANK		195,170	150,000	4,817	1
912828-ED-8	US TREASURY N/B 08/15/2010		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,980,312	2,000,000	31,418	1
912828-ES-5	US TREASURY N/B 01/15/2011		02/14/2006	GOLDMAN, SACHS & CO		9,844,531	10,000,000	36,395	1
912828-EW-6	US TREASURY N/B 02/15/2016		02/15/2006	Various		9,917,188	10,000,000	622	1
195325-AR-6	REPUBLIC OF COLOMBIA 04/23/2009	F	01/06/2006	MERRILL LYNCH CAPITAL MARKETS		3,385,500	3,000,000	63,375	3FE
0399999 - Total - Bonds - U.S. Government						428,240,920	430,650,000	921,828	XXX
448814-HR-7	HYDRO-QUEBEC 05/11/2011	F	01/20/2006	WARBURG DILLION READ LLC		3,214,890	3,000,000	38,850	1FE
105756-AM-2	BRAZIL 11 1/4 07/26/07 07/26/2007	F	02/03/2006	MERRILL LYNCH CAPITAL MARKETS		2,938,950	2,700,000	10,125	1Z
302154-AP-4	EXPORT-IMPORT BK KOREA 02/14/2011	F	02/07/2006	MORGAN STANLEY DEAN WITTER		8,556,656	8,600,000	0	1FE
105756-BG-4	FED REPUBLIC OF BRAZIL 03/07/2015	F	02/28/2006	MERRILL LYNCH CAPITAL MARKETS		6,750,500	6,000,000	229,906	3FE
105756-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	03/16/2006	Various		8,892,680	9,000,000	51,458	3FE
560904-AF-1	MALAYSIA 7.500 07/15/2011 07/15/2011	F	02/23/2006	Various		14,437,140	13,000,000	88,750	1FE
637193-BA-0	NATIONAL POWER CORP 05/15/2028	F	02/01/2006	MERRILL LYNCH CAPITAL MARKETS		3,306,000	3,000,000	64,969	4FE
Y6244V-AD-9	NATIONAL POWER CORP 03/16/2010	F	01/10/2006	MERRILL LYNCH CAPITAL MARKETS		3,333,750	3,000,000	96,281	2Z
698299-AW-4	PANAMA (REPUBLIC OF) 01/26/2036	F	02/23/2006	Various		13,840,605	13,913,293	23,450	3FE
731011-AM-4	POLAND 07/03/2012	F	01/05/2006	Various		12,902,500	12,000,000	13,368	2FE
X08158-BE-0	REPUBLIC OF BULGARIA 01/15/2015	F	03/17/2006	Various		15,601,250	13,000,000	80,438	2FE
168863-AP-3	REPUBLIC OF CHILE 01/11/2012	F	03/20/2006	CHASE SECURITIES		2,191,700	2,000,000	28,500	1FE
168863-AS-7	REPUBLIC OF CHILE 01/15/2013	F	03/13/2006	Various		13,213,640	13,000,000	68,903	1FE
50064F-AC-8	REPUBLIC OF KOREA 06/01/2013	F	03/03/2006	Various		24,098,040	25,410,000	181,899	1FE
715638-AS-1	REPUBLIC OF PERU 07/21/2025	F	03/20/2006	Various		10,254,250	10,000,000	104,329	3FE
718286-AW-7	REPUBLIC OF PHILIPPINES 03/17/2015	F	03/09/2006	MERRILL LYNCH CAPITAL MARKETS		3,371,250	3,000,000	130,906	3FE
718286-AY-3	REPUBLIC OF PHILIPPINES 02/02/2030	F	02/21/2006	MERRILL LYNCH CAPITAL MARKETS		4,760,000	4,000,000	23,222	4FE
836205-AJ-3	REPUBLIC OF SOUTH AFRICA 06/02/2014	F	03/23/2006	MERRILL LYNCH CAPITAL MARKETS		4,250,000	4,000,000	83,778	2FE
900123-AY-6	REPUBLIC OF TURKEY 03/17/2036	F	01/10/2006	Various		7,698,250	8,000,000	0	3FE
92670L-AD-1	SOCIALIST REP OF VIETNAM 01/15/2016	F	02/10/2006	MERRILL LYNCH CAPITAL MARKETS		4,160,000	4,000,000	22,917	3FE
Y9374Q-AB-0	SOCIALIST REP OF VIETNAM 03/12/2028	F	02/06/2006	Various		6,992,125	8,500,000	128,458	3FE
91086Q-AG-3	UNITED MEXICAN STATES 08/15/2031	F	03/01/2006	MERRILL LYNCH CAPITAL MARKETS		5,220,000	4,000,000	19,367	2FE
91086Q-AL-2	UNITED MEXICAN STATES 03/03/2015	F	03/24/2006	MERRILL LYNCH CAPITAL MARKETS		3,174,000	3,000,000	14,354	2FE
91086Q-AN-8	UNITED MEXICAN STATES 04/08/2033	F	03/28/2006	MERRILL LYNCH CAPITAL MARKETS		7,903,500	7,000,000	240,833	2FE
91086Q-AQ-1	UNITED MEXICAN STATES 01/15/2014	F	03/30/2006	WARBURG DILLION READ LLC		1,990,000	2,000,000	25,785	2FE
91086Q-AS-7	UNITED MEXICAN STATES 09/27/2034	F	03/30/2006	Various		5,230,700	5,000,000	96,563	2FE
91086Q-AU-2	UNITED MEXICAN STATES 01/15/2017	F	03/08/2006	Various		13,230,500	13,400,000	1,594	2FE
1099999 - Total - Bonds - All Other Government						211,512,875	203,523,293	1,869,002	XXX
54242V-EH-5	LONG BEACH CA PENSION OBLIG O 09/01/2012		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(26,700)	1FE
54242V-EJ-1	LONG BEACH CA PENSION OBLIG O 09/01/2013		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(28,390)	1FE
54242V-EM-4	LONG BEACH CA PENSION OBLIG O 09/01/2021		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(230,126)	1FE
54242V-EU-6	LONG BEACH CA PENSION OBLIG O 09/01/2012		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(26,638)	1FE
54242V-EV-4	LONG BEACH CA PENSION OBLIG O 09/01/2013		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(28,390)	1FE
54242V-EW-2	LONG BEACH CA PENSION OBLIG O 09/01/2014		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(29,949)	1FE
54242V-EX-0	LONG BEACH CA PENSION OBLIG O 09/01/2015		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(31,583)	1FE
54242V-EY-8	LONG BEACH CA PENSION OBLIG O 09/01/2021		01/01/2006	CITIGROUP GLOBAL MARKETS		0	0	(229,806)	1FE
796825-AT-4	SAN BERNARDINO CNTY CA FING P 08/01/2012		01/06/2006	CITIGROUP GLOBAL MARKETS		5,969,006	8,260,000	0	1FE
796825-AZ-0	SAN BERNARDINO CNTY CA FING P 08/01/2018		01/11/2006	CITIGROUP GLOBAL MARKETS		621,843	1,210,000	0	1FE
25113P-AG-0	DETROIT MI COP RETIREMENT SYS 06/15/2011		03/29/2006	LEHMAN BROTHERS INC		11,862,038	12,440,000	164,357	1FE
25113P-AH-8	DETROIT MI COP RETIREMENT SYS 06/15/2012		03/29/2006	LEHMAN BROTHERS INC		13,327,409	14,050,000	187,694	1FE
25113P-AJ-4	DETROIT MI COP RETIREMENT SYS 06/15/2013		03/29/2006	LEHMAN BROTHERS INC		14,746,923	15,610,000	210,875	1FE
645913-AU-8	NEW JERSEY ECON ST PENSION TA 02/15/2016		01/04/2006	CITIGROUP GLOBAL MARKETS		3,006,550	5,000,000	0	1FE
37855P-EH-1	GLENDALE WI CMNTY DEV BAYSHOR 10/01/2015		03/03/2006	RAYMOND JAMES & ASSOCIATES, INC		1,070,155	1,115,000	26,896	1FE
2499999 - Total - Bonds - Political Subdivisions						50,603,924	57,685,000	(41,758)	XXX
31297S-HL-2	FED HOME LOAN MTG CORP GOLD # 08/01/2035		01/01/2006	BEAR STEARNS SECURITIES CORP		511	513	1	1
3128K0-J4-6	FED HOME LOAN MTG CORP GOLD # 12/01/2035		01/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,484,333	2,450,259	4,901	1
3128K0-J8-7	FED HOME LOAN MTG CORP GOLD # 12/01/2035		01/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,448,299	1,428,434	2,857	1
3128K1-KV-2	FED HOME LOAN MTG CORP GOLD # 01/01/2036		01/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		17,828,728	17,586,908	35,174	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD # 01/01/2036		01/01/2006	BEAR STEARNS SECURITIES CORP		1	1	0	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]
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD # 11/01/2035		01/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		6,438,137	6,503,168	11,922	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD # 12/01/2035		01/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		10,489,352	10,595,305	19,425	1
31371M-PU-5	FED NATL MTG ASSOC #256135 02/01/2036		01/31/2006	BARCLAYS BANK		13,282,991	13,485,270	24,723	1
31407L-DM-6	FED NATL MTG ASSOC #833608 12/01/2035		01/12/2006	MERRILL LYNCH CAPITAL MARKETS		18,332,457	17,556,145	58,033	1
31407L-DV-6	FED NATL MTG ASSOC #833616 01/01/2036		01/13/2006	MERRILL LYNCH CAPITAL MARKETS		20,170,756	19,302,159	67,558	1
31408E-7G-1	FED NATL MTG ASSOC #849695 01/01/2036		01/13/2006	MORGAN STANLEY DEAN WITTER		12,503,302	11,979,211	27,951	1
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		03/01/2006	SCHEDULED PAY UP		107,941	107,941	0	1
313398-QA-0	FHR 2335 PZ 07/15/2031		03/01/2006	SCHEDULED PAY UP		185,029	185,029	0	1
313399-TE-7	FHR 2345 PZ 08/15/2031		03/01/2006	SCHEDULED PAY UP		216,371	216,371	0	1
313399-FX-0	FHR 2351 AZ 08/15/2031		03/01/2006	SCHEDULED PAY UP		86,549	86,549	0	1
31339N-2C-9	FHR 2398 ZP 01/15/2032		03/01/2006	SCHEDULED PAY UP		274,840	274,840	0	1
31339D-YJ-1	FHR 2412 ZC 02/15/2032		03/01/2006	SCHEDULED PAY UP		183,287	183,287	0	1
31393R-QU-7	FHR 2630 KS 01/15/2017		01/01/2006	SURETY LIFE INSURANCE COMPANY		944,914	1,000,000	3,333	1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		03/01/2006	SCHEDULED PAY UP		132,402	132,402	0	1
31396H-Z9-3	FHR 3116 ZB 02/15/2036		03/08/2006	BANK OF AMERICA		6,714,269	6,882,018	11,470	1
31396G-G7-0	FHR R004 AL 12/15/2013		01/19/2006	Various		24,959,960	25,000,000	81,858	1
31396H-AN-9	FHRR R005 AB 12/15/2018		02/14/2006	MORGAN STANLEY DEAN WITTER		19,903,126	20,000,000	48,889	1
31394B-HM-9	FNR 2004-84 CD 10/25/2018		02/09/2006	CHASE SECURITIES		19,394,514	20,217,426	47,174	1
31394D-ZE-3	FNR 2005-54 VM 11/25/2025		03/03/2006	MORGAN STANLEY DEAN WITTER		12,183,353	13,156,747	19,735	1
718937-AC-9	PHOENIX AZ INDL DEV STADIUM B 12/01/2025		02/06/2006	RAYMOND JAMES & ASSOCIATES, INC		2,611,917	2,295,000	29,695	1FE
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP 06/15/2017		01/23/2006	RAYMOND JAMES & ASSOCIATES, INC		9,171,593	8,470,000	67,625	2FE
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP 06/15/2022		01/09/2006	RAYMOND JAMES & ASSOCIATES, INC		11,172,862	10,175,000	54,182	2FE
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 10/01/2019		03/29/2006	DAIN RAUSCHER INCORPORATED		5,355,265	4,955,000	1,789	1FE
540240-CE-6	LODI CA ELEC SYS COP 2002 D T 07/01/2014		03/29/2006	DAIN RAUSCHER INCORPORATED		2,899,468	2,960,000	38,957	1FE
114894-HA-9	BROWARD COUNTY FLORIDA AIRPOR 10/01/2021		03/29/2006	Various		80,132,017	69,860,000	670,780	1FE
469383-ZW-6	JACKSONVILLE FL EXCISE TAX 20 10/01/2016		01/12/2006	CITIGROUP GLOBAL MARKETS		2,725,000	2,725,000	0	1FE
469383-ZX-4	JACKSONVILLE FL EXCISE TAX 20 10/01/2017		01/12/2006	CITIGROUP GLOBAL MARKETS		2,865,000	2,865,000	0	1FE
469383-ZY-2	JACKSONVILLE FL EXCISE TAX 20 10/01/2018		01/12/2006	CITIGROUP GLOBAL MARKETS		3,010,000	3,010,000	0	1FE
469383-ZZ-9	JACKSONVILLE FL EXCISE TAX 20 10/01/2019		01/12/2006	CITIGROUP GLOBAL MARKETS		3,170,000	3,170,000	0	1FE
452001-5Y-2	ILLINOIS EDL FAC LOYOLA UNIV 07/01/2021		02/13/2006	RAYMOND JAMES & ASSOCIATES, INC		994,070	1,000,000	7,000	1FE
46844M-CJ-1	JACKSON MS MUN ARPT AUTH 2005 10/01/2021		01/17/2006	DAIN RAUSCHER INCORPORATED		1,168,630	1,210,000	17,952	1FE
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SUR 07/01/2017		01/12/2006	DAIN RAUSCHER INCORPORATED		6,055,830	11,000,000	0	1FE
64578J-AD-8	NEW JERSEY ECON MOTOR VEH SUR 07/01/2018		01/12/2006	DAIN RAUSCHER INCORPORATED		5,727,480	11,000,000	0	1FE
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SUR 07/01/2019		01/12/2006	DAIN RAUSCHER INCORPORATED		5,427,840	11,000,000	0	1FE
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 10/01/2016		03/30/2006	GOLDMAN, SACHS & CO		5,370,000	5,370,000	0	1FE
261149-AD-0	DOWNTOWN DALLAS TX DEV AUTH T 08/15/2013		03/10/2006	MORGAN STANLEY DEAN WITTER		1,626,463	2,445,000	0	1FE
261149-AE-8	DOWNTOWN DALLAS TX DEV AUTH T 08/15/2014		03/10/2006	MORGAN STANLEY DEAN WITTER		1,698,021	2,680,000	0	1FE
261149-AF-5	DOWNTOWN DALLAS TX DEV AUTH T 08/15/2015		03/10/2006	MORGAN STANLEY DEAN WITTER		1,711,487	2,855,000	0	1FE
261149-AL-2	DOWNTOWN DALLAS TX DEV AUTH T 08/15/2020		03/10/2006	MORGAN STANLEY DEAN WITTER		2,385,863	5,250,000	0	1FE
261149-AM-0	DOWNTOWN DALLAS TX DEV AUTH T 08/15/2021		03/10/2006	MORGAN STANLEY DEAN WITTER		1,084,639	2,525,000	0	1FE
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH T 08/15/2022		03/10/2006	MORGAN STANLEY DEAN WITTER		2,403,224	5,920,000	0	1FE
829788-AU-2	SISTERS OF PROV OBLIG GRP NTS 10/01/2017		03/28/2006	DAIN RAUSCHER INCORPORATED		2,198,560	2,000,000	77,000	1FE
3199999 - Total - Bonds - Special Revenue						349,230,649	363,069,985	1,429,982	XXX
00130H-BA-2	AES CORPORATION 05/15/2013		03/13/2006	MERRILL LYNCH CAPITAL MARKETS		2,336,655	2,000,000	58,819	3FE
03842*-AA-4	AQUA PENNSYLVANIA INC SEN UNS 03/31/2034		03/15/2006	PNC SECURITIES CORPORATION		35,000,000	35,000,000	0	1FE
990359-9C-7	ASTORIA GENERATING 1ST LIEN T 02/23/2013		03/07/2006	MORGAN STANLEY DEAN WITTER		1,851,675	1,851,675	0	4FE
990359-9B-9	ASTORIA GENERATING 1ST LIEN T 02/23/2011		03/07/2006	MORGAN STANLEY DEAN WITTER		398,325	398,325	0	4FE
990359-9A-1	ASTORIA GENERATING 2ND LIEN T 08/23/2013		03/07/2006	MORGAN STANLEY DEAN WITTER		750,000	750,000	0	4FE
049560-AE-5	ATMOS ENERGY CORP 10/15/2009		02/22/2006	BARCLAYS BANK		3,347,645	3,500,000	51,333	2FE
100599-BW-8	BOSTON EDISON CO 03/15/2036		03/13/2006	SALOMON SMITH BARNEY		3,463,005	3,500,000	0	1FE
15405E-AF-5	CENTRAL MAINE POWER MTN SER F 01/15/2016		01/01/2006	J. P. MORGAN SECURITIES, INC		30,000,000	30,000,000	0	2FE
202795-HK-9	COMMONWEALTH EDISON 03/15/2036		02/27/2006	LEHMAN BROTHERS INC		2,981,130	3,000,000	0	2FE
210518-CD-6	CONSUMERS ENERGY-ITC 02/15/2012		02/21/2006	BANK OF AMERICA		1,464,000	1,500,000	1,875	2FE
264399-EJ-1	DUKE ENERGY CORP 1.750000% 05 05/15/2023		02/03/2006	GOLDMAN, SACHS & CO		2,358,280	2,000,000	8,069	2FE
29364N-AN-8	ENTERGY MISSISSIPPI 02/01/2016		01/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,996,600	10,000,000	3,289	2FE
341081-EV-5	FLORIDA POWER & LIGHT 02/01/2037		01/11/2006	BANK OF AMERICA		2,978,640	3,000,000	0	1FE
59562V-AL-1	MIDAMERICAN ENERGY HLDGS 04/01/2036		03/21/2006	J. P. MORGAN SECURITIES, INC		5,497,635	5,500,000	0	2FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TER 01/03/2013		01/23/2006	J. P. MORGAN SECURITIES, INC		2,000,000	2,000,000	0	3FE
64079*-9C-8	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		01/01/2006	SG COWEN SECURITIES CORP		3,682,153	3,682,153	0	2FE
64079*-9E-4	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		02/24/2006	SG COWEN SECURITIES CORP		3,682,153	3,682,153	0	2FE
64079*-9D-6	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		01/01/2006	SG COWEN SECURITIES CORP		736,431	736,431	0	2FE

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]
64079*-9F-1	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		02/24/2006	SG COWEN SECURITIES CORP		736,431	736,431	0	2FE
990328-9B-4	NRG ENERGY, INC. PRE-FUNDED L 02/01/2013		02/14/2006	MORGAN STANLEY DEAN WITTER		8,125,838	8,084,588	0	3FE
990328-9A-6	NRG ENERGY, INC. TERM LOAN (2 02/01/2013		02/07/2006	MORGAN STANLEY DEAN WITTER		9,945,412	9,915,412	0	3FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SE 02/15/2026		01/01/2006	MCDONALD & COMPANY		45,000,000	45,000,000	0	2FE
60467M-AC-5	SOUTHERN ENERGY MID-ATL 12/30/2028		01/01/2006	SCHEDULED PAY UP		728,315	728,315	0	6
927804-EZ-3	VIRGINIA ELECTRIC POWER 01/15/2016		01/10/2006	LEHMAN BROTHERS INC		16,457,100	16,500,000	0	2FE
927804-FA-7	VIRGINIA ELECTRIC POWER 01/15/2036		01/10/2006	MERRILL LYNCH CAPITAL MARKETS		6,486,480	6,500,000	0	2FE
91311Q-AA-3	UNITED UTILITES 04/01/2008	F	02/23/2006	J. P. MORGAN SECURITIES, INC.		3,580,710	3,500,000	92,181	2FE
3899999 - Total - Bonds - Public Utilities						203,584,612	203,065,482	215,567	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		02/02/2006	Various		6,033,670	6,800,000	29,387	1FE
045437-AA-8	ABFCN 2005-OP1X, N1 11/26/2035		02/21/2006	BANC AMERICA SECURITIES		5,000,000	5,000,000	2,500	1FE
00081T-AB-4	ACCO BRANDS CORP 08/15/2015		01/19/2006	LEHMAN BROTHERS INC		3,972,800	4,160,000	148,908	4FE
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		02/01/2006	SCHEDULED PAY UP		10,112	10,112	0	5
004421-XU-2	ACE 2006-SD1, A1A 02/25/2036		03/21/2006	DEUTSCHE BANK SECURITIES		20,000,000	20,000,000	0	1FE
02660T-JD-6	AHMT 2006-1 1A3 03/25/2046		03/24/2006	BARCLAYS BANK		24,036,000	24,036,000	0	1FE
02660T-JJ-3	AHMT 2006-1 M1 03/25/2046		03/24/2006	BARCLAYS BANK		5,946,000	5,946,000	0	1FE
00138Q-AA-5	AIG SUNAMER GLOB FIN VI 05/10/2011		03/16/2006	BANK OF AMERICA		4,198,560	4,000,000	91,700	1FE
013104-AJ-3	ALBERTSON'S 02/15/2011		01/20/2006	Various		11,392,720	11,000,000	366,667	2FE
02082@-AB-1	ALPINE ENGINEERED PRODUCTS, I 01/14/2013		01/14/2006	SCHEDULED PAY UP		7,982	7,982	0	4Z
990340-9A-1	AMC ENTERTAINMENT INC. TERM L 01/26/2013		02/09/2006	CITICORP SECURITIES		3,500,000	3,500,000	0	4FE
025816-AS-8	AMERICAN EXPRESS 1.850000% 12 12/01/2033		02/17/2006	LEHMAN BROTHERS INC		1,100,700	1,000,000	4,214	1FE
990338-9A-5	AMERITRADE HOLDING CORP TERM 12/31/2012		02/03/2006	CITICORP SECURITIES		8,000,000	8,000,000	0	3FE
031162-AM-2	AMGEN INC .125000% 02/01/2011 02/01/2011		02/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,250,000	1,250,000	0	1FE
031162-AP-5	AMGEN INC .375000% 02/01/2013 02/01/2013		03/14/2006	Various		3,298,900	3,250,000	625	1FE
990319-9A-5	AMSCAN HOLDINGS, INC. 1ST LIE 12/23/2012		01/06/2006	GOLDMAN, SACHS & CO		2,000,000	2,000,000	0	4FE
037389-AT-0	AON CORP 3.500000% 11/15/2012 11/15/2012		03/27/2006	EXCHANGE		214,167	200,000	2,567	2FE
03927N-AB-9	ARCAP 2005-1A, B 11/21/2015		01/01/2006	BEAR STEARNS SECURITIES CORP		13,100,465	13,100,000	22,215	1FE
039483-AK-8	ARCHER-DANIELS-MIDLAND 03/01/2013		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,124,822	1,000,000	23,750	1FE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORI 06/01/2030		03/09/2006	CITIGROUP GLOBAL MARKETS		2,450,000	2,450,000	0	1FE
042735-AZ-3	ARROW ELECTRONICS INC 07/01/2013		01/12/2006	GOLDMAN, SACHS & CO		6,600,892	6,190,000	20,096	2FE
001957-BC-2	AT&T CORP 11/15/2011		02/24/2006	WARBURG DILLION READ LLC		4,387,200	4,000,000	106,589	3FE
05947U-PU-6	BACM 2004-1, B 11/10/2039		03/29/2006	VARIOUS		(128,462)	0	0	1FE
05949Q-AA-3	BAFC 2006-2 1A1 02/25/2036		01/26/2006	BANK OF AMERICA		14,367,188	15,000,000	56,250	1FE
05947N-JX-3	BALL 2006-277, PA-B 10/10/2045		02/01/2006	BANK OF AMERICA		4,863,703	5,000,000	9,308	1FE
05947N-JZ-8	BALL 2006-277X, PA-D 10/10/2045		02/01/2006	BANK OF AMERICA		5,819,482	6,000,000	11,316	1FE
05947N-KC-7	BALL 2006-277X, PAG 10/10/2045		02/01/2006	BANK OF AMERICA		3,976,550	4,000,000	8,307	2FE
05947N-KQ-6	BALL 2006-ESH MEZZ, A 07/14/2011		02/22/2006	BANK OF AMERICA		12,940,750	12,996,488	0	2FE
05947N-KS-2	BALL 2006-ESH MEZZ, B 07/14/2011		02/22/2006	BANK OF AMERICA		6,453,177	6,480,938	0	2FE
05947N-KU-7	BALL 2006-ESH MEZZ, C 07/14/2011		02/22/2006	BANK OF AMERICA		12,923,688	12,979,182	0	2FE
05947N-KW-3	BALL 2006-ESH MEZZ, D 07/14/2011		02/22/2006	BANK OF AMERICA		7,516,670	7,543,392	0	3FE
06050M-FN-2	BANK OF AMERICA PRINCIPAL PRO 02/01/2016		01/25/2006	BANK OF AMERICA		40,000,000	40,000,000	0	1FE
07783N-AD-9	BELHURST CLO LTD B 01/15/2020		02/15/2006	UNION BANK OF SWITZERLAND		6,000,000	6,000,000	0	1FE
07783N-AE-7	BELHURST CLO LTD C 01/15/2020		02/15/2006	UNION BANK OF SWITZERLAND		12,000,000	12,000,000	0	1FE
055967-AA-1	BOI CAPITAL FUNDING NO 2 02/01/2049		02/06/2006	Various		37,904,300	38,000,000	18,570	1FE
10138M-AG-0	BOTTLING GROUP LLC 04/01/2016		03/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,494,925	3,500,000	0	1FE
106238-KA-5	BRAZOS HIGHER ED AUTHORITY 12/01/2039		02/28/2006	DAIN RAUSCHER INCORPORATED		5,200,000	5,200,000	0	1FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY - 12/01/2037		01/13/2006	CITIGROUP GLOBAL MARKETS		4,100,000	4,100,000	0	1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		02/23/2006	BANK OF AMERICA		6,400,000	6,400,000	0	1FE
10623P-CW-8	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		03/02/2006	Various		12,700,000	12,700,000	0	1Z
10623P-CZ-1	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		03/31/2006	CITIGROUP GLOBAL MARKETS		14,350,000	14,350,000	0	1FE
10623P-CK-4	BRAZOS STUDENT FINANCE CORP - 07/01/2038		01/03/2006	CITIGROUP GLOBAL MARKETS		24,600,000	24,600,000	0	1Z
106238-FJ-2	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2033		02/15/2006	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	0	1FE
106238-FU-7	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2034		02/02/2006	CITIGROUP GLOBAL MARKETS		2,100,000	2,100,000	0	1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2036		01/04/2006	CITIGROUP GLOBAL MARKETS		14,500,000	14,500,000	0	1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		03/06/2006	Various		9,945,625	10,000,000	65,689	1FE
07387U-DN-8	BSABS 2006-EC2, A2 11/25/2033		02/09/2006	BEAR STEARNS SECURITIES CORP		20,000,000	20,000,000	0	1FE
07387M-AH-2	BSCMS 2006-PW11, AJ 03/11/2039		03/08/2006	MORGAN STANLEY DEAN WITTER		9,969,210	10,000,000	31,256	1FE
07387M-AL-3	BSCMS 2006-PW11, C 03/11/2039		03/08/2006	MORGAN STANLEY DEAN WITTER		6,183,549	6,235,000	19,488	1FE
07387M-AM-1	BSCMS 2006-PW11, D 03/11/2039		03/08/2006	MORGAN STANLEY DEAN WITTER		12,700,055	12,882,000	40,263	1FE
07387M-AK-5	BSCMS 2006-PWR11, B 03/11/2039		03/08/2006	MORGAN STANLEY DEAN WITTER		11,918,664	12,000,000	37,507	1FE
07387M-AN-9	BSCMS 2006-PWR11, E 03/11/2039		03/08/2006	MORGAN STANLEY DEAN WITTER		6,365,593	6,500,000	20,316	1FE

SCHEDULE D - PART 3

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990101-9A-7	BURGER KING CORP. B 06/30/2012		02/02/2006	J. P. MORGAN SECURITIES, INC.		520,000	520,000	0	4FE
12468@-AB-4	C&J SPECRENT TOOLS (HANCOCK M 08/12/2013		01/01/2006	SCHEDULED PAY UP		2,336	2,336	0	4Z
990364-9A-1	CAPITAL AUTOMOTIVE REIT TERM 12/16/2010		02/24/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		4,022,500	4,000,000	0	3FE
139732-FT-3	CARAT 2005-1, C 06/15/2010		03/29/2006	VARIOUS		(102,450)	0	0	2FE
143658-AV-4	CARNIVAL CORP 1.132000% 04/29 04/29/2033		02/21/2006	KBC FINANCIAL PRODUCTS USA INC.		735,630	1,000,000	3,616	1FE
145749-AC-1	CARROLS CORP 01/15/2013		02/10/2006	KBC FINANCIAL PRODUCTS USA INC.		1,985,000	2,000,000	15,000	4FE
147446-AL-2	CASE NEW HOLLAND INC 03/01/2014		02/24/2006	WARBURG DILLION READ LLC		1,000,000	1,000,000	0	3FE
14986A-AP-1	CBRE REALTY CDO 2006-1, D 03/01/2046		03/16/2006	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000	0	1FE
14986A-AQ-9	CBRE REALTY CDO 2006-1, E 03/25/2046		03/16/2006	DEUTSCHE BANK SECURITIES		7,000,000	7,000,000	0	2FE
14986A-AR-7	CBRE REALTY CDO 2006-1, F 03/01/2046		03/16/2006	DEUTSCHE BANK SECURITIES		6,000,000	6,000,000	0	2FE
14986A-AK-2	CBRE REALTY FINANCE CDO 2006- 03/25/2046		03/16/2006	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	0	1FE
14986A-AM-8	CBRE REALTY FINANCE CDO 2006- 03/25/2046		03/16/2006	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000	0	1FE
14986A-AN-6	CBRE REALTY FINANCE CDO 2006- 03/01/2046		03/16/2006	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000	0	1FE
16678R-FD-4	CCMFC 2006-1A B1 12/25/2046		03/10/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		8,000,000	8,301,421	0	1FE
15135#-BD-3	CENTENNIAL ENERGY HOLDINGS 02/01/2016		01/01/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		10,000,000	10,000,000	0	1Z
152312-AQ-7	CENTEX CORP 06/15/2015		02/09/2006	J. P. MORGAN SECURITIES, INC.		9,436,900	10,000,000	86,042	2FE
990392-9A-2	CENTURY THEATRES INC TERM B 03/01/2013		03/21/2006	MORGAN STANLEY DEAN WITTER		2,500,000	2,500,000	0	4FE
161175-AA-2	CHARTER COMM OPT LLC/CAP 04/30/2012		02/03/2006	MORGAN STANLEY DEAN WITTER		3,015,000	3,000,000	65,333	4FE
161175-AD-6	CHARTER COMM OPT LLC/CAP 04/30/2014		02/23/2006	Various		6,030,000	6,000,000	152,146	4FE
17275R-AB-8	CISCO SYSTEMS INC 02/22/2011		03/10/2006	Various		16,932,230	17,000,000	33,542	1FE
17275R-AC-6	CISCO SYSTEMS INC 02/22/2016		02/14/2006	J. P. MORGAN SECURITIES, INC.		6,968,010	7,000,000	0	1FE
172967-DH-1	CITIGROUP INC 02/14/2011		03/10/2006	MERRILL LYNCH CAPITAL MARKETS		24,761,750	25,000,000	110,330	1FE
454797-7C-9	CLARIAN IND HEALTH FACILITY F 03/01/2033		01/05/2006	CITIGROUP GLOBAL MARKETS		2,900,000	2,900,000	0	1FE
990324-9A-5	COINMACH SERVICE CORP B 12/19/2012		02/01/2006	DEUTSCHE BANK SECURITIES		2,087,719	2,087,719	0	4FE
19458L-AC-4	COLLEGIATE FUNDING SERV 03/01/2042		03/31/2006	CITIGROUP GLOBAL MARKETS		21,350,000	21,350,000	0	1FE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUT 12/01/2034		03/30/2006	DAIN RAUSCHER INCORPORATED		17,000,000	17,000,000	0	1FE
990369-9A-0	COLUMBIAN CHEMICALS COMPANY T 03/16/2013		03/30/2006	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	0	3Z
20030N-AL-5	COMCAST CORP 03/15/2016		02/28/2006	GOLDMAN, SACHS & CO		1,747,585	1,750,000	0	2FE
20030N-AM-3	COMCAST CORP 03/15/2037		02/28/2006	MERRILL LYNCH CAPITAL MARKETS		3,478,965	3,500,000	0	2FE
20035C-AB-6	COMERICA BANK 08/22/2017		02/16/2006	SALOMON SMITH BARNEY		2,909,640	3,000,000	0	1FE
20047A-AG-5	COMM 2004-LB2A, D 03/10/2039		02/01/2006	BEAR STEARNS SECURITIES CORP		9,573,438	10,000,000	6,853	1FE
20047A-AH-3	COMM 2004-LB2A, E 03/10/2039		02/01/2006	BEAR STEARNS SECURITIES CORP		8,158,269	8,433,000	6,274	1FE
990301-9A-3	COMPASS MINERALS TERM B 12/22/2012		01/09/2006	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000	0	4FE
207678-AE-3	CONNECTICUT LIGHT & POWER 200 12/30/2011		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,049,015	1,000,000	173	1FE
20779M-AE-8	CONNECTICUT VALLEY CDO 3A A3A 03/23/2023		02/10/2006	CITICORP SECURITIES		11,000,000	11,000,000	0	1FE
20779M-AJ-7	CONNECTICUT VALLEY CDO 3A B1 03/23/2023		02/10/2006	CITICORP SECURITIES		17,000,000	17,000,000	0	1FE
990346-9A-8	CONTECH CONSTRUCTION TERM LOA 01/31/2013		02/23/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,000,000	1,000,000	0	4FE
87236@-EF-4	CONVERGENT RESOURCES (TCW II) 05/06/2009		02/01/2006	DIRECT		0	2,841	0	6
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		03/06/2006	WARBURG DILLION READ LLC		525,500	400,000	1,900	2FE
216762-AD-6	COOPER STANDARD AUTO 12/15/2014		02/02/2006	DEUTSCHE BANK SECURITIES		1,093,125	1,375,000	16,634	5FE
990366-9B-4	COOPER-STANDARD AUTOMOTIVE IN 12/23/2011		03/02/2006	DEUTSCHE BANK SECURITIES		773,375	766,667	0	4FE
990366-9C-2	COOPER-STANDARD AUTOMOTIVE IN 12/23/2011		03/02/2006	DEUTSCHE BANK SECURITIES		1,244,125	1,233,333	0	4FE
990366-9A-6	COOPER-STANDARD AUTOMOTIVE IN 12/23/2011		03/03/2006	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000	0	4FE
990378-9A-1	COVALENCE SPECIALTY MATERIALS 02/16/2013		03/20/2006	BANK OF AMERICA		5,065,000	5,000,000	0	4FE
990358-9A-3	CRC HEALTH CORPORATION TERM L 02/06/2013		02/14/2006	CITICORP SECURITIES		1,000,000	1,000,000	0	4FE
22541H-AL-6	CRED SUIS FIRST BOST NY 0% 02 02/09/2009		02/03/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,000,000	2,000,000	0	1FE
225434-AF-6	CREDIT SUISSE USA INC 03/02/2011		02/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,495,320	1,500,000	0	1FE
225434-AG-4	CREDIT SUISSE USA INC 03/02/2016		02/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		14,869,800	15,000,000	0	1FE
126304-AQ-7	CSC HOLDINGS INC 04/15/2012		03/14/2006	BANK OF AMERICA		2,539,880	2,632,000	80,568	3FE
22541S-2Q-0	CSFB 2004-C5, A3 11/15/2037		02/28/2006	SALOMON SMITH BARNEY		9,604,297	10,000,000	2,499	1FE
225470-G5-6	CSMC 2006-C1, D 02/15/2016		03/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		11,739,433	11,790,000	39,460	1FE
225470-TN-3	CSMC 2006-OMA, F 05/15/2020		01/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		7,035,000	7,000,000	9,966	1FE
225470-TQ-6	CSMC 2006-OMA, G 05/15/2020		01/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		11,859,000	11,800,000	16,859	1FE
225470-TS-2	CSMC 2006-OMA, H 05/15/2020		01/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,002,060	2,000,000	2,903	2FE
225470-TU-7	CSMC 2006-OMA, J 05/15/2020		01/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,974,938	3,000,000	4,354	2FE
12642V-AB-6	CT CDO IV, A2 10/20/2043		03/01/2006	GOLDMAN, SACHS & CO		5,000,000	5,000,000	0	1FE
12642V-AC-4	CT CDO IV, B 10/20/2043		03/01/2006	GOLDMAN, SACHS & CO		8,000,000	8,000,000	0	1FE
12642V-AD-2	CT CDO IV, C 10/20/2043		03/01/2006	GOLDMAN, SACHS & CO		5,000,000	5,000,000	0	1FE
126670-TG-3	CWL 2006-1, AF5 02/25/2036		01/27/2006	COUNTRY WIDE		9,999,873	10,000,000	63,743	1FE
126670-TH-1	CWL 2006-1, AF6 02/25/2036		01/27/2006	COUNTRY WIDE		9,999,802	10,000,000	59,865	1FE
23331A-AQ-2	D.R. HORTON INC 07/01/2013		02/23/2006	J. P. MORGAN SECURITIES, INC.		8,578,468	8,885,000	82,649	2FE

SCHEDULE D - PART 3

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

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23331A-AT-6	D.R. HORTON INC 09/15/2014		01/19/2006	MERRILL LYNCH CAPITAL MARKETS		1,452,660	1,500,000	30,234	2FE
23331A-AW-9	D.R. HORTON INC 02/15/2015		01/12/2006	BARCLAYS BANK		4,691,000	5,000,000	111,563	2FE
25179S-AC-4	DEVON ENERGY CORPORATION 09/30/2011		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,093,835	1,000,000	17,378	2FE
25179M-AA-1	DEVON ENERGY CORPORATION 4.90 08/15/2008		02/16/2006	JEFFERIES & COMPANY, INC		573,750	500,000	476	2FE
991574-9C-0	DEX MEDIA EAST TERM A (6/04) 11/08/2008		02/28/2006	DEUTSCHE BANK SECURITIES		1,879,665	1,872,642	0	3FE
991483-9E-0	DEX MEDIA WEST TERM A (6/04) 09/09/2009		02/28/2006	DEUTSCHE BANK SECURITIES		2,007,500	2,000,000	0	3FE
253651-A#-0	DIEBOLD, INC. 10YR / 2016 03/02/2016		02/14/2006	BANK OF AMERICA		10,000,000	10,000,000	0	1Z
253651-A@-2	DIEBOLD, INC. 7YR / 2013 03/02/2013		02/14/2006	BANK OF AMERICA		20,000,000	20,000,000	0	1Z
25469#-AA-5	DISCOVERY COMMUNICATIONS 7.81 03/09/2006		01/31/2006	VARIOUS		292,500	0	0	2
25754Q-AF-4	DOMINOS INC 07/01/2011		03/14/2006	LEHMAN BROTHERS INC		1,242,000	1,200,000	20,900	4FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04 06/30/2011		03/10/2006	Various		2,026,295	2,001,295	0	3FE
990262-9A-7	DRS TECHNOLOGIES, INC TERM LO 01/31/2013		02/16/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,750,000	1,750,000	0	3FE
26441L-AC-9	DUKE FUNDING II HG CDO, B2 10/04/2050		02/08/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		15,000,000	15,000,000	0	1FE
26441L-AD-7	DUKE FUNDING II HG CDO, C 10/04/2050		02/08/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		12,000,000	12,000,000	0	1FE
990368-9A-2	DUNKIN' BRANDS, INC. TERM LOA 03/01/2013		03/15/2006	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	0	4FE
27876G-AZ-1	ECHOSTAR DBS CORP 02/01/2016		02/28/2006	DEUTSCHE BANK SECURITIES		2,970,000	3,000,000	18,406	3FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV 06/15/2043		03/07/2006	CITIGROUP GLOBAL MARKETS		19,400,000	19,400,000	9,894	1FE
280907-BM-7	ED LOANS SERIES C 12/01/2036		02/14/2006	DAIN RAUSCHER INCORPORATED		1,250,000	1,250,000	0	1FE
280850-AE-8	EDINVEST 06/01/2041		03/17/2006	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	0	1FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRU 03/15/2032		02/27/2006	DAIN RAUSCHER INCORPORATED		25,050,000	25,050,000	0	1Z
28140U-AD-7	EDUCATION FUNDING CAPITAL TRU 12/15/2032		01/03/2006	DAIN RAUSCHER INCORPORATED		29,700,000	29,700,000	0	1Z
28140U-AE-5	EDUCATION FUNDING CAPITAL TRU 12/15/2042		03/14/2006	CITIGROUP GLOBAL MARKETS		12,600,000	12,600,000	0	1FE
28140U-AF-2	EDUCATION FUNDING CAPITAL TRU 12/15/2042		02/21/2006	CITIGROUP GLOBAL MARKETS		27,400,000	27,400,000	0	1FE
28140U-AH-8	EDUCATION FUNDING CAPITAL TRU 12/15/2042		02/07/2006	CITIGROUP GLOBAL MARKETS		4,050,000	4,050,000	0	1FE
280907-AF-3	EDUCATION LOANS 06/01/2020		03/17/2006	DAIN RAUSCHER INCORPORATED		18,700,000	18,700,000	7,335	1FE
280907-AG-1	EDUCATION LOANS 06/01/2020		03/21/2006	DAIN RAUSCHER INCORPORATED		9,900,000	9,900,000	5,688	1FE
280907-BK-1	EDUCATION LOANS 12/01/2036		03/22/2006	DAIN RAUSCHER INCORPORATED		13,850,000	13,850,000	0	1FE
28139G-AB-5	EDUCATION SERVICES FOUNDATION 09/01/2030		01/03/2006	CITIGROUP GLOBAL MARKETS		29,300,000	29,300,000	0	1Z
26844O-AG-9	EFSI FEDERATED STUDENT FINANC 06/01/2040		03/02/2006	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	0	1FE
31428N-AF-5	FEDERATED STUDENT FINANCE COR 06/01/2040		03/08/2006	CITIGROUP GLOBAL MARKETS		15,400,000	15,400,000	0	1FE
31428N-AH-1	FEDERATED STUDENT FINANCE COR 06/01/2041		03/01/2006	CITIGROUP GLOBAL MARKETS		13,700,000	13,700,000	0	1FE
31428X-AM-8	FEDEX CORP 04/01/2009		03/14/2006	BANK OF AMERICA		3,332,105	3,500,000	56,486	2FE
32055R-AN-7	FIRST INDUSTRIAL LP 01/15/2016		01/05/2006	J. P. MORGAN SECURITIES, INC.		9,965,300	10,000,000	0	2FE
343412-AA-0	FLUOR CORP 1.500000% 02/15/20 02/15/2024		02/17/2006	LEHMAN BROTHERS INC		1,507,770	1,000,000	333	1FE
355524-AC-3	FRASER SULLIVAN CLO I LTD SER 03/15/2020		02/08/2006	DEUTSCHE BANK SECURITIES		20,000,000	20,000,000	0	1FE
355524-AD-1	FRASER SULLIVAN CLO I LTD SER 03/15/2020		02/08/2006	DEUTSCHE BANK SECURITIES		4,000,000	4,000,000	0	1FE
36828Q-SB-3	GECMC 2006-C1, AJ 03/10/2044		03/13/2006	BANK OF AMERICA		9,845,671	10,000,000	33,725	1FE
36828Q-SC-1	GECMC 2006-C1, B 03/10/2044		03/13/2006	BANK OF AMERICA		6,324,934	6,448,000	21,746	1FE
36828Q-SG-2	GECMC 2006-C1, D 03/10/2044		03/13/2006	BANK OF AMERICA		9,871,867	10,132,000	34,170	1FE
990390-9A-6	GENTIVA HEALTH SERVICES TERM 03/31/2013		03/24/2006	LEHMAN BROTHERS INC		1,750,000	1,750,000	0	4FE
37247X-AC-6	GENWORTH GLOBAL FUNDING 03/15/2011		03/16/2006	BANK OF AMERICA		4,985,950	5,000,000	0	1FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIE 12/20/2012		03/07/2006	CITICORP SECURITIES		13,250,000	13,250,000	0	3FE
990342-9B-5	GEORGIA-PACIFIC CORP. 2ND LIE 12/20/2013		03/07/2006	CITICORP SECURITIES		5,750,000	5,750,000	0	4FE
36156H-AB-4	GMAC EDUCATION LOAN FUNDING T 06/01/2040		03/01/2006	CITIGROUP GLOBAL MARKETS		1,450,000	1,450,000	0	1Z
36156H-AC-2	GMAC EDUCATION LOAN FUNDING T 06/01/2040		03/03/2006	BANK OF AMERICA		7,600,000	7,600,000	0	1FE
36156H-AF-5	GMAC EDUCATION LOAN FUNDING T 09/01/2040		02/14/2006	CITIGROUP GLOBAL MARKETS		20,750,000	20,750,000	0	1FE
361849-M6-6	GMACC 2005-C1, A2 05/10/2043		01/01/2006	SURETY LIFE INSURANCE COMPANY		977,190	1,000,000	3,726	1FE
38141G-BU-7	GOLDMAN SACHS GROUP INC 01/15/2012		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,611,284	1,500,000	45,650	1FE
38469@-9B-0	GRAHAM PACKAGING CO 1ST LIEN 10/07/2011		02/28/2006	DEUTSCHE BANK SECURITIES		2,027,500	2,000,000	0	4FE
990325-9A-2	GRAY TELEVISION INC TERM B (1 11/22/2012		01/09/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		3,500,000	3,500,000	0	3FE
36228C-YQ-0	GSMS 2006-CC1, A 03/21/2046		03/22/2006	GOLDMAN, SACHS & CO		17,742,798	18,000,000	8,094	1FE
36228C-YS-6	GSMS 2006-CC1, B 03/21/2046		03/22/2006	GOLDMAN, SACHS & CO		4,870,375	5,000,000	2,248	1FE
36228C-YU-1	GSMS 2006-CC1, C 03/21/2046		03/22/2006	GOLDMAN, SACHS & CO		3,249,825	3,400,000	1,529	1FE
36228C-YW-7	GSMS 2006-CC1, D 03/21/2046		03/22/2006	GOLDMAN, SACHS & CO		1,130,657	1,200,000	540	1FE
36228C-WV-1	GSMS 2006-GG6, A3 04/10/2038		03/07/2006	GOLDMAN, SACHS & CO		20,099,340	20,000,000	70,143	1FE
36228C-XC-2	GSMS 2006-GG6, C 04/10/2038		03/07/2006	GOLDMAN, SACHS & CO		12,544,063	12,500,000	44,405	1FE
36228C-XD-0	GSMS 2006-GG6, D 04/10/2038		03/07/2006	GOLDMAN, SACHS & CO		12,516,325	12,500,000	44,405	1FE
40624@-AP-5	HALLMARK CARDS INC. 2003-III, 10/07/2011		02/10/2006	LEHMAN BROTHERS INC		15,000,000	15,000,000	103,875	2
41659E-EV-5	HARTFORD LIFE GLOB FUND 02/15/2011		03/02/2006	Various		5,994,480	6,000,000	6,067	1FE
225470-XH-1	HEMT 2006-1, A-1B 05/25/2036		02/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000	0	1FE
990289-9A-0	HERTZ CORPORATION PREFUNDED L 12/21/2012		02/15/2006	DEUTSCHE BANK SECURITIES		559,444	555,556	0	3FE

SCHEDULE D - PART 3

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990289-9C-6	HERTZ CORPORATION TERM B 12/21/2012		02/15/2006	DEUTSCHE BANK SECURITIES		3,819,887	3,793,333	0	3FE
990355-9A-9	HILTON HOTELS CORP. TERM B 02/22/2013		03/01/2006	BANK OF AMERICA		2,500,000	2,500,000	0	3FE
437076-AP-7	HOME DEPOT INC 03/01/2016		03/21/2006	MORGAN STANLEY DEAN WITTER		5,473,105	5,500,000	0	1FE
438516-AP-1	HONEYWELL INTERNATIONAL 03/15/2016		03/09/2006	J. P. MORGAN SECURITIES, INC		3,491,985	3,500,000	0	1FE
438516-AR-7	HONEYWELL INTERNATIONAL 03/15/2036		03/09/2006	WARBURG DILLION READ LLC		3,487,015	3,500,000	0	1FE
40430L-AA-7	HSBC FIN CAP TRUST IX 11/30/2035		01/19/2006	BARCLAYS BANK		3,543,435	3,500,000	31,607	1FE
40429C-CX-8	HSBC FINANCE CORP 01/14/2011		03/10/2006	MERRILL LYNCH CAPITAL MARKETS		24,770,500	25,000,000	222,396	1FE
40429C-FN-7	HSBC FINANCE CORP 01/19/2016		02/22/2006	SALOMON SMITH BARNEY		3,505,355	3,500,000	20,319	1FE
44965U-AA-2	ILFC E-CAPITAL TRUST II 12/21/2065		01/11/2006	LEHMAN BROTHERS INC		12,178,320	12,000,000	54,167	1FE
452277-AD-8	ILLINOIS STUDENT ASSISTANCE 03/01/2030		02/03/2006	CITIGROUP GLOBAL MARKETS		18,100,000	18,100,000	0	1FE
456606-KG-6	INABS 2006-A, A-2 03/25/2036		01/25/2006	WARBURG DILLION READ LLC		10,000,000	10,000,000	0	1FE
990347-9C-2	INEOS US FINANCE LLC TERM A4 12/16/2012		02/21/2006	BARCLAYS BANK		3,300,000	3,300,000	0	4FE
990347-9A-6	INEOS US FINANCE LLC TERM B2 12/16/2013		02/21/2006	BARCLAYS BANK		1,850,000	1,850,000	0	4FE
990347-9B-4	INEOS US FINANCE LLC TERM C2 12/16/2014		02/21/2006	BARCLAYS BANK		1,850,000	1,850,000	0	4FE
990356-9A-7	INFOUSA INC. TERM B (2/06) 02/14/2012		02/16/2006	WELLS FARGO		2,500,000	2,500,000	0	3FE
458140-AC-4	INTEL CORP 2.950000% 12/15/20 12/15/2035		03/22/2006	Various		6,221,559	7,000,000	43,062	1
460690-AV-2	INTERPUBLIC GROUP CO INC 11/15/2014		03/22/2006	MERRILL LYNCH CAPITAL MARKETS		2,580,000	3,000,000	68,750	4FE
990329-9A-4	INVISTA TERM B-1 (1/06) 04/29/2011		02/03/2006	J. P. MORGAN SECURITIES, INC		4,953,224	4,953,224	0	3FE
990329-9B-2	INVISTA TERM B-2 (1/06) 04/29/2011		02/03/2006	J. P. MORGAN SECURITIES, INC		2,517,882	2,517,882	0	3FE
46361@-AD-6	IRVINE COMPANY 7.91% SR NTS 11/15/2010		01/10/2006	VARIOUS		(40,000)	0	0	1
990382-9A-3	ISP CHEMCO, INC. TERM LOAN 02/16/2013		03/17/2006	J. P. MORGAN SECURITIES, INC		4,000,000	4,000,000	0	3FE
46648@-AL-3	J.M. HUBER 5.71% SENIOR NOTES 01/06/2014		01/01/2006	BANK OF AMERICA		4,974,400	5,000,000	130,854	2
46648@-AP-4	J.M. HUBER 5.75% SR NTS 02/01/2018		01/01/2006	ROTHSCHILD, INC		10,000,000	10,000,000	0	2Z
81617@-AA-1	JACOBS ENGINEERING GROUP SER 08/31/2015		01/01/2006	BANK OF AMERICA		6,175,439	6,175,439	0	2Z
472319-AC-6	JEFFERIES GROUP INC 01/15/2036		01/19/2006	MERRILL LYNCH CAPITAL MARKETS		3,227,445	3,250,000	0	2FE
24422E-PY-9	JOHN DEERE CAPITAL CORP 03/16/2009		01/05/2006	SALOMON SMITH BARNEY		2,997,480	3,000,000	0	1FE
478366-AQ-0	JOHNSON CONTROLS INC 01/15/2011		01/09/2006	J. P. MORGAN SECURITIES, INC		4,999,350	5,000,000	0	1FE
478366-AR-8	JOHNSON CONTROLS INC 01/15/2016		01/09/2006	BANK OF AMERICA		4,994,300	5,000,000	0	1FE
990315-9A-3	JOHNSON DIVERSEY, INC. DELAYE 12/16/2010		01/09/2006	CITICORP SECURITIES		763,000	763,000	0	1Z
46625Y-A6-0	JPMCC 2006-CIBC14, C 12/12/2044		03/02/2006	J. P. MORGAN SECURITIES, INC		4,483,382	4,474,000	10,663	1FE
46625Y-M8-3	JPMCC 2006-FL1A, SC1 11/15/2019		03/08/2006	NOMURA SECURITIES INTERNATIONAL, INC		3,150,000	3,150,000	0	2FE
46625Y-Q2-2	JPMCC 2006-LDP6, AJ 04/15/2043		03/24/2006	J. P. MORGAN SECURITIES, INC		23,617,242	23,500,000	105,349	1FE
46625Y-Q4-8	JPMCC 2006-LDP6, B 04/15/2043		03/24/2006	J. P. MORGAN SECURITIES, INC		11,252,783	11,197,000	51,439	1FE
46625Y-Q5-5	JPMCC 2006-LDP6, C 04/15/2043		03/24/2006	J. P. MORGAN SECURITIES, INC		2,512,375	2,500,000	11,523	1FE
990316-9A-1	KENAN ADVANTAGE GROUP, INC. B 12/16/2011		01/03/2006	CIBC WORLD MARKETS		750,000	750,000	0	1Z
49130N-AK-5	KENTUCKY HIGHER EDUCATION 05/01/2031		01/05/2006	CITIGROUP GLOBAL MARKETS		23,850,000	23,850,000	0	1FE
49130N-AL-3	KENTUCKY HIGHER EDUCATION 05/01/2031		01/12/2006	CITIGROUP GLOBAL MARKETS		12,400,000	12,400,000	0	1FE
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER 11/01/2013		01/30/2006	BANK OF AMERICA		654,375	750,000	18,484	5FE
49455W-AD-8	KINDER MORGAN FINANCE 01/05/2016		02/14/2006	MERRILL LYNCH CAPITAL MARKETS		2,980,740	3,000,000	32,300	2FE
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		01/30/2006	SCHEDULED PAY UP		4,524	4,524	0	5
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		01/30/2006	SCHEDULED PAY UP		3,018	3,018	0	5
50075N-AH-7	KRAFT FOODS INC 06/01/2012		02/08/2006	BARCLAYS BANK		14,593,600	14,000,000	175,000	2FE
50075N-AK-0	KRAFT FOODS INC 10/01/2008		02/15/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,364,820	4,500,000	70,000	2FE
50540R-AC-6	LABORATORY CP 09/11/2021		03/14/2006	GOLDMAN, SACHS & CO		1,185,480	1,500,000	0	2FE
52108H-FL-3	LBUBS 2001-C3, A2 06/15/2011		02/24/2006	Various		21,829,714	20,800,000	73,551	1FE
52108M-DP-5	LBUBS 2006-C1, E 02/15/2041		01/20/2006	LEHMAN BROTHERS INC		2,009,928	2,000,000	6,004	1FE
52108M-DQ-3	LBUBS 2006-C1, F 02/15/2041		01/20/2006	LEHMAN BROTHERS INC		10,049,270	10,000,000	30,183	1FE
52108M-DS-9	LBUBS 2006-C1, G 02/15/2041		01/20/2006	LEHMAN BROTHERS INC		8,020,282	8,000,000	24,444	1FE
521865-AE-5	LEAR CORP 05/15/2009		01/27/2006	LEHMAN BROTHERS INC		1,729,000	1,900,000	32,530	3FE
52517P-F6-3	LEHMAN BROTHERS HOLDINGS 04/04/2016		03/22/2006	LEHMAN BROTHERS INC		4,966,150	5,000,000	0	1FE
524908-PN-4	LEHMAN BROTHERS HOLDINGS 1.50 03/29/2013		03/22/2006	LEHMAN BROTHERS INC		2,000,000	2,000,000	0	1FE
526057-AS-3	LENNAR CORP 05/31/2015		01/12/2006	MERRILL LYNCH CAPITAL MARKETS		9,694,800	10,000,000	73,111	2FE
52736R-AU-6	LEVI STRAUSS & CO 04/01/2016		03/10/2006	BANK OF AMERICA		1,750,000	1,750,000	0	4FE
530715-AJ-0	LIBERTY MEDIA 02/01/2030		01/26/2006	MERRILL LYNCH CAPITAL MARKETS		1,750,000	1,750,000	72,188	3FE
990168-9A-6	LION GABLES REALTY LIMITED PA 09/30/2006		02/15/2006	DEUTSCHE BANK SECURITIES		1,411,630	1,404,607	0	3FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		03/13/2006	WARBURG DILLION READ LLC		570,000	500,000	1,758	1FE
549463-AE-7	LUCENT TECHNOLOGIES 03/15/2029		02/27/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,520,000	3,000,000	89,763	4FE
55438@-AB-0	MACERICH PARTNERSHIP TERM LOA 04/25/2010		02/15/2006	DEUTSCHE BANK SECURITIES		1,763,125	1,750,000	0	3Z
55659R-AC-2	MADISON AVENUE CDO II, LIMITE 03/24/2014		03/24/2006	SCHEDULED PAY UP		511,267	511,267	0	5FE
564055-AM-3	MANOR CARE INC 2.125000% 08/0 08/01/2035		02/07/2006	WARBURG DILLION READ LLC		5,121,250	5,000,000	31,654	2FE
57643Q-BM-6	MARP 2006-1 1A2 07/25/2036		01/20/2006	UNION BANK OF SWITZERLAND		28,327,473	27,240,000	153,603	1FE

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57183H-GA-3	MARSHALL & ILSLEY CORP 04/01/2011		03/23/2006	WACHOVIA SECURITIES		3,499,055	3,500,000	0	1FE
574599-BB-1	MASCO CORP 0% 07/20/2031 07/20/2031		02/03/2006	Various		2,745,075	6,000,000	0	2FE
55382*-AA-0	MCNEIL TECHNOLOGIES 14.0% SR. 09/30/2013		01/01/2006	SCHEDULED PAY UP		4,461	4,461	0	4Z
583334-AA-5	MEADWESTVACO CORP 04/01/2012		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,063,568	1,000,000	17,125	2FE
58446V-AE-1	MEDIACOM BROADBD LLC/CRP 10/15/2015		02/22/2006	EXCHANGE		277,875	300,000	8,996	4FE
59018Y-TZ-4	MERRILL LYNCH & CO 07/15/2014		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,016,338	1,000,000	25,131	1FE
990303-9A-9	MGG MIDSTREAM HOLDINGS, LP TE 12/21/2010		01/09/2006	GOLDMAN, SACHS & CO		990,711	990,711	0	3FE
990127-9A-2	MGM MIRAGE TERM LOAN 04/25/2010		02/17/2006	BANK OF AMERICA		2,006,250	2,000,000	0	3FE
605354-ET-2	MISSISSIPPI HIGHER ED ASSISTA 09/01/2034		02/14/2006	CITIGROUP GLOBAL MARKETS		29,200,000	29,200,000	0	1FE
606072-GT-7	MISSOURI HIGHER ED 07/01/2032		03/30/2006	BANK OF AMERICA		7,800,000	7,800,000	0	1FE
606072-GU-4	MISSOURI HIGHER ED 07/01/2032		03/16/2006	COMMERCE BANK		9,100,000	9,100,000	0	1FE
606072-HN-9	MISSOURI HIGHER ED 05/01/2044		01/12/2006	BANK OF AMERICA		10,050,000	10,050,000	0	1FE
606935-AM-6	MLCFC 2006-1, C 02/12/2039		03/22/2006	MERRILL LYNCH CAPITAL MARKETS		11,431,993	11,419,000	52,635	1FE
606935-AK-0	MLCFC 2006-1, AJ 02/12/2039		03/22/2006	MERRILL LYNCH CAPITAL MARKETS		9,049,025	9,000,000	41,471	1FE
606935-AL-8	MLCFC 2006-1, B 02/12/2039		03/22/2006	MERRILL LYNCH CAPITAL MARKETS		9,893,873	9,868,000	45,485	1FE
606935-AN-4	MLCFC 2006-1, D 02/12/2039		03/22/2006	MERRILL LYNCH CAPITAL MARKETS		9,404,910	9,450,000	43,559	1FE
606935-AP-9	MLCFC 2006-1, E 02/12/2039		03/22/2006	MERRILL LYNCH CAPITAL MARKETS		5,006,435	5,064,000	23,342	1FE
59020U-3B-9	MLMI 2006-HE1, A-2B 12/25/2036		01/27/2006	MERRILL LYNCH CAPITAL MARKETS		10,811,000	10,811,000	0	1FE
608190-AG-9	MOHAWK INDUSTRIES INC 01/15/2011		01/11/2006	LEHMAN BROTHERS INC		11,488,270	11,500,000	0	2FE
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016		01/11/2006	LEHMAN BROTHERS INC		7,981,760	8,000,000	0	2FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP 12/01/2033		01/19/2006	CITIGROUP GLOBAL MARKETS		7,300,000	7,300,000	0	1FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034		03/16/2006	CITIGROUP GLOBAL MARKETS		1,150,000	1,150,000	0	1FE
617446-HC-6	MORGAN ST DEAN WITTER 04/01/2012		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,612,302	1,500,000	24,750	1FE
618270-AB-8	MORRIS PUBLISHING 08/01/2013		02/13/2006	WACHOVIA SECURITIES		2,820,000	3,000,000	8,750	4FE
617451-BK-4	MSC 2005-IQ10, A31 09/15/2042		02/28/2006	MERRILL LYNCH CAPITAL MARKETS		24,398,555	24,500,000	7,147	1FE
617451-FW-4	MSC 2006-HQ8, G 03/12/2044		03/17/2006	MORGAN STANLEY DEAN WITTER		4,935,900	5,000,000	21,154	1FE
617451-FX-2	MSC 2006-HQ8, H 03/12/2044		03/17/2006	MORGAN STANLEY DEAN WITTER		2,482,110	2,554,000	10,805	2FE
617451-FY-0	MSC 2006-HQ8, J 03/12/2044		03/17/2006	MORGAN STANLEY DEAN WITTER		5,788,086	6,000,000	25,385	2FE
617451-FZ-7	MSC 2006-HQ8, K 03/12/2044		03/17/2006	MORGAN STANLEY DEAN WITTER		6,044,324	6,500,000	27,500	2FE
617451-FU-8	MSC 2006-HQ8, X 03/12/2044		03/21/2006	MORGAN STANLEY DEAN WITTER		5,000,753	923,500,000	75,628	1FE
61748H-VW-8	MSMT 2006-2 6PT 02/25/2035		01/24/2006	MORGAN STANLEY DEAN WITTER		25,556,415	24,931,188	121,540	1FE
990241-9A-1	NASDAQ STOCK MARKET INC B 12/08/2011		01/04/2006	J. P. MORGAN SECURITIES, INC		3,000,000	3,000,000	0	3FE
62877#-AB-2	NATG HOLDINGS (ORIUS) NEW TER 01/23/2009		01/01/2006	DIRECT		0	1,868	0	6
62877#-AC-0	NATG HOLDINGS (ORIUS) NEW TER 01/23/2010		01/01/2006	DIRECT		0	3,123	0	6
990164-9A-5	NATIONAL BEDDING COMPANY, LLC 08/31/2012		03/17/2006	GOLDMAN, SACHS & CO		1,015,000	1,000,000	0	4FE
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN 04/06/2013		02/15/2006	DEUTSCHE BANK SECURITIES		2,710,521	2,663,903	0	4FE
654740-AB-5	NISSAN MOTOR ACCEPTANCE 03/14/2011		03/10/2006	SALOMON SMITH BARNEY		10,003,900	10,000,000	1,563	2FE
655844-AW-8	NORFOLK SOUTHERN CORP 05/17/2025		03/21/2006	LEHMAN BROTHERS INC		2,443,225	2,500,000	49,301	2FE
66859A-AE-0	NORTHWOODS CAPITAL VI, LTD A- 03/16/2021		02/09/2006	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000	0	1FE
66859A-AG-5	NORTHWOODS CAPITAL VI, LTD B 03/16/2021		02/09/2006	MORGAN STANLEY DEAN WITTER		18,000,000	18,000,000	0	1FE
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B 08/16/2011		01/01/2006	SCHEDULED PAY UP		70,873	70,873	0	6
67389#-AB-2	OAKRIVER TECHNOLOGY (13% SR S 12/31/2013		01/03/2006	DIRECT		289,552	318,685	0	6Z
67389#-AA-4	OAKRIVER TECHNOLOGY 10% SR SE 12/31/2012		01/03/2006	DIRECT		262,209	262,209	0	6Z
67571M-9A-9	OCTAGON INVESTMENT PARTNERS V 11/28/2018		02/28/2006	EXCHANGE		2,500,000	2,500,000	0	2FE
67571M-9B-7	OCTAGON INVESTMENT PARTNERS V 11/28/2018		02/28/2006	EXCHANGE		7,000,000	7,000,000	0	2FE
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH 06/01/2030		02/07/2006	DAIN RAUSCHER INCORPORATED		5,250,000	5,250,000	0	1FE
679110-CT-1	OKLAHOMA ST STUDENT LN AUTH 12/01/2031		01/03/2006	DAIN RAUSCHER INCORPORATED		800,000	800,000	0	1Z
679110-CU-8	OKLAHOMA ST STUDENT LN AUTH 12/01/2031		02/28/2006	BANK OF AMERICA		4,000,000	4,000,000	0	1FE
698476-DA-3	PANHANDLE TEX SERIES A-3 04/01/2031		01/11/2006	CITIGROUP GLOBAL MARKETS		7,900,000	7,900,000	0	1FE
698476-DD-7	PANHANDLE TEX SERIES A-3 10/01/2031		03/14/2006	CITIGROUP GLOBAL MARKETS		10,100,000	10,100,000	0	1FE
69847R-AA-0	PANHANDLE-PLAINS SFC 2001 A-1 12/01/2031		03/29/2006	CITIGROUP GLOBAL MARKETS		27,500,000	27,500,000	0	1FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1 12/01/2031		03/03/2006	CITIGROUP GLOBAL MARKETS		12,400,000	12,400,000	0	1FE
990305-9A-4	PANTRY INC. (THE) TERM LOAN 01/02/2012		02/28/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		4,290,625	4,250,000	0	3FE
708160-BY-1	PENNEY (JC) CO INC 08/01/2012		03/09/2006	DIRECT		3,415,166	3,475,000	21,763	3FE
69344M-AE-1	PMI GROUP INC 2.500000% 07/15 07/15/2021		01/12/2006	WARBURG DILLION READ LLC		261,180	250,000	52	1FE
73316P-JS-0	POPLR 2006-A, A1 01/25/2036		01/23/2006	FRIEDMAN BILLINGS		17,500,000	17,500,000	0	1FE
73316P-KG-4	POPLR 2006-B, A-2 05/25/2036		03/27/2006	FRIEDMAN BILLINGS		30,000,000	30,000,000	0	1FE
74257#-AA-9	PRO EQUITY TRUST 11/16/2027		02/20/2006	PAY-IN-KIND BOND		657,861	657,861	0	1FE
742718-DB-2	PROCTER & GAMBLE CO 08/15/2034		03/28/2006	J. P. MORGAN SECURITIES, INC		3,558,590	3,500,000	25,939	1FE
748351-AR-4	QUEST 2006-X1, A-2 03/25/2036		03/08/2006	GREENWICH CAPITAL MARKETS, INC		9,000,000	9,000,000	0	1FE
749568-AD-3	R.H. DONNELLEY CORP 01/15/2016		01/13/2006	Various		2,627,125	2,600,000	0	5FE

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]
75621L-AK-0	RECKSON OPERATING PRTSHP 03/31/2016		03/28/2006	GOLDMAN, SACHS & CO		11,982,840	12,000,000	0	2FE
759351-AE-9	REINSURANCE GRP OF AMER 12/15/2065		02/15/2006	Various		10,055,650	10,000,000	101,250	2FE
995626-9B-6	RESORTS INTERNATIONAL 1ST LIE 04/26/2012		01/13/2006	DEUTSCHE BANK SECURITIES		2,007,500	2,000,000	0	1Z
990388-9A-0	ROUSE CO TERM LOAN 08/24/2006		03/06/2006	LEHMAN BROTHERS INC		25,000,000	25,000,000	0	3FE
749685-AK-9	RPM INTERNATIONAL INC. 1.3890 05/13/2033		03/14/2006	Various		3,104,785	5,750,000	24,066	2FE
81375W-JR-8	SABR 2006-FR1, A-2A 11/25/2035		02/09/2006	BARCLAYS BANK		17,000,000	17,000,000	0	1FE
785778-QJ-3	SACO 2006-3, A1 03/25/2036		02/21/2006	BEAR STEARNS SECURITIES CORP		20,000,000	20,000,000	0	1FE
786514-BC-2	SAFEWAY INC 03/01/2011		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,035,508	1,000,000	21,667	2FE
80104L-BH-2	SANKATY HIGH YIELD PARTNERS I 04/30/2011		01/01/2006	HALYARD SECURITIES LLC		5,000,000	5,000,000	0	1FE
80104L-BJ-8	SANKATY HIGH YIELD PARTNERS I 04/30/2011		01/01/2006	HALYARD SECURITIES LLC		15,000,000	15,000,000	0	2FE
800907-AK-3	SANMINA CORP 03/01/2016		03/14/2006	Various		7,022,500	7,000,000	27,986	4FE
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED S 03/01/2016		02/10/2006	J. P. MORGAN SECURITIES, INC		60,000,000	60,000,000	0	2Z
82463R-20-7	SHINSEI FINANCE II 07/29/2049		03/14/2006	MORGAN STANLEY DEAN WITTER		2,000,000	2,000,000	0	2FE
82834#-AA-4	SILVERADO PREMIUM PROPERTIS (12/31/2011		01/01/2006	SCHEDULED PAY UP		54,227	54,227	0	4
829226-AM-1	SINCLAIR BROADCAST GROUP 03/15/2012		03/14/2006	J. P. MORGAN SECURITIES, INC		2,040,000	2,000,000	889	4FE
78442P-AC-0	SLM CORP 3.110630% 07/25/2035 07/25/2035		03/02/2006	WARBURG DILLION READ LLC		1,545,938	1,500,000	8,001	1FE
832248-AH-1	SMITHFIELD FOODS INC 05/15/2013		02/28/2006	LEHMAN BROTHERS INC		3,168,750	3,000,000	69,750	3FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION 12/01/2034		03/24/2006	CITIGROUP GLOBAL MARKETS		11,300,000	11,300,000	0	1FE
844741-AR-9	SOUTHWEST AIR 07/01/2013		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,140,843	1,068,966	38,590	1FE
848503-AG-3	SPIEKER PROPERTIES LP 12/01/2017		01/31/2006	BARCLAYS BANK		6,248,113	5,566,000	70,456	2FE
84860R-AA-1	SPMF 2006-1A, A 03/20/2021		03/08/2006	SALOMON SMITH BARNEY		19,993,642	20,000,000	51,200	1FE
85431N-AC-3	STANFIELD AZURE CLO 2006 A2L 05/27/2020		02/28/2006	BEAR STEARNS SECURITIES CORP		10,000,000	10,000,000	0	1FE
85431N-AD-1	STANFIELD AZURE CLO 2006 A3L 05/27/2020		02/28/2006	BEAR STEARNS SECURITIES CORP		10,000,000	10,000,000	0	1FE
857449-AB-8	STATE STREET CORP 10/15/2018		01/01/2006	SURETY LIFE INSURANCE COMPANY		1,003,309	1,000,000	11,083	1FE
767563-AA-7	SUPRESTA (HANCOCK MEZZ) 14.75 01/20/2012		01/01/2006	SCHEDULED PAY UP		4,651	4,651	0	4
990259-9A-3	SWETT & CRAWFORD (HMSC CORP) 11/16/2012		03/06/2006	DEUTSCHE BANK SECURITIES		1,010,000	1,000,000	0	4FE
990258-9A-5	SWETT & CRAWFORD FIRST LIEN 11/16/2011		02/15/2006	DEUTSCHE BANK SECURITIES		1,020,000	1,000,000	0	4FE
88163V-AD-1	TEVA PHARM FINANCE LLC 02/01/2036		01/27/2006	LEHMAN BROTHERS INC		6,999,020	7,000,000	0	2FE
87245E-AC-5	TIAA 2002-1A, III 05/22/2037		03/23/2006	MERRILL LYNCH CAPITAL MARKETS		10,858,620	10,000,000	76,000	2FE
87244E-AA-0	TIAA GLOBAL MARKETS 01/12/2011		01/05/2006	LEHMAN BROTHERS INC		2,998,290	3,000,000	0	1FE
893830-AD-1	TRANSOCEAN INC 1.500000% 05/1 05/15/2021		02/22/2006	GOLDMAN, SACHS & CO		1,071,820	1,000,000	4,250	2FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTH 06/01/2040		03/29/2006	CITIGROUP GLOBAL MARKETS		19,600,000	19,600,000	0	1FE
902494-AN-3	TYSON FOODS INC 04/01/2016		03/17/2006	MERRILL LYNCH CAPITAL MARKETS		13,485,960	13,500,000	0	2FE
90261T-GQ-8	UBS AG EURO PRINCIPAL PROTECT 02/05/2016		01/25/2006	UNION BANK OF SWITZERLAND		35,000,000	35,000,000	0	1FE
906619-AT-8	UNION FINANCIAL SERVICES-1 IN 12/01/2032		02/23/2006	OPPENHEIMER & CO., INC		5,800,000	5,800,000	0	1FE
906619-AW-1	UNION FINANCIAL SERVICES-1 IN 12/01/2032		01/19/2006	OPPENHEIMER & CO., INC		13,600,000	13,600,000	0	1FE
990361-9B-5	UNITED AIR LINES, INC. DELAYE 02/01/2012		02/17/2006	J. P. MORGAN SECURITIES, INC		250,000	250,000	0	4FE
990361-9A-7	UNITED AIR LINES, INC. TERM L 02/01/2012		02/17/2006	J. P. MORGAN SECURITIES, INC		1,750,000	1,750,000	0	4FE
990302-9A-1	UNITED SUBCONTRACTORS, INC. F 12/27/2012		02/09/2006	CITICORP SECURITIES		4,000,000	4,000,000	0	4FE
91731K-AA-8	USB CAPITAL IX 03/29/2049		03/14/2006	WACHOVIA SECURITIES		28,500,000	28,500,000	0	1FE
92343V-AB-0	VERIZON COMMUNICATIONS 02/15/2011		02/09/2006	MORGAN STANLEY DEAN WITTER		2,993,370	3,000,000	0	1FE
92344G-AX-4	VERIZON GLOBAL FDG CORP 09/15/2035		02/09/2006	GOLDMAN, SACHS & CO		2,806,050	3,000,000	74,100	1FE
92428C-ED-2	VERMONT STUDENT ASSISTANCE 12/15/2036		03/15/2006	GOLDMAN, SACHS & CO		7,100,000	7,100,000	0	1FE
92978A-AA-0	WACHOVIA CAPITAL TRUST I 08/29/2049		01/25/2006	WACHOVIA SECURITIES		15,000,000	15,000,000	0	1FE
931142-CB-7	WAL-MART STORES 09/01/2035		03/24/2006	MORGAN STANLEY DEAN WITTER		3,272,605	3,500,000	14,292	1FE
990362-9A-5	WARNACO GROUP INC TERM B 01/31/2013		03/08/2006	CITICORP SECURITIES		1,000,000	1,000,000	0	3FE
93934W-AA-3	WASH MUTUAL PFD FDG DEL 03/29/2049		02/24/2006	GOLDMAN, SACHS & CO		24,000,000	24,000,000	0	2FE
929766-AD-5	WBCMT 2002-C1, A4 04/15/2034		02/24/2006	MORGAN STANLEY DEAN WITTER		21,011,718	20,000,000	0	1FE
94973V-AJ-6	WELLPOINT INC 01/15/2011		01/05/2006	BANK OF AMERICA		2,994,990	3,000,000	0	2FE
94973V-AK-3	WELLPOINT INC 01/15/2016		01/05/2006	BANK OF AMERICA		2,988,900	3,000,000	0	2FE
94973V-AL-1	WELLPOINT INC 01/15/2036		01/05/2006	BANK OF AMERICA		2,984,010	3,000,000	0	2FE
949832-AP-4	WFMBS 2005-14 2A1 12/25/2035		01/24/2006	GREENWICH CAPITAL MARKETS, INC		14,523,156	14,781,838	60,975	1FE
94983L-AA-5	WFMBS 2006-2 1A1 03/25/2036		02/10/2006	GREENWICH CAPITAL MARKETS, INC		70,784,430	74,350,949	309,796	1FE
977100-AM-8	WISCONSIN STATE GENERAL REVEN 05/01/2032		03/31/2006	CITIGROUP GLOBAL MARKETS		24,050,000	24,050,000	21,992	1FE
98212#-AA-2	WORTHINGTON PRECISION METALS 03/31/2009		01/01/2006	Various		122,583	122,583	0	4
98876X-AA-0	ZFS FINANCE USA TRUST I 12/15/2065		02/16/2006	GOLDMAN, SACHS & CO		4,017,800	4,000,000	49,883	2FE
98876Y-AA-8	ZFS FINANCE USA TRUST II 12/15/2065		02/16/2006	Various		24,186,300	24,000,000	313,900	2FE
292506-AA-0	ENCANA HLDINGS FIN CORP 05/01/2014	F	03/10/2006	SALOMON SMITH BARNEY		15,281,850	15,000,000	323,833	2FE
35100E-AE-4	FOUR SEASONS HTL 1.875000% 07 07/30/2024	F	01/09/2006	SG COWEN SECURITIES CORP		1,008,400	1,000,000	8,438	2FE
69320D-AA-7	PETRO-CANADA 11/15/2014	F	03/10/2006	SALOMON SMITH BARNEY		14,428,350	15,000,000	250,000	2FE
87425E-AJ-2	TALISMAN ENERGY 02/01/2037	F	01/23/2006	GOLDMAN, SACHS & CO		3,231,085	3,250,000	0	2FE

SCHEDULE D - PART 3

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001822-AB-1	AUST & NZ BANKING GROUP 12/15/2013	F	03/09/2006	LEHMAN BROTHERS INC		18,390,100	19,000,000	251,771	1FE
05576F-AA-7	BT INSTL CAP TRUST A 12/01/2026	F	01/01/2006	DIRECT		1,054,275	1,000,000	0	1FE
12479B-AA-0	COMMONWEALTH BANK AUST 03/29/2049	F	03/07/2006	DEUTSCHE BANK SECURITIES		34,000,000	34,000,000	0	1FE
219868-AQ-9	CORP ANDINA DE FOMENTO 05/21/2013	F	02/02/2006	MERRILL LYNCH CAPITAL MARKETS		3,476,900	3,500,000	38,422	1FE
25153R-AA-0	DEUTSCHE BANK NY 01/19/2049	F	01/10/2006	DEUTSCHE BANK SECURITIES		24,000,000	24,000,000	0	1FE
25156P-AH-6	DEUTSCHE TELEKOM INT FIN 03/23/2016	F	03/17/2006	MORGAN STANLEY DEAN WITTER		29,806,500	30,000,000	0	1FE
45822E-AB-6	INTELSAT BERMUDA LTD 01/15/2013	F	02/02/2006	BANK OF AMERICA		2,005,000	2,000,000	10,278	4FE
606859-AA-4	MIZUHO CAP INV 1 LTD 12/31/2049	F	03/03/2006	Various		24,032,400	24,000,000	0	2FE
G6174V-AR-2	MIZUHO FINANCE (CAYMAN) 12/29/2049	F	02/14/2006	DEUTSCHE BANK SECURITIES		16,200,000	15,000,000	69,792	1FE
44921R-AA-2	MIZUHO PREFERRED CAPITAL 12/29/2049	F	01/10/2006	DEUTSCHE BANK SECURITIES		15,812,024	14,611,000	46,378	2FE
G63255-AA-4	MUFG CAPITAL FIN 1 LTD 07/29/2049	F	03/09/2006	Various		22,019,000	22,000,000	0	2FE
66567E-AW-5	NORTHERN ROCK PLC 04/30/2049	F	03/23/2006	BARCLAYS BANK		9,775,400	10,000,000	230,222	1FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES 06/30/2009	F	02/24/2006	INSTRUMENT CODE ADJUSTMENT		5,000,000	5,000,000	52,200	2FE
706451-BG-5	PEMEX PROJ FDG MASTER TR 06/15/2035	F	03/09/2006	Various		11,280,850	11,000,000	164,705	2FE
70687W-AC-6	PENERBANGAN MALAYSIA BD 03/15/2016	F	03/22/2006	Various		13,983,920	14,000,000	6,875	1FE
P7794G-AF-9	PERU 4 1/2 03/07/2017 03/07/2017	F	01/03/2006	MERRILL LYNCH CAPITAL MARKETS		9,167,900	9,800,000	161,972	3FE
Y68851-AK-3	PETROLIAM NASIONAL BERHD 10/15/2026	F	02/09/2006	MERRILL LYNCH CAPITAL MARKETS		3,727,410	3,000,000	75,615	1FE
Y68856-AB-2	PETRONAS CAPITAL LTD 05/22/2022	F	01/30/2006	MERRILL LYNCH CAPITAL MARKETS		6,182,500	5,000,000	76,563	2FE
060340-A*-7	PRIMER BANCO DEL ISTMO 12/15/2011	F	02/23/2006	INSTRUMENT CODE ADJUSTMENT		10,000,000	10,000,000	13,018	2
749769-AA-3	RABOBANK CAP FD TRST III 10/29/2049	F	01/01/2006	Various		9,952,041	10,000,000	0	1FE
74927Q-AA-5	RBS CAPITAL TRUST III 09/29/2049	F	03/08/2006	WARBURG DILLION READ LLC		14,597,550	15,000,000	374,357	1FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	03/13/2006	Various		18,882,750	17,000,000	358,472	2FE
806857-AD-0	SCHLUMBERGER LIMITED 2.125000 06/01/2023	F	03/27/2006	EXCHANGE		751,114	800,000	5,478	1FE
82463M-AA-7	SHINSEI BANK FINANCE 01/29/2049	F	02/16/2006	MORGAN STANLEY DEAN WITTER		4,000,000	4,000,000	0	2FE
865622-AB-0	SUMITOMO MITSUI BANKING 07/29/2049	F	03/10/2006	LEHMAN BROTHERS INC		19,488,000	20,000,000	468,750	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL 10/01/2015	F	02/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,843,820	3,000,000	60,813	2FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.7500 02/01/2026	F	03/02/2006	KBC FINANCIAL PRODUCTS USA INC		1,030,300	1,000,000	1,799	2FE
G9020*-AB-6	TRAVIS PERKINS PLC (UNITED KI 01/26/2016	F	01/01/2006	GREENWICH NATWEST		6,000,000	6,000,000	0	2Z
G9020*-AA-8	TRAVIS PERKINS PLC (UNITED KI 01/26/2013	F	01/01/2006	GREENWICH NATWEST		39,000,000	39,000,000	0	2Z
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023	F	03/14/2006	Various		1,256,445	1,000,000	5,339	2FE
902671-AA-4	UFJ FINANCE ARUBA AEC 07/15/2013	F	03/29/2006	VARIOUS		(88,495)	0	0	1FE
91911T-AF-0	VALE OVERSEAS LIMITED 01/11/2016	F	01/06/2006	Various		15,003,300	15,000,000	868	2FE
92857W-AK-6	VODAFONE GROUP PLC 03/15/2016	F	03/09/2006	BANK OF AMERICA		14,948,250	15,000,000	0	1FE
96122C-AA-2	WESTPAC CAPITAL TRST IV 03/31/2016	F	02/24/2006	LEHMAN BROTHERS INC		9,655,800	10,000,000	220,460	1FE
4599999 - Total - Bonds - Industrial, Misc.						3,266,933,670	4,193,949,295	9,637,473	XXX
6099997 - Total - Bonds - Part 3						4,510,106,649	5,451,943,054	14,032,094	XXX
6099999 - Total - Bonds						4,510,106,649	5,451,943,054	14,032,094	XXX
89420G-30-7	TRAVELERS PPTY CASUALTY		03/14/2006	CITIGROUP GLOBAL MARKETS	25,000.000	618,885	0.00	0	RP2LFE
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance						618,885	XXX	0	XXX
38143V-AA-7	GOLDMAN SACHS GROUP INC		01/01/2006	DIRECT	30,000.000	3,000,000	0.00	0	RP1L
67389#-10-6	OAKRIVER TECHNOLOGY, INC		01/03/2006	DIRECT	149,459.190	149,459	0.00	0	P6AZ
749768-AA-5	RABOBANK CAPITAL FUND II	F	02/24/2006	Various	30,100,000.000	39,672,654	0.00	267,383	P1U
6399999 - Total - Preferred Stocks - Industrial, Misc.						42,822,113	XXX	267,383	XXX
6599997 - Total - Preferred Stocks - Part 3						43,440,998	XXX	267,383	XXX
6599999 - Total - Preferred Stocks						43,440,998	XXX	267,383	XXX
264399-10-6	DUKE ENERGY CORP		03/08/2006	SG COWEN SECURITIES CORP	45,000.000	1,249,106		0	L
6699999 - Total - Common Stocks - Public Utilities						1,249,106	XXX	0	XXX
999999-AA-3	ASLAN REALTY PARTNERS III C/S		03/29/2006	DIRECT	675.000	675,000		0	A
452308-10-9	ILLINOIS TOOL WORKS, INC		02/08/2006	EXCHANGE	8,241.000	711,009		0	L
67389#-EE-2	OAKRIVER TECHNOLOGY, INC		01/03/2006	DIRECT	33,473.510	29,133		0	L
67389#-11-4	OAKRIVER TECHOLOGY, INC WARR		01/03/2006	DIRECT	33,473.510	29,133		0	U
6899999 - Total - Common Stocks - Industrial, Misc.						1,444,274	XXX	0	XXX
261934-10-3	DREYFUS MONEY MARKET		03/01/2006	DIRECT	81,474.520	81,475		0	L
7199999 - Total - Common Stocks - Money Market Mutual Fund						81,475	XXX		XXX
7299997 - Total - Common Stocks - Part 3						2,774,854	XXX	0	XXX
7299999 - Total - Common Stocks						2,774,854	XXX	0	XXX
7399999 - Total - Preferred and Common Stocks						46,215,852	XXX	267,383	XXX
7499999 - Totals						4,556,322,501	XXX	14,299,477	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
383751-AC-8	EXIM BANK/GOV'T TRADE TR 8.01% CERT		03/01/2006	SCHEDULED REDEMPTION		641,607	641,607	700,962	655,453	0	(13,846)	0	(13,846)	0	641,607	0	0	0	25,696	03/01/2007	1FE
78005#-AA-5	EXIM BANK/ROYAL AIR MAROC GTD SR NTS		01/15/2006	SCHEDULED REDEMPTION		810,258	810,258	810,258	810,258	0	0	0	0	0	810,258	0	0	0	12,595	04/15/2006	1
31359M-HB-2	FANNIE MAE 5.500 02/15/2006		02/15/2006	MATURED		1,000,000	1,000,000	1,000,340	1,000,038	0	(38)	0	(38)	0	1,000,000	0	0	0	27,500	02/15/2006	1
3133MD-JP-9	FHLB 5.125 03/06/2006		03/06/2006	MATURED		1,000,000	1,000,000	995,800	999,345	0	655	0	655	0	1,000,000	0	0	0	25,625	03/06/2006	1
3134A4-CX-0	FHLMC 5.250 01/15/2006		01/15/2006	MATURED		1,000,000	1,000,000	997,699	999,913	0	87	0	87	0	1,000,000	0	0	0	26,250	01/15/2006	1
3137EA-AB-5	FREDDIE MAC		03/30/2006	J. P. MORGAN SECURITIES, INC		49,943,500	50,000,000	50,044,500	0	0	(359)	0	(359)	0	50,044,141	0	(100,641)	(100,641)	156,597	04/18/2011	1FE
36209V-6W-9	GOVT NATL MTG ASSN #483385		03/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/15/2029	1
362034-P7-9	GOVT NATL MTG ASSOC I # 8546		01/01/2006	SCHEDULED REDEMPTION		221	221	222	221	0	0	0	0	0	221	0	0	0	2	03/15/2006	1
362034-QS-2	GOVT NATL MTG ASSOC I # 8565		03/01/2006	SCHEDULED REDEMPTION		581	581	583	581	0	0	0	0	0	581	0	0	0	7	04/15/2006	1
362034-UX-6	GOVT NATL MTG ASSOC I # 8698		02/01/2006	SCHEDULED REDEMPTION		69	69	69	69	0	0	0	0	0	69	0	0	0	1	03/15/2006	1
362034-V3-1	GOVT NATL MTG ASSOC I # 8734		01/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/15/2006	1
362034-WE-6	GOVT NATL MTG ASSOC I # 8745		03/01/2006	SCHEDULED REDEMPTION		47	47	47	47	0	0	0	0	0	47	0	0	0	1	05/15/2006	1
362034-XW-5	GOVT NATL MTG ASSOC I # 8793		03/01/2006	SCHEDULED REDEMPTION		1,269	1,269	1,277	1,270	0	0	0	0	0	1,269	0	0	0	15	05/15/2006	1
362034-2D-1	GOVT NATL MTG ASSOC I # 8872		03/01/2006	SCHEDULED REDEMPTION		2,032	2,032	2,043	2,032	0	0	0	0	0	2,032	0	0	0	26	04/15/2006	1
362034-2S-8	GOVT NATL MTG ASSOC I # 8885		03/01/2006	SCHEDULED REDEMPTION		235	235	237	235	0	0	0	0	0	235	0	0	0	3	05/15/2006	1
362034-5Z-9	GOVT NATL MTG ASSOC I # 8964		01/01/2006	SCHEDULED REDEMPTION		214	214	216	214	0	0	0	0	0	214	0	0	0	1	03/15/2006	1
362035-DM-6	GOVT NATL MTG ASSOC I # 9108		03/01/2006	SCHEDULED REDEMPTION		360	360	360	360	0	0	0	0	0	360	0	0	0	6	06/15/2006	1
362035-EU-7	GOVT NATL MTG ASSOC I # 9147		01/01/2006	SCHEDULED REDEMPTION		196	196	196	196	0	0	0	0	0	196	0	0	0	1	03/15/2006	1
362035-SA-6	GOVT NATL MTG ASSOC I # 9513		03/01/2006	SCHEDULED REDEMPTION		86	86	87	86	0	0	0	0	0	86	0	0	0	1	05/15/2006	1
362035-SK-4	GOVT NATL MTG ASSOC I # 9522		03/01/2006	SCHEDULED REDEMPTION		384	384	388	384	0	0	0	0	0	384	0	0	0	7	07/15/2006	1
362035-X6-9	GOVT NATL MTG ASSOC I # 9701		03/01/2006	SCHEDULED REDEMPTION		516	516	518	516	0	0	0	0	0	516	0	0	0	5	05/15/2006	1
362035-ZX-8	GOVT NATL MTG ASSOC I # 9758		03/01/2006	SCHEDULED REDEMPTION		143	143	144	143	0	0	0	0	0	143	0	0	0	2	05/15/2006	1
362035-2X-4	GOVT NATL MTG ASSOC I # 9790		03/01/2006	SCHEDULED REDEMPTION		310	310	313	310	0	0	0	0	0	310	0	0	0	4	04/15/2006	1
362036-K3-8	GOVT NATL MTG ASSOC I # 10214		02/01/2006	SCHEDULED REDEMPTION		502	502	508	502	0	0	0	0	0	502	0	0	0	6	05/15/2006	1
362036-P2-5	GOVT NATL MTG ASSOC I # 10341		03/01/2006	SCHEDULED REDEMPTION		44	44	44	44	0	0	0	0	0	44	0	0	0	1	06/15/2006	1
362036-RW-7	GOVT NATL MTG ASSOC I # 10401		03/01/2006	SCHEDULED REDEMPTION		194	194	195	194	0	0	0	0	0	194	0	0	0	4	06/15/2006	1
362036-3W-3	GOVT NATL MTG ASSOC I # 10713		03/01/2006	SCHEDULED REDEMPTION		556	556	557	556	0	0	0	0	0	556	0	0	0	10	07/15/2006	1
362037-BN-2	GOVT NATL MTG ASSOC I # 10845		03/01/2006	SCHEDULED REDEMPTION		595	595	595	595	0	0	0	0	0	595	0	0	0	10	06/15/2006	1
362037-CR-2	GOVT NATL MTG ASSOC I # 10880		03/01/2006	SCHEDULED REDEMPTION		320	320	323	320	0	0	0	0	0	320	0	0	0	6	07/15/2006	1
362037-RT-2	GOVT NATL MTG ASSOC I # 11298		01/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	0	0	0	0	19	0	0	0	0	06/15/2006	1
362041-KT-1	GOVT NATL MTG ASSOC I # 13806		03/01/2006	SCHEDULED REDEMPTION		1,428	1,428	1,436	1,428	0	0	0	0	0	1,428	0	0	0	14	05/15/2006	1
362042-SN-4	GOVT NATL MTG ASSOC I # 14925		01/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/15/2006	1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400		03/01/2006	SCHEDULED REDEMPTION		2,260	2,260	2,113	2,218	0	42	0	42	0	2,260	0	0	0	41	06/15/2008	1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697		03/01/2006	SCHEDULED REDEMPTION		519	519	485	508	0	11	0	11	0	519	0	0	0	10	06/15/2008	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)
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		03/01/2006	SCHEDULED REDEMPTION		2,816	2,816	2,634	2,767	0	49	0	49	0	2,816	0	0	0	45	09/15/2008	1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381		03/01/2006	SCHEDULED REDEMPTION		3,038	3,038	2,842	3,008	0	30	0	30	0	3,038	0	0	0	56	06/15/2008	1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748		03/01/2006	SCHEDULED REDEMPTION		795	795	743	774	0	21	0	21	0	795	0	0	0	15	04/15/2008	1
362072-6L-9	GOVT NATL MTG ASSOC I # 42275		03/01/2006	SCHEDULED REDEMPTION		659	659	653	654	0	5	0	5	0	659	0	0	0	22	06/15/2010	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		03/01/2006	SCHEDULED REDEMPTION		74	74	75	76	0	(1)	0	(1)	0	74	0	0	0	2	01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		03/01/2006	SCHEDULED REDEMPTION		202	202	196	197	0	5	0	5	0	202	0	0	0	6	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		03/01/2006	SCHEDULED REDEMPTION		68	68	69	69	0	(1)	0	(1)	0	68	0	0	0	2	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		03/01/2006	SCHEDULED REDEMPTION		162	162	160	161	0	1	0	1	0	162	0	0	0	5	06/15/2011	1
362055-M5-1	GOVT NATL MTG ASSOC I #026480		03/01/2006	SCHEDULED REDEMPTION		176	176	182	179	0	(4)	0	(4)	0	176	0	0	0	4	09/15/2008	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		03/01/2006	SCHEDULED REDEMPTION		65	65	72	70	0	(5)	0	(5)	0	65	0	0	0	1	09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		03/01/2006	SCHEDULED REDEMPTION		239	239	263	255	0	(16)	0	(16)	0	239	0	0	0	5	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		03/01/2006	SCHEDULED REDEMPTION		364	364	401	390	0	(27)	0	(27)	0	364	0	0	0	8	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		03/01/2006	SCHEDULED REDEMPTION		393	393	433	422	0	(29)	0	(29)	0	393	0	0	0	8	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		03/01/2006	SCHEDULED REDEMPTION		814	814	912	896	0	(82)	0	(82)	0	814	0	0	0	19	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/15/2013	1
36214Q-NB-0	GOVT NATL MTG ASSOC I #112986		03/01/2006	SCHEDULED REDEMPTION		116	116	114	115	0	1	0	1	0	116	0	0	0	3	07/15/2014	1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2014	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		03/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		03/01/2006	SCHEDULED REDEMPTION		130	130	161	157	0	(27)	0	(27)	0	130	0	0	0	3	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		03/01/2006	SCHEDULED REDEMPTION		48	48	52	51	0	(3)	0	(3)	0	48	0	0	0	1	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		03/01/2006	SCHEDULED REDEMPTION		238	238	260	259	0	(20)	0	(20)	0	238	0	0	0	4	06/15/2016	1
362154-JS-6	GOVT NATL MTG ASSOC I #153373		03/01/2006	SCHEDULED REDEMPTION		1,928	1,928	2,032	1,992	0	(64)	0	(64)	0	1,928	0	0	0	48	03/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		03/01/2006	SCHEDULED REDEMPTION		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2006	SCHEDULED REDEMPTION		3,216	3,216	3,341	3,318	0	(103)	0	(103)	0	3,216	0	0	0	64	09/15/2016	1
36216J-WE-8	GOVT NATL MTG ASSOC I #166345		03/01/2006	SCHEDULED REDEMPTION		11,308	11,308	12,632	12,514	0	(1,206)	0	(1,206)	0	11,308	0	0	0	109	09/15/2016	1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367		03/01/2006	SCHEDULED REDEMPTION		122	122	127	131	0	(9)	0	(9)	0	122	0	0	0	2	12/15/2019	1
36216L-SU-2	GOVT NATL MTG ASSOC I #168031		03/01/2006	SCHEDULED REDEMPTION		162	162	177	176	0	(14)	0	(14)	0	162	0	0	0	3	03/15/2017	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		03/01/2006	SCHEDULED REDEMPTION		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		03/01/2006	SCHEDULED REDEMPTION		44	44	53	52	0	(8)	0	(8)	0	44	0	0	0	1	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		03/01/2006	SCHEDULED REDEMPTION		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		03/01/2006	SCHEDULED REDEMPTION		12,414	12,414	13,591	13,534	0	(1,120)	0	(1,120)	0	12,414	0	0	0	245	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		03/01/2006	SCHEDULED REDEMPTION		99	99	103	104	0	(5)	0	(5)	0	99	0	0	0	2	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		03/01/2006	SCHEDULED REDEMPTION		115	115	120	119	0	(4)	0	(4)	0	115	0	0	0	3	12/15/2016	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)
362169-TR-5	GOVT NATL MTG ASSOC I #186960		03/01/2006	SCHEDULED REDEMPTION		1,489	1,489	1,469	1,469	0	20	0	20	0	1,489	0	0	0	20	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		03/01/2006	SCHEDULED REDEMPTION		1,047	1,047	1,088	1,083	0	(36)	0	(36)	0	1,047	0	0	0	21	03/15/2017	1
36217E-2W-1	GOVT NATL MTG ASSOC I #191689		03/01/2006	SCHEDULED REDEMPTION		105	105	116	115	0	(10)	0	(10)	0	105	0	0	0	2	06/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		03/01/2006	SCHEDULED REDEMPTION		32	32	36	37	0	(4)	0	(4)	0	32	0	0	0	1	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		03/01/2006	SCHEDULED REDEMPTION		63	63	63	63	0	0	0	0	0	63	0	0	0	1	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		03/01/2006	SCHEDULED REDEMPTION		446	446	501	498	0	(52)	0	(52)	0	446	0	0	0	11	07/15/2017	1
36217K-MR-6	GOVT NATL MTG ASSOC I #195768		03/01/2006	SCHEDULED REDEMPTION		752	752	774	765	0	(12)	0	(12)	0	752	0	0	0	16	01/15/2017	1
36217L-KY-1	GOVT NATL MTG ASSOC I #196611		03/01/2006	SCHEDULED REDEMPTION		190	190	185	186	0	5	0	5	0	190	0	0	0	4	12/15/2016	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		03/01/2006	SCHEDULED REDEMPTION		130	130	143	143	0	(13)	0	(13)	0	130	0	0	0	2	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		03/01/2006	SCHEDULED REDEMPTION		515	515	564	561	0	(46)	0	(46)	0	515	0	0	0	9	06/15/2017	1
362171-EJ-5	GOVT NATL MTG ASSOC I #209037		03/01/2006	SCHEDULED REDEMPTION		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	10/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		03/01/2006	SCHEDULED REDEMPTION		648	648	710	707	0	(59)	0	(59)	0	648	0	0	0	12	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		03/01/2006	SCHEDULED REDEMPTION		699	699	766	763	0	(63)	0	(63)	0	699	0	0	0	12	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		03/01/2006	SCHEDULED REDEMPTION		396	396	393	393	0	3	0	3	0	396	0	0	0	7	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		03/01/2006	SCHEDULED REDEMPTION		215	215	235	235	0	(19)	0	(19)	0	215	0	0	0	4	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		03/01/2006	SCHEDULED REDEMPTION		787	787	862	858	0	(71)	0	(71)	0	787	0	0	0	14	05/15/2017	1
36218D-ST-1	GOVT NATL MTG ASSOC I #219330		03/01/2006	SCHEDULED REDEMPTION		150	150	168	167	0	(17)	0	(17)	0	150	0	0	0	3	09/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		03/01/2006	SCHEDULED REDEMPTION		1,933	1,933	2,116	2,107	0	(174)	0	(174)	0	1,933	0	0	0	34	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		03/01/2006	SCHEDULED REDEMPTION		115	115	133	137	0	(22)	0	(22)	0	115	0	0	0	2	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		03/01/2006	SCHEDULED REDEMPTION		584	584	639	638	0	(54)	0	(54)	0	584	0	0	0	10	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		03/01/2006	SCHEDULED REDEMPTION		145	145	169	173	0	(28)	0	(28)	0	145	0	0	0	3	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		03/01/2006	SCHEDULED REDEMPTION		44	44	45	44	0	(1)	0	(1)	0	44	0	0	0	1	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		03/01/2006	SCHEDULED REDEMPTION		22	22	23	24	0	(2)	0	(2)	0	22	0	0	0	0	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		03/01/2006	SCHEDULED REDEMPTION		292	292	322	320	0	(28)	0	(28)	0	292	0	0	0	6	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		03/01/2006	SCHEDULED REDEMPTION		21	21	23	23	0	(2)	0	(2)	0	21	0	0	0	0	11/15/2021	1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464		03/01/2006	SCHEDULED REDEMPTION		117	117	113	115	0	2	0	2	0	117	0	0	0	3	03/15/2019	1
36218T-5X-2	GOVT NATL MTG ASSOC I #232262		03/01/2006	SCHEDULED REDEMPTION		8,732	8,732	9,029	9,190	0	(458)	0	(458)	0	8,732	0	0	0	207	08/15/2017	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		03/01/2006	SCHEDULED REDEMPTION		220	220	242	242	0	(22)	0	(22)	0	220	0	0	0	4	06/15/2020	1
36219E-3B-4	GOVT NATL MTG ASSOC I #247494		03/01/2006	SCHEDULED REDEMPTION		241	241	250	255	0	(15)	0	(15)	0	241	0	0	0	4	07/15/2018	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		03/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	(1)	0	(1)	0	11	0	0	0	0	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		03/01/2006	SCHEDULED REDEMPTION		18	18	20	20	0	(2)	0	(2)	0	18	0	0	0	0	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		03/01/2006	SCHEDULED REDEMPTION		59	59	65	65	0	(6)	0	(6)	0	59	0	0	0	1	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		03/01/2006	SCHEDULED REDEMPTION		1,075	1,075	1,176	1,174	0	(99)	0	(99)	0	1,075	0	0	0	19	04/15/2023	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)
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		03/01/2006	SCHEDULED REDEMPTION		126	126	161	158	0	(31)	0	(31)	0	126	0	0	0	3	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		03/01/2006	SCHEDULED REDEMPTION		444	444	464	458	0	(14)	0	(14)	0	444	0	0	0	9	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		03/01/2006	SCHEDULED REDEMPTION		1,292	1,292	1,244	1,235	0	56	0	56	0	1,292	0	0	0	22	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		03/01/2006	SCHEDULED REDEMPTION		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	1	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		03/01/2006	SCHEDULED REDEMPTION		125	125	139	138	0	(14)	0	(14)	0	125	0	0	0	2	12/15/2018	1
36220C-5V-9	GOVT NATL MTG ASSOC I #274560		03/01/2006	SCHEDULED REDEMPTION		316	316	330	326	0	(10)	0	(10)	0	316	0	0	0	7	08/15/2019	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		03/01/2006	SCHEDULED REDEMPTION		91	91	106	105	0	(14)	0	(14)	0	91	0	0	0	2	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		03/01/2006	SCHEDULED REDEMPTION		4,461	4,461	5,516	5,426	0	(965)	0	(965)	0	4,461	0	0	0	98	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		03/01/2006	SCHEDULED REDEMPTION		152	152	152	152	0	0	0	0	0	152	0	0	0	3	01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		03/01/2006	SCHEDULED REDEMPTION		27	27	26	27	0	1	0	1	0	27	0	0	0	1	07/15/2020	1
36220D-BM-8	GOVT NATL MTG ASSOC I #292644		03/01/2006	SCHEDULED REDEMPTION		74	74	81	81	0	(7)	0	(7)	0	74	0	0	0	1	04/15/2021	1
36220D-JU-2	GOVT NATL MTG ASSOC I #292875		03/01/2006	SCHEDULED REDEMPTION		64	64	63	63	0	1	0	1	0	64	0	0	0	1	08/15/2020	1
36220D-J3-2	GOVT NATL MTG ASSOC I #292882		03/01/2006	SCHEDULED REDEMPTION		77	77	75	75	0	1	0	1	0	77	0	0	0	2	08/15/2020	1
36220J-Z6-9	GOVT NATL MTG ASSOC I #296965		03/01/2006	SCHEDULED REDEMPTION		692	692	740	739	0	(46)	0	(46)	0	692	0	0	0	11	10/15/2023	1
36220B-PS-3	GOVT NATL MTG ASSOC I #300233		03/01/2006	SCHEDULED REDEMPTION		193	193	202	203	0	(10)	0	(10)	0	193	0	0	0	4	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		03/01/2006	SCHEDULED REDEMPTION		8,359	8,359	8,733	8,673	0	(313)	0	(313)	0	8,359	0	0	0	198	04/15/2021	1
36223B-NF-3	GOVT NATL MTG ASSOC I #302890		03/01/2006	SCHEDULED REDEMPTION		31	31	35	35	0	(3)	0	(3)	0	31	0	0	0	1	05/15/2021	1
36223C-JZ-2	GOVT NATL MTG ASSOC I #303680		03/01/2006	SCHEDULED REDEMPTION		254	254	279	278	0	(25)	0	(25)	0	254	0	0	0	5	06/15/2022	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		03/01/2006	SCHEDULED REDEMPTION		148	148	147	147	0	1	0	1	0	148	0	0	0	3	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		03/01/2006	SCHEDULED REDEMPTION		121	121	127	128	0	(8)	0	(8)	0	121	0	0	0	2	10/15/2022	1
36223R-WL-5	GOVT NATL MTG ASSOC I #315751		03/01/2006	SCHEDULED REDEMPTION		90	90	99	99	0	(9)	0	(9)	0	90	0	0	0	2	01/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		03/01/2006	SCHEDULED REDEMPTION		260	260	284	283	0	(24)	0	(24)	0	260	0	0	0	5	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		03/01/2006	SCHEDULED REDEMPTION		468	468	514	513	0	(45)	0	(45)	0	468	0	0	0	9	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		03/01/2006	SCHEDULED REDEMPTION		152	152	156	155	0	(3)	0	(3)	0	152	0	0	0	3	03/15/2022	1
36224A-XA-4	GOVT NATL MTG ASSOC I #322973		03/01/2006	SCHEDULED REDEMPTION		141	141	140	140	0	0	0	0	0	141	0	0	0	2	02/15/2023	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		03/01/2006	SCHEDULED REDEMPTION		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	0	10/15/2022	1
36224F-GG-9	GOVT NATL MTG ASSOC I #326999		03/01/2006	SCHEDULED REDEMPTION		2,928	2,928	2,748	2,849	0	79	0	79	0	2,928	0	0	0	47	05/15/2008	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		03/01/2006	SCHEDULED REDEMPTION		1,608	1,608	1,758	1,755	0	(147)	0	(147)	0	1,608	0	0	0	30	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		03/01/2006	SCHEDULED REDEMPTION		293	293	320	320	0	(27)	0	(27)	0	293	0	0	0	5	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		03/01/2006	SCHEDULED REDEMPTION		105	105	114	114	0	(8)	0	(8)	0	105	0	0	0	2	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		03/01/2006	SCHEDULED REDEMPTION		93	93	102	102	0	(9)	0	(9)	0	93	0	0	0	2	10/15/2022	1
36224L-AR-8	GOVT NATL MTG ASSOC I #331316		03/01/2006	SCHEDULED REDEMPTION		817	817	898	896	0	(79)	0	(79)	0	817	0	0	0	15	08/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		03/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2022	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)
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		03/01/2006	SCHEDULED REDEMPTION		44	44	48	48	0	(4)	0	(4)	0	44	0	0	0	1	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		03/01/2006	SCHEDULED REDEMPTION		1,662	1,662	1,585	1,619	0	43	0	43	0	1,662	0	0	0	26	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		03/01/2006	SCHEDULED REDEMPTION		414	414	453	452	0	(38)	0	(38)	0	414	0	0	0	7	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		03/01/2006	SCHEDULED REDEMPTION		184	184	201	201	0	(17)	0	(17)	0	184	0	0	0	3	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		03/01/2006	SCHEDULED REDEMPTION		1,146	1,146	1,253	1,251	0	(105)	0	(105)	0	1,146	0	0	0	20	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		03/01/2006	SCHEDULED REDEMPTION		283	283	266	272	0	10	0	10	0	283	0	0	0	4	05/15/2009	1
36224S-N6-5	GOVT NATL MTG ASSOC I #337113		03/01/2006	SCHEDULED REDEMPTION		2,488	2,488	2,184	2,321	0	168	0	168	0	2,488	0	0	0	36	11/15/2008	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		03/01/2006	SCHEDULED REDEMPTION		2,984	2,984	2,977	2,977	0	7	0	7	0	2,984	0	0	0	55	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		03/01/2006	SCHEDULED REDEMPTION		4,602	4,602	5,033	5,024	0	(421)	0	(421)	0	4,602	0	0	0	65	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		03/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		03/01/2006	SCHEDULED REDEMPTION		337	337	336	336	0	1	0	1	0	337	0	0	0	6	04/15/2023	1
36224X-HV-6	GOVT NATL MTG ASSOC I #341444		03/01/2006	SCHEDULED REDEMPTION		1,370	1,370	1,296	1,344	0	26	0	26	0	1,370	0	0	0	21	12/15/2007	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		03/01/2006	SCHEDULED REDEMPTION		15,188	15,188	13,629	13,195	0	1,993	0	1,993	0	15,188	0	0	0	248	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2006	SCHEDULED REDEMPTION		3,236	3,236	3,247	3,247	0	(10)	0	(10)	0	3,236	0	0	0	56	06/15/2023	1
36203E-DD-7	GOVT NATL MTG ASSOC I #346700		03/01/2006	SCHEDULED REDEMPTION		2,632	2,632	2,520	2,573	0	58	0	58	0	2,632	0	0	0	43	08/15/2008	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		03/01/2006	SCHEDULED REDEMPTION		5,154	5,154	4,942	5,043	0	111	0	111	0	5,154	0	0	0	80	10/15/2008	1
36203F-YW-9	GOVT NATL MTG ASSOC I #348225		03/01/2006	SCHEDULED REDEMPTION		266	266	250	258	0	8	0	8	0	266	0	0	0	4	09/15/2008	1
36203K-TY-0	GOVT NATL MTG ASSOC I #351667		03/01/2006	SCHEDULED REDEMPTION		4,336	4,336	4,100	4,214	0	122	0	122	0	4,336	0	0	0	67	07/15/2008	1
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		03/01/2006	SCHEDULED REDEMPTION		1,257	1,257	1,155	1,201	0	57	0	57	0	1,257	0	0	0	17	02/15/2009	1
36203M-D9-8	GOVT NATL MTG ASSOC I #353028		03/01/2006	SCHEDULED REDEMPTION		542	542	513	525	0	17	0	17	0	542	0	0	0	8	06/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		03/01/2006	SCHEDULED REDEMPTION		331	331	362	361	0	(30)	0	(30)	0	331	0	0	0	6	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		03/01/2006	SCHEDULED REDEMPTION		2,095	2,095	2,014	2,016	0	79	0	79	0	2,095	0	0	0	31	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		03/01/2006	SCHEDULED REDEMPTION		4,261	4,261	4,659	4,653	0	(392)	0	(392)	0	4,261	0	0	0	76	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		03/01/2006	SCHEDULED REDEMPTION		21,690	21,690	19,474	19,324	0	2,367	0	2,367	0	21,690	0	0	0	370	11/15/2023	1
36203P-AD-5	GOVT NATL MTG ASSOC I #354704		03/01/2006	SCHEDULED REDEMPTION		3,601	3,601	3,405	3,498	0	103	0	103	0	3,601	0	0	0	54	11/15/2008	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		03/01/2006	SCHEDULED REDEMPTION		24,461	24,461	24,919	24,910	0	(449)	0	(449)	0	24,461	0	0	0	358	01/15/2024	1
36203P-A9-4	GOVT NATL MTG ASSOC I #354732		03/01/2006	SCHEDULED REDEMPTION		1,593	1,593	1,462	1,523	0	70	0	70	0	1,593	0	0	0	22	01/15/2009	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2006	SCHEDULED REDEMPTION		13,630	13,630	13,419	13,398	0	232	0	232	0	13,630	0	0	0	204	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2006	SCHEDULED REDEMPTION		11,575	11,575	10,407	10,342	0	1,233	0	1,233	0	11,575	0	0	0	159	02/15/2024	1
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		03/01/2006	SCHEDULED REDEMPTION		1,006	1,006	915	955	0	51	0	51	0	1,006	0	0	0	13	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		03/01/2006	SCHEDULED REDEMPTION		8,384	8,384	7,743	8,033	0	352	0	352	0	8,384	0	0	0	93	04/15/2009	1
36203Q-BL-4	GOVT NATL MTG ASSOC I #355643		03/01/2006	SCHEDULED REDEMPTION		649	649	615	632	0	17	0	17	0	649	0	0	0	10	07/15/2008	1
36203Q-E4-9	GOVT NATL MTG ASSOC I #355755		03/01/2006	SCHEDULED REDEMPTION		1,433	1,433	1,341	1,385	0	48	0	48	0	1,433	0	0	0	21	08/15/2008	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)
36203R-AW-9	GOVT NATL MTG ASSOC I #356521		03/01/2006	SCHEDULED REDEMPTION		503	503	458	482	0	21	0	21	0	503	0	0	0	7	12/15/2008	1
36203R-2R-9	GOVT NATL MTG ASSOC I #357284		03/01/2006	SCHEDULED REDEMPTION		295	295	280	288	0	7	0	7	0	295	0	0	0	4	06/15/2008	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		03/01/2006	SCHEDULED REDEMPTION		581	581	621	620	0	(39)	0	(39)	0	581	0	0	0	9	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		03/01/2006	SCHEDULED REDEMPTION		246	246	269	268	0	(23)	0	(23)	0	246	0	0	0	4	09/15/2023	1
36203U-UL-4	GOVT NATL MTG ASSOC I #359787		03/01/2006	SCHEDULED REDEMPTION		300	300	281	291	0	10	0	10	0	300	0	0	0	5	07/15/2008	1
36203U-WV-0	GOVT NATL MTG ASSOC I #359860		03/01/2006	SCHEDULED REDEMPTION		473	473	447	461	0	12	0	12	0	473	0	0	0	8	07/15/2008	1
36203V-3J-7	GOVT NATL MTG ASSOC I #360901		03/01/2006	SCHEDULED REDEMPTION		689	689	657	675	0	15	0	15	0	689	0	0	0	11	08/15/2008	1
36203W-C6-3	GOVT NATL MTG ASSOC I #361093		03/01/2006	SCHEDULED REDEMPTION		1,053	1,053	1,014	1,032	0	21	0	21	0	1,053	0	0	0	16	11/15/2008	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		03/01/2006	SCHEDULED REDEMPTION		13,454	13,454	12,951	13,019	0	435	0	435	0	13,454	0	0	0	242	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		03/01/2006	SCHEDULED REDEMPTION		25,925	25,925	26,763	26,620	0	(695)	0	(695)	0	25,925	0	0	0	342	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		03/01/2006	SCHEDULED REDEMPTION		2,414	2,414	2,299	2,348	0	66	0	66	0	2,414	0	0	0	37	03/15/2009	1
36203X-R3-2	GOVT NATL MTG ASSOC I #362406		03/01/2006	SCHEDULED REDEMPTION		7,625	7,625	6,983	7,250	0	375	0	375	0	7,625	0	0	0	86	05/15/2009	1
36203X-UC-8	GOVT NATL MTG ASSOC I #362479		03/01/2006	SCHEDULED REDEMPTION		4,027	4,027	3,828	3,927	0	100	0	100	0	4,027	0	0	0	52	10/15/2008	1
36203Y-QE-7	GOVT NATL MTG ASSOC I #363253		03/01/2006	SCHEDULED REDEMPTION		2,902	2,902	2,782	2,840	0	63	0	63	0	2,902	0	0	0	48	09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		03/01/2006	SCHEDULED REDEMPTION		2,205	2,205	2,084	2,143	0	62	0	62	0	2,205	0	0	0	34	10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737		03/01/2006	SCHEDULED REDEMPTION		513	513	470	493	0	20	0	20	0	513	0	0	0	7	10/15/2008	1
36204C-LW-9	GOVT NATL MTG ASSOC I #365841		03/01/2006	SCHEDULED REDEMPTION		943	943	888	915	0	28	0	28	0	943	0	0	0	16	09/15/2008	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		03/01/2006	SCHEDULED REDEMPTION		897	897	958	957	0	(60)	0	(60)	0	897	0	0	0	14	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		03/01/2006	SCHEDULED REDEMPTION		29,336	29,336	28,869	28,823	0	513	0	513	0	29,336	0	0	0	335	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		03/01/2006	SCHEDULED REDEMPTION		117	117	105	106	0	11	0	11	0	117	0	0	0	2	02/15/2024	1
36204G-LB-6	GOVT NATL MTG ASSOC I #369422		03/01/2006	SCHEDULED REDEMPTION		2,422	2,422	2,284	2,346	0	76	0	76	0	2,422	0	0	0	38	02/15/2009	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2006	SCHEDULED REDEMPTION		2,610	2,610	2,679	2,674	0	(64)	0	(64)	0	2,610	0	0	0	39	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		03/01/2006	SCHEDULED REDEMPTION		986	986	1,001	1,000	0	(14)	0	(14)	0	986	0	0	0	14	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		03/01/2006	SCHEDULED REDEMPTION		66,013	66,013	60,367	59,433	0	6,580	0	6,580	0	66,013	0	0	0	1,220	10/15/2023	1
36204H-NZ-9	GOVT NATL MTG ASSOC I #370408		03/01/2006	SCHEDULED REDEMPTION		1,951	1,951	1,799	1,866	0	85	0	85	0	1,951	0	0	0	27	03/15/2009	1
36204H-5Z-9	GOVT NATL MTG ASSOC I #370864		03/01/2006	SCHEDULED REDEMPTION		2,350	2,350	2,185	2,262	0	87	0	87	0	2,350	0	0	0	36	10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		03/01/2006	SCHEDULED REDEMPTION		4,795	4,795	5,123	5,116	0	(321)	0	(321)	0	4,795	0	0	0	81	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		03/01/2006	SCHEDULED REDEMPTION		12,783	12,783	13,013	12,996	0	(213)	0	(213)	0	12,783	0	0	0	194	01/15/2024	1
36204J-PZ-3	GOVT NATL MTG ASSOC I #371340		03/01/2006	SCHEDULED REDEMPTION		1,561	1,561	1,476	1,522	0	38	0	38	0	1,561	0	0	0	24	09/15/2008	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		03/01/2006	SCHEDULED REDEMPTION		1,075	1,075	1,023	1,046	0	30	0	30	0	1,075	0	0	0	17	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2006	SCHEDULED REDEMPTION		29,268	29,268	26,908	26,941	0	2,326	0	2,326	0	29,268	0	0	0	506	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		03/01/2006	SCHEDULED REDEMPTION		322	322	305	312	0	9	0	9	0	322	0	0	0	5	05/15/2009	1
36204M-YF-0	GOVT NATL MTG ASSOC I #374310		03/01/2006	SCHEDULED REDEMPTION		1,108	1,108	1,010	1,057	0	52	0	52	0	1,108	0	0	0	15	01/15/2009	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)
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		03/01/2006	SCHEDULED REDEMPTION		5,561	5,561	5,086	5,280	0	281	0	281	0	5,561	0	0	0	80	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		03/01/2006	SCHEDULED REDEMPTION		1,396	1,396	1,344	1,365	0	31	0	31	0	1,396	0	0	0	22	06/15/2009	1
36204P-H9-6	GOVT NATL MTG ASSOC I #375656		03/01/2006	SCHEDULED REDEMPTION		924	924	851	885	0	39	0	39	0	924	0	0	0	12	12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973		03/01/2006	SCHEDULED REDEMPTION		485	485	460	471	0	14	0	14	0	485	0	0	0	8	02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		03/01/2006	SCHEDULED REDEMPTION		588	588	552	568	0	20	0	20	0	588	0	0	0	9	03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		03/01/2006	SCHEDULED REDEMPTION		581	581	546	563	0	18	0	18	0	581	0	0	0	9	02/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		03/01/2006	SCHEDULED REDEMPTION		9,354	9,354	9,141	9,149	0	205	0	205	0	9,354	0	0	0	119	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		03/01/2006	SCHEDULED REDEMPTION		662	662	626	642	0	20	0	20	0	662	0	0	0	11	05/15/2009	1
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		03/01/2006	SCHEDULED REDEMPTION		1,921	1,921	1,733	1,814	0	107	0	107	0	1,921	0	0	0	26	07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		03/01/2006	SCHEDULED REDEMPTION		204	204	207	207	0	(3)	0	(3)	0	204	0	0	0	3	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2006	SCHEDULED REDEMPTION		15,096	15,096	15,481	15,434	0	(338)	0	(338)	0	15,096	0	0	0	215	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		03/01/2006	SCHEDULED REDEMPTION		79	79	79	79	0	(1)	0	(1)	0	79	0	0	0	1	02/15/2026	1
36204T-XV-1	GOVT NATL MTG ASSOC I #379692		03/01/2006	SCHEDULED REDEMPTION		45	45	44	44	0	1	0	1	0	45	0	0	0	1	11/15/2027	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		03/01/2006	SCHEDULED REDEMPTION		89,898	89,898	91,610	91,661	0	(1,763)	0	(1,763)	0	89,898	0	0	0	1,077	01/15/2024	1
36204V-US-6	GOVT NATL MTG ASSOC I #381393		03/01/2006	SCHEDULED REDEMPTION		2,713	2,713	2,517	2,607	0	106	0	106	0	2,713	0	0	0	36	01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		03/01/2006	SCHEDULED REDEMPTION		230	230	219	224	0	6	0	6	0	230	0	0	0	4	04/15/2009	1
36204W-PP-6	GOVT NATL MTG ASSOC I #382130		03/01/2006	SCHEDULED REDEMPTION		139	139	133	136	0	3	0	3	0	139	0	0	0	2	01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		03/01/2006	SCHEDULED REDEMPTION		465	465	436	449	0	16	0	16	0	465	0	0	0	7	01/15/2009	1
36204X-MR-3	GOVT NATL MTG ASSOC I #382968		03/01/2006	SCHEDULED REDEMPTION		1,755	1,755	1,614	1,679	0	76	0	76	0	1,755	0	0	0	23	03/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		03/01/2006	SCHEDULED REDEMPTION		371	371	333	340	0	32	0	32	0	371	0	0	0	6	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		03/01/2006	SCHEDULED REDEMPTION		3,104	3,104	2,934	3,007	0	97	0	97	0	3,104	0	0	0	48	03/15/2009	1
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		03/01/2006	SCHEDULED REDEMPTION		1,748	1,748	1,639	1,685	0	63	0	63	0	1,748	0	0	0	30	01/15/2009	1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		03/01/2006	SCHEDULED REDEMPTION		1,791	1,791	1,657	1,716	0	75	0	75	0	1,791	0	0	0	24	04/15/2009	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		03/01/2006	SCHEDULED REDEMPTION		282	282	292	293	0	(11)	0	(11)	0	282	0	0	0	6	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		03/01/2006	SCHEDULED REDEMPTION		50,508	50,508	49,717	49,799	0	710	0	710	0	50,508	0	0	0	805	02/15/2024	1
36205E-5K-8	GOVT NATL MTG ASSOC I #388850		03/01/2006	SCHEDULED REDEMPTION		512	512	480	495	0	17	0	17	0	512	0	0	0	8	01/15/2009	1
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		03/01/2006	SCHEDULED REDEMPTION		2,202	2,202	2,086	2,140	0	62	0	62	0	2,202	0	0	0	34	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		03/01/2006	SCHEDULED REDEMPTION		1,234	1,234	1,128	1,174	0	60	0	60	0	1,234	0	0	0	17	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		03/01/2006	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	17	0	0	0	0	05/15/2024	1
36205K-HC-9	GOVT NATL MTG ASSOC I #392727		03/01/2006	SCHEDULED REDEMPTION		51	51	56	56	0	(5)	0	(5)	0	51	0	0	0	1	11/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2006	SCHEDULED REDEMPTION		102	102	106	106	0	(4)	0	(4)	0	102	0	0	0	2	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		03/01/2006	SCHEDULED REDEMPTION		1,208	1,208	1,129	1,160	0	49	0	49	0	1,208	0	0	0	19	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		03/01/2006	SCHEDULED REDEMPTION		4	4	5	5	0	0	0	0	0	4	0	0	0	0	03/15/2030	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)
36205Q-F3-8	GOVT NATL MTG ASSOC I #397186		03/01/2006	SCHEDULED REDEMPTION		560	560	535	545	0	15	0	15	0	560	0	0	0	9	06/15/2009	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		03/01/2006	SCHEDULED REDEMPTION		4,608	4,608	4,608	4,579	0	30	0	30	0	4,608	0	0	0	68	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		03/01/2006	SCHEDULED REDEMPTION		5,413	5,413	5,551	5,570	0	(157)	0	(157)	0	5,413	0	0	0	115	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		03/01/2006	SCHEDULED REDEMPTION		2,749	2,749	2,844	2,853	0	(104)	0	(104)	0	2,749	0	0	0	42	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		03/01/2006	SCHEDULED REDEMPTION		493	493	542	541	0	(49)	0	(49)	0	493	0	0	0	9	04/15/2025	1
36205Y-2H-4	GOVT NATL MTG ASSOC I #404976		03/01/2006	SCHEDULED REDEMPTION		281	281	288	293	0	(12)	0	(12)	0	281	0	0	0	5	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		03/01/2006	SCHEDULED REDEMPTION		2,936	2,936	2,947	2,957	0	(21)	0	(21)	0	2,936	0	0	0	44	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		03/01/2006	SCHEDULED REDEMPTION		3,778	3,778	3,553	3,642	0	136	0	136	0	3,778	0	0	0	59	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		03/01/2006	SCHEDULED REDEMPTION		547	547	522	532	0	15	0	15	0	547	0	0	0	9	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2006	SCHEDULED REDEMPTION		9,933	9,933	10,879	10,863	0	(929)	0	(929)	0	9,933	0	0	0	182	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/15/2030	1
36206L-NB-1	GOVT NATL MTG ASSOC I #414486		03/01/2006	SCHEDULED REDEMPTION		68	68	69	69	0	(1)	0	(1)	0	68	0	0	0	1	01/15/2027	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		03/01/2006	SCHEDULED REDEMPTION		2,799	2,799	2,810	2,814	0	(15)	0	(15)	0	2,799	0	0	0	52	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		03/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		03/01/2006	SCHEDULED REDEMPTION		143	143	145	145	0	(2)	0	(2)	0	143	0	0	0	3	01/15/2027	1
36206U-Q6-9	GOVT NATL MTG ASSOC I #421777		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/15/2026	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		03/01/2006	SCHEDULED REDEMPTION		465	465	465	462	0	3	0	3	0	465	0	0	0	7	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		03/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2006	SCHEDULED REDEMPTION		13,535	13,535	13,717	13,814	0	(279)	0	(279)	0	13,535	0	0	0	270	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		03/01/2006	SCHEDULED REDEMPTION		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		03/01/2006	SCHEDULED REDEMPTION		115	115	116	117	0	(2)	0	(2)	0	115	0	0	0	2	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		03/01/2006	SCHEDULED REDEMPTION		6,350	6,350	6,553	6,564	0	(214)	0	(214)	0	6,350	0	0	0	119	10/15/2029	1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298		03/01/2006	SCHEDULED REDEMPTION		1,606	1,606	1,612	1,615	0	(9)	0	(9)	0	1,606	0	0	0	17	03/15/2026	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		03/01/2006	SCHEDULED REDEMPTION		493	493	493	490	0	3	0	3	0	493	0	0	0	7	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		03/01/2006	SCHEDULED REDEMPTION		519	519	521	523	0	(4)	0	(4)	0	519	0	0	0	7	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		03/01/2006	SCHEDULED REDEMPTION		228	228	223	221	0	6	0	6	0	228	0	0	0	4	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		03/01/2006	SCHEDULED REDEMPTION		67	67	68	68	0	(1)	0	(1)	0	67	0	0	0	1	09/15/2026	1
36207A-JC-7	GOVT NATL MTG ASSOC I #426059		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		03/01/2006	SCHEDULED REDEMPTION		927	927	931	934	0	(6)	0	(6)	0	927	0	0	0	17	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		03/01/2006	SCHEDULED REDEMPTION		86	86	86	87	0	(1)	0	(1)	0	86	0	0	0	1	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		03/01/2006	SCHEDULED REDEMPTION		11,713	11,713	11,757	11,790	0	(77)	0	(77)	0	11,713	0	0	0	200	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		03/01/2006	SCHEDULED REDEMPTION		15,559	15,559	14,888	14,964	0	595	0	595	0	15,559	0	0	0	213	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		03/01/2006	SCHEDULED REDEMPTION		2,438	2,438	2,533	2,498	0	(60)	0	(60)	0	2,438	0	0	0	41	04/15/2013	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)
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		03/01/2006	SCHEDULED REDEMPTION		3,577	3,577	3,715	3,665	0	(89)	0	(89)	0	3,577	0	0	0	60	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		03/01/2006	SCHEDULED REDEMPTION		3,518	3,518	3,654	3,607	0	(89)	0	(89)	0	3,518	0	0	0	59	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		03/01/2006	SCHEDULED REDEMPTION		3,207	3,207	3,205	3,205	0	2	0	2	0	3,207	0	0	0	48	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		03/01/2006	SCHEDULED REDEMPTION		4,754	4,754	4,751	4,751	0	2	0	2	0	4,754	0	0	0	71	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		03/01/2006	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	17	0	0	0	0	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		03/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	0	0	0	0	19	0	0	0	0	08/15/2030	1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		03/01/2006	SCHEDULED REDEMPTION		165	165	169	172	0	(7)	0	(7)	0	165	0	0	0	3	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		03/01/2006	SCHEDULED REDEMPTION		4,902	4,902	4,902	4,873	0	29	0	29	0	4,902	0	0	0	77	02/15/2028	1
36207M-R9-9	GOVT NATL MTG ASSOC I #436212		03/01/2006	SCHEDULED REDEMPTION		458	458	468	467	0	(9)	0	(9)	0	458	0	0	0	9	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		03/01/2006	SCHEDULED REDEMPTION		201	201	196	197	0	4	0	4	0	201	0	0	0	3	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		03/01/2006	SCHEDULED REDEMPTION		23	23	22	22	0	0	0	0	0	23	0	0	0	0	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		03/01/2006	SCHEDULED REDEMPTION		561	561	574	571	0	(10)	0	(10)	0	561	0	0	0	9	10/15/2028	1
36207T-RT-0	GOVT NATL MTG ASSOC I #441598		03/01/2006	SCHEDULED REDEMPTION		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	10/15/2029	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		03/01/2006	SCHEDULED REDEMPTION		41	41	41	41	0	0	0	0	0	41	0	0	0	1	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		03/01/2006	SCHEDULED REDEMPTION		53,130	53,130	53,297	53,295	0	(165)	0	(165)	0	53,130	0	0	0	926	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		03/01/2006	SCHEDULED REDEMPTION		300	300	294	294	0	6	0	6	0	300	0	0	0	5	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		03/01/2006	SCHEDULED REDEMPTION		10,917	10,917	10,772	10,786	0	131	0	131	0	10,917	0	0	0	177	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		03/01/2006	SCHEDULED REDEMPTION		247	247	247	247	0	0	0	0	0	247	0	0	0	3	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		03/01/2006	SCHEDULED REDEMPTION		691	691	705	707	0	(16)	0	(16)	0	691	0	0	0	12	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		03/01/2006	SCHEDULED REDEMPTION		547	547	549	551	0	(4)	0	(4)	0	547	0	0	0	10	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		03/01/2006	SCHEDULED REDEMPTION		9,258	9,258	9,617	9,461	0	(203)	0	(203)	0	9,258	0	0	0	154	05/15/2013	1
36208D-NP-6	GOVT NATL MTG ASSOC I #447798		03/01/2006	SCHEDULED REDEMPTION		58	58	59	59	0	(2)	0	(2)	0	58	0	0	0	1	07/15/2027	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		03/01/2006	SCHEDULED REDEMPTION		6,588	6,588	6,450	6,471	0	117	0	117	0	6,588	0	0	0	92	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		03/01/2006	SCHEDULED REDEMPTION		13,740	13,740	14,049	14,045	0	(305)	0	(305)	0	13,740	0	0	0	228	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2006	SCHEDULED REDEMPTION		26,278	26,278	26,730	26,625	0	(347)	0	(347)	0	26,278	0	0	0	363	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		03/01/2006	SCHEDULED REDEMPTION		2,956	2,956	3,071	3,040	0	(84)	0	(84)	0	2,956	0	0	0	47	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		03/01/2006	SCHEDULED REDEMPTION		30,445	30,445	30,968	30,826	0	(381)	0	(381)	0	30,445	0	0	0	363	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		03/01/2006	SCHEDULED REDEMPTION		2,631	2,631	2,699	2,700	0	(69)	0	(69)	0	2,631	0	0	0	34	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		03/01/2006	SCHEDULED REDEMPTION		1,536	1,536	1,542	1,548	0	(12)	0	(12)	0	1,536	0	0	0	28	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		03/01/2006	SCHEDULED REDEMPTION		9,757	9,757	9,976	10,040	0	(283)	0	(283)	0	9,757	0	0	0	207	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		03/01/2006	SCHEDULED REDEMPTION		150	150	154	155	0	(5)	0	(5)	0	150	0	0	0	3	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		03/01/2006	SCHEDULED REDEMPTION		678	678	664	667	0	11	0	11	0	678	0	0	0	11	10/15/2027	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)
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		03/01/2006	SCHEDULED REDEMPTION		774	774	792	793	0	(19)	0	(19)	0	774	0	0	0	13	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		03/01/2006	SCHEDULED REDEMPTION		441	441	434	435	0	7	0	7	0	441	0	0	0	6	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		03/01/2006	SCHEDULED REDEMPTION		2,920	2,920	2,786	2,798	0	121	0	121	0	2,920	0	0	0	41	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		03/01/2006	SCHEDULED REDEMPTION		1,860	1,860	1,867	1,876	0	(16)	0	(16)	0	1,860	0	0	0	35	09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		03/01/2006	SCHEDULED REDEMPTION		180	180	176	176	0	4	0	4	0	180	0	0	0	3	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		03/01/2006	SCHEDULED REDEMPTION		702	702	672	675	0	27	0	27	0	702	0	0	0	10	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		03/01/2006	SCHEDULED REDEMPTION		976	976	1,014	1,003	0	(27)	0	(27)	0	976	0	0	0	17	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2006	SCHEDULED REDEMPTION		30,979	30,979	29,440	29,463	0	1,516	0	1,516	0	30,979	0	0	0	340	02/15/2028	1
36208Q-DC-7	GOVT NATL MTG ASSOC I #457399		03/01/2006	SCHEDULED REDEMPTION		5,631	5,631	5,513	5,520	0	111	0	111	0	5,631	0	0	0	98	11/15/2027	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		03/01/2006	SCHEDULED REDEMPTION		17	17	16	16	0	0	0	0	0	17	0	0	0	0	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		03/01/2006	SCHEDULED REDEMPTION		14,469	14,469	14,461	14,461	0	8	0	8	0	14,469	0	0	0	146	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		03/01/2006	SCHEDULED REDEMPTION		254	254	263	261	0	(8)	0	(8)	0	254	0	0	0	4	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		03/01/2006	SCHEDULED REDEMPTION		1,025	1,025	981	987	0	39	0	39	0	1,025	0	0	0	14	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		03/01/2006	SCHEDULED REDEMPTION		42,642	42,642	44,294	44,032	0	(1,390)	0	(1,390)	0	42,642	0	0	0	552	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		03/01/2006	SCHEDULED REDEMPTION		1,049	1,049	1,049	1,049	0	1	0	1	0	1,049	0	0	0	14	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		03/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2006	SCHEDULED REDEMPTION		2,229	2,229	2,282	2,274	0	(45)	0	(45)	0	2,229	0	0	0	30	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		03/01/2006	SCHEDULED REDEMPTION		768	768	752	752	0	16	0	16	0	768	0	0	0	12	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		03/01/2006	SCHEDULED REDEMPTION		10,108	10,108	10,108	10,052	0	56	0	56	0	10,108	0	0	0	112	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		03/01/2006	SCHEDULED REDEMPTION		110	110	112	112	0	(2)	0	(2)	0	110	0	0	0	2	09/15/2028	1
36208X-XC-0	GOVT NATL MTG ASSOC I #464275		03/01/2006	SCHEDULED REDEMPTION		16,434	16,434	16,824	16,759	0	(325)	0	(325)	0	16,434	0	0	0	228	10/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		03/01/2006	SCHEDULED REDEMPTION		16,820	16,820	16,811	16,811	0	9	0	9	0	16,820	0	0	0	251	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		03/01/2006	SCHEDULED REDEMPTION		7,294	7,294	7,197	7,177	0	117	0	117	0	7,294	0	0	0	118	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		03/01/2006	SCHEDULED REDEMPTION		389	389	384	383	0	6	0	6	0	389	0	0	0	6	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		03/01/2006	SCHEDULED REDEMPTION		173	173	173	173	0	0	0	0	0	173	0	0	0	2	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		03/01/2006	SCHEDULED REDEMPTION		349	349	354	354	0	(5)	0	(5)	0	349	0	0	0	5	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		03/01/2006	SCHEDULED REDEMPTION		8,825	8,825	8,677	8,697	0	128	0	128	0	8,825	0	0	0	128	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		03/01/2006	SCHEDULED REDEMPTION		677	677	693	693	0	(16)	0	(16)	0	677	0	0	0	9	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		03/01/2006	SCHEDULED REDEMPTION		50,156	50,156	47,664	47,493	0	2,663	0	2,663	0	50,156	0	0	0	547	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		03/01/2006	SCHEDULED REDEMPTION		7,880	7,880	7,748	7,772	0	108	0	108	0	7,880	0	0	0	88	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		03/01/2006	SCHEDULED REDEMPTION		195,878	195,878	198,449	197,882	0	(2,004)	0	(2,004)	0	195,878	0	0	0	3,051	08/15/2028	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)
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		03/01/2006	SCHEDULED REDEMPTION		2,922	2,922	2,873	2,880	0	42	0	42	0	2,922	0	0	0	34	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		03/01/2006	SCHEDULED REDEMPTION		33	33	32	32	0	0	0	0	0	33	0	0	0	0	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		03/01/2006	SCHEDULED REDEMPTION		224	224	228	229	0	(5)	0	(5)	0	224	0	0	0	4	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		03/01/2006	SCHEDULED REDEMPTION		2,591	2,591	2,510	2,544	0	47	0	47	0	2,591	0	0	0	38	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		03/01/2006	SCHEDULED REDEMPTION		235	235	240	241	0	(6)	0	(6)	0	235	0	0	0	4	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		03/01/2006	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		03/01/2006	SCHEDULED REDEMPTION		34	34	34	34	0	1	0	1	0	34	0	0	0	0	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		03/01/2006	SCHEDULED REDEMPTION		15,378	15,378	15,173	15,150	0	227	0	227	0	15,378	0	0	0	168	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		03/01/2006	SCHEDULED REDEMPTION		13,205	13,205	13,478	13,504	0	(298)	0	(298)	0	13,205	0	0	0	166	06/15/2029	1
36209F-ZU-6	GOVT NATL MTG ASSOC I #470655		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		03/01/2006	SCHEDULED REDEMPTION		20,545	20,545	21,022	21,047	0	(502)	0	(502)	0	20,545	0	0	0	359	11/15/2029	1
36209K-RH-3	GOVT NATL MTG ASSOC I #473988		02/01/2006	SCHEDULED REDEMPTION		21,452	21,452	22,250	21,982	0	(530)	0	(530)	0	21,452	0	0	0	267	06/15/2013	1
36209K-UC-0	GOVT NATL MTG ASSOC I #474079		03/01/2006	SCHEDULED REDEMPTION		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	04/15/2028	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		03/01/2006	SCHEDULED REDEMPTION		2,833	2,833	2,939	2,907	0	(74)	0	(74)	0	2,833	0	0	0	47	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		03/01/2006	SCHEDULED REDEMPTION		38,540	38,540	39,465	39,221	0	(680)	0	(680)	0	38,540	0	0	0	520	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		03/01/2006	SCHEDULED REDEMPTION		168	168	175	173	0	(5)	0	(5)	0	168	0	0	0	3	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		03/01/2006	SCHEDULED REDEMPTION		1,010	1,010	967	973	0	38	0	38	0	1,010	0	0	0	14	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		03/01/2006	SCHEDULED REDEMPTION		18,760	18,760	18,445	18,482	0	277	0	277	0	18,760	0	0	0	245	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		03/01/2006	SCHEDULED REDEMPTION		5,035	5,035	4,951	4,953	0	83	0	83	0	5,035	0	0	0	81	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		03/01/2006	SCHEDULED REDEMPTION		1,797	1,797	1,840	1,828	0	(31)	0	(31)	0	1,797	0	0	0	28	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		03/01/2006	SCHEDULED REDEMPTION		683	683	699	696	0	(14)	0	(14)	0	683	0	0	0	11	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		03/01/2006	SCHEDULED REDEMPTION		220	220	227	228	0	(8)	0	(8)	0	220	0	0	0	4	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		03/01/2006	SCHEDULED REDEMPTION		213	213	216	216	0	(4)	0	(4)	0	213	0	0	0	3	09/15/2028	1
36209Q-D5-1	GOVT NATL MTG ASSOC I #478124		03/01/2006	SCHEDULED REDEMPTION		26	26	26	26	0	0	0	0	0	26	0	0	0	0	06/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		03/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		03/01/2006	SCHEDULED REDEMPTION		4,629	4,629	4,552	4,562	0	68	0	68	0	4,629	0	0	0	51	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		03/01/2006	SCHEDULED REDEMPTION		774	774	761	763	0	11	0	11	0	774	0	0	0	12	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		03/01/2006	SCHEDULED REDEMPTION		220	220	216	216	0	3	0	3	0	220	0	0	0	3	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		03/01/2006	SCHEDULED REDEMPTION		241	241	237	237	0	4	0	4	0	241	0	0	0	4	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		03/01/2006	SCHEDULED REDEMPTION		8,010	8,010	8,148	8,121	0	(111)	0	(111)	0	8,010	0	0	0	97	08/15/2028	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)
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		03/01/2006	SCHEDULED REDEMPTION		238	238	243	244	0	(6)	0	(6)	0	238	0	0	0	4	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		03/01/2006	SCHEDULED REDEMPTION		3,271	3,271	3,216	3,221	0	50	0	50	0	3,271	0	0	0	53	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		03/01/2006	SCHEDULED REDEMPTION		11,298	11,298	11,566	11,569	0	(271)	0	(271)	0	11,298	0	0	0	197	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		03/01/2006	SCHEDULED REDEMPTION		74	74	77	77	0	(3)	0	(3)	0	74	0	0	0	1	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		03/01/2006	SCHEDULED REDEMPTION		1,531	1,531	1,425	1,447	0	84	0	84	0	1,531	0	0	0	23	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		03/01/2006	SCHEDULED REDEMPTION		1,055	1,055	1,072	1,070	0	(16)	0	(16)	0	1,055	0	0	0	18	07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		03/01/2006	SCHEDULED REDEMPTION		103	103	102	102	0	1	0	1	0	103	0	0	0	2	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		03/01/2006	SCHEDULED REDEMPTION		130	130	137	137	0	(8)	0	(8)	0	130	0	0	0	2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		03/01/2006	SCHEDULED REDEMPTION		198	198	195	195	0	2	0	2	0	198	0	0	0	3	07/15/2029	1
36210E-ZC-6	GOVT NATL MTG ASSOC I #490439		03/01/2006	SCHEDULED REDEMPTION		169	169	167	167	0	2	0	2	0	169	0	0	0	2	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		03/01/2006	SCHEDULED REDEMPTION		1,073	1,073	1,096	1,092	0	(19)	0	(19)	0	1,073	0	0	0	17	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		03/01/2006	SCHEDULED REDEMPTION		271	271	266	267	0	4	0	4	0	271	0	0	0	4	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		03/01/2006	SCHEDULED REDEMPTION		1,487	1,487	1,441	1,462	0	25	0	25	0	1,487	0	0	0	22	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		03/01/2006	SCHEDULED REDEMPTION		14,674	14,674	15,015	15,120	0	(446)	0	(446)	0	14,674	0	0	0	256	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		03/01/2006	SCHEDULED REDEMPTION		2,634	2,634	2,599	2,601	0	33	0	33	0	2,634	0	0	0	42	06/15/2029	1
36210G-K4-5	GOVT NATL MTG ASSOC I #491815		01/01/2006	SCHEDULED REDEMPTION		23,926	23,926	24,494	24,499	0	(573)	0	(573)	0	23,926	0	0	0	140	10/15/2028	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		03/01/2006	SCHEDULED REDEMPTION		50	50	50	50	0	1	0	1	0	50	0	0	0	1	07/15/2029	1
36210H-V5-8	GOVT NATL MTG ASSOC I #493036		03/01/2006	SCHEDULED REDEMPTION		164	164	167	167	0	(3)	0	(3)	0	164	0	0	0	3	11/15/2028	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		03/01/2006	SCHEDULED REDEMPTION		7,282	7,282	7,160	7,177	0	106	0	106	0	7,282	0	0	0	80	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		03/01/2006	SCHEDULED REDEMPTION		1,959	1,959	1,898	1,922	0	37	0	37	0	1,959	0	0	0	26	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2006	SCHEDULED REDEMPTION		444	444	470	470	0	(26)	0	(26)	0	444	0	0	0	6	06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		03/01/2006	SCHEDULED REDEMPTION		244	244	249	251	0	(7)	0	(7)	0	244	0	0	0	4	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		03/01/2006	SCHEDULED REDEMPTION		682	682	673	673	0	9	0	9	0	682	0	0	0	10	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		03/01/2006	SCHEDULED REDEMPTION		748	748	738	737	0	11	0	11	0	748	0	0	0	11	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		03/01/2006	SCHEDULED REDEMPTION		360	360	356	356	0	5	0	5	0	360	0	0	0	5	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		03/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		03/01/2006	SCHEDULED REDEMPTION		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	08/15/2029	1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715		03/01/2006	SCHEDULED REDEMPTION		829	829	806	805	0	25	0	25	0	829	0	0	0	12	01/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		03/01/2006	SCHEDULED REDEMPTION		52	52	51	51	0	1	0	1	0	52	0	0	0	1	04/15/2029	1
36210N-MX-4	GOVT NATL MTG ASSOC I #497274		03/01/2006	SCHEDULED REDEMPTION		295	295	302	301	0	(6)	0	(6)	0	295	0	0	0	5	12/15/2028	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		03/01/2006	SCHEDULED REDEMPTION		40,228	40,228	41,183	40,994	0	(766)	0	(766)	0	40,228	0	0	0	380	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		03/01/2006	SCHEDULED REDEMPTION		24,539	24,539	23,772	23,874	0	665	0	665	0	24,539	0	0	0	302	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		03/01/2006	SCHEDULED REDEMPTION		51	51	50	50	0	1	0	1	0	51	0	0	0	1	02/15/2031	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)
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		03/01/2006	SCHEDULED REDEMPTION		613	613	605	605	0	8	0	8	0	613	0	0	0	9	09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		03/01/2006	SCHEDULED REDEMPTION		51,819	51,819	50,046	50,473	0	1,346	0	1,346	0	51,819	0	0	0	839	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		03/01/2006	SCHEDULED REDEMPTION		7,514	7,514	7,414	7,411	0	103	0	103	0	7,514	0	0	0	122	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		03/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		03/01/2006	SCHEDULED REDEMPTION		4,810	4,810	4,746	4,752	0	58	0	58	0	4,810	0	0	0	52	06/15/2029	1
36210U-Q7-1	GOVT NATL MTG ASSOC I #502778		03/01/2006	SCHEDULED REDEMPTION		7	7	7	8	0	0	0	0	0	7	0	0	0	0	09/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		03/01/2006	SCHEDULED REDEMPTION		132,066	132,066	133,119	132,863	0	(796)	0	(796)	0	132,066	0	0	0	1,898	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		03/01/2006	SCHEDULED REDEMPTION		191	191	197	197	0	(6)	0	(6)	0	191	0	0	0	3	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		03/01/2006	SCHEDULED REDEMPTION		24,189	24,189	23,362	23,459	0	731	0	731	0	24,189	0	0	0	315	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		03/01/2006	SCHEDULED REDEMPTION		716	716	707	706	0	10	0	10	0	716	0	0	0	12	03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		03/01/2006	SCHEDULED REDEMPTION		356	356	352	352	0	5	0	5	0	356	0	0	0	5	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		03/01/2006	SCHEDULED REDEMPTION		177	177	175	175	0	2	0	2	0	177	0	0	0	3	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		03/01/2006	SCHEDULED REDEMPTION		27	27	28	28	0	0	0	0	0	27	0	0	0	0	08/15/2029	1
36210W-QR-3	GOVT NATL MTG ASSOC I #504564		03/01/2006	SCHEDULED REDEMPTION		186	186	200	199	0	(14)	0	(14)	0	186	0	0	0	3	09/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		03/01/2006	SCHEDULED REDEMPTION		80	80	82	82	0	(2)	0	(2)	0	80	0	0	0	1	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		03/01/2006	SCHEDULED REDEMPTION		3,649	3,649	3,734	3,736	0	(87)	0	(87)	0	3,649	0	0	0	43	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		03/01/2006	SCHEDULED REDEMPTION		125	125	128	128	0	(3)	0	(3)	0	125	0	0	0	2	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		03/01/2006	SCHEDULED REDEMPTION		94	94	96	96	0	(2)	0	(2)	0	94	0	0	0	2	09/15/2029	1
36210X-5V-5	GOVT NATL MTG ASSOC I #505860		03/01/2006	SCHEDULED REDEMPTION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		03/01/2006	SCHEDULED REDEMPTION		145	145	143	143	0	2	0	2	0	145	0	0	0	2	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		03/01/2006	SCHEDULED REDEMPTION		2,522	2,522	2,435	2,444	0	78	0	78	0	2,522	0	0	0	37	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		03/01/2006	SCHEDULED REDEMPTION		448	448	455	455	0	(7)	0	(7)	0	448	0	0	0	5	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		03/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		03/01/2006	SCHEDULED REDEMPTION		29,580	29,580	29,529	29,527	0	53	0	53	0	29,580	0	0	0	476	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		03/01/2006	SCHEDULED REDEMPTION		290	290	281	285	0	5	0	5	0	290	0	0	0	4	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		03/01/2006	SCHEDULED REDEMPTION		112	112	115	115	0	(2)	0	(2)	0	112	0	0	0	2	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		03/01/2006	SCHEDULED REDEMPTION		303	303	299	299	0	3	0	3	0	303	0	0	0	4	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		03/01/2006	SCHEDULED REDEMPTION		102	102	108	108	0	(6)	0	(6)	0	102	0	0	0	2	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		03/01/2006	SCHEDULED REDEMPTION		169	169	167	167	0	2	0	2	0	169	0	0	0	3	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		03/01/2006	SCHEDULED REDEMPTION		261	261	267	267	0	(6)	0	(6)	0	261	0	0	0	4	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		03/01/2006	SCHEDULED REDEMPTION		563	563	574	580	0	(17)	0	(17)	0	563	0	0	0	10	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		03/01/2006	SCHEDULED REDEMPTION		320	320	316	315	0	5	0	5	0	320	0	0	0	5	11/15/2029	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)
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2006	SCHEDULED REDEMPTION		1,245	1,245	1,317	1,316	0	(72)	0	(72)	0	1,245	0	0	0	22	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		03/01/2006	SCHEDULED REDEMPTION		14,831	14,831	15,117	15,110	0	(280)	0	(280)	0	14,831	0	0	0	144	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		03/01/2006	SCHEDULED REDEMPTION		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		03/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		03/01/2006	SCHEDULED REDEMPTION		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		03/01/2006	SCHEDULED REDEMPTION		1,082	1,082	1,107	1,107	0	(25)	0	(25)	0	1,082	0	0	0	19	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2006	SCHEDULED REDEMPTION		301	301	319	318	0	(17)	0	(17)	0	301	0	0	0	5	07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		03/01/2006	SCHEDULED REDEMPTION		558	558	575	575	0	(18)	0	(18)	0	558	0	0	0	9	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		03/01/2006	SCHEDULED REDEMPTION		20	20	20	21	0	(1)	0	(1)	0	20	0	0	0	0	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		03/01/2006	SCHEDULED REDEMPTION		1,233	1,233	1,272	1,278	0	(45)	0	(45)	0	1,233	0	0	0	16	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		03/01/2006	SCHEDULED REDEMPTION		515	515	508	507	0	8	0	8	0	515	0	0	0	7	08/15/2029	1
36211L-NF-5	GOVT NATL MTG ASSOC I #516190		03/01/2006	SCHEDULED REDEMPTION		137	137	145	145	0	(8)	0	(8)	0	137	0	0	0	2	07/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		03/01/2006	SCHEDULED REDEMPTION		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	12/15/2029	1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455		03/01/2006	SCHEDULED REDEMPTION		127	127	132	133	0	(6)	0	(6)	0	127	0	0	0	2	12/15/2029	1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039		03/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		03/01/2006	SCHEDULED REDEMPTION		98	98	100	100	0	(3)	0	(3)	0	98	0	0	0	2	10/15/2029	1
36211P-HB-2	GOVT NATL MTG ASSOC I #518726		03/01/2006	SCHEDULED REDEMPTION		625	625	638	646	0	(21)	0	(21)	0	625	0	0	0	9	12/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		03/01/2006	SCHEDULED REDEMPTION		101	101	108	108	0	(7)	0	(7)	0	101	0	0	0	2	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		03/01/2006	SCHEDULED REDEMPTION		6	6	7	7	0	0	0	0	0	6	0	0	0	0	04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2006	SCHEDULED REDEMPTION		4,726	4,726	5,076	5,073	0	(347)	0	(347)	0	4,726	0	0	0	88	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		03/01/2006	SCHEDULED REDEMPTION		17	17	17	16	0	0	0	0	0	17	0	0	0	0	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		03/01/2006	SCHEDULED REDEMPTION		130	130	134	134	0	(5)	0	(5)	0	130	0	0	0	2	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		03/01/2006	SCHEDULED REDEMPTION		2,179	2,179	2,307	2,305	0	(126)	0	(126)	0	2,179	0	0	0	38	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		03/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		03/01/2006	SCHEDULED REDEMPTION		143	143	152	151	0	(8)	0	(8)	0	143	0	0	0	2	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		03/01/2006	SCHEDULED REDEMPTION		5,104	5,104	5,483	5,481	0	(377)	0	(377)	0	5,104	0	0	0	65	10/15/2030	1
36211U-K3-5	GOVT NATL MTG ASSOC I #523314		03/01/2006	SCHEDULED REDEMPTION		59	59	60	61	0	(1)	0	(1)	0	59	0	0	0	1	12/15/2029	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		03/01/2006	SCHEDULED REDEMPTION		87	87	89	89	0	(2)	0	(2)	0	87	0	0	0	1	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		03/01/2006	SCHEDULED REDEMPTION		443	443	469	469	0	(26)	0	(26)	0	443	0	0	0	7	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		03/01/2006	SCHEDULED REDEMPTION		707	707	723	721	0	(13)	0	(13)	0	707	0	0	0	13	02/15/2030	1
36211X-RE-8	GOVT NATL MTG ASSOC I #526185		03/01/2006	SCHEDULED REDEMPTION		769	769	795	795	0	(26)	0	(26)	0	769	0	0	0	11	01/15/2030	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)
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		03/01/2006	SCHEDULED REDEMPTION		90	90	92	92	0	(2)	0	(2)	0	90	0	0	0	1	07/15/2029	1
36211Y-2L-7	GOVT NATL MTG ASSOC I #527379		03/01/2006	SCHEDULED REDEMPTION		463	463	490	490	0	(27)	0	(27)	0	463	0	0	0	7	09/15/2030	1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433		03/01/2006	SCHEDULED REDEMPTION		195	195	201	203	0	(8)	0	(8)	0	195	0	0	0	3	10/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		03/01/2006	SCHEDULED REDEMPTION		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		03/01/2006	SCHEDULED REDEMPTION		27	27	27	28	0	(1)	0	(1)	0	27	0	0	0	0	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		03/01/2006	SCHEDULED REDEMPTION		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	1	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		03/01/2006	SCHEDULED REDEMPTION		1,019	1,019	1,063	1,068	0	(49)	0	(49)	0	1,019	0	0	0	22	04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		03/01/2006	SCHEDULED REDEMPTION		20,869	20,869	20,660	20,733	0	136	0	136	0	20,869	0	0	0	227	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		03/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		03/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/15/2031	1
36212D-7A-1	GOVT NATL MTG ASSOC I #531089		03/01/2006	SCHEDULED REDEMPTION		34	34	35	36	0	(2)	0	(2)	0	34	0	0	0	1	03/15/2030	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		03/01/2006	SCHEDULED REDEMPTION		4,554	4,554	4,699	4,715	0	(161)	0	(161)	0	4,554	0	0	0	85	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		03/01/2006	SCHEDULED REDEMPTION		158	158	167	167	0	(9)	0	(9)	0	158	0	0	0	2	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		03/01/2006	SCHEDULED REDEMPTION		235	235	249	249	0	(14)	0	(14)	0	235	0	0	0	4	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		03/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	0	0	0	0	19	0	0	0	0	02/15/2031	1
36212L-U3-3	GOVT NATL MTG ASSOC I #537102		03/01/2006	SCHEDULED REDEMPTION		85	85	92	92	0	(6)	0	(6)	0	85	0	0	0	1	08/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/15/2031	1
36212N-LA-3	GOVT NATL MTG ASSOC I #538621		03/01/2006	SCHEDULED REDEMPTION		26,387	26,387	27,926	27,916	0	(1,529)	0	(1,529)	0	26,387	0	0	0	352	11/15/2030	1
36212P-6J-6	GOVT NATL MTG ASSOC I #540073		01/01/2006	SCHEDULED REDEMPTION		60,223	60,223	63,736	63,707	0	(3,484)	0	(3,484)	0	60,223	0	0	0	351	12/15/2030	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/15/2031	1
36212Q-SD-3	GOVT NATL MTG ASSOC I #540616		03/01/2006	SCHEDULED REDEMPTION		46	46	47	48	0	(2)	0	(2)	0	46	0	0	0	1	12/15/2030	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		03/01/2006	SCHEDULED REDEMPTION		87	87	89	90	0	(3)	0	(3)	0	87	0	0	0	1	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2006	SCHEDULED REDEMPTION		42	42	44	44	0	(2)	0	(2)	0	42	0	0	0	1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		03/01/2006	SCHEDULED REDEMPTION		88	88	91	91	0	(3)	0	(3)	0	88	0	0	0	1	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		03/01/2006	SCHEDULED REDEMPTION		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		03/01/2006	SCHEDULED REDEMPTION		154	154	158	158	0	(3)	0	(3)	0	154	0	0	0	2	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		03/01/2006	SCHEDULED REDEMPTION		3	3	4	4	0	0	0	0	0	3	0	0	0	0	03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		03/01/2006	SCHEDULED REDEMPTION		11,278	11,278	11,671	11,584	0	(306)	0	(306)	0	11,278	0	0	0	193	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		03/01/2006	SCHEDULED REDEMPTION		338	338	349	347	0	(9)	0	(9)	0	338	0	0	0	5	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		03/01/2006	SCHEDULED REDEMPTION		2,147	2,147	2,220	2,216	0	(70)	0	(70)	0	2,147	0	0	0	38	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		03/01/2006	SCHEDULED REDEMPTION		48	48	48	48	0	0	0	0	0	48	0	0	0	1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		03/01/2006	SCHEDULED REDEMPTION		640	640	634	636	0	4	0	4	0	640	0	0	0	10	06/15/2031	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)
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		03/01/2006	SCHEDULED REDEMPTION		74	74	76	77	0	(3)	0	(3)	0	74	0	0	0	1	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		03/01/2006	SCHEDULED REDEMPTION		330	330	320	325	0	5	0	5	0	330	0	0	0	4	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		03/01/2006	SCHEDULED REDEMPTION		279	279	285	284	0	(5)	0	(5)	0	279	0	0	0	5	06/15/2031	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		03/01/2006	SCHEDULED REDEMPTION		852	852	882	875	0	(23)	0	(23)	0	852	0	0	0	13	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		03/01/2006	SCHEDULED REDEMPTION		61	61	64	63	0	(2)	0	(2)	0	61	0	0	0	1	09/15/2032	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		03/01/2006	SCHEDULED REDEMPTION		130,822	130,822	126,471	127,827	0	2,995	0	2,995	0	130,822	0	0	0	2,360	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2006	SCHEDULED REDEMPTION		29,228	29,228	28,210	28,443	0	785	0	785	0	29,228	0	0	0	586	08/15/2020	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		03/01/2006	SCHEDULED REDEMPTION		166,820	166,820	172,867	169,217	0	(2,397)	0	(2,397)	0	166,820	0	0	0	3,330	10/15/2009	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		03/01/2006	SCHEDULED REDEMPTION		30,519	30,519	30,881	30,842	0	(323)	0	(323)	0	30,519	0	0	0	473	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		03/01/2006	SCHEDULED REDEMPTION		384	384	393	392	0	(9)	0	(9)	0	384	0	0	0	6	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		03/01/2006	SCHEDULED REDEMPTION		32,995	32,995	34,273	33,846	0	(851)	0	(851)	0	32,995	0	0	0	549	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		03/01/2006	SCHEDULED REDEMPTION		4,099	4,099	4,184	4,189	0	(90)	0	(90)	0	4,099	0	0	0	69	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		03/01/2006	SCHEDULED REDEMPTION		564	564	582	584	0	(19)	0	(19)	0	564	0	0	0	9	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		03/01/2006	SCHEDULED REDEMPTION		9,188	9,188	8,901	9,029	0	160	0	160	0	9,188	0	0	0	122	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		03/01/2006	SCHEDULED REDEMPTION		2,580	2,580	2,545	2,545	0	34	0	34	0	2,580	0	0	0	37	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		03/01/2006	SCHEDULED REDEMPTION		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	08/20/2015	1
36202A-PE-1	GOVT NATL MTG ASSOC II # 421		03/01/2006	SCHEDULED REDEMPTION		20	20	20	20	0	0	0	0	0	20	0	0	0	0	10/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		03/01/2006	SCHEDULED REDEMPTION		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	1	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		03/01/2006	SCHEDULED REDEMPTION		86	86	88	87	0	(1)	0	(1)	0	86	0	0	0	2	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		03/01/2006	SCHEDULED REDEMPTION		1,326	1,326	1,356	1,346	0	(20)	0	(20)	0	1,326	0	0	0	31	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		03/01/2006	SCHEDULED REDEMPTION		2,931	2,931	2,953	2,954	0	(23)	0	(23)	0	2,931	0	0	0	72	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		03/01/2006	SCHEDULED REDEMPTION		677	677	693	677	0	0	0	0	0	677	0	0	0	16	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		03/01/2006	SCHEDULED REDEMPTION		289	289	270	270	0	19	0	19	0	289	0	0	0	5	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		03/01/2006	SCHEDULED REDEMPTION		7	7	6	6	0	1	0	1	0	7	0	0	0	0	01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		03/01/2006	SCHEDULED REDEMPTION		223	223	208	210	0	13	0	13	0	223	0	0	0	4	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		03/01/2006	SCHEDULED REDEMPTION		79	79	72	70	0	9	0	9	0	79	0	0	0	2	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		03/01/2006	SCHEDULED REDEMPTION		403	403	373	375	0	28	0	28	0	403	0	0	0	9	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		03/01/2006	SCHEDULED REDEMPTION		2,234	2,234	2,073	2,101	0	133	0	133	0	2,234	0	0	0	42	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		03/01/2006	SCHEDULED REDEMPTION		4,219	4,219	3,801	3,825	0	394	0	394	0	4,219	0	0	0	88	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		03/01/2006	SCHEDULED REDEMPTION		123	123	115	113	0	10	0	10	0	123	0	0	0	2	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		03/01/2006	SCHEDULED REDEMPTION		65	65	61	60	0	5	0	5	0	65	0	0	0	1	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		03/01/2006	SCHEDULED REDEMPTION		2,590	2,590	2,422	2,488	0	103	0	103	0	2,590	0	0	0	58	08/20/2017	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)
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		03/01/2006	SCHEDULED REDEMPTION		688	688	641	668	0	20	0	20	0	688	0	0	0	14	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		03/01/2006	SCHEDULED REDEMPTION		90	90	83	80	0	10	0	10	0	90	0	0	0	2	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		03/01/2006	SCHEDULED REDEMPTION		6,506	6,506	6,061	5,796	0	710	0	710	0	6,506	0	0	0	103	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		03/01/2006	SCHEDULED REDEMPTION		1,333	1,333	1,244	1,226	0	107	0	107	0	1,333	0	0	0	27	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		03/01/2006	SCHEDULED REDEMPTION		327	327	305	319	0	8	0	8	0	327	0	0	0	7	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		03/01/2006	SCHEDULED REDEMPTION		152	152	170	168	0	(16)	0	(16)	0	152	0	0	0	3	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		03/01/2006	SCHEDULED REDEMPTION		245	245	279	277	0	(32)	0	(32)	0	245	0	0	0	6	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		03/01/2006	SCHEDULED REDEMPTION		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		03/01/2006	SCHEDULED REDEMPTION		322	322	360	357	0	(35)	0	(35)	0	322	0	0	0	6	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2006	SCHEDULED REDEMPTION		111	111	114	114	0	(3)	0	(3)	0	111	0	0	0	2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2006	SCHEDULED REDEMPTION		164	164	169	168	0	(5)	0	(5)	0	164	0	0	0	3	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		03/01/2006	SCHEDULED REDEMPTION		476	476	524	523	0	(47)	0	(47)	0	476	0	0	0	7	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		03/01/2006	SCHEDULED REDEMPTION		494	494	494	494	0	0	0	0	0	494	0	0	0	12	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		03/01/2006	SCHEDULED REDEMPTION		76	76	70	72	0	4	0	4	0	76	0	0	0	2	09/20/2016	1
400907-AG-6	GUARANTEED EXPORT CERT 1994-A		01/15/2006	SCHEDULED REDEMPTION		330,872	330,872	326,730	330,677	0	195	0	195	0	330,872	0	0	0	5,887	04/15/2006	1FE
63252F-AA-7	NATIONAL ARCHIVES CORP		03/01/2006	SCHEDULED REDEMPTION		172,159	172,159	192,318	184,612	0	(12,453)	0	(12,453)	0	172,159	0	0	0	7,317	09/01/2019	1FE
76116E-ER-7	RESOLUTION TR CORP		01/15/2006	MATURED		1,500,000	1,500,000	479,970	1,495,398	0	4,602	0	4,602	0	1,500,000	0	0	0	0	01/15/2006	1
83162C-AN-3	SM BUS ADMIN GOVT GTD DEV CO SER 87		01/01/2006	SCHEDULED REDEMPTION		24,811	24,811	24,765	24,787	0	24	0	24	0	24,811	0	0	0	1,179	07/01/2007	1
83162C-AP-8	SM BUS ADMIN GOVT GTD DEV CO SER 87		02/01/2006	SCHEDULED REDEMPTION		21,998	21,998	21,998	21,998	0	0	0	0	0	21,998	0	0	0	1,094	08/01/2007	1
83162C-AY-9	SM BUS ADMIN GOVT GTD DEV PARTN CTF		03/01/2006	SCHEDULED REDEMPTION		23,739	23,739	23,739	23,739	0	0	0	0	0	23,739	0	0	0	1,116	03/01/2008	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2006	SCHEDULED REDEMPTION		114,970	114,970	116,061	115,943	0	(973)	0	(973)	0	114,970	0	0	0	2,950	01/15/2021	1FE
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		03/01/2006	SCHEDULED REDEMPTION		150,809	150,809	161,818	154,831	0	(4,022)	0	(4,022)	0	150,809	0	0	0	6,764	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		03/01/2006	SCHEDULED REDEMPTION		150,000	150,000	162,563	160,620	0	(10,620)	0	(10,620)	0	150,000	0	0	0	6,968	09/01/2020	1
90338H-AA-4	US TRADE TRUST 1994-A		02/15/2006	SCHEDULED REDEMPTION		833,334	833,334	833,272	833,368	0	(34)	0	(34)	0	833,334	0	0	0	32,500	08/15/2006	1FE
90338H-AB-2	US TRADE TRUST 1994-A		01/15/2006	SCHEDULED REDEMPTION		916,667	916,667	921,713	916,935	0	(268)	0	(268)	0	916,667	0	0	0	37,446	01/15/2007	1FE
912810-DU-9	US TREASURY N/B		02/15/2006	MATURED		325,000	325,000	353,891	326,603	0	(1,603)	0	(1,603)	0	325,000	0	0	0	8,203	02/15/2006	1
912828-EW-6	US TREASURY N/B		03/14/2006	Various		9,824,219	10,000,000	9,917,188	0	0	436	0	436	0	9,917,624	0	(93,405)	(93,405)	30,456	02/15/2016	1
912827-W8-1	US TREASURY NTS		02/15/2006	MATURED		300,000	300,000	316,500	301,200	0	(1,200)	0	(1,200)	0	300,000	0	0	0	8,438	02/15/2006	1
0399999 - Bonds - U.S. Governments						71,605,288	71,837,569	70,924,315	11,875,595		(37,949)		(37,949)		71,799,335		(194,046)	(194,046)	462,650	XXX	XXX
683234-JU-3	ONTARIO PROV CDA	F	02/21/2006	MATURED		7,000,000	7,000,000	6,424,180	6,988,921	0	11,079	0	11,079	0	7,000,000	0	0	0	210,000	02/21/2006	1FE
P8054Z-CA-9	BRAZIL 0 4/15/12 18YR	F	02/28/2006	MERRILL LYNCH CAPITAL MARKETS		4,053,016	4,053,016	3,296,373	3,478,078	0	26,374	0	26,374	0	3,504,452	0	548,564	548,564	80,976	04/15/2012	3FE
105756-AM-2	BRAZIL 11 1/4 07/26/07	F	02/27/2006	MERRILL LYNCH CAPITAL MARKETS		2,916,000	2,700,000	2,938,950	0	0	(10,593)	0	(10,593)	0	2,928,357	0	(12,357)	(12,357)	30,375	07/26/2007	1Z
105756-AY-6	FED REPUBLIC OF BRAZIL	F	03/09/2006	BCP SECURITIES		3,552,000	3,000,000	3,171,000	3,145,359	0	(4,125)	0	(4,125)	0	3,141,234	0	410,766	410,766	180,833	08/07/2011	3FE
105756-BG-4	FED REPUBLIC OF BRAZIL	F	03/24/2006	Various		8,216,000	7,500,000	8,175,790	2,545,642	0	(3,642)	0	(3,642)	0	8,172,000	0	44,000	44,000	286,344	03/07/2015	3FE
105756-BK-5	FED REPUBLIC OF BRAZIL	F	02/06/2006	MERRILL LYNCH CAPITAL MARKETS		5,018,000	5,000,000	4,742,800	0	0	122	0	122	0	4,742,922	0	275,078	275,078	20,188	01/20/2037	3FE
X08158-BE-0	REPUBLIC OF BULGARIA	F	03/07/2006	MERRILL LYNCH CAPITAL MARKETS		8,385,500	7,000,000	8,416,750	4,705,549	0	(14,153)	0	(14,153)	0	8,302,646	0	82,854	82,854	238,563	01/15/2015	2FE
168863-AN-8	CHILE 6 7/8 04/28/09	F	01/26/2006	MERRILL LYNCH CAPITAL MARKETS		2,108,320	2,000,000	2,168,680	2,138,796	0	(3,234)	0	(3,234)	0	2,135,562	0	(27,242)	(27,242)	35,139	04/28/2009	1FE
21987B-AJ-7	CODELCO INC	F	01/10/2006	Various		2,898,630	3,000,000	2,954,460	2,958,755	0	(3,985)	0	(3,985)	0	2,958,881	0	(60,251)	(60,251)	(194,090)	10/15/2014	1FE
21987B-AK-4	CODELCO INC	F	01/03/2006	LEHMAN BROTHERS INC		2,971,500	3,000,000	2,856,000	2,856,227	0	25	0	25	0	2,856,252	0	115,248	115,248	49,219	09/21/2035	1FE
195325-AR-6	REPUBLIC OF COLOMBIA	F	02/22/2006	LEHMAN BROTHERS INC		3,366,000	3,000,000	3,385,500	0	0	(13,754)	0	(13,754)	0	3,371,746	0	(5,746)	(5,746)	100,750	04/23/2009	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)
195325-BD-6	REPUBLIC OF COLOMBIA	F	03/17/2006	BCP SECURITIES		1,135,000	1,000,000	1,077,500	1,077,432	0	(120)	0	(120)	0	1,077,312	0	57,688	57,688	27,309	05/21/2024	3FE
195325-BE-4	REPUBLIC OF COLOMBIA	F	03/14/2006	Various		9,074,500	8,000,000	8,908,000	8,905,856	0	(15,418)	0	(15,418)	0	8,890,438	0	184,062	184,062	151,135	12/22/2014	3FE
560904-AF-1	MALAYSIA 7.500 07/15/2011	F	03/08/2006	MERRILL LYNCH CAPITAL MARKETS		3,289,560	3,000,000	2,958,570	2,973,313	0	788	0	788	0	2,974,101	0	315,459	315,459	148,750	07/15/2011	1FE
91086Q-AD-0	MEXICAN UTD STS	F	02/22/2006	Various		16,341,000	14,000,000	17,092,250	15,992,098	0	(49,486)	0	(49,486)	0	15,942,612	0	398,388	398,388	738,348	02/01/2010	2FE
91086Q-AF-5	MEXICAN UTD STS	F	03/20/2006	Various		10,652,750	9,500,000	10,602,000	10,263,435	0	(26,345)	0	(26,345)	0	10,237,090	0	415,660	415,660	530,068	01/14/2011	2FE
91086Q-AH-1	UNITED MEXICAN STATES	F	03/28/2006	MERRILL LYNCH CAPITAL MARKETS		2,170,000	2,000,000	2,233,000	2,213,185	0	(7,571)	0	(7,571)	0	2,205,614	0	(35,614)	(35,614)	106,667	01/14/2012	2FE
91086Q-AK-4	UNITED MEXICAN STATES	F	01/04/2006	GOLDMAN, SACHS & CO		3,192,000	3,000,000	2,941,500	2,954,931	0	111	0	111	0	2,955,042	0	236,958	236,958	91,906	01/16/2013	2FE
91086Q-AL-2	UNITED MEXICAN STATES	F	01/04/2006	MERRILL LYNCH CAPITAL MARKETS		17,523,300	16,000,000	17,358,750	17,272,682	0	(2,059)	0	(2,059)	0	17,270,623	0	252,677	252,677	368,240	03/03/2015	2FE
91086Q-AM-0	UNITED MEXICAN STATES	F	02/13/2006	Various		9,402,800	9,500,000	9,491,540	9,399,837	0	915	0	915	0	9,400,752	0	2,048	2,048	119,929	10/08/2008	2FE
91086Q-AN-8	UNITED MEXICAN STATES	F	01/04/2006	SALOMON SMITH BARNEY		1,183,370	1,000,000	985,360	985,753	0	4	0	4	0	985,756	0	197,614	197,614	18,958	04/08/2033	2FE
91086Q-AS-7	UNITED MEXICAN STATES	F	02/23/2006	Various		8,794,500	8,000,000	7,784,200	7,786,361	0	345	0	345	0	7,786,706	0	1,007,794	1,007,794	216,000	09/27/2034	2FE
698299-AW-4	PANAMA (REPUBLIC OF)	F	01/26/2006	TENDER OFFER		288	293	288	0	0	0	0	0	0	288	0	0	0	0	01/26/2036	3FE
698299-AS-3	REPUBLIC OF PANAMA	F	02/24/2006	Various		7,788,105	6,050,000	6,725,625	6,697,161	0	(1,231)	0	(1,231)	0	6,695,930	0	1,092,175	1,092,175	299,349	01/16/2023	3FE
698299-AU-8	REPUBLIC OF PANAMA	F	02/08/2006	SALOMON SMITH BARNEY		2,421,563	2,250,000	2,234,273	2,235,455	0	130	0	130	0	2,235,585	0	185,978	185,978	67,063	03/15/2015	3FE
715638-AL-6	REPUBLIC OF PERU	F	01/26/2006	LEHMAN BROTHERS INC		3,486,000	3,000,000	3,465,000	3,415,501	0	(4,594)	0	(4,594)	0	3,410,906	0	75,094	75,094	120,906	02/21/2012	3FE
715638-AS-1	REPUBLIC OF PERU	F	03/28/2006	Various		8,032,500	8,000,000	8,127,750	6,019,795	0	(211)	0	(211)	0	8,127,333	0	(94,833)	(94,833)	251,125	07/21/2025	3FE
637193-BA-0	NATIONAL POWER CORP	F	02/09/2006	MERRILL LYNCH CAPITAL MARKETS		3,360,000	3,000,000	3,306,000	0	0	(104)	0	(104)	0	3,305,896	0	54,104	54,104	71,385	05/15/2028	4FE
Y6244V-AD-9	NATIONAL POWER CORP	F	03/09/2006	MERRILL LYNCH CAPITAL MARKETS		3,322,500	3,000,000	3,333,750	0	0	(11,696)	0	(11,696)	0	3,322,054	0	446	446	146,479	03/16/2010	2Z
718286-AK-3	PHILIPPINES (REP)	F	01/11/2006	MERRILL LYNCH CAPITAL MARKETS		1,187,500	1,000,000	1,036,250	1,034,448	0	(60)	0	(60)	0	1,034,388	0	153,112	153,112	49,924	01/15/2019	3FE
718286-AL-1	PHILIPPINES REP 8 7/8 04/15/08	F	02/10/2006	MERRILL LYNCH CAPITAL MARKETS		7,642,500	6,500,000	6,833,350	6,821,790	0	(705)	0	(705)	0	6,821,085	0	821,415	821,415	188,417	10/21/2024	3FE
718286-AP-2	REPUBLIC OF PHILIPPINES	F	01/30/2006	Various		10,175,050	8,000,000	8,823,125	8,810,374	0	(932)	0	(932)	0	8,809,442	0	1,365,608	1,365,608	300,747	03/16/2025	3FE
718286-AV-9	REPUBLIC OF PHILIPPINES	F	01/10/2006	MERRILL LYNCH CAPITAL MARKETS		3,243,750	3,000,000	3,050,625	3,042,159	0	(221)	0	(221)	0	3,041,938	0	201,812	201,812	103,292	02/15/2011	3FE
718286-AW-7	REPUBLIC OF PHILIPPINES	F	03/13/2006	SALOMON SMITH BARNEY		3,360,000	3,000,000	3,371,250	0	0	(163)	0	(163)	0	3,371,087	0	(11,087)	(11,087)	132,385	03/17/2015	3FE
718286-AY-3	REPUBLIC OF PHILIPPINES	F	03/16/2006	MERRILL LYNCH CAPITAL MARKETS		4,732,700	4,000,000	4,760,000	0	0	(725)	0	(725)	0	4,759,275	0	(26,575)	(26,575)	47,500	02/02/2030	4FE
836205-AE-4	REPUBLIC OF SOUTH AFRICA	F	02/06/2006	LEHMAN BROTHERS INC		3,348,750	3,000,000	3,536,250	3,434,658	0	(12,651)	0	(12,651)	0	3,422,007	0	(73,257)	(73,257)	60,833	05/19/2009	2FE
836205-AG-9	REPUBLIC OF SOUTH AFRICA	F	01/26/2006	MERRILL LYNCH CAPITAL MARKETS		9,591,580	8,600,000	9,605,700	9,529,400	0	(10,386)	0	(10,386)	0	9,519,014	0	72,566	72,566	167,372	04/25/2012	2FE
219868-BK-1	CORP ANDINA DE FOMENTO	F	03/03/2006	MERRILL LYNCH CAPITAL MARKETS		2,897,910	3,000,000	2,999,760	2,999,772	0	4	0	4	0	2,999,776	0	(101,866)	(101,866)	52,531	05/05/2015	1FE
900123-AU-4	REPUBLIC OF TURKEY	F	02/23/2006	LEHMAN BROTHERS INC		3,420,000	3,000,000	3,427,500	3,426,954	0	(10,580)	0	(10,580)	0	3,416,374	0	3,626	3,626	43,500	06/30/2011	3FE
900123-AV-2	REPUBLIC OF TURKEY	F	03/17/2006	Various		8,455,000	8,000,000	8,421,250	8,420,231	0	(4,438)	0	(4,438)	0	8,415,793	0	39,207	39,207	249,924	03/15/2015	3FE
900123-AY-6	REPUBLIC OF TURKEY	F	03/09/2006	SALOMON SMITH BARNEY		2,958,750	3,000,000	2,906,700	0	0	141	0	141	0	2,906,841	0	51,909	51,909	32,656	03/17/2036	3FE
92670L-AD-1	SOCIALIST REP OF VIETNAM	F	03/03/2006	MERRILL LYNCH CAPITAL MARKETS		4,175,000	4,000,000	4,160,000	0	0	(753)	0	(753)	0	4,159,247	0	15,753	15,753	40,486	01/15/2016	3FE
Y9374Q-AB-0	SOCIALIST REP OF VIETNAM	F	03/23/2006	MERRILL LYNCH CAPITAL MARKETS		7,142,250	8,500,000	6,992,125	0	0	7,131	0	7,131	0	6,999,256	0	142,994	142,994	173,125	03/12/2028	3FE
1099999 - Bonds - All Other Governments						233,985,441	214,153,309	227,079,724	174,529,908		(166,770)		(166,770)		225,613,612		8,371,829	8,371,829	6,154,604	XXX	XXX
713580-AH-1	PERALTA CA CMNTY CLG DIST G O 05 B3		03/29/2006	LEHMAN BROTHERS INC		5,827,961	13,175,000	6,062,213	6,064,211	0	67,574	0	67,574	0	6,131,786	0	(303,825)	(303,825)	0	08/05/2025	1FE
713580-AJ-7	PERALTA CA CMNTY CLG DIST G O 05 B4		03/29/2006	LEHMAN BROTHERS INC		5,833,196	17,525,000	6,100,803	6,102,896	0	70,485	0	70,485	0	6,173,381	0	(340,185)	(340,185)	0	08/05/2031	1FE
769036-AL-8	RIVERSIDE CA PENSION OBLIGATION 05 A TXB		03/30/2006	CITIGROUP GLOBAL MARKETS		7,438,566	8,005,000	8,005,000	8,005,000	0	0	0	0	0	8,005,000	0	(566,434)	(566,434)	130,735	06/01/2020	1FE
798703-AM-6	SAN LUIS OBISPO CNTY CA PENSION 03A		01/19/2006	DAIN RAUSCHER INCORPORATED		6,164,778	6,460,000	6,460,000	6,460,000	0	0	0	0	0	6,460,000	0	(295,222)	(295,222)	113,933	09/01/2016	1FE
167664-ST-9	CHICAGO IL PUB BLDG COMM 93B PRK DIST		01/01/2006	MATURED		2,345,000	2,345,000	2,345,000	2,345,000	0	0	0	0	0	2,345,000	0	0	0	80,316	01/01/2006	1FE
05921M-AD-8	BALTIMORE MD CMNTY DEV FING CORP 95		02/15/2006	CALLED @ 100		170,000	170,000	169,529	169,896	0	12	0	12	0	169,909	0	91	91	6,970	08/15/2007	1
645913-AT-1	NEW JERSEY ECON ST PENSION TAXBLE 97B		03/30/2006	UNION BANK OF SWITZERLAND		65,999,625	107,500,000	61,367,450	66,204,600	0	915,080	0	915,080	0	67,119,680	0	(1,120,055)	(1,120,055)	0	02/15/2015	1FE
650033-UW-1	NEW YORK ST URBAN DEV ALFRED 91 TAX		01/01/2006	MATURED		840,000	840,000	831,877	840,000	0	0	0	0	0	840,000	0	0	0	41,475	01/01/2006	1FE
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A		03/30/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,103,504	4,160,000	2,255,802	2,316,486	0	28,207	0	28,207	0	2,344,692	0	(241,188)	(241,188)	0	06/30/2018	1FE
392643-PH-9	GREEN BAY WI AREA PUB SD G O 05 A REF		03/30/2006	DAIN RAUSCHER INCORPORATED		1,454,032	1,520,000	1,518,708	1,518,776	0	24	0	24	0	1,518,800	0	(64,768)	(64,768)	621	04/01/2016	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)
2499999 - Bonds - Political Subdivisions						98,176,663	161,700,000	95,116,381	100,026,866		1,081,382		1,081,382		101,108,248		(2,931,585)	(2,931,585)	374,050	XXX	XXX
313401-EN-7	FED HOME LOAN MTG CORP #160036		03/01/2006	SCHEDULED REDEMPTION		1,391	1,391	1,348	1,381	0	10	0	10	0	1,391	0	0	0	30	01/01/2008	1
313401-EP-2	FED HOME LOAN MTG CORP #160037		03/01/2006	SCHEDULED REDEMPTION		1,245	1,245	1,207	1,235	0	10	0	10	0	1,245	0	0	0	26	01/01/2008	1
313401-EQ-0	FED HOME LOAN MTG CORP #160038		03/01/2006	SCHEDULED REDEMPTION		1,615	1,615	1,559	1,601	0	14	0	14	0	1,615	0	0	0	34	02/01/2008	1
313401-GD-7	FED HOME LOAN MTG CORP #160075		03/01/2006	SCHEDULED REDEMPTION		522	522	516	519	0	3	0	3	0	522	0	0	0	13	04/01/2009	1
313401-GW-5	FED HOME LOAN MTG CORP #160092		03/01/2006	SCHEDULED REDEMPTION		64	64	62	62	0	2	0	2	0	64	0	0	0	2	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		03/01/2006	SCHEDULED REDEMPTION		198	198	207	204	0	(6)	0	(6)	0	198	0	0	0	6	11/01/2009	1
313401-JD-4	FED HOME LOAN MTG CORP #170019		03/01/2006	SCHEDULED REDEMPTION		1,465	1,465	1,415	1,454	0	11	0	11	0	1,465	0	0	0	31	02/01/2008	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		03/01/2006	SCHEDULED REDEMPTION		171	171	205	192	0	(20)	0	(20)	0	171	0	0	0	6	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		02/01/2006	SCHEDULED REDEMPTION		73	73	71	72	0	1	0	1	0	73	0	0	0	2	11/01/2010	1
313401-MS-7	FED HOME LOAN MTG CORP #170088		03/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2013	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		03/01/2006	SCHEDULED REDEMPTION		98	98	96	95	0	3	0	3	0	98	0	0	0	3	05/01/2014	1
31340M-6U-4	FED HOME LOAN MTG CORP #181783		03/01/2006	SCHEDULED REDEMPTION		523	523	418	506	0	17	0	17	0	523	0	0	0	9	12/01/2008	1
31340Q-ZH-2	FED HOME LOAN MTG CORP #184344		03/01/2006	SCHEDULED REDEMPTION		230	230	198	214	0	16	0	16	0	230	0	0	0	5	10/01/2010	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		03/01/2006	SCHEDULED REDEMPTION		357	357	352	353	0	4	0	4	0	357	0	0	0	9	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		03/01/2006	SCHEDULED REDEMPTION		843	843	837	839	0	4	0	4	0	843	0	0	0	21	12/01/2009	1
31341K-W5-3	FED HOME LOAN MTG CORP #258768		03/01/2006	SCHEDULED REDEMPTION		539	539	532	536	0	3	0	3	0	539	0	0	0	13	02/01/2013	1
31343A-WX-2	FED HOME LOAN MTG CORP #270662		03/01/2006	SCHEDULED REDEMPTION		724	724	719	716	0	8	0	8	0	724	0	0	0	18	04/01/2016	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		03/01/2006	SCHEDULED REDEMPTION		502	502	498	501	0	1	0	1	0	502	0	0	0	12	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		03/01/2006	SCHEDULED REDEMPTION		46	46	51	51	0	(5)	0	(5)	0	46	0	0	0	1	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		03/01/2006	SCHEDULED REDEMPTION		57	57	64	64	0	(7)	0	(7)	0	57	0	0	0	1	07/01/2017	1
31345M-JR-2	FED HOME LOAN MTG CORP #309272		03/01/2006	SCHEDULED REDEMPTION		240	240	222	196	0	45	0	45	0	240	0	0	0	5	12/01/2018	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		03/01/2006	SCHEDULED REDEMPTION		121	121	119	114	0	7	0	7	0	121	0	0	0	3	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		03/01/2006	SCHEDULED REDEMPTION		33	33	32	31	0	2	0	2	0	33	0	0	0	1	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		03/01/2006	SCHEDULED REDEMPTION		10,114	10,114	10,846	10,844	0	(730)	0	(730)	0	10,114	0	0	0	278	06/01/2019	1
31297T-TR-4	FED HOME LOAN MTG CORP #A37760		03/01/2006	SCHEDULED REDEMPTION		15,051	15,051	14,457	14,466	0	585	0	585	0	15,051	0	0	0	175	09/01/2035	1
31297V-LP-1	FED HOME LOAN MTG CORP #A39334		03/01/2006	SCHEDULED REDEMPTION		6,308	6,308	6,006	6,009	0	299	0	299	0	6,308	0	0	0	70	09/01/2035	1
312908-WD-4	FED HOME LOAN MTG CORP 1202 F		03/01/2006	SCHEDULED REDEMPTION		24,824	24,824	23,173	24,601	0	223	0	223	0	24,824	0	0	0	387	02/15/2007	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		03/01/2006	SCHEDULED REDEMPTION		413,268	413,268	374,376	401,095	0	12,173	0	12,173	0	413,268	0	0	0	6,808	06/01/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		03/01/2006	SCHEDULED REDEMPTION		477,803	477,803	444,420	471,414	0	6,389	0	6,389	0	477,803	0	0	0	8,117	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		03/01/2006	SCHEDULED REDEMPTION		337,589	337,589	305,668	325,848	0	11,741	0	11,741	0	337,589	0	0	0	5,460	09/01/2022	1
312914-E4-2	FED HOME LOAN MTG CORP 1471 G		03/01/2006	SCHEDULED REDEMPTION		489,249	489,249	482,981	488,449	0	800	0	800	0	489,249	0	0	0	7,545	03/15/2008	1
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH		03/01/2006	SCHEDULED REDEMPTION		455,324	455,324	435,968	452,422	0	2,902	0	2,902	0	455,324	0	0	0	6,297	04/15/2008	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)
312915-GS-4	FED HOME LOAN MTG CORP 1499 PH		03/01/2006	SCHEDULED REDEMPTION		688,007	688,007	671,667	686,487	0	1,519	0	1,519	0	688,007	0	0	0	9,828	01/15/2023	1
312916-RH-4	FED HOME LOAN MTG CORP 1539 PL		03/01/2006	SCHEDULED REDEMPTION		586,589	586,589	564,316	584,814	0	1,774	0	1,774	0	586,589	0	0	0	8,457	05/15/2008	1
312916-SA-8	FED HOME LOAN MTG CORP 1540 E		03/01/2006	SCHEDULED REDEMPTION		564,814	564,814	562,545	564,608	0	206	0	206	0	564,814	0	0	0	8,709	04/15/2013	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		03/01/2006	SCHEDULED REDEMPTION		2,173,851	2,173,851	2,159,787	2,172,425	0	1,426	0	1,426	0	2,173,851	0	0	0	31,266	08/15/2008	1
3133T0-6H-2	FED HOME LOAN MTG CORP 1580 P		03/01/2006	SCHEDULED REDEMPTION		165,731	165,731	158,053	164,859	0	872	0	872	0	165,731	0	0	0	2,409	09/15/2008	1
3133T1-4X-7	FED HOME LOAN MTG CORP 1614 J		03/01/2006	SCHEDULED REDEMPTION		235,057	235,057	237,188	235,131	0	(74)	0	(74)	0	235,057	0	0	0	3,301	11/01/2022	1
3133T3-4B-1	FED HOME LOAN MTG CORP 1669 G		01/01/2006	SCHEDULED REDEMPTION		14,923	14,923	14,897	14,903	0	20	0	20	0	14,923	0	0	0	81	02/15/2023	1
3133T4-N9-3	FED HOME LOAN MTG CORP 1684 G		01/01/2006	SCHEDULED REDEMPTION		3,060	3,060	3,120	3,071	0	(10)	0	(10)	0	3,060	0	0	0	17	03/15/2023	1
3133T4-LD-6	FED HOME LOAN MTG CORP 1692 PJ		03/01/2006	SCHEDULED REDEMPTION		208,053	208,053	189,913	205,921	0	2,132	0	2,132	0	208,053	0	0	0	2,869	04/15/2023	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		03/01/2006	SCHEDULED REDEMPTION		148,665	148,665	128,877	139,197	0	9,468	0	9,468	0	148,665	0	0	0	2,203	04/01/2024	1
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		03/01/2006	SCHEDULED REDEMPTION		573,367	573,367	449,542	538,803	0	34,564	0	34,564	0	573,367	0	0	0	8,955	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		03/01/2006	SCHEDULED REDEMPTION		240	240	254	261	0	(21)	0	(21)	0	240	0	0	0	5	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2006	SCHEDULED REDEMPTION		256	256	271	279	0	(23)	0	(23)	0	256	0	0	0	5	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		03/01/2006	SCHEDULED REDEMPTION		21,281	21,281	21,834	21,807	0	(526)	0	(526)	0	21,281	0	0	0	279	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2006	SCHEDULED REDEMPTION		85	85	88	87	0	(2)	0	(2)	0	85	0	0	0	1	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		03/01/2006	SCHEDULED REDEMPTION		89	89	91	90	0	(2)	0	(2)	0	89	0	0	0	1	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		03/01/2006	SCHEDULED REDEMPTION		11,236	11,236	11,481	11,473	0	(237)	0	(237)	0	11,236	0	0	0	143	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		03/01/2006	SCHEDULED REDEMPTION		109,516	109,516	111,907	111,844	0	(2,328)	0	(2,328)	0	109,516	0	0	0	1,380	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		03/01/2006	SCHEDULED REDEMPTION		551,875	551,875	571,277	566,165	0	(14,290)	0	(14,290)	0	551,875	0	0	0	7,588	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		03/01/2006	SCHEDULED REDEMPTION		15,371	15,371	15,553	15,519	0	(149)	0	(149)	0	15,371	0	0	0	187	12/01/2033	1
31296R-G2-8	FED HOME LOAN MTG CORP GOLD #A16517		03/01/2006	SCHEDULED REDEMPTION		88,666	88,666	87,800	87,855	0	811	0	811	0	88,666	0	0	0	983	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		03/01/2006	SCHEDULED REDEMPTION		87,982	87,982	89,903	89,849	0	(1,867)	0	(1,867)	0	87,982	0	0	0	1,038	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		03/01/2006	SCHEDULED REDEMPTION		21,940	21,940	22,386	22,375	0	(435)	0	(435)	0	21,940	0	0	0	237	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		03/01/2006	SCHEDULED REDEMPTION		7,166	7,166	7,322	7,317	0	(151)	0	(151)	0	7,166	0	0	0	73	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		03/01/2006	SCHEDULED REDEMPTION		770	770	787	786	0	(16)	0	(16)	0	770	0	0	0	8	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2006	SCHEDULED REDEMPTION		3,483	3,483	3,374	3,379	0	104	0	104	0	3,483	0	0	0	31	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		03/01/2006	SCHEDULED REDEMPTION		15,757	15,757	16,078	16,070	0	(313)	0	(313)	0	15,757	0	0	0	217	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		03/01/2006	SCHEDULED REDEMPTION		23,843	23,843	24,372	24,359	0	(517)	0	(517)	0	23,843	0	0	0	355	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		03/01/2006	SCHEDULED REDEMPTION		27,124	27,124	27,676	27,663	0	(539)	0	(539)	0	27,124	0	0	0	284	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		03/01/2006	SCHEDULED REDEMPTION		3,769	3,769	3,851	3,847	0	(79)	0	(79)	0	3,769	0	0	0	51	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		03/01/2006	SCHEDULED REDEMPTION		387	387	396	395	0	(8)	0	(8)	0	387	0	0	0	5	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		03/01/2006	SCHEDULED REDEMPTION		1,579	1,579	1,614	1,612	0	(33)	0	(33)	0	1,579	0	0	0	21	09/01/2034	1
31297E-J7-2	FED HOME LOAN MTG CORP GOLD #A26586		03/01/2006	SCHEDULED REDEMPTION		683,835	683,835	708,731	704,361	0	(20,525)	0	(20,525)	0	683,835	0	0	0	8,632	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

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)
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		03/01/2006	SCHEDULED REDEMPTION		1,784	1,784	1,823	1,821	0	(37)	0	(37)	0	1,784	0	0	0	24	10/01/2034	1
31297F-ZP-1	FED HOME LOAN MTG CORP GOLD #A27950		03/01/2006	SCHEDULED REDEMPTION		557,242	557,242	568,386	566,739	0	(9,497)	0	(9,497)	0	557,242	0	0	0	6,207	11/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2006	SCHEDULED REDEMPTION		8,448	8,448	8,366	8,374	0	74	0	74	0	8,448	0	0	0	95	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2006	SCHEDULED REDEMPTION		20,311	20,311	19,673	19,712	0	600	0	600	0	20,311	0	0	0	159	03/01/2035	1
31297M-RB-6	FED HOME LOAN MTG CORP GOLD #A32282		03/01/2006	SCHEDULED REDEMPTION		3,957	3,957	4,011	4,007	0	(49)	0	(49)	0	3,957	0	0	0	48	04/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		03/01/2006	SCHEDULED REDEMPTION		610	610	623	622	0	(13)	0	(13)	0	610	0	0	0	8	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		03/01/2006	SCHEDULED REDEMPTION		1,211	1,211	1,227	1,227	0	(17)	0	(17)	0	1,211	0	0	0	3	08/01/2035	1
31297N-LH-7	FED HOME LOAN MTG CORP GOLD #A33028		03/01/2006	SCHEDULED REDEMPTION		6,587	6,587	6,674	6,675	0	(88)	0	(88)	0	6,587	0	0	0	18	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		03/01/2006	SCHEDULED REDEMPTION		25,530	25,530	26,088	26,062	0	(531)	0	(531)	0	25,530	0	0	0	335	01/01/2035	1
31297Q-UQ-0	FED HOME LOAN MTG CORP GOLD #A35091		03/01/2006	SCHEDULED REDEMPTION		4,564	4,564	4,633	4,634	0	(69)	0	(69)	0	4,564	0	0	0	13	05/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		03/01/2006	SCHEDULED REDEMPTION		646	646	655	655	0	(8)	0	(8)	0	646	0	0	0	2	06/01/2035	1
31297R-GS-0	FED HOME LOAN MTG CORP GOLD #A35609		02/09/2006	BANK OF AMERICA		956,761	967,953	982,627	982,659	0	(32)	0	(32)	0	982,627	0	(25,866)	(25,866)	0	07/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		03/01/2006	SCHEDULED REDEMPTION		1,246	1,246	1,265	1,265	0	(19)	0	(19)	0	1,246	0	0	0	3	08/01/2035	1
31297S-HL-2	FED HOME LOAN MTG CORP GOLD #A36535		03/01/2006	SCHEDULED REDEMPTION		23	23	23	22	0	0	0	0	0	23	0	0	0	0	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		03/01/2006	SCHEDULED REDEMPTION		2,081	2,081	2,109	2,109	0	(28)	0	(28)	0	2,081	0	0	0	6	08/01/2035	1
31297S-2F-1	FED HOME LOAN MTG CORP GOLD #A37074		03/01/2006	SCHEDULED REDEMPTION		3,763	3,763	3,583	3,585	0	178	0	178	0	3,763	0	0	0	42	09/01/2035	1
31297T-LH-4	FED HOME LOAN MTG CORP GOLD #A37528		03/01/2006	SCHEDULED REDEMPTION		5,373	5,373	5,115	5,118	0	254	0	254	0	5,373	0	0	0	59	09/01/2035	1
31297T-P9-8	FED HOME LOAN MTG CORP GOLD #A37648		03/01/2006	SCHEDULED REDEMPTION		24,274	24,274	24,043	24,045	0	229	0	229	0	24,274	0	0	0	270	09/01/2035	1
31297T-TU-7	FED HOME LOAN MTG CORP GOLD #A37763		03/01/2006	SCHEDULED REDEMPTION		3,002	3,002	3,048	3,048	0	(46)	0	(46)	0	3,002	0	0	0	8	09/01/2035	1
31297T-3A-9	FED HOME LOAN MTG CORP GOLD #A37993		03/01/2006	SCHEDULED REDEMPTION		6,678	6,678	6,358	6,361	0	316	0	316	0	6,678	0	0	0	74	10/01/2035	1
31297U-K7-4	FED HOME LOAN MTG CORP GOLD #A38418		03/01/2006	SCHEDULED REDEMPTION		13,191	13,191	12,559	12,566	0	625	0	625	0	13,191	0	0	0	155	10/01/2035	1
31297U-T7-5	FED HOME LOAN MTG CORP GOLD #A38674		03/01/2006	SCHEDULED REDEMPTION		18,616	18,616	17,724	17,734	0	882	0	882	0	18,616	0	0	0	177	10/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		03/01/2006	SCHEDULED REDEMPTION		220	220	222	222	0	(2)	0	(2)	0	220	0	0	0	1	05/01/2035	1
31297V-EV-6	FED HOME LOAN MTG CORP GOLD #A39148		03/01/2006	SCHEDULED REDEMPTION		17,938	17,938	17,078	17,088	0	850	0	850	0	17,938	0	0	0	218	10/01/2035	1
31297V-TC-2	FED HOME LOAN MTG CORP GOLD #A39547		03/01/2006	SCHEDULED REDEMPTION		45,435	45,435	43,257	43,282	0	2,153	0	2,153	0	45,435	0	0	0	562	11/01/2035	1
3128K0-J4-6	FED HOME LOAN MTG CORP GOLD #A40283		03/01/2006	SCHEDULED REDEMPTION		41,926	41,926	42,509	0	0	(583)	0	(583)	0	41,926	0	0	0	210	12/01/2035	1
3128K0-J8-7	FED HOME LOAN MTG CORP GOLD #A40287		03/01/2006	SCHEDULED REDEMPTION		1,386	1,386	1,405	0	0	(19)	0	(19)	0	1,386	0	0	0	7	12/01/2035	1
3128K0-MZ-3	FED HOME LOAN MTG CORP GOLD #A40376		03/01/2006	Various		483,878	489,533	496,953	496,969	0	(21)	0	(21)	0	496,949	0	(13,071)	(13,071)	1	12/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		03/01/2006	SCHEDULED REDEMPTION		707	707	715	715	0	(8)	0	(8)	0	707	0	0	0	2	12/01/2035	1
3128K1-KV-2	FED HOME LOAN MTG CORP GOLD #A41208		03/01/2006	SCHEDULED REDEMPTION		68,622	68,622	69,565	0	0	(944)	0	(944)	0	68,622	0	0	0	343	01/01/2036	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		03/01/2006	SCHEDULED REDEMPTION		72	72	73	73	0	(1)	0	(1)	0	72	0	0	0	0	01/01/2036	1
3128K1-TU-5	FED HOME LOAN MTG CORP GOLD #A41463		03/01/2006	SCHEDULED REDEMPTION		35,694	35,694	36,098	36,099	0	(405)	0	(405)	0	35,694	0	0	0	98	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		03/01/2006	Various		990,181	1,001,744	1,016,928	1,016,960	0	(57)	0	(57)	0	1,016,903	0	(26,722)	(26,722)	5	01/01/2036	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)
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		03/01/2006	Various		989,474	1,001,037	1,016,212	1,016,245	0	(49)	0	(49)	0	1,016,196	0	(26,722)	(26,722)	3	01/01/2036	1
3128K1-Z3-8	FED HOME LOAN MTG CORP GOLD #A41662		03/01/2006	SCHEDULED REDEMPTION		237	237	241	241	0	(4)	0	(4)	0	237	0	0	0	1	01/01/2036	1
3128K1-3B-5	FED HOME LOAN MTG CORP GOLD #A41694		02/09/2006	BANK OF AMERICA		430,067	435,098	441,694	441,708	0	(14)	0	(14)	0	441,694	0	(11,627)	(11,627)	0	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		03/01/2006	SCHEDULED REDEMPTION		1,358	1,358	1,379	1,379	0	(21)	0	(21)	0	1,358	0	0	0	4	01/01/2036	1
3128K1-4B-4	FED HOME LOAN MTG CORP GOLD #A41718		03/01/2006	Various		988,787	1,000,351	1,015,515	1,015,548	0	(36)	0	(36)	0	1,015,512	0	(26,725)	(26,725)	1	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		03/01/2006	Various		989,405	1,000,968	1,016,142	1,016,175	0	(46)	0	(46)	0	1,016,129	0	(26,725)	(26,725)	2	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		03/01/2006	SCHEDULED REDEMPTION		8,335	8,335	8,453	8,453	0	(119)	0	(119)	0	8,335	0	0	0	23	01/01/2036	1
3128K2-D7-1	FED HOME LOAN MTG CORP GOLD #A41926		03/01/2006	SCHEDULED REDEMPTION		235	235	238	238	0	(4)	0	(4)	0	235	0	0	0	1	01/01/2036	1
3128K2-E9-6	FED HOME LOAN MTG CORP GOLD #A41960		03/01/2006	SCHEDULED REDEMPTION		3,119	3,119	3,154	3,154	0	(35)	0	(35)	0	3,119	0	0	0	9	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		03/01/2006	Various		365,226	369,352	374,951	374,964	0	(204)	0	(204)	0	374,760	0	(9,534)	(9,534)	35	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		03/01/2006	SCHEDULED REDEMPTION		1,042	1,042	1,058	1,058	0	(16)	0	(16)	0	1,042	0	0	0	3	01/01/2036	1
3128K2-JU-4	FED HOME LOAN MTG CORP GOLD #A42075		03/01/2006	Various		992,802	1,004,364	1,019,573	1,019,606	0	(82)	0	(82)	0	1,019,524	0	(26,722)	(26,722)	12	01/01/2036	1
3128K2-JV-2	FED HOME LOAN MTG CORP GOLD #A42076		03/01/2006	SCHEDULED REDEMPTION		2,020	2,020	2,048	2,049	0	(28)	0	(28)	0	2,020	0	0	0	6	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2006	Various		729,038	737,537	748,767	748,791	0	(58)	0	(58)	0	748,733	0	(19,695)	(19,695)	136	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		03/01/2006	SCHEDULED REDEMPTION		8,158	8,158	8,262	8,262	0	(104)	0	(104)	0	8,158	0	0	0	22	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		03/01/2006	Various		1,538,448	1,556,433	1,580,112	1,580,164	0	(64)	0	(64)	0	1,580,100	0	(41,651)	(41,651)	473	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		03/01/2006	SCHEDULED REDEMPTION		1,166	1,166	1,184	1,184	0	(18)	0	(18)	0	1,166	0	0	0	3	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		03/01/2006	Various		989,234	1,000,797	1,015,968	1,016,001	0	(45)	0	(45)	0	1,015,956	0	(26,722)	(26,722)	2	01/01/2036	1
3128K2-PK-9	FED HOME LOAN MTG CORP GOLD #A42226		03/01/2006	Various		1,563,299	1,581,580	1,605,597	1,605,649	0	(59)	0	(59)	0	1,605,590	0	(42,291)	(42,291)	640	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		03/01/2006	SCHEDULED REDEMPTION		535	535	541	541	0	(6)	0	(6)	0	535	0	0	0	1	02/01/2036	1
3128K2-PY-9	FED HOME LOAN MTG CORP GOLD #A42239		03/01/2006	SCHEDULED REDEMPTION		2,419	2,419	2,456	2,456	0	(37)	0	(37)	0	2,419	0	0	0	7	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		03/01/2006	SCHEDULED REDEMPTION		1,045	1,045	1,061	1,061	0	(16)	0	(16)	0	1,045	0	0	0	3	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		03/01/2006	SCHEDULED REDEMPTION		883	883	894	894	0	(12)	0	(12)	0	883	0	0	0	2	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		03/01/2006	SCHEDULED REDEMPTION		3,231	3,231	3,270	3,270	0	(38)	0	(38)	0	3,231	0	0	0	9	02/01/2036	1
3128K2-R2-7	FED HOME LOAN MTG CORP GOLD #A42305		03/01/2006	Various		461,323	466,718	473,793	473,808	0	(17)	0	(17)	0	473,791	0	(12,467)	(12,467)	0	01/01/2036	1
3128K2-S9-1	FED HOME LOAN MTG CORP GOLD #A42344		03/01/2006	Various		1,135,552	1,148,807	1,163,283	1,163,314	0	(65)	0	(65)	0	1,163,249	0	(27,697)	(27,697)	468	02/01/2036	1
3128K2-VE-6	FED HOME LOAN MTG CORP GOLD #A42413		03/01/2006	SCHEDULED REDEMPTION		151	151	153	153	0	(2)	0	(2)	0	151	0	0	0	0	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		03/01/2006	Various		934,734	945,344	956,092	956,115	0	(377)	0	(377)	0	955,738	0	(21,003)	(21,003)	210	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		03/01/2006	SCHEDULED REDEMPTION		240	240	244	244	0	(4)	0	(4)	0	240	0	0	0	1	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		03/01/2006	SCHEDULED REDEMPTION		243	243	246	246	0	(4)	0	(4)	0	243	0	0	0	1	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		03/01/2006	Various		1,531,192	1,548,823	1,572,304	1,572,355	0	(417)	0	(417)	0	1,571,938	0	(40,746)	(40,746)	66	01/01/2036	1
3128K3-M3-8	FED HOME LOAN MTG CORP GOLD #A43078		02/09/2006	BANK OF AMERICA		1,976,875	2,000,000	2,030,338	2,030,404	0	(66)	0	(66)	0	2,030,338	0	(53,463)	(53,463)	0	02/01/2036	1
3128K3-P4-3	FED HOME LOAN MTG CORP GOLD #A43143		02/09/2006	BANK OF AMERICA		1,965,459	1,988,450	2,018,640	2,018,706	0	(66)	0	(66)	0	2,018,640	0	(53,182)	(53,182)	0	02/01/2036	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)
3128K3-QY-6	FED HOME LOAN MTG CORP GOLD #A43171		02/09/2006	BANK OF AMERICA		1,339,006	1,354,669	1,375,205	1,375,250	0	(45)	0	(45)	0	1,375,205	0	(36,200)	(36,200)	0	02/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		03/01/2006	SCHEDULED REDEMPTION		2,664	2,664	2,723	2,719	0	(55)	0	(55)	0	2,664	0	0	0	36	06/01/2035	1
3128K6-XW-5	FED HOME LOAN MTG CORP GOLD #A46093		02/09/2006	BANK OF AMERICA		551,135	557,582	566,034	566,053	0	(18)	0	(18)	0	566,034	0	(14,900)	(14,900)	0	07/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		03/01/2006	SCHEDULED REDEMPTION		18,198	18,198	18,426	18,427	0	(228)	0	(228)	0	18,198	0	0	0	50	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		03/01/2006	SCHEDULED REDEMPTION		192	192	194	194	0	(2)	0	(2)	0	192	0	0	0	1	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		03/01/2006	Various		989,523	1,001,086	1,016,260	1,016,293	0	(46)	0	(46)	0	1,016,247	0	(26,725)	(26,725)	3	08/01/2035	1
3128K7-XU-7	FED HOME LOAN MTG CORP GOLD #A46991		03/01/2006	SCHEDULED REDEMPTION		7,098	7,098	6,758	6,762	0	336	0	336	0	7,098	0	0	0	87	09/01/2035	1
3128K7-3H-9	FED HOME LOAN MTG CORP GOLD #A47100		03/01/2006	SCHEDULED REDEMPTION		3,422	3,422	3,258	3,260	0	162	0	162	0	3,422	0	0	0	38	09/01/2035	1
3128K7-3Y-2	FED HOME LOAN MTG CORP GOLD #A47115		03/01/2006	SCHEDULED REDEMPTION		4,734	4,734	4,507	4,510	0	224	0	224	0	4,734	0	0	0	53	09/01/2035	1
3128K7-4Q-8	FED HOME LOAN MTG CORP GOLD #A47131		03/01/2006	SCHEDULED REDEMPTION		26,393	26,393	25,128	25,142	0	1,251	0	1,251	0	26,393	0	0	0	323	10/01/2035	1
3128K7-5J-3	FED HOME LOAN MTG CORP GOLD #A47149		03/01/2006	SCHEDULED REDEMPTION		5,358	5,358	5,101	5,104	0	254	0	254	0	5,358	0	0	0	60	10/01/2035	1
3128K8-AX-4	FED HOME LOAN MTG CORP GOLD #A47222		03/01/2006	SCHEDULED REDEMPTION		10,926	10,926	10,402	10,408	0	518	0	518	0	10,926	0	0	0	125	10/01/2035	1
3128K8-J4-9	FED HOME LOAN MTG CORP GOLD #A47483		03/01/2006	SCHEDULED REDEMPTION		1,073	1,073	1,090	1,090	0	(16)	0	(16)	0	1,073	0	0	0	3	10/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		03/01/2006	Various		503,301	509,098	516,805	516,821	0	(123)	0	(123)	0	516,699	0	(13,397)	(13,397)	21	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		03/01/2006	SCHEDULED REDEMPTION		397	397	402	402	0	(5)	0	(5)	0	397	0	0	0	1	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		03/01/2006	SCHEDULED REDEMPTION		101	101	102	102	0	(1)	0	(1)	0	101	0	0	0	0	01/01/2036	1
3128K9-AP-9	FED HOME LOAN MTG CORP GOLD #A48114		03/01/2006	SCHEDULED REDEMPTION		787	787	796	796	0	(9)	0	(9)	0	787	0	0	0	2	01/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		03/01/2006	SCHEDULED REDEMPTION		388	388	374	376	0	12	0	12	0	388	0	0	0	3	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2006	SCHEDULED REDEMPTION		10,470	10,470	10,098	10,139	0	332	0	332	0	10,470	0	0	0	95	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		03/01/2006	SCHEDULED REDEMPTION		491	491	474	476	0	15	0	15	0	491	0	0	0	5	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		03/01/2006	SCHEDULED REDEMPTION		5,736	5,736	5,543	5,561	0	175	0	175	0	5,736	0	0	0	54	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		03/01/2006	SCHEDULED REDEMPTION		3,071	3,071	2,964	2,974	0	97	0	97	0	3,071	0	0	0	27	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		03/01/2006	SCHEDULED REDEMPTION		14,496	14,496	13,989	14,036	0	460	0	460	0	14,496	0	0	0	113	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		03/01/2006	SCHEDULED REDEMPTION		1,151	1,151	1,295	1,291	0	(140)	0	(140)	0	1,151	0	0	0	23	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2006	SCHEDULED REDEMPTION		1,227	1,227	1,481	1,480	0	(253)	0	(253)	0	1,227	0	0	0	24	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2006	SCHEDULED REDEMPTION		2,265	2,265	2,396	2,418	0	(152)	0	(152)	0	2,265	0	0	0	50	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		03/01/2006	SCHEDULED REDEMPTION		6,851	6,851	6,755	6,755	0	96	0	96	0	6,851	0	0	0	95	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		03/01/2006	SCHEDULED REDEMPTION		13,993	13,993	14,141	14,136	0	(143)	0	(143)	0	13,993	0	0	0	208	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		03/01/2006	SCHEDULED REDEMPTION		4,158	4,158	4,231	4,228	0	(70)	0	(70)	0	4,158	0	0	0	59	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		03/01/2006	SCHEDULED REDEMPTION		56	56	57	57	0	(1)	0	(1)	0	56	0	0	0	1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		03/01/2006	SCHEDULED REDEMPTION		460	460	464	464	0	(4)	0	(4)	0	460	0	0	0	7	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2006	SCHEDULED REDEMPTION		2,093	2,093	2,173	2,164	0	(71)	0	(71)	0	2,093	0	0	0	33	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2006	SCHEDULED REDEMPTION		1,444	1,444	1,486	1,490	0	(46)	0	(46)	0	1,444	0	0	0	24	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)
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2006	SCHEDULED REDEMPTION		174	174	182	184	0	(10)	0	(10)	0	174	0	0	0	4	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		03/01/2006	SCHEDULED REDEMPTION		345	345	340	340	0	5	0	5	0	345	0	0	0	6	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		03/01/2006	SCHEDULED REDEMPTION		1,183	1,183	1,195	1,193	0	(10)	0	(10)	0	1,183	0	0	0	18	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		03/01/2006	SCHEDULED REDEMPTION		102,317	102,317	103,747	103,553	0	(1,236)	0	(1,236)	0	102,317	0	0	0	1,643	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2006	SCHEDULED REDEMPTION		472	472	486	483	0	(11)	0	(11)	0	472	0	0	0	8	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2006	SCHEDULED REDEMPTION		26,128	26,128	26,451	26,393	0	(265)	0	(265)	0	26,128	0	0	0	388	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2006	SCHEDULED REDEMPTION		1,038	1,038	1,070	1,063	0	(24)	0	(24)	0	1,038	0	0	0	16	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2006	SCHEDULED REDEMPTION		6,480	6,480	6,390	6,408	0	72	0	72	0	6,480	0	0	0	92	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		03/01/2006	SCHEDULED REDEMPTION		1,781	1,781	1,756	1,763	0	18	0	18	0	1,781	0	0	0	25	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		03/01/2006	SCHEDULED REDEMPTION		5,185	5,185	5,241	5,226	0	(41)	0	(41)	0	5,185	0	0	0	82	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		03/01/2006	SCHEDULED REDEMPTION		947	947	973	969	0	(21)	0	(21)	0	947	0	0	0	12	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		03/01/2006	SCHEDULED REDEMPTION		26,262	26,262	26,562	26,560	0	(298)	0	(298)	0	26,262	0	0	0	310	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		03/01/2006	SCHEDULED REDEMPTION		26,338	26,338	26,717	25,429	0	910	0	910	0	26,338	0	0	0	315	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		03/01/2006	SCHEDULED REDEMPTION		10	10	9	9	0	0	0	0	0	10	0	0	0	0	11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		03/01/2006	SCHEDULED REDEMPTION		2,877	2,877	2,774	2,781	0	96	0	96	0	2,877	0	0	0	34	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2006	SCHEDULED REDEMPTION		175	175	169	170	0	5	0	5	0	175	0	0	0	2	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		03/01/2006	SCHEDULED REDEMPTION		3,230	3,230	3,115	3,134	0	95	0	95	0	3,230	0	0	0	40	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		03/01/2006	SCHEDULED REDEMPTION		193	193	198	198	0	(5)	0	(5)	0	193	0	0	0	3	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		03/01/2006	SCHEDULED REDEMPTION		593	593	584	584	0	8	0	8	0	593	0	0	0	10	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		03/01/2006	SCHEDULED REDEMPTION		16,785	16,785	15,605	15,616	0	1,169	0	1,169	0	16,785	0	0	0	183	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		03/01/2006	SCHEDULED REDEMPTION		1,034	1,034	967	968	0	65	0	65	0	1,034	0	0	0	15	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		03/01/2006	SCHEDULED REDEMPTION		402	402	378	379	0	23	0	23	0	402	0	0	0	6	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		03/01/2006	SCHEDULED REDEMPTION		129	129	127	127	0	2	0	2	0	129	0	0	0	2	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		03/01/2006	SCHEDULED REDEMPTION		11,817	11,817	11,032	11,040	0	777	0	777	0	11,817	0	0	0	191	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		03/01/2006	SCHEDULED REDEMPTION		21,598	21,598	20,194	20,237	0	1,361	0	1,361	0	21,598	0	0	0	311	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		03/01/2006	SCHEDULED REDEMPTION		177	177	166	166	0	12	0	12	0	177	0	0	0	3	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		03/01/2006	SCHEDULED REDEMPTION		963	963	902	902	0	60	0	60	0	963	0	0	0	14	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2006	SCHEDULED REDEMPTION		38	38	37	37	0	1	0	1	0	38	0	0	0	1	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		03/01/2006	SCHEDULED REDEMPTION		452	452	446	446	0	6	0	6	0	452	0	0	0	7	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		03/01/2006	SCHEDULED REDEMPTION		18,077	18,077	16,847	16,859	0	1,218	0	1,218	0	18,077	0	0	0	293	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		03/01/2006	SCHEDULED REDEMPTION		120	120	121	121	0	(1)	0	(1)	0	120	0	0	0	2	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		03/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		03/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	07/01/2029	1

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										11	12	13	14	15							
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31293T-E6-0	FED HOME LOAN MTG CORP GOLD #C29157		03/01/2006	SCHEDULED REDEMPTION		424	424	428	428	0	(4)	0	(4)	0	424	0	0	0	7	07/01/2029	1
31293V-AK-8	FED HOME LOAN MTG CORP GOLD #C30010		01/01/2006	SCHEDULED REDEMPTION		40,091	40,091	40,474	40,464	0	(373)	0	(373)	0	40,091	0	0	0	234	08/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		03/01/2006	SCHEDULED REDEMPTION		3,485	3,485	3,518	3,517	0	(32)	0	(32)	0	3,485	0	0	0	57	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		03/01/2006	SCHEDULED REDEMPTION		6,312	6,312	6,423	6,414	0	(102)	0	(102)	0	6,312	0	0	0	74	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		03/01/2006	SCHEDULED REDEMPTION		468	468	472	472	0	(4)	0	(4)	0	468	0	0	0	7	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		03/01/2006	SCHEDULED REDEMPTION		269	269	276	276	0	(7)	0	(7)	0	269	0	0	0	5	10/01/2029	1
31293X-EH-7	FED HOME LOAN MTG CORP GOLD #C31936		03/01/2006	SCHEDULED REDEMPTION		6,812	6,812	7,081	6,980	0	(167)	0	(167)	0	6,812	0	0	0	127	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		03/01/2006	SCHEDULED REDEMPTION		91	91	92	92	0	(1)	0	(1)	0	91	0	0	0	1	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		03/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		03/01/2006	SCHEDULED REDEMPTION		79	79	79	79	0	(1)	0	(1)	0	79	0	0	0	1	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		03/01/2006	SCHEDULED REDEMPTION		130	130	131	131	0	(1)	0	(1)	0	130	0	0	0	2	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		03/01/2006	SCHEDULED REDEMPTION		32	32	31	31	0	1	0	1	0	32	0	0	0	0	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		03/01/2006	SCHEDULED REDEMPTION		1,109	1,109	1,120	1,120	0	(10)	0	(10)	0	1,109	0	0	0	15	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		03/01/2006	SCHEDULED REDEMPTION		802	802	773	774	0	28	0	28	0	802	0	0	0	14	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		03/01/2006	SCHEDULED REDEMPTION		14	14	14	14	0	0	0	0	0	14	0	0	0	0	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		03/01/2006	SCHEDULED REDEMPTION		361	361	345	341	0	21	0	21	0	361	0	0	0	6	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		03/01/2006	SCHEDULED REDEMPTION		219	219	221	221	0	(2)	0	(2)	0	219	0	0	0	4	04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2006	SCHEDULED REDEMPTION		62	62	64	65	0	(4)	0	(4)	0	62	0	0	0	1	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		03/01/2006	SCHEDULED REDEMPTION		12	12	11	11	0	0	0	0	0	12	0	0	0	0	04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		03/01/2006	SCHEDULED REDEMPTION		288	288	293	293	0	(5)	0	(5)	0	288	0	0	0	5	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		03/01/2006	SCHEDULED REDEMPTION		1,112	1,112	1,076	1,070	0	42	0	42	0	1,112	0	0	0	13	06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		03/01/2006	SCHEDULED REDEMPTION		52,413	52,413	51,679	51,688	0	725	0	725	0	52,413	0	0	0	785	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2006	SCHEDULED REDEMPTION		2,649	2,649	2,762	2,799	0	(150)	0	(150)	0	2,649	0	0	0	44	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		03/01/2006	SCHEDULED REDEMPTION		206	206	214	219	0	(13)	0	(13)	0	206	0	0	0	4	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		03/01/2006	SCHEDULED REDEMPTION		22	22	21	21	0	1	0	1	0	22	0	0	0	0	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		03/01/2006	SCHEDULED REDEMPTION		2,845	2,845	2,872	2,872	0	(26)	0	(26)	0	2,845	0	0	0	39	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		03/01/2006	SCHEDULED REDEMPTION		204	204	215	215	0	(11)	0	(11)	0	204	0	0	0	3	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		03/01/2006	SCHEDULED REDEMPTION		554	554	544	553	0	0	0	0	0	554	0	0	0	6	12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		03/01/2006	SCHEDULED REDEMPTION		125	125	132	132	0	(7)	0	(7)	0	125	0	0	0	2	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		03/01/2006	SCHEDULED REDEMPTION		159	159	162	162	0	(3)	0	(3)	0	159	0	0	0	2	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)
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		03/01/2006	SCHEDULED REDEMPTION		56	56	58	60	0	(4)	0	(4)	0	56	0	0	0	1	01/01/2031	1
31298J-CN-2	FED HOME LOAN MTG CORP GOLD #C49077		03/01/2006	SCHEDULED REDEMPTION		41	41	41	41	0	1	0	1	0	41	0	0	0	1	03/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		03/01/2006	SCHEDULED REDEMPTION		1,084	1,084	1,058	1,060	0	24	0	24	0	1,084	0	0	0	14	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		03/01/2006	SCHEDULED REDEMPTION		1,600	1,600	1,560	1,564	0	36	0	36	0	1,600	0	0	0	21	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		03/01/2006	SCHEDULED REDEMPTION		66	66	67	67	0	(1)	0	(1)	0	66	0	0	0	1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		03/01/2006	SCHEDULED REDEMPTION		426	426	420	419	0	6	0	6	0	426	0	0	0	7	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		03/01/2006	SCHEDULED REDEMPTION		409	409	403	403	0	5	0	5	0	409	0	0	0	4	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		03/01/2006	SCHEDULED REDEMPTION		3,302	3,302	3,360	3,355	0	(53)	0	(53)	0	3,302	0	0	0	58	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2006	SCHEDULED REDEMPTION		131	131	129	129	0	2	0	2	0	131	0	0	0	2	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		03/01/2006	SCHEDULED REDEMPTION		5,592	5,592	5,514	5,522	0	70	0	70	0	5,592	0	0	0	63	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		03/01/2006	SCHEDULED REDEMPTION		20,124	20,124	21,115	21,084	0	(960)	0	(960)	0	20,124	0	0	0	270	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		03/01/2006	SCHEDULED REDEMPTION		799	799	788	788	0	10	0	10	0	799	0	0	0	13	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		03/01/2006	SCHEDULED REDEMPTION		1,265	1,265	1,247	1,248	0	17	0	17	0	1,265	0	0	0	17	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		03/01/2006	SCHEDULED REDEMPTION		372	372	392	392	0	(20)	0	(20)	0	372	0	0	0	6	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		03/01/2006	SCHEDULED REDEMPTION		5,339	5,339	5,432	5,430	0	(91)	0	(91)	0	5,339	0	0	0	93	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2006	SCHEDULED REDEMPTION		7,655	7,655	7,548	7,549	0	106	0	106	0	7,655	0	0	0	114	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		03/01/2006	SCHEDULED REDEMPTION		50	50	49	49	0	1	0	1	0	50	0	0	0	1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2006	SCHEDULED REDEMPTION		1,415	1,415	1,395	1,396	0	19	0	19	0	1,415	0	0	0	22	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		03/01/2006	SCHEDULED REDEMPTION		21	21	21	21	0	0	0	0	0	21	0	0	0	0	09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		03/01/2006	SCHEDULED REDEMPTION		7,160	7,160	7,060	7,070	0	90	0	90	0	7,160	0	0	0	116	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2006	SCHEDULED REDEMPTION		862	862	871	870	0	(7)	0	(7)	0	862	0	0	0	15	10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		03/01/2006	SCHEDULED REDEMPTION		82	82	87	86	0	(4)	0	(4)	0	82	0	0	0	1	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		03/01/2006	SCHEDULED REDEMPTION		574	574	566	567	0	7	0	7	0	574	0	0	0	7	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		03/01/2006	SCHEDULED REDEMPTION		2,195	2,195	2,164	2,167	0	28	0	28	0	2,195	0	0	0	28	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		03/01/2006	SCHEDULED REDEMPTION		254	254	250	250	0	3	0	3	0	254	0	0	0	4	10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		03/01/2006	SCHEDULED REDEMPTION		83	83	82	82	0	1	0	1	0	83	0	0	0	1	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		03/01/2006	SCHEDULED REDEMPTION		30	30	30	30	0	0	0	0	0	30	0	0	0	0	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		03/01/2006	SCHEDULED REDEMPTION		239	239	236	236	0	3	0	3	0	239	0	0	0	4	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		03/01/2006	SCHEDULED REDEMPTION		2,251	2,251	2,374	2,364	0	(113)	0	(113)	0	2,251	0	0	0	35	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		03/01/2006	SCHEDULED REDEMPTION		169	169	167	167	0	2	0	2	0	169	0	0	0	2	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		03/01/2006	SCHEDULED REDEMPTION		10,588	10,588	10,439	10,461	0	127	0	127	0	10,588	0	0	0	170	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		03/01/2006	SCHEDULED REDEMPTION		997	997	983	986	0	11	0	11	0	997	0	0	0	15	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		03/01/2006	SCHEDULED REDEMPTION		15,016	15,016	15,159	15,129	0	(113)	0	(113)	0	15,016	0	0	0	240	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)
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		03/01/2006	SCHEDULED REDEMPTION		9,851	9,851	9,945	9,925	0	(74)	0	(74)	0	9,851	0	0	0	172	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		03/01/2006	SCHEDULED REDEMPTION		12,692	12,692	12,813	12,787	0	(95)	0	(95)	0	12,692	0	0	0	150	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		03/01/2006	SCHEDULED REDEMPTION		10	10	9	9	0	0	0	0	0	10	0	0	0	0	06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		03/01/2006	SCHEDULED REDEMPTION		655	655	646	648	0	7	0	7	0	655	0	0	0	7	06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		03/01/2006	SCHEDULED REDEMPTION		60,450	60,450	61,028	60,897	0	(447)	0	(447)	0	60,450	0	0	0	1,057	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2006	SCHEDULED REDEMPTION		3,946	3,946	4,081	4,042	0	(96)	0	(96)	0	3,946	0	0	0	62	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		03/01/2006	SCHEDULED REDEMPTION		58,499	58,499	59,058	58,951	0	(452)	0	(452)	0	58,499	0	0	0	1,022	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		03/01/2006	SCHEDULED REDEMPTION		94	94	92	93	0	1	0	1	0	94	0	0	0	1	07/01/2032	1
31287V-MH-0	FED HOME LOAN MTG CORP GOLD #C69360		03/01/2006	SCHEDULED REDEMPTION		43	43	42	43	0	0	0	0	0	43	0	0	0	1	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		03/01/2006	SCHEDULED REDEMPTION		6,376	6,376	6,286	6,283	0	92	0	92	0	6,376	0	0	0	101	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		03/01/2006	SCHEDULED REDEMPTION		228	228	225	226	0	3	0	3	0	228	0	0	0	3	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		03/01/2006	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	0	08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		03/01/2006	SCHEDULED REDEMPTION		1,264	1,264	1,246	1,249	0	15	0	15	0	1,264	0	0	0	14	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		03/01/2006	SCHEDULED REDEMPTION		382	382	377	378	0	4	0	4	0	382	0	0	0	6	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		03/01/2006	SCHEDULED REDEMPTION		4,179	4,179	4,120	4,136	0	43	0	43	0	4,179	0	0	0	68	08/01/2032	1
31287X-D2-9	FED HOME LOAN MTG CORP GOLD #C70121		03/01/2006	SCHEDULED REDEMPTION		20	20	20	20	0	0	0	0	0	20	0	0	0	0	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		03/01/2006	SCHEDULED REDEMPTION		129	129	127	127	0	2	0	2	0	129	0	0	0	2	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2006	SCHEDULED REDEMPTION		3,894	3,894	3,997	3,985	0	(91)	0	(91)	0	3,894	0	0	0	55	11/01/2032	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		03/01/2006	SCHEDULED REDEMPTION		8,362	8,362	8,584	8,549	0	(187)	0	(187)	0	8,362	0	0	0	85	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		03/01/2006	SCHEDULED REDEMPTION		19,628	19,628	18,685	18,381	0	1,247	0	1,247	0	19,628	0	0	0	296	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		03/01/2006	SCHEDULED REDEMPTION		73	73	76	76	0	(3)	0	(3)	0	73	0	0	0	1	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		03/01/2006	SCHEDULED REDEMPTION		18,646	18,646	19,179	19,338	0	(692)	0	(692)	0	18,646	0	0	0	362	09/01/2026	1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2026	1
313954-GK-9	FED HOME LOAN MTG CORP GOLD #D19202		03/01/2006	SCHEDULED REDEMPTION		1,017	1,017	1,076	1,078	0	(61)	0	(61)	0	1,017	0	0	0	20	05/01/2022	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		03/01/2006	SCHEDULED REDEMPTION		75,934	75,934	72,523	72,530	0	3,404	0	3,404	0	75,934	0	0	0	838	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		03/01/2006	SCHEDULED REDEMPTION		84,353	84,353	78,097	76,205	0	8,149	0	8,149	0	84,353	0	0	0	1,365	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		03/01/2006	SCHEDULED REDEMPTION		2,767	2,767	2,569	2,520	0	248	0	248	0	2,767	0	0	0	40	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		03/01/2006	SCHEDULED REDEMPTION		1,399	1,399	1,299	1,277	0	122	0	122	0	1,399	0	0	0	21	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		03/01/2006	SCHEDULED REDEMPTION		88,387	88,387	90,994	91,017	0	(2,630)	0	(2,630)	0	88,387	0	0	0	1,872	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2006	SCHEDULED REDEMPTION		14,184	14,184	13,994	14,073	0	112	0	112	0	14,184	0	0	0	205	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		03/01/2006	SCHEDULED REDEMPTION		30,759	30,759	30,349	30,467	0	292	0	292	0	30,759	0	0	0	458	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		03/01/2006	SCHEDULED REDEMPTION		49,551	49,551	46,878	47,415	0	2,136	0	2,136	0	49,551	0	0	0	650	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		03/01/2006	SCHEDULED REDEMPTION		24,120	24,120	23,894	23,958	0	163	0	163	0	24,120	0	0	0	360	04/01/2011	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)
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		03/01/2006	SCHEDULED REDEMPTION		13,952	13,952	13,617	13,746	0	207	0	207	0	13,952	0	0	0	208	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		03/01/2006	SCHEDULED REDEMPTION		43,503	43,503	42,317	42,680	0	823	0	823	0	43,503	0	0	0	608	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		03/01/2006	SCHEDULED REDEMPTION		670	670	694	694	0	(24)	0	(24)	0	670	0	0	0	12	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		03/01/2006	SCHEDULED REDEMPTION		1,223	1,223	1,266	1,261	0	(38)	0	(38)	0	1,223	0	0	0	22	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2006	SCHEDULED REDEMPTION		2,850	2,850	2,950	2,938	0	(89)	0	(89)	0	2,850	0	0	0	45	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		03/01/2006	SCHEDULED REDEMPTION		85	85	88	88	0	(3)	0	(3)	0	85	0	0	0	2	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		03/01/2006	SCHEDULED REDEMPTION		5,819	5,819	5,612	5,636	0	183	0	183	0	5,819	0	0	0	50	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		03/01/2006	SCHEDULED REDEMPTION		29,794	29,794	29,068	29,214	0	580	0	580	0	29,794	0	0	0	372	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		03/01/2006	SCHEDULED REDEMPTION		14,205	14,205	13,858	13,988	0	216	0	216	0	14,205	0	0	0	207	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		03/01/2006	SCHEDULED REDEMPTION		10,258	10,258	9,801	9,971	0	287	0	287	0	10,258	0	0	0	132	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		03/01/2006	SCHEDULED REDEMPTION		2,173	2,173	2,076	2,103	0	70	0	70	0	2,173	0	0	0	29	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2006	SCHEDULED REDEMPTION		10,428	10,428	10,072	10,211	0	218	0	218	0	10,428	0	0	0	116	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		03/01/2006	SCHEDULED REDEMPTION		5,796	5,796	5,639	5,684	0	112	0	112	0	5,796	0	0	0	84	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		03/01/2006	SCHEDULED REDEMPTION		1,081	1,081	1,052	1,060	0	21	0	21	0	1,081	0	0	0	16	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		03/01/2006	SCHEDULED REDEMPTION		23,516	23,516	23,328	23,378	0	137	0	137	0	23,516	0	0	0	380	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2006	SCHEDULED REDEMPTION		2,150	2,150	2,226	2,201	0	(51)	0	(51)	0	2,150	0	0	0	38	02/01/2016	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2006	SCHEDULED REDEMPTION		91,313	91,313	92,668	92,417	0	(1,104)	0	(1,104)	0	91,313	0	0	0	1,009	09/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		03/01/2006	SCHEDULED REDEMPTION		502	502	523	525	0	(24)	0	(24)	0	502	0	0	0	9	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		03/01/2006	SCHEDULED REDEMPTION		27,287	27,287	29,654	29,530	0	(2,243)	0	(2,243)	0	27,287	0	0	0	540	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		03/01/2006	SCHEDULED REDEMPTION		10,525	10,525	10,645	10,644	0	(119)	0	(119)	0	10,525	0	0	0	189	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2006	SCHEDULED REDEMPTION		24,843	24,843	25,589	25,623	0	(780)	0	(780)	0	24,843	0	0	0	376	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		03/01/2006	SCHEDULED REDEMPTION		637	637	629	628	0	9	0	9	0	637	0	0	0	9	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2006	SCHEDULED REDEMPTION		230	230	236	237	0	(6)	0	(6)	0	230	0	0	0	4	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		03/01/2006	SCHEDULED REDEMPTION		44,268	44,268	43,647	43,651	0	617	0	617	0	44,268	0	0	0	622	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2006	SCHEDULED REDEMPTION		1,425	1,425	1,461	1,461	0	(36)	0	(36)	0	1,425	0	0	0	21	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		03/01/2006	SCHEDULED REDEMPTION		1,269	1,269	1,339	1,337	0	(67)	0	(67)	0	1,269	0	0	0	18	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		03/01/2006	SCHEDULED REDEMPTION		6,234	6,234	6,186	6,187	0	47	0	47	0	6,234	0	0	0	88	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		03/01/2006	SCHEDULED REDEMPTION		485	485	489	489	0	(4)	0	(4)	0	485	0	0	0	8	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		03/01/2006	SCHEDULED REDEMPTION		7,830	7,830	7,905	7,900	0	(70)	0	(70)	0	7,830	0	0	0	122	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2006	SCHEDULED REDEMPTION		17,885	17,885	18,096	18,080	0	(195)	0	(195)	0	17,885	0	0	0	270	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2006	SCHEDULED REDEMPTION		504,848	504,848	511,400	510,911	0	(6,063)	0	(6,063)	0	504,848	0	0	0	7,552	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2006	SCHEDULED REDEMPTION		39,637	39,637	41,805	41,750	0	(2,113)	0	(2,113)	0	39,637	0	0	0	601	07/01/2032	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		03/01/2006	SCHEDULED REDEMPTION		40,530	40,530	41,153	41,148	0	(619)	0	(619)	0	40,530	0	0	0	487	12/01/2034	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)
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		03/01/2006	SCHEDULED REDEMPTION		12,384	12,384	12,524	12,524	0	(141)	0	(141)	0	12,384	0	0	0	34	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		03/01/2006	SCHEDULED REDEMPTION		7,798	7,798	7,908	7,908	0	(110)	0	(110)	0	7,798	0	0	0	21	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		03/01/2006	Various		390,582	395,109	401,099	401,112	0	(67)	0	(67)	0	401,045	0	(10,463)	(10,463)	10	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2006	SCHEDULED REDEMPTION		15,001	15,001	14,864	14,865	0	136	0	136	0	15,001	0	0	0	169	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		03/01/2006	Various		527,721	533,851	541,930	541,948	0	(59)	0	(59)	0	541,889	0	(14,168)	(14,168)	10	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		03/01/2006	Various		495,142	500,923	508,514	508,530	0	(26)	0	(26)	0	508,504	0	(13,362)	(13,362)	2	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		03/01/2006	SCHEDULED REDEMPTION		107,493	107,493	96,559	99,974	0	7,519	0	7,519	0	107,493	0	0	0	1,239	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		03/01/2006	SCHEDULED REDEMPTION		174,882	174,882	173,134	0	0	1,749	0	1,749	0	174,882	0	0	0	802	11/01/2035	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD #H00086		03/01/2006	SCHEDULED REDEMPTION		1,253	1,253	1,240	0	0	13	0	13	0	1,253	0	0	0	6	12/01/2035	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2006	SCHEDULED REDEMPTION		3,675	3,675	3,759	3,755	0	(80)	0	(80)	0	3,675	0	0	0	61	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2006	SCHEDULED REDEMPTION		94,463	94,463	92,914	93,198	0	1,265	0	1,265	0	94,463	0	0	0	1,390	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		03/01/2006	SCHEDULED REDEMPTION		1,685	1,685	1,657	1,662	0	23	0	23	0	1,685	0	0	0	22	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		03/01/2006	SCHEDULED REDEMPTION		1,404	1,404	1,404	1,404	0	0	0	0	0	1,404	0	0	0	20	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		03/01/2006	SCHEDULED REDEMPTION		15,174	15,174	15,193	15,190	0	(16)	0	(16)	0	15,174	0	0	0	219	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		03/01/2006	SCHEDULED REDEMPTION		7,970	7,970	7,980	7,978	0	(7)	0	(7)	0	7,970	0	0	0	115	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		03/01/2006	SCHEDULED REDEMPTION		229,008	229,008	229,080	229,022	0	(14)	0	(14)	0	229,008	0	0	0	2,983	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		03/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		03/01/2006	SCHEDULED REDEMPTION		746	746	689	734	0	12	0	12	0	746	0	0	0	15	05/01/2009	1
313610-JH-1	FED NATL MTG ASSOC #046164		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	1	0	1	0	3	0	0	0	0	05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		03/01/2006	SCHEDULED REDEMPTION		49	49	45	47	0	2	0	2	0	49	0	0	0	1	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2006	SCHEDULED REDEMPTION		99	99	96	98	0	1	0	1	0	99	0	0	0	2	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2006	SCHEDULED REDEMPTION		993	993	1,090	1,109	0	(116)	0	(116)	0	993	0	0	0	19	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		03/01/2006	SCHEDULED REDEMPTION		172	172	172	172	0	0	0	0	0	172	0	0	0	3	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		03/01/2006	SCHEDULED REDEMPTION		163	163	169	169	0	(6)	0	(6)	0	163	0	0	0	3	02/01/2017	1
313626-W7-4	FED NATL MTG ASSOC #079870		03/01/2006	SCHEDULED REDEMPTION		563	563	560	563	0	0	0	0	0	563	0	0	0	11	09/01/2019	1
313627-U8-2	FED NATL MTG ASSOC #080707		03/01/2006	SCHEDULED REDEMPTION		1,959	1,959	1,892	1,941	0	18	0	18	0	1,959	0	0	0	39	09/01/2019	1
313628-AC-3	FED NATL MTG ASSOC #081003		03/01/2006	SCHEDULED REDEMPTION		81	81	78	79	0	2	0	2	0	81	0	0	0	2	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2006	SCHEDULED REDEMPTION		189	189	183	185	0	4	0	4	0	189	0	0	0	4	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2006	SCHEDULED REDEMPTION		260	260	252	239	0	22	0	22	0	260	0	0	0	5	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		03/01/2006	SCHEDULED REDEMPTION		101	101	98	99	0	2	0	2	0	101	0	0	0	2	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		03/01/2006	SCHEDULED REDEMPTION		111,826	111,826	117,866	118,924	0	(7,098)	0	(7,098)	0	111,826	0	0	0	1,991	10/15/2021	1
313633-HH-5	FED NATL MTG ASSOC #105632		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2020	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		03/01/2006	SCHEDULED REDEMPTION		126	126	128	128	0	(2)	0	(2)	0	126	0	0	0	3	12/01/2018	1

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										11	12	13	14	15							
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31364N-B3-7	FED NATL MTG ASSOC #111758		03/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		03/01/2006	SCHEDULED REDEMPTION		4,598	4,598	4,727	4,673	0	(76)	0	(76)	0	4,598	0	0	0	76	06/01/2017	1
31365C-X2-8	FED NATL MTG ASSOC #124097		03/01/2006	SCHEDULED REDEMPTION		2,278	2,278	2,333	2,282	0	(3)	0	(3)	0	2,278	0	0	0	43	01/01/2007	1
31365D-G5-8	FED NATL MTG ASSOC #124520		03/01/2006	SCHEDULED REDEMPTION		12,007	12,007	11,877	11,854	0	153	0	153	0	12,007	0	0	0	196	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		03/01/2006	SCHEDULED REDEMPTION		3,141	3,141	3,108	3,103	0	39	0	39	0	3,141	0	0	0	46	10/01/2022	1
31365D-N6-8	FED NATL MTG ASSOC #124713		03/01/2006	SCHEDULED REDEMPTION		98	98	99	99	0	0	0	0	0	98	0	0	0	2	02/01/2008	1
31366L-6G-6	FED NATL MTG ASSOC #152171		03/01/2006	SCHEDULED REDEMPTION		1,069	1,069	1,106	1,069	0	0	0	0	0	1,069	0	0	0	18	03/01/2007	1
31368H-KA-0	FED NATL MTG ASSOC #190289		03/01/2006	SCHEDULED REDEMPTION		1,968	1,968	2,050	2,047	0	(79)	0	(79)	0	1,968	0	0	0	30	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		03/01/2006	SCHEDULED REDEMPTION		2,278	2,278	2,341	2,326	0	(48)	0	(48)	0	2,278	0	0	0	38	12/01/2012	1
31370J-B6-1	FED NATL MTG ASSOC #232361		03/01/2006	SCHEDULED REDEMPTION		506	506	502	504	0	2	0	2	0	506	0	0	0	7	10/01/2008	1
31371G-AG-5	FED NATL MTG ASSOC #251207		03/01/2006	SCHEDULED REDEMPTION		485	485	493	486	0	(2)	0	(2)	0	485	0	0	0	7	08/01/2007	1
31371G-EK-2	FED NATL MTG ASSOC #251338		03/01/2006	SCHEDULED REDEMPTION		39,952	39,952	40,210	40,140	0	(188)	0	(188)	0	39,952	0	0	0	567	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		03/01/2006	SCHEDULED REDEMPTION		6,663	6,663	6,450	6,463	0	200	0	200	0	6,663	0	0	0	83	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		03/01/2006	SCHEDULED REDEMPTION		422	422	406	406	0	16	0	16	0	422	0	0	0	6	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		03/01/2006	SCHEDULED REDEMPTION		4,030	4,030	3,901	3,909	0	121	0	121	0	4,030	0	0	0	51	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		03/01/2006	SCHEDULED REDEMPTION		8,099	8,099	7,841	7,863	0	236	0	236	0	8,099	0	0	0	100	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		03/01/2006	SCHEDULED REDEMPTION		2,722	2,722	2,702	2,706	0	16	0	16	0	2,722	0	0	0	35	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		03/01/2006	SCHEDULED REDEMPTION		324	324	321	322	0	2	0	2	0	324	0	0	0	4	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		03/01/2006	SCHEDULED REDEMPTION		5,687	5,687	5,505	5,520	0	166	0	166	0	5,687	0	0	0	73	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		03/01/2006	SCHEDULED REDEMPTION		15,781	15,781	15,278	15,306	0	475	0	475	0	15,781	0	0	0	206	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		03/01/2006	SCHEDULED REDEMPTION		4,198	4,198	4,233	4,195	0	3	0	3	0	4,198	0	0	0	71	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		03/01/2006	SCHEDULED REDEMPTION		1,506	1,506	1,485	1,485	0	21	0	21	0	1,506	0	0	0	25	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		03/01/2006	SCHEDULED REDEMPTION		162	162	168	169	0	(7)	0	(7)	0	162	0	0	0	2	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2006	SCHEDULED REDEMPTION		1,390	1,390	1,370	1,370	0	19	0	19	0	1,390	0	0	0	25	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		03/01/2006	SCHEDULED REDEMPTION		26,943	26,943	27,213	27,144	0	(201)	0	(201)	0	26,943	0	0	0	433	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		03/01/2006	SCHEDULED REDEMPTION		10,481	10,481	10,727	10,768	0	(287)	0	(287)	0	10,481	0	0	0	181	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2006	SCHEDULED REDEMPTION		639	639	677	689	0	(50)	0	(50)	0	639	0	0	0	13	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2006	SCHEDULED REDEMPTION		2,406	2,406	2,548	2,606	0	(200)	0	(200)	0	2,406	0	0	0	48	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		03/01/2006	SCHEDULED REDEMPTION		1,946	1,946	1,979	1,968	0	(22)	0	(22)	0	1,946	0	0	0	32	10/01/2015	1
31371J-09-8	FED NATL MTG ASSOC #253480		03/01/2006	SCHEDULED REDEMPTION		1,856	1,856	1,899	1,904	0	(48)	0	(48)	0	1,856	0	0	0	31	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		03/01/2006	SCHEDULED REDEMPTION		65	65	66	66	0	(1)	0	(1)	0	65	0	0	0	1	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2006	SCHEDULED REDEMPTION		4,541	4,541	4,810	4,891	0	(349)	0	(349)	0	4,541	0	0	0	69	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2006	SCHEDULED REDEMPTION		2,337	2,337	2,378	2,361	0	(24)	0	(24)	0	2,337	0	0	0	36	01/01/2016	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)
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2006	SCHEDULED REDEMPTION		1,268	1,268	1,343	1,336	0	(68)	0	(68)	0	1,268	0	0	0	18	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		03/01/2006	SCHEDULED REDEMPTION		5,801	5,801	5,913	5,802	0	(1)	0	(1)	0	5,801	0	0	0	77	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2006	SCHEDULED REDEMPTION		23,637	23,637	24,233	24,275	0	(638)	0	(638)	0	23,637	0	0	0	399	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2006	SCHEDULED REDEMPTION		203	203	211	212	0	(9)	0	(9)	0	203	0	0	0	3	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		03/01/2006	SCHEDULED REDEMPTION		1,689	1,689	1,747	1,742	0	(53)	0	(53)	0	1,689	0	0	0	21	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2006	SCHEDULED REDEMPTION		14,730	14,730	14,260	14,291	0	439	0	439	0	14,730	0	0	0	190	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		03/01/2006	SCHEDULED REDEMPTION		3,026	3,026	3,142	3,194	0	(168)	0	(168)	0	3,026	0	0	0	53	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		03/01/2006	SCHEDULED REDEMPTION		39,092	39,092	39,647	39,728	0	(636)	0	(636)	0	39,092	0	0	0	584	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2006	SCHEDULED REDEMPTION		7,917	7,917	7,664	7,683	0	234	0	234	0	7,917	0	0	0	107	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2006	SCHEDULED REDEMPTION		1,220	1,220	1,181	1,184	0	36	0	36	0	1,220	0	0	0	17	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2006	SCHEDULED REDEMPTION		18,210	18,210	18,615	18,633	0	(424)	0	(424)	0	18,210	0	0	0	290	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2006	SCHEDULED REDEMPTION		10,425	10,425	10,092	10,128	0	296	0	296	0	10,425	0	0	0	124	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		03/01/2006	SCHEDULED REDEMPTION		6,436	6,436	6,529	6,518	0	(83)	0	(83)	0	6,436	0	0	0	111	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2006	SCHEDULED REDEMPTION		14,505	14,505	14,042	14,106	0	399	0	399	0	14,505	0	0	0	191	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		03/01/2006	SCHEDULED REDEMPTION		16,124	16,124	16,927	16,883	0	(759)	0	(759)	0	16,124	0	0	0	212	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2006	SCHEDULED REDEMPTION		9,217	9,217	9,761	9,539	0	(322)	0	(322)	0	9,217	0	0	0	196	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		03/01/2006	SCHEDULED REDEMPTION		22,156	22,156	22,637	22,556	0	(400)	0	(400)	0	22,156	0	0	0	326	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		03/01/2006	SCHEDULED REDEMPTION		80,133	80,133	84,121	83,931	0	(3,798)	0	(3,798)	0	80,133	0	0	0	1,077	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2006	SCHEDULED REDEMPTION		9,089	9,089	8,801	8,849	0	240	0	240	0	9,089	0	0	0	120	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2006	SCHEDULED REDEMPTION		13,179	13,179	12,763	12,840	0	339	0	339	0	13,179	0	0	0	166	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		03/01/2006	SCHEDULED REDEMPTION		8,489	8,489	8,681	8,625	0	(136)	0	(136)	0	8,489	0	0	0	134	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2006	SCHEDULED REDEMPTION		3,754	3,754	3,870	3,869	0	(114)	0	(114)	0	3,754	0	0	0	53	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2006	SCHEDULED REDEMPTION		11,086	11,086	10,732	10,815	0	270	0	270	0	11,086	0	0	0	141	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2006	SCHEDULED REDEMPTION		4,787	4,787	4,636	4,674	0	113	0	113	0	4,787	0	0	0	63	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2006	SCHEDULED REDEMPTION		13,082	13,082	12,666	12,792	0	290	0	290	0	13,082	0	0	0	170	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		03/01/2006	SCHEDULED REDEMPTION		7,140	7,140	7,088	7,090	0	50	0	50	0	7,140	0	0	0	88	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2006	SCHEDULED REDEMPTION		17,452	17,452	16,897	17,085	0	367	0	367	0	17,452	0	0	0	234	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		03/01/2006	SCHEDULED REDEMPTION		9,665	9,665	9,921	9,893	0	(229)	0	(229)	0	9,665	0	0	0	106	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		03/01/2006	SCHEDULED REDEMPTION		7,286	7,286	7,207	7,209	0	77	0	77	0	7,286	0	0	0	96	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2006	SCHEDULED REDEMPTION		63,092	63,092	63,486	63,483	0	(391)	0	(391)	0	63,092	0	0	0	772	03/01/2033	1
31371K-3D-1	FED NATL MTG ASSOC #254696		03/01/2006	SCHEDULED REDEMPTION		521	521	532	531	0	(10)	0	(10)	0	521	0	0	0	6	03/01/2018	1
31371K-5U-1	FED NATL MTG ASSOC #254759		03/01/2006	SCHEDULED REDEMPTION		3,036	3,036	3,079	3,074	0	(38)	0	(38)	0	3,036	0	0	0	30	06/01/2018	1
31371L-CA-5	FED NATL MTG ASSOC #254865		03/01/2006	SCHEDULED REDEMPTION		3,611	3,611	3,647	3,641	0	(31)	0	(31)	0	3,611	0	0	0	36	09/01/2018	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)
31371L-CD-9	FED NATL MTG ASSOC #254868		03/01/2006	SCHEDULED REDEMPTION		24,730	24,730	24,637	24,642	0	88	0	88	0	24,730	0	0	0	270	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		03/01/2006	SCHEDULED REDEMPTION		29,354	29,354	30,403	30,377	0	(1,023)	0	(1,023)	0	29,354	0	0	0	407	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		03/01/2006	SCHEDULED REDEMPTION		17,754	17,754	17,765	17,764	0	(10)	0	(10)	0	17,754	0	0	0	244	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		03/01/2006	SCHEDULED REDEMPTION		29,609	29,609	27,934	28,156	0	1,453	0	1,453	0	29,609	0	0	0	259	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		03/01/2006	SCHEDULED REDEMPTION		27,499	27,499	28,236	28,232	0	(733)	0	(733)	0	27,499	0	0	0	309	05/01/2019	1
31371L-PL-7	FED NATL MTG ASSOC #255227		03/01/2006	Various		13,773	13,773	13,882	13,874	0	(102)	0	(102)	0	13,773	0	0	0	108	05/01/2019	1
31371L-PP-8	FED NATL MTG ASSOC #255230		03/01/2006	SCHEDULED REDEMPTION		12,432	12,432	11,955	12,005	0	427	0	427	0	12,432	0	0	0	133	06/01/2034	1
31371L-VB-2	FED NATL MTG ASSOC #255410		03/01/2006	SCHEDULED REDEMPTION		3,254	3,254	3,401	3,400	0	(146)	0	(146)	0	3,254	0	0	0	46	09/01/2034	1
31371L-2N-8	FED NATL MTG ASSOC #255581		03/01/2006	SCHEDULED REDEMPTION		16,147	16,147	16,621	16,611	0	(464)	0	(464)	0	16,147	0	0	0	220	02/01/2035	1
31371L-2Q-1	FED NATL MTG ASSOC #255583		03/01/2006	SCHEDULED REDEMPTION		7,831	7,831	8,093	8,076	0	(245)	0	(245)	0	7,831	0	0	0	92	12/01/2019	1
31371L-5P-0	FED NATL MTG ASSOC #255654		03/01/2006	SCHEDULED REDEMPTION		7,721	7,721	7,189	7,196	0	525	0	525	0	7,721	0	0	0	83	02/01/2035	1
31371L-6E-4	FED NATL MTG ASSOC #255669		03/01/2006	SCHEDULED REDEMPTION		1,381	1,381	1,285	1,287	0	94	0	94	0	1,381	0	0	0	14	02/01/2035	1
31371M-AC-1	FED NATL MTG ASSOC #255703		03/01/2006	SCHEDULED REDEMPTION		1,445	1,445	1,346	1,347	0	98	0	98	0	1,445	0	0	0	14	03/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		03/01/2006	SCHEDULED REDEMPTION		20,310	20,310	20,946	20,940	0	(630)	0	(630)	0	20,310	0	0	0	289	04/01/2035	1
31371M-CA-3	FED NATL MTG ASSOC #255765		03/01/2006	SCHEDULED REDEMPTION		12,995	12,995	13,343	13,341	0	(346)	0	(346)	0	12,995	0	0	0	148	07/01/2020	1
31371M-DJ-3	FED NATL MTG ASSOC #255805		03/01/2006	Various		10,968	10,968	11,109	11,108	0	(140)	0	(140)	0	10,968	0	0	0	98	08/01/2020	1
31371M-DS-3	FED NATL MTG ASSOC #255813		03/01/2006	SCHEDULED REDEMPTION		76,599	76,599	75,536	75,549	0	1,051	0	1,051	0	76,599	0	0	0	855	07/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		03/01/2006	SCHEDULED REDEMPTION		1,165	1,165	1,196	1,196	0	(31)	0	(31)	0	1,165	0	0	0	13	10/01/2020	1
31371M-HM-2	FED NATL MTG ASSOC #255936		03/01/2006	Various		6,564	6,564	6,663	6,662	0	(98)	0	(98)	0	6,564	0	0	0	62	10/01/2020	1
31371M-MK-0	FED NATL MTG ASSOC #256062		03/01/2006	Various		301,022	300,361	309,886	309,901	0	(372)	0	(372)	0	309,529	0	(8,507)	(8,507)	2,630	01/01/2021	1
31371M-MN-4	FED NATL MTG ASSOC #256065		03/01/2006	SCHEDULED REDEMPTION		14,715	14,715	15,109	15,107	0	(393)	0	(393)	0	14,715	0	0	0	174	12/01/2020	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2006	SCHEDULED REDEMPTION		59,195	59,195	58,307	0	0	888	0	888	0	59,195	0	0	0	271	02/01/2036	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		03/01/2006	SCHEDULED REDEMPTION		34,654	34,654	36,379	35,931	0	(1,277)	0	(1,277)	0	34,654	0	0	0	441	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		03/01/2006	SCHEDULED REDEMPTION		9,811	9,811	10,299	10,192	0	(381)	0	(381)	0	9,811	0	0	0	111	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		03/01/2006	SCHEDULED REDEMPTION		12,464	12,464	12,705	12,801	0	(337)	0	(337)	0	12,464	0	0	0	264	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		03/01/2006	SCHEDULED REDEMPTION		164	164	167	169	0	(5)	0	(5)	0	164	0	0	0	3	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		03/01/2006	SCHEDULED REDEMPTION		482,925	482,925	496,374	493,450	0	(10,526)	0	(10,526)	0	482,925	0	0	0	5,709	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		03/01/2006	SCHEDULED REDEMPTION		5,409	5,409	5,367	5,385	0	24	0	24	0	5,409	0	0	0	73	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		03/01/2006	SCHEDULED REDEMPTION		18,755	18,755	18,671	18,705	0	51	0	51	0	18,755	0	0	0	288	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		03/01/2006	SCHEDULED REDEMPTION		16,733	16,733	17,030	16,843	0	(110)	0	(110)	0	16,733	0	0	0	278	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		03/01/2006	SCHEDULED REDEMPTION		8,628	8,628	8,782	8,791	0	(163)	0	(163)	0	8,628	0	0	0	134	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		03/01/2006	SCHEDULED REDEMPTION		105	105	103	103	0	2	0	2	0	105	0	0	0	2	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		03/01/2006	SCHEDULED REDEMPTION		74	74	78	78	0	(4)	0	(4)	0	74	0	0	0	1	07/01/2025	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)
31374F-RU-5	FED NATL MTG ASSOC #312899		03/01/2006	SCHEDULED REDEMPTION		90	90	93	93	0	(2)	0	(2)	0	90	0	0	0	2	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2006	SCHEDULED REDEMPTION		717	717	759	752	0	(36)	0	(36)	0	717	0	0	0	13	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		03/01/2006	SCHEDULED REDEMPTION		6,600	6,600	6,928	6,887	0	(287)	0	(287)	0	6,600	0	0	0	89	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		03/01/2006	SCHEDULED REDEMPTION		989	989	974	972	0	17	0	17	0	989	0	0	0	15	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		03/01/2006	SCHEDULED REDEMPTION		4,150	4,150	4,118	4,126	0	24	0	24	0	4,150	0	0	0	56	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		03/01/2006	SCHEDULED REDEMPTION		1,972	1,972	2,007	2,015	0	(43)	0	(43)	0	1,972	0	0	0	30	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		03/01/2006	SCHEDULED REDEMPTION		2,467	2,467	2,486	2,486	0	(19)	0	(19)	0	2,467	0	0	0	43	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		03/01/2006	SCHEDULED REDEMPTION		388	388	397	399	0	(10)	0	(10)	0	388	0	0	0	6	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		03/01/2006	SCHEDULED REDEMPTION		2,868	2,868	2,970	2,967	0	(99)	0	(99)	0	2,868	0	0	0	42	07/01/2029	1
31375E-U9-0	FED NATL MTG ASSOC #332808		03/01/2006	SCHEDULED REDEMPTION		20,511	20,511	21,098	20,674	0	(163)	0	(163)	0	20,511	0	0	0	336	05/01/2009	1
31375M-XC-2	FED NATL MTG ASSOC #339175		03/01/2006	SCHEDULED REDEMPTION		1,744	1,744	1,620	1,642	0	102	0	102	0	1,744	0	0	0	20	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		03/01/2006	SCHEDULED REDEMPTION		838	838	778	790	0	48	0	48	0	838	0	0	0	11	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		03/01/2006	SCHEDULED REDEMPTION		107,644	107,644	113,001	111,942	0	(4,298)	0	(4,298)	0	107,644	0	0	0	1,462	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		03/01/2006	SCHEDULED REDEMPTION		18,314	18,314	18,891	18,585	0	(271)	0	(271)	0	18,314	0	0	0	306	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		03/01/2006	SCHEDULED REDEMPTION		54,787	54,787	57,514	57,373	0	(2,586)	0	(2,586)	0	54,787	0	0	0	687	05/01/2016	1
31376K-EJ-1	FED NATL MTG ASSOC #357537		01/01/2006	Various		1,837,985	1,889,788	1,908,685	1,905,360	0	(167)	0	(167)	0	1,905,193	0	(67,208)	(67,208)	11,045	03/01/2019	1
31376K-LZ-7	FED NATL MTG ASSOC #357744		02/01/2006	Various		1,930	1,930	1,975	1,975	0	(45)	0	(45)	0	1,930	0	0	0	14	04/01/2020	1
31376K-SQ-0	FED NATL MTG ASSOC #357927		03/01/2006	Various		14,350	14,350	14,471	14,470	0	(120)	0	(120)	0	14,350	0	0	0	117	07/01/2020	1
31376K-TT-3	FED NATL MTG ASSOC #357962		03/01/2006	Various		4,267,227	4,310,761	4,334,513	4,334,428	0	(277)	0	(277)	0	4,334,151	0	(66,924)	(66,924)	48,056	09/01/2035	1
31376T-BV-8	FED NATL MTG ASSOC #364652		03/01/2006	SCHEDULED REDEMPTION		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2006	SCHEDULED REDEMPTION		8,761	8,761	8,694	8,706	0	55	0	55	0	8,761	0	0	0	124	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		03/01/2006	SCHEDULED REDEMPTION		921	921	885	885	0	36	0	36	0	921	0	0	0	16	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		03/01/2006	SCHEDULED REDEMPTION		476	476	466	468	0	8	0	8	0	476	0	0	0	7	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		03/01/2006	SCHEDULED REDEMPTION		867	867	869	876	0	(9)	0	(9)	0	867	0	0	0	14	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		03/01/2006	SCHEDULED REDEMPTION		1,011	1,011	1,017	1,015	0	(4)	0	(4)	0	1,011	0	0	0	15	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		03/01/2006	SCHEDULED REDEMPTION		887	887	925	924	0	(37)	0	(37)	0	887	0	0	0	14	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		03/01/2006	SCHEDULED REDEMPTION		2,191	2,191	2,226	2,222	0	(31)	0	(31)	0	2,191	0	0	0	27	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		03/01/2006	SCHEDULED REDEMPTION		7,194	7,194	7,235	7,225	0	(30)	0	(30)	0	7,194	0	0	0	106	04/01/2013	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2006	SCHEDULED REDEMPTION		60,798	60,798	56,494	57,844	0	2,953	0	2,953	0	60,798	0	0	0	714	12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065		03/01/2006	SCHEDULED REDEMPTION		1,107	1,107	1,162	1,160	0	(54)	0	(54)	0	1,107	0	0	0	15	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		03/01/2006	SCHEDULED REDEMPTION		1,849	1,849	1,904	1,896	0	(47)	0	(47)	0	1,849	0	0	0	31	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		03/01/2006	SCHEDULED REDEMPTION		5,391	5,391	5,423	5,414	0	(23)	0	(23)	0	5,391	0	0	0	78	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		03/01/2006	SCHEDULED REDEMPTION		12,038	12,038	12,105	12,082	0	(44)	0	(44)	0	12,038	0	0	0	138	06/01/2013	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)
31379V-WC-9	FED NATL MTG ASSOC #430943		01/01/2006	SCHEDULED REDEMPTION		13,180	13,180	13,257	13,235	0	(55)	0	(55)	0	13,180	0	0	0	71	07/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		03/01/2006	SCHEDULED REDEMPTION		1,023	1,023	1,029	1,027	0	(4)	0	(4)	0	1,023	0	0	0	15	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2006	SCHEDULED REDEMPTION		3,405	3,405	3,379	3,387	0	19	0	19	0	3,405	0	0	0	45	07/01/2013	1
31380A-VM-1	FED NATL MTG ASSOC #434520		03/01/2006	SCHEDULED REDEMPTION		3,174	3,174	3,192	3,183	0	(10)	0	(10)	0	3,174	0	0	0	46	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		03/01/2006	SCHEDULED REDEMPTION		157	157	163	163	0	(7)	0	(7)	0	157	0	0	0	2	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		03/01/2006	SCHEDULED REDEMPTION		42,396	42,396	42,643	42,570	0	(174)	0	(174)	0	42,396	0	0	0	577	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		03/01/2006	SCHEDULED REDEMPTION		708	708	738	737	0	(28)	0	(28)	0	708	0	0	0	11	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		03/01/2006	SCHEDULED REDEMPTION		2,802	2,802	2,819	2,812	0	(10)	0	(10)	0	2,802	0	0	0	41	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		03/01/2006	SCHEDULED REDEMPTION		926	926	932	930	0	(4)	0	(4)	0	926	0	0	0	13	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		03/01/2006	SCHEDULED REDEMPTION		10,011	10,011	9,692	9,711	0	301	0	301	0	10,011	0	0	0	122	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		03/01/2006	SCHEDULED REDEMPTION		37	37	36	36	0	1	0	1	0	37	0	0	0	1	11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		03/01/2006	SCHEDULED REDEMPTION		32,636	32,636	33,054	32,960	0	(324)	0	(324)	0	32,636	0	0	0	360	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		03/01/2006	SCHEDULED REDEMPTION		356	356	360	359	0	(3)	0	(3)	0	356	0	0	0	5	10/01/2028	1
31380L-B5-6	FED NATL MTG ASSOC #442960		03/01/2006	SCHEDULED REDEMPTION		471	471	477	476	0	(4)	0	(4)	0	471	0	0	0	7	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		03/01/2006	SCHEDULED REDEMPTION		10,075	10,075	10,050	10,054	0	22	0	22	0	10,075	0	0	0	144	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		03/01/2006	SCHEDULED REDEMPTION		3,270	3,270	3,287	3,285	0	(15)	0	(15)	0	3,270	0	0	0	47	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		03/01/2006	SCHEDULED REDEMPTION		532	532	538	537	0	(6)	0	(6)	0	532	0	0	0	8	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		03/01/2006	SCHEDULED REDEMPTION		434	434	436	436	0	(2)	0	(2)	0	434	0	0	0	6	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		03/01/2006	SCHEDULED REDEMPTION		2,067	2,067	1,989	1,989	0	78	0	78	0	2,067	0	0	0	25	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		03/01/2006	SCHEDULED REDEMPTION		4,475	4,475	4,441	4,450	0	26	0	26	0	4,475	0	0	0	62	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		03/01/2006	SCHEDULED REDEMPTION		22,671	22,671	23,818	23,918	0	(1,247)	0	(1,247)	0	22,671	0	0	0	247	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		03/01/2006	SCHEDULED REDEMPTION		271	271	273	273	0	(1)	0	(1)	0	271	0	0	0	4	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		03/01/2006	SCHEDULED REDEMPTION		82	82	81	81	0	1	0	1	0	82	0	0	0	1	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		03/01/2006	SCHEDULED REDEMPTION		2,140	2,140	2,004	2,050	0	90	0	90	0	2,140	0	0	0	28	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		03/01/2006	SCHEDULED REDEMPTION		3,387	3,387	3,555	3,542	0	(156)	0	(156)	0	3,387	0	0	0	49	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		03/01/2006	SCHEDULED REDEMPTION		6,961	6,961	7,105	7,062	0	(101)	0	(101)	0	6,961	0	0	0	108	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		03/01/2006	SCHEDULED REDEMPTION		3,087	3,087	3,243	3,241	0	(155)	0	(155)	0	3,087	0	0	0	35	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		03/01/2006	SCHEDULED REDEMPTION		9,817	9,817	9,875	9,872	0	(55)	0	(55)	0	9,817	0	0	0	159	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		03/01/2006	SCHEDULED REDEMPTION		4,823	4,823	4,787	4,795	0	29	0	29	0	4,823	0	0	0	70	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		03/01/2006	SCHEDULED REDEMPTION		1,392	1,392	1,400	1,400	0	(8)	0	(8)	0	1,392	0	0	0	20	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		03/01/2006	SCHEDULED REDEMPTION		5,577	5,577	5,582	5,582	0	(4)	0	(4)	0	5,577	0	0	0	80	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		03/01/2006	SCHEDULED REDEMPTION		1,651	1,651	1,710	1,708	0	(57)	0	(57)	0	1,651	0	0	0	24	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		03/01/2006	SCHEDULED REDEMPTION		713	713	743	744	0	(30)	0	(30)	0	713	0	0	0	10	03/01/2029	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)
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2006	SCHEDULED REDEMPTION		4	4	4	5	0	0	0	0	0	4	0	0	0	0	03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		03/01/2006	SCHEDULED REDEMPTION		2,276	2,276	2,277	2,277	0	(2)	0	(2)	0	2,276	0	0	0	25	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		03/01/2006	SCHEDULED REDEMPTION		5,612	5,612	5,256	5,370	0	242	0	242	0	5,612	0	0	0	76	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		03/01/2006	SCHEDULED REDEMPTION		2,653	2,653	2,544	2,545	0	108	0	108	0	2,653	0	0	0	29	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		03/01/2006	SCHEDULED REDEMPTION		74	74	78	78	0	(4)	0	(4)	0	74	0	0	0	1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		03/01/2006	SCHEDULED REDEMPTION		104	104	102	102	0	2	0	2	0	104	0	0	0	2	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		03/01/2006	SCHEDULED REDEMPTION		3,776	3,776	3,726	3,727	0	49	0	49	0	3,776	0	0	0	60	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		03/01/2006	SCHEDULED REDEMPTION		1,619	1,619	1,557	1,558	0	61	0	61	0	1,619	0	0	0	18	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		03/01/2006	SCHEDULED REDEMPTION		72	72	69	69	0	2	0	2	0	72	0	0	0	1	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		03/01/2006	SCHEDULED REDEMPTION		12,955	12,955	13,360	13,351	0	(396)	0	(396)	0	12,955	0	0	0	187	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		03/01/2006	SCHEDULED REDEMPTION		46	46	45	45	0	2	0	2	0	46	0	0	0	1	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		03/01/2006	SCHEDULED REDEMPTION		204	204	196	196	0	8	0	8	0	204	0	0	0	3	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		03/01/2006	SCHEDULED REDEMPTION		186	186	184	185	0	1	0	1	0	186	0	0	0	2	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		03/01/2006	SCHEDULED REDEMPTION		276	276	274	275	0	2	0	2	0	276	0	0	0	4	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		03/01/2006	SCHEDULED REDEMPTION		613	613	608	609	0	4	0	4	0	613	0	0	0	8	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		03/01/2006	SCHEDULED REDEMPTION		136	136	135	135	0	1	0	1	0	136	0	0	0	2	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		03/01/2006	SCHEDULED REDEMPTION		2,416	2,416	2,386	2,391	0	25	0	25	0	2,416	0	0	0	32	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		03/01/2006	SCHEDULED REDEMPTION		34	34	33	33	0	0	0	0	0	34	0	0	0	1	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		03/01/2006	SCHEDULED REDEMPTION		215	215	213	213	0	1	0	1	0	215	0	0	0	3	08/01/2014	1
31383F-ZS-0	FED NATL MTG ASSOC #502153		03/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	11/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		03/01/2006	SCHEDULED REDEMPTION		205	205	199	199	0	7	0	7	0	205	0	0	0	3	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		03/01/2006	SCHEDULED REDEMPTION		3,161	3,161	3,048	3,049	0	112	0	112	0	3,161	0	0	0	55	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		03/01/2006	SCHEDULED REDEMPTION		311	311	301	301	0	11	0	11	0	311	0	0	0	5	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		03/01/2006	SCHEDULED REDEMPTION		553	553	546	548	0	5	0	5	0	553	0	0	0	9	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		03/01/2006	SCHEDULED REDEMPTION		422	422	406	406	0	16	0	16	0	422	0	0	0	7	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		03/01/2006	SCHEDULED REDEMPTION		60	60	58	58	0	2	0	2	0	60	0	0	0	1	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		03/01/2006	SCHEDULED REDEMPTION		183	183	181	182	0	2	0	2	0	183	0	0	0	3	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		03/01/2006	SCHEDULED REDEMPTION		1,624	1,624	1,612	1,614	0	10	0	10	0	1,624	0	0	0	22	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		03/01/2006	SCHEDULED REDEMPTION		2,198	2,198	2,179	2,185	0	13	0	13	0	2,198	0	0	0	29	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		03/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	0	0	0	0	19	0	0	0	0	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		03/01/2006	SCHEDULED REDEMPTION		5,894	5,894	5,810	5,824	0	70	0	70	0	5,894	0	0	0	110	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		03/01/2006	SCHEDULED REDEMPTION		705	705	699	700	0	4	0	4	0	705	0	0	0	9	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		03/01/2006	SCHEDULED REDEMPTION		9,248	9,248	9,170	9,189	0	58	0	58	0	9,248	0	0	0	133	10/01/2014	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)
31383N-ZH-7	FED NATL MTG ASSOC #508444		03/01/2006	SCHEDULED REDEMPTION		418	418	415	416	0	3	0	3	0	418	0	0	0	6	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		03/01/2006	SCHEDULED REDEMPTION		139	139	134	134	0	5	0	5	0	139	0	0	0	2	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		03/01/2006	SCHEDULED REDEMPTION		7,629	7,629	7,363	7,365	0	264	0	264	0	7,629	0	0	0	90	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		03/01/2006	SCHEDULED REDEMPTION		116	116	112	112	0	4	0	4	0	116	0	0	0	2	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		03/01/2006	SCHEDULED REDEMPTION		1,707	1,707	1,766	1,762	0	(55)	0	(55)	0	1,707	0	0	0	21	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		03/01/2006	SCHEDULED REDEMPTION		894	894	902	900	0	(6)	0	(6)	0	894	0	0	0	16	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		03/01/2006	SCHEDULED REDEMPTION		37	37	37	37	0	0	0	0	0	37	0	0	0	1	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		03/01/2006	SCHEDULED REDEMPTION		71	71	68	68	0	3	0	3	0	71	0	0	0	1	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		03/01/2006	SCHEDULED REDEMPTION		478	478	461	461	0	17	0	17	0	478	0	0	0	6	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		03/01/2006	SCHEDULED REDEMPTION		1,814	1,814	1,741	1,741	0	73	0	73	0	1,814	0	0	0	29	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		03/01/2006	SCHEDULED REDEMPTION		46	46	44	44	0	2	0	2	0	46	0	0	0	1	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		03/01/2006	SCHEDULED REDEMPTION		4,873	4,873	4,858	4,873	0	0	0	0	0	4,873	0	0	0	91	12/01/2029	1
31384A-LP-1	FED NATL MTG ASSOC #517934		03/01/2006	SCHEDULED REDEMPTION		12,415	12,415	12,629	12,579	0	(164)	0	(164)	0	12,415	0	0	0	147	11/01/2015	1
31384B-WX-0	FED NATL MTG ASSOC #519162		03/01/2006	SCHEDULED REDEMPTION		4,661	4,661	4,603	4,603	0	58	0	58	0	4,661	0	0	0	81	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		03/01/2006	SCHEDULED REDEMPTION		264	264	255	256	0	8	0	8	0	264	0	0	0	5	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		03/01/2006	SCHEDULED REDEMPTION		113	113	115	112	0	0	0	0	0	113	0	0	0	2	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		03/01/2006	SCHEDULED REDEMPTION		107	107	110	107	0	1	0	1	0	107	0	0	0	2	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		03/01/2006	SCHEDULED REDEMPTION		6,275	6,275	6,195	6,187	0	88	0	88	0	6,275	0	0	0	117	11/01/2029	1
31384E-L8-1	FED NATL MTG ASSOC #521551		03/01/2006	SCHEDULED REDEMPTION		1,280	1,280	1,261	1,261	0	19	0	19	0	1,280	0	0	0	24	01/01/2030	1
31384F-FX-0	FED NATL MTG ASSOC #522282		03/01/2006	SCHEDULED REDEMPTION		200	200	206	206	0	(5)	0	(5)	0	200	0	0	0	3	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		03/01/2006	SCHEDULED REDEMPTION		61	61	64	64	0	(3)	0	(3)	0	61	0	0	0	1	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		03/01/2006	SCHEDULED REDEMPTION		52	52	54	55	0	(3)	0	(3)	0	52	0	0	0	1	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		03/01/2006	SCHEDULED REDEMPTION		385	385	387	387	0	(2)	0	(2)	0	385	0	0	0	7	01/01/2030	1
31384K-S6-4	FED NATL MTG ASSOC #526241		03/01/2006	SCHEDULED REDEMPTION		158	158	162	157	0	1	0	1	0	158	0	0	0	3	12/01/2029	1
31384K-XE-1	FED NATL MTG ASSOC #526377		03/01/2006	SCHEDULED REDEMPTION		80	80	83	86	0	(5)	0	(5)	0	80	0	0	0	2	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		03/01/2006	SCHEDULED REDEMPTION		947	947	956	954	0	(7)	0	(7)	0	947	0	0	0	17	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		03/01/2006	SCHEDULED REDEMPTION		492	492	488	489	0	3	0	3	0	492	0	0	0	6	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		03/01/2006	SCHEDULED REDEMPTION		1,562	1,562	1,572	1,572	0	(10)	0	(10)	0	1,562	0	0	0	28	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		03/01/2006	SCHEDULED REDEMPTION		284	284	286	286	0	(2)	0	(2)	0	284	0	0	0	5	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		03/01/2006	SCHEDULED REDEMPTION		53	53	52	52	0	1	0	1	0	53	0	0	0	1	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		03/01/2006	SCHEDULED REDEMPTION		744	744	750	751	0	(7)	0	(7)	0	744	0	0	0	13	07/01/2015	1
31384N-W7-1	FED NATL MTG ASSOC #529070		03/01/2006	SCHEDULED REDEMPTION		393	393	400	393	0	0	0	0	0	393	0	0	0	7	03/01/2015	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)
31384P-D8-5	FED NATL MTG ASSOC #529427		03/01/2006	SCHEDULED REDEMPTION		1	1	1	2	0	0	0	0	0	1	0	0	0	0	03/01/2030	1
31384P-JZ-9	FED NATL MTG ASSOC #529580		03/01/2006	SCHEDULED REDEMPTION		337	337	340	337	0	0	0	0	0	337	0	0	0	6	04/01/2015	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		03/01/2006	SCHEDULED REDEMPTION		7	7	8	7	0	0	0	0	0	7	0	0	0	0	02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		03/01/2006	SCHEDULED REDEMPTION		17	17	18	17	0	0	0	0	0	17	0	0	0	0	03/01/2015	1
31384Q-RH-8	FED NATL MTG ASSOC #530688		03/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/01/2030	1
31384R-AX-9	FED NATL MTG ASSOC #531122		03/01/2006	SCHEDULED REDEMPTION		73	73	74	72	0	0	0	0	0	73	0	0	0	1	02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		03/01/2006	SCHEDULED REDEMPTION		882	882	905	905	0	(24)	0	(24)	0	882	0	0	0	13	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		03/01/2006	SCHEDULED REDEMPTION		224	224	226	224	0	0	0	0	0	224	0	0	0	4	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		03/01/2006	SCHEDULED REDEMPTION		94	94	96	94	0	0	0	0	0	94	0	0	0	2	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		03/01/2006	SCHEDULED REDEMPTION		45	45	44	44	0	1	0	1	0	45	0	0	0	1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		03/01/2006	SCHEDULED REDEMPTION		50	50	51	50	0	0	0	0	0	50	0	0	0	1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		03/01/2006	SCHEDULED REDEMPTION		3,598	3,598	3,660	3,624	0	(26)	0	(26)	0	3,598	0	0	0	56	04/01/2016	1
31384T-AS-6	FED NATL MTG ASSOC #532917		03/01/2006	SCHEDULED REDEMPTION		2,763	2,763	2,820	2,863	0	(100)	0	(100)	0	2,763	0	0	0	52	04/01/2030	1
31384T-FN-2	FED NATL MTG ASSOC #533073		03/01/2006	SCHEDULED REDEMPTION		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		03/01/2006	SCHEDULED REDEMPTION		5,015	5,015	4,860	4,898	0	116	0	116	0	5,015	0	0	0	60	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		03/01/2006	SCHEDULED REDEMPTION		246	246	248	245	0	0	0	0	0	246	0	0	0	4	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		03/01/2006	SCHEDULED REDEMPTION		54	54	55	54	0	0	0	0	0	54	0	0	0	1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		03/01/2006	SCHEDULED REDEMPTION		701	701	714	701	0	0	0	0	0	701	0	0	0	12	04/01/2015	1
31384U-B6-0	FED NATL MTG ASSOC #533861		03/01/2006	SCHEDULED REDEMPTION		36	36	36	35	0	0	0	0	0	36	0	0	0	1	03/01/2030	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2006	SCHEDULED REDEMPTION		659	659	665	664	0	(5)	0	(5)	0	659	0	0	0	12	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		03/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		03/01/2006	SCHEDULED REDEMPTION		1,869	1,869	1,947	1,943	0	(75)	0	(75)	0	1,869	0	0	0	28	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		03/01/2006	SCHEDULED REDEMPTION		65	65	67	68	0	(3)	0	(3)	0	65	0	0	0	1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		03/01/2006	SCHEDULED REDEMPTION		2,879	2,879	2,990	3,007	0	(128)	0	(128)	0	2,879	0	0	0	50	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		03/01/2006	SCHEDULED REDEMPTION		3,740	3,740	3,884	3,897	0	(157)	0	(157)	0	3,740	0	0	0	63	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		03/01/2006	SCHEDULED REDEMPTION		3,683	3,683	3,825	3,844	0	(161)	0	(161)	0	3,683	0	0	0	61	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2006	SCHEDULED REDEMPTION		1,044	1,044	1,106	1,112	0	(68)	0	(68)	0	1,044	0	0	0	19	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		03/01/2006	SCHEDULED REDEMPTION		1,517	1,517	1,500	1,501	0	16	0	16	0	1,517	0	0	0	21	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		03/01/2006	SCHEDULED REDEMPTION		3,023	3,023	3,139	3,204	0	(181)	0	(181)	0	3,023	0	0	0	54	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2006	SCHEDULED REDEMPTION		1,522	1,522	1,612	1,608	0	(86)	0	(86)	0	1,522	0	0	0	27	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		03/01/2006	SCHEDULED REDEMPTION		689	689	701	697	0	(7)	0	(7)	0	689	0	0	0	11	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2006	SCHEDULED REDEMPTION		44,255	44,255	45,024	44,717	0	(462)	0	(462)	0	44,255	0	0	0	699	10/01/2015	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)
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2006	SCHEDULED REDEMPTION		2,378	2,378	2,439	2,445	0	(67)	0	(67)	0	2,378	0	0	0	37	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		03/01/2006	SCHEDULED REDEMPTION		6,317	6,317	6,580	6,560	0	(243)	0	(243)	0	6,317	0	0	0	98	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2006	SCHEDULED REDEMPTION		3,459	3,459	3,508	3,506	0	(47)	0	(47)	0	3,459	0	0	0	52	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		03/01/2006	SCHEDULED REDEMPTION		8,749	8,749	8,874	8,922	0	(172)	0	(172)	0	8,749	0	0	0	137	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2006	SCHEDULED REDEMPTION		13,322	13,322	13,534	13,473	0	(151)	0	(151)	0	13,322	0	0	0	197	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		03/01/2006	SCHEDULED REDEMPTION		68	68	71	71	0	(3)	0	(3)	0	68	0	0	0	1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		03/01/2006	SCHEDULED REDEMPTION		2,498	2,498	2,493	2,493	0	6	0	6	0	2,498	0	0	0	36	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		03/01/2006	SCHEDULED REDEMPTION		5,049	5,049	5,304	5,310	0	(261)	0	(261)	0	5,049	0	0	0	80	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		03/01/2006	SCHEDULED REDEMPTION		6,487	6,487	6,737	6,835	0	(347)	0	(347)	0	6,487	0	0	0	130	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		03/01/2006	SCHEDULED REDEMPTION		524	524	544	552	0	(28)	0	(28)	0	524	0	0	0	7	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2006	SCHEDULED REDEMPTION		149	149	151	151	0	(1)	0	(1)	0	149	0	0	0	3	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		03/01/2006	SCHEDULED REDEMPTION		4,340	4,340	4,424	4,342	0	(1)	0	(1)	0	4,340	0	0	0	80	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		03/01/2006	SCHEDULED REDEMPTION		55	55	57	59	0	(3)	0	(3)	0	55	0	0	0	1	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		03/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		03/01/2006	SCHEDULED REDEMPTION		46,964	46,964	48,116	48,141	0	(1,177)	0	(1,177)	0	46,964	0	0	0	878	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		03/01/2006	SCHEDULED REDEMPTION		196	196	204	207	0	(11)	0	(11)	0	196	0	0	0	3	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		03/01/2006	SCHEDULED REDEMPTION		328	328	332	331	0	(2)	0	(2)	0	328	0	0	0	6	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		03/01/2006	SCHEDULED REDEMPTION		906	906	941	947	0	(42)	0	(42)	0	906	0	0	0	18	05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023		03/01/2006	SCHEDULED REDEMPTION		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		03/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	(1)	0	(1)	0	8	0	0	0	0	05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		03/01/2006	SCHEDULED REDEMPTION		174	174	178	178	0	(5)	0	(5)	0	174	0	0	0	3	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		03/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	(1)	0	(1)	0	8	0	0	0	0	06/01/2030	1
31385A-N6-0	FED NATL MTG ASSOC #538713		02/01/2006	SCHEDULED REDEMPTION		9,939	9,939	10,032	10,016	0	(77)	0	(77)	0	9,939	0	0	0	132	06/01/2015	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		03/01/2006	SCHEDULED REDEMPTION		10,716	10,716	10,924	10,719	0	(3)	0	(3)	0	10,716	0	0	0	199	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2006	SCHEDULED REDEMPTION		488	488	506	526	0	(38)	0	(38)	0	488	0	0	0	9	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2006	SCHEDULED REDEMPTION		172	172	179	182	0	(10)	0	(10)	0	172	0	0	0	3	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		03/01/2006	SCHEDULED REDEMPTION		28,756	28,756	30,187	30,103	0	(1,346)	0	(1,346)	0	28,756	0	0	0	365	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		03/01/2006	SCHEDULED REDEMPTION		2,275	2,275	2,388	2,382	0	(107)	0	(107)	0	2,275	0	0	0	29	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		03/01/2006	SCHEDULED REDEMPTION		1,674	1,674	1,707	1,675	0	0	0	0	0	1,674	0	0	0	25	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		03/01/2006	SCHEDULED REDEMPTION		517	517	536	550	0	(33)	0	(33)	0	517	0	0	0	10	06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		03/01/2006	SCHEDULED REDEMPTION		867	867	884	868	0	0	0	0	0	867	0	0	0	15	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/01/2030	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)
31385E-BT-5	FED NATL MTG ASSOC #541950		03/01/2006	SCHEDULED REDEMPTION		183	183	190	196	0	(13)	0	(13)	0	183	0	0	0	3	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		03/01/2006	SCHEDULED REDEMPTION		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		03/01/2006	SCHEDULED REDEMPTION		555	555	566	556	0	0	0	0	0	555	0	0	0	9	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		03/01/2006	SCHEDULED REDEMPTION		46	46	48	49	0	(2)	0	(2)	0	46	0	0	0	1	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		03/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	(1)	0	(1)	0	11	0	0	0	0	07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2006	SCHEDULED REDEMPTION		279	279	296	295	0	(16)	0	(16)	0	279	0	0	0	5	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		03/01/2006	SCHEDULED REDEMPTION		102	102	106	109	0	(7)	0	(7)	0	102	0	0	0	2	07/01/2030	1
31385F-PH-3	FED NATL MTG ASSOC #543224		03/01/2006	SCHEDULED REDEMPTION		46	46	48	48	0	(2)	0	(2)	0	46	0	0	0	1	08/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		03/01/2006	SCHEDULED REDEMPTION		966	966	985	967	0	0	0	0	0	966	0	0	0	16	07/01/2015	1
31385F-6Y-7	FED NATL MTG ASSOC #543687		03/01/2006	SCHEDULED REDEMPTION		473	473	477	477	0	(4)	0	(4)	0	473	0	0	0	7	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		03/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		03/01/2006	SCHEDULED REDEMPTION		318	318	337	337	0	(19)	0	(19)	0	318	0	0	0	6	07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		03/01/2006	SCHEDULED REDEMPTION		148	148	154	160	0	(12)	0	(12)	0	148	0	0	0	3	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		03/01/2006	SCHEDULED REDEMPTION		6,970	6,970	7,106	6,973	0	(2)	0	(2)	0	6,970	0	0	0	113	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		03/01/2006	SCHEDULED REDEMPTION		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	07/01/2030	1
31385G-2G-8	FED NATL MTG ASSOC #544475		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2030	1
31385G-4Z-4	FED NATL MTG ASSOC #544540		02/01/2006	SCHEDULED REDEMPTION		4,072	4,072	4,229	4,326	0	(254)	0	(254)	0	4,072	0	0	0	54	08/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		03/01/2006	SCHEDULED REDEMPTION		3,300	3,300	3,426	3,377	0	(77)	0	(77)	0	3,300	0	0	0	48	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2006	SCHEDULED REDEMPTION		5,982	5,982	6,134	6,133	0	(150)	0	(150)	0	5,982	0	0	0	100	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		03/01/2006	SCHEDULED REDEMPTION		1,921	1,921	1,949	1,947	0	(26)	0	(26)	0	1,921	0	0	0	29	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		03/01/2006	SCHEDULED REDEMPTION		5,314	5,314	5,528	5,508	0	(193)	0	(193)	0	5,314	0	0	0	74	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		03/01/2006	SCHEDULED REDEMPTION		926	926	948	945	0	(18)	0	(18)	0	926	0	0	0	14	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		03/01/2006	SCHEDULED REDEMPTION		250,867	250,867	256,822	256,164	0	(5,297)	0	(5,297)	0	250,867	0	0	0	3,829	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2006	SCHEDULED REDEMPTION		62,827	62,827	65,761	65,587	0	(2,760)	0	(2,760)	0	62,827	0	0	0	817	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		03/01/2006	SCHEDULED REDEMPTION		13,613	13,613	13,966	13,951	0	(338)	0	(338)	0	13,613	0	0	0	209	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		03/01/2006	SCHEDULED REDEMPTION		3,278	3,278	3,346	3,345	0	(67)	0	(67)	0	3,278	0	0	0	46	07/01/2032	1
31385J-LC-0	FED NATL MTG ASSOC #545823		03/01/2006	SCHEDULED REDEMPTION		401	401	407	406	0	(6)	0	(6)	0	401	0	0	0	5	08/01/2017	1
31385J-M8-8	FED NATL MTG ASSOC #545883		03/01/2006	SCHEDULED REDEMPTION		488	488	505	503	0	(16)	0	(16)	0	488	0	0	0	6	09/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		03/01/2006	SCHEDULED REDEMPTION		199	199	206	206	0	(7)	0	(7)	0	199	0	0	0	3	07/01/2032	1
31385J-NQ-7	FED NATL MTG ASSOC #545899		03/01/2006	SCHEDULED REDEMPTION		1,444	1,444	1,473	1,472	0	(27)	0	(27)	0	1,444	0	0	0	18	09/01/2017	1
31385J-SH-2	FED NATL MTG ASSOC #546020		03/01/2006	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2030	1
31385J-U7-1	FED NATL MTG ASSOC #546106		03/01/2006	SCHEDULED REDEMPTION		30	30	31	31	0	(2)	0	(2)	0	30	0	0	0	1	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		03/01/2006	SCHEDULED REDEMPTION		768	768	780	779	0	(11)	0	(11)	0	768	0	0	0	9	03/01/2016	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)
31385K-NL-5	FED NATL MTG ASSOC #546795		03/01/2006	SCHEDULED REDEMPTION		288	288	293	290	0	(2)	0	(2)	0	288	0	0	0	4	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		03/01/2006	SCHEDULED REDEMPTION		94	94	96	96	0	(2)	0	(2)	0	94	0	0	0	1	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		03/01/2006	SCHEDULED REDEMPTION		74	74	77	78	0	(4)	0	(4)	0	74	0	0	0	1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2006	SCHEDULED REDEMPTION		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		03/01/2006	SCHEDULED REDEMPTION		1,717	1,717	1,750	1,717	0	0	0	0	0	1,717	0	0	0	28	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		03/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	(1)	0	(1)	0	8	0	0	0	0	07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		03/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		03/01/2006	SCHEDULED REDEMPTION		5,143	5,143	5,340	5,512	0	(369)	0	(369)	0	5,143	0	0	0	103	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		03/01/2006	SCHEDULED REDEMPTION		39	39	40	41	0	(3)	0	(3)	0	39	0	0	0	1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2006	SCHEDULED REDEMPTION		6	6	7	7	0	0	0	0	0	6	0	0	0	0	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		03/01/2006	SCHEDULED REDEMPTION		41	41	43	44	0	(3)	0	(3)	0	41	0	0	0	1	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		03/01/2006	SCHEDULED REDEMPTION		2,359	2,359	2,423	2,426	0	(67)	0	(67)	0	2,359	0	0	0	35	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2006	SCHEDULED REDEMPTION		524	524	551	553	0	(29)	0	(29)	0	524	0	0	0	7	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		03/01/2006	SCHEDULED REDEMPTION		94	94	96	95	0	(1)	0	(1)	0	94	0	0	0	1	08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		03/01/2006	SCHEDULED REDEMPTION		109	109	113	116	0	(8)	0	(8)	0	109	0	0	0	2	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2006	SCHEDULED REDEMPTION		2,344	2,344	2,482	2,468	0	(124)	0	(124)	0	2,344	0	0	0	49	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		03/01/2006	SCHEDULED REDEMPTION		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		03/01/2006	SCHEDULED REDEMPTION		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		03/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		03/01/2006	SCHEDULED REDEMPTION		245	245	254	253	0	(9)	0	(9)	0	245	0	0	0	4	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		03/01/2006	SCHEDULED REDEMPTION		1,966	1,966	2,004	1,967	0	0	0	0	0	1,966	0	0	0	33	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		03/01/2006	SCHEDULED REDEMPTION		6,087	6,087	6,321	6,513	0	(426)	0	(426)	0	6,087	0	0	0	82	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		03/01/2006	SCHEDULED REDEMPTION		187	187	194	197	0	(11)	0	(11)	0	187	0	0	0	3	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		03/01/2006	SCHEDULED REDEMPTION		563	563	573	569	0	(6)	0	(6)	0	563	0	0	0	9	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		03/01/2006	SCHEDULED REDEMPTION		130	130	133	130	0	0	0	0	0	130	0	0	0	2	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		03/01/2006	SCHEDULED REDEMPTION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		03/01/2006	SCHEDULED REDEMPTION		2,344	2,344	2,434	2,490	0	(146)	0	(146)	0	2,344	0	0	0	46	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		03/01/2006	SCHEDULED REDEMPTION		31	31	32	33	0	(2)	0	(2)	0	31	0	0	0	1	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		03/01/2006	SCHEDULED REDEMPTION		680	680	708	707	0	(27)	0	(27)	0	680	0	0	0	12	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		03/01/2006	SCHEDULED REDEMPTION		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	11/01/2030	1
31385W-S9-1	FED NATL MTG ASSOC #555044		03/01/2006	SCHEDULED REDEMPTION		468,154	468,154	477,828	477,539	0	(9,385)	0	(9,385)	0	468,154	0	0	0	5,715	11/01/2017	1
31385W-UQ-0	FED NATL MTG ASSOC #555091		03/01/2006	SCHEDULED REDEMPTION		186,714	186,714	192,371	192,202	0	(5,488)	0	(5,488)	0	186,714	0	0	0	2,332	12/01/2017	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)
31385W-W7-0	FED NATL MTG ASSOC #555170		03/01/2006	SCHEDULED REDEMPTION		74,816	74,816	78,506	78,322	0	(3,506)	0	(3,506)	0	74,816	0	0	0	1,002	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2006	SCHEDULED REDEMPTION		74,232	74,232	77,926	77,744	0	(3,512)	0	(3,512)	0	74,232	0	0	0	970	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		03/01/2006	SCHEDULED REDEMPTION		16,591	16,591	17,417	17,377	0	(786)	0	(786)	0	16,591	0	0	0	215	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		03/01/2006	SCHEDULED REDEMPTION		4,130	4,130	4,296	4,287	0	(157)	0	(157)	0	4,130	0	0	0	53	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		03/01/2006	SCHEDULED REDEMPTION		48,935	48,935	50,336	50,301	0	(1,366)	0	(1,366)	0	48,935	0	0	0	689	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		03/01/2006	SCHEDULED REDEMPTION		958	958	956	956	0	2	0	2	0	958	0	0	0	12	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2006	SCHEDULED REDEMPTION		273	273	274	274	0	0	0	0	0	273	0	0	0	4	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		03/01/2006	SCHEDULED REDEMPTION		124	124	123	124	0	1	0	1	0	124	0	0	0	2	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		03/01/2006	SCHEDULED REDEMPTION		1,371	1,371	1,395	1,383	0	(12)	0	(12)	0	1,371	0	0	0	21	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		03/01/2006	SCHEDULED REDEMPTION		965	965	1,002	1,026	0	(61)	0	(61)	0	965	0	0	0	19	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		03/01/2006	SCHEDULED REDEMPTION		95	95	97	94	0	0	0	0	0	95	0	0	0	2	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		03/01/2006	SCHEDULED REDEMPTION		246	246	243	242	0	4	0	4	0	246	0	0	0	4	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2006	SCHEDULED REDEMPTION		66	66	67	67	0	(1)	0	(1)	0	66	0	0	0	1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		03/01/2006	SCHEDULED REDEMPTION		5	5	5	6	0	(1)	0	(1)	0	5	0	0	0	0	09/01/2030	1
31386B-3X-0	FED NATL MTG ASSOC #558914		01/01/2006	SCHEDULED REDEMPTION		17,298	17,298	17,963	18,830	0	(1,531)	0	(1,531)	0	17,298	0	0	0	115	01/01/2031	1
31386B-5L-4	FED NATL MTG ASSOC #558951		03/01/2006	SCHEDULED REDEMPTION		734	734	752	754	0	(21)	0	(21)	0	734	0	0	0	11	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2006	SCHEDULED REDEMPTION		23,303	23,303	23,755	23,309	0	(5)	0	(5)	0	23,303	0	0	0	428	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2006	SCHEDULED REDEMPTION		92,672	92,672	94,467	92,693	0	(21)	0	(21)	0	92,672	0	0	0	1,569	12/01/2015	1
31386C-T4-4	FED NATL MTG ASSOC #559571		03/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	12/01/2030	1
31386C-6A-5	FED NATL MTG ASSOC #559865		03/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2006	SCHEDULED REDEMPTION		961	961	986	987	0	(26)	0	(26)	0	961	0	0	0	15	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		03/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		03/01/2006	SCHEDULED REDEMPTION		57	57	56	56	0	1	0	1	0	57	0	0	0	1	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		03/01/2006	SCHEDULED REDEMPTION		909	909	944	961	0	(52)	0	(52)	0	909	0	0	0	18	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		03/01/2006	SCHEDULED REDEMPTION		8,728	8,728	8,939	8,922	0	(194)	0	(194)	0	8,728	0	0	0	163	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		03/01/2006	SCHEDULED REDEMPTION		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		03/01/2006	SCHEDULED REDEMPTION		5,184	5,184	5,285	5,185	0	(1)	0	(1)	0	5,184	0	0	0	86	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		03/01/2006	SCHEDULED REDEMPTION		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		03/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		03/01/2006	SCHEDULED REDEMPTION		2,272	2,272	2,314	2,313	0	(41)	0	(41)	0	2,272	0	0	0	42	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		03/01/2006	SCHEDULED REDEMPTION		1,053	1,053	1,071	1,062	0	(9)	0	(9)	0	1,053	0	0	0	16	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		03/01/2006	SCHEDULED REDEMPTION		14,326	14,326	14,987	14,968	0	(642)	0	(642)	0	14,326	0	0	0	230	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2030	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)
31386H-CY-5	FED NATL MTG ASSOC #563587		03/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		03/01/2006	SCHEDULED REDEMPTION		41,102	41,102	41,687	41,841	0	(739)	0	(739)	0	41,102	0	0	0	486	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		03/01/2006	SCHEDULED REDEMPTION		975	975	1,000	1,018	0	(42)	0	(42)	0	975	0	0	0	15	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		03/01/2006	SCHEDULED REDEMPTION		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	1	12/01/2015	1
31386H-XD-8	FED NATL MTG ASSOC #564176		03/01/2006	SCHEDULED REDEMPTION		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	12/01/2030	1
31386J-AA-5	FED NATL MTG ASSOC #564401		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		03/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	0	0	0	0	11	0	0	0	0	02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		03/01/2006	SCHEDULED REDEMPTION		994	994	1,032	1,044	0	(49)	0	(49)	0	994	0	0	0	18	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		03/01/2006	SCHEDULED REDEMPTION		394	394	401	398	0	(4)	0	(4)	0	394	0	0	0	6	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2006	SCHEDULED REDEMPTION		4,319	4,319	4,431	4,423	0	(104)	0	(104)	0	4,319	0	0	0	74	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		03/01/2006	SCHEDULED REDEMPTION		102	102	101	100	0	1	0	1	0	102	0	0	0	1	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		03/01/2006	SCHEDULED REDEMPTION		409	409	424	427	0	(18)	0	(18)	0	409	0	0	0	7	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		03/01/2006	SCHEDULED REDEMPTION		7,477	7,477	7,597	7,553	0	(76)	0	(76)	0	7,477	0	0	0	116	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		03/01/2006	SCHEDULED REDEMPTION		4,958	4,958	5,075	5,074	0	(116)	0	(116)	0	4,958	0	0	0	93	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		03/01/2006	SCHEDULED REDEMPTION		2,411	2,411	2,391	2,406	0	5	0	5	0	2,411	0	0	0	32	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		03/01/2006	SCHEDULED REDEMPTION		64	64	66	66	0	(2)	0	(2)	0	64	0	0	0	1	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		03/01/2006	SCHEDULED REDEMPTION		54	54	54	54	0	1	0	1	0	54	0	0	0	1	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		03/01/2006	SCHEDULED REDEMPTION		7,054	7,054	7,209	7,190	0	(136)	0	(136)	0	7,054	0	0	0	89	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		03/01/2006	SCHEDULED REDEMPTION		832	832	848	832	0	0	0	0	0	832	0	0	0	14	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		03/01/2006	SCHEDULED REDEMPTION		2,491	2,491	2,539	2,491	0	(1)	0	(1)	0	2,491	0	0	0	41	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		03/01/2006	SCHEDULED REDEMPTION		8,377	8,377	8,510	8,454	0	(77)	0	(77)	0	8,377	0	0	0	121	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2006	SCHEDULED REDEMPTION		1,507	1,507	1,568	1,562	0	(55)	0	(55)	0	1,507	0	0	0	20	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		03/01/2006	SCHEDULED REDEMPTION		190	190	198	197	0	(6)	0	(6)	0	190	0	0	0	3	01/01/2031	1
31386P-US-0	FED NATL MTG ASSOC #569493		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2006	SCHEDULED REDEMPTION		514	514	523	518	0	(4)	0	(4)	0	514	0	0	0	8	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		03/01/2006	SCHEDULED REDEMPTION		1,421	1,421	1,505	1,490	0	(69)	0	(69)	0	1,421	0	0	0	23	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2006	SCHEDULED REDEMPTION		542	542	551	549	0	(7)	0	(7)	0	542	0	0	0	8	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		03/01/2006	SCHEDULED REDEMPTION		422	422	433	433	0	(11)	0	(11)	0	422	0	0	0	6	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		03/01/2006	SCHEDULED REDEMPTION		960	960	979	960	0	0	0	0	0	960	0	0	0	16	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		03/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		03/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		03/01/2006	SCHEDULED REDEMPTION		275	275	273	274	0	2	0	2	0	275	0	0	0	4	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		03/01/2006	SCHEDULED REDEMPTION		9	9	10	10	0	0	0	0	0	9	0	0	0	0	06/01/2031	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)
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2006	SCHEDULED REDEMPTION		487	487	483	486	0	1	0	1	0	487	0	0	0	7	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		03/01/2006	SCHEDULED REDEMPTION		93	93	96	99	0	(6)	0	(6)	0	93	0	0	0	2	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		03/01/2006	SCHEDULED REDEMPTION		1,407	1,407	1,431	1,423	0	(16)	0	(16)	0	1,407	0	0	0	22	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		03/01/2006	SCHEDULED REDEMPTION		4,396	4,396	4,471	4,434	0	(39)	0	(39)	0	4,396	0	0	0	72	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		03/01/2006	SCHEDULED REDEMPTION		188	188	195	194	0	(6)	0	(6)	0	188	0	0	0	3	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		03/01/2006	SCHEDULED REDEMPTION		2,397	2,397	2,439	2,421	0	(23)	0	(23)	0	2,397	0	0	0	37	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		03/01/2006	SCHEDULED REDEMPTION		639	639	656	655	0	(16)	0	(16)	0	639	0	0	0	10	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		03/01/2006	SCHEDULED REDEMPTION		5,901	5,901	6,003	5,990	0	(89)	0	(89)	0	5,901	0	0	0	70	03/01/2016	1
31386U-FQ-0	FED NATL MTG ASSOC #573575		03/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2031	1
31386U-RN-4	FED NATL MTG ASSOC #573893		03/01/2006	SCHEDULED REDEMPTION		72	72	70	70	0	2	0	2	0	72	0	0	0	1	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		03/01/2006	SCHEDULED REDEMPTION		1,208	1,208	1,199	1,206	0	3	0	3	0	1,208	0	0	0	16	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2006	SCHEDULED REDEMPTION		1,717	1,717	1,753	1,743	0	(26)	0	(26)	0	1,717	0	0	0	27	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		03/01/2006	SCHEDULED REDEMPTION		2,196	2,196	2,253	2,240	0	(44)	0	(44)	0	2,196	0	0	0	34	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		03/01/2006	SCHEDULED REDEMPTION		5,682	5,682	5,516	5,518	0	164	0	164	0	5,682	0	0	0	84	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2006	SCHEDULED REDEMPTION		2,455	2,455	2,377	2,382	0	73	0	73	0	2,455	0	0	0	32	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		03/01/2006	SCHEDULED REDEMPTION		834	834	809	810	0	24	0	24	0	834	0	0	0	12	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		03/01/2006	SCHEDULED REDEMPTION		39	39	38	38	0	1	0	1	0	39	0	0	0	1	04/01/2031	1
31387B-HW-6	FED NATL MTG ASSOC #579045		03/01/2006	SCHEDULED REDEMPTION		127	127	130	130	0	(3)	0	(3)	0	127	0	0	0	2	02/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		03/01/2006	SCHEDULED REDEMPTION		417	417	405	405	0	12	0	12	0	417	0	0	0	6	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		03/01/2006	SCHEDULED REDEMPTION		41,200	41,200	42,579	42,463	0	(1,263)	0	(1,263)	0	41,200	0	0	0	459	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2006	SCHEDULED REDEMPTION		364	364	378	387	0	(23)	0	(23)	0	364	0	0	0	6	05/01/2031	1
31387D-F5-3	FED NATL MTG ASSOC #580788		03/01/2006	SCHEDULED REDEMPTION		21	21	22	23	0	(2)	0	(2)	0	21	0	0	0	0	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		03/01/2006	SCHEDULED REDEMPTION		17,193	17,193	17,673	17,607	0	(414)	0	(414)	0	17,193	0	0	0	263	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		03/01/2006	SCHEDULED REDEMPTION		23,088	23,088	24,237	24,179	0	(1,090)	0	(1,090)	0	23,088	0	0	0	308	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		03/01/2006	SCHEDULED REDEMPTION		61,662	61,662	64,707	64,622	0	(2,960)	0	(2,960)	0	61,662	0	0	0	933	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2006	SCHEDULED REDEMPTION		223	223	231	240	0	(18)	0	(18)	0	223	0	0	0	4	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		03/01/2006	SCHEDULED REDEMPTION		900	900	901	901	0	(1)	0	(1)	0	900	0	0	0	11	05/01/2016	1
31387H-Q7-8	FED NATL MTG ASSOC #584678		03/01/2006	SCHEDULED REDEMPTION		27	27	28	29	0	(2)	0	(2)	0	27	0	0	0	0	06/01/2031	1
31387H-XK-1	FED NATL MTG ASSOC #584882		03/01/2006	SCHEDULED REDEMPTION		409	409	420	419	0	(10)	0	(10)	0	409	0	0	0	6	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		03/01/2006	SCHEDULED REDEMPTION		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		03/01/2006	SCHEDULED REDEMPTION		677	677	688	685	0	(7)	0	(7)	0	677	0	0	0	10	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		03/01/2006	SCHEDULED REDEMPTION		4,017	4,017	4,081	4,057	0	(39)	0	(39)	0	4,017	0	0	0	58	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		03/01/2006	SCHEDULED REDEMPTION		158	158	161	160	0	(2)	0	(2)	0	158	0	0	0	3	06/01/2031	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)
31387M-KK-4	FED NATL MTG ASSOC #588098		03/01/2006	SCHEDULED REDEMPTION		85	85	87	87	0	(1)	0	(1)	0	85	0	0	0	1	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		03/01/2006	SCHEDULED REDEMPTION		350	350	363	365	0	(15)	0	(15)	0	350	0	0	0	6	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		03/01/2006	SCHEDULED REDEMPTION		21,046	21,046	21,076	21,072	0	(25)	0	(25)	0	21,046	0	0	0	290	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		03/01/2006	SCHEDULED REDEMPTION		3,466	3,466	3,549	3,540	0	(74)	0	(74)	0	3,466	0	0	0	65	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		03/01/2006	SCHEDULED REDEMPTION		102	102	105	107	0	(5)	0	(5)	0	102	0	0	0	2	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		03/01/2006	SCHEDULED REDEMPTION		2,442	2,442	2,481	2,467	0	(25)	0	(25)	0	2,442	0	0	0	35	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		03/01/2006	SCHEDULED REDEMPTION		11,402	11,402	11,564	11,554	0	(152)	0	(152)	0	11,402	0	0	0	193	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		03/01/2006	SCHEDULED REDEMPTION		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2006	SCHEDULED REDEMPTION		15,646	15,646	15,151	15,188	0	457	0	457	0	15,646	0	0	0	181	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		03/01/2006	SCHEDULED REDEMPTION		25,753	25,753	25,789	25,788	0	(35)	0	(35)	0	25,753	0	0	0	283	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		03/01/2006	SCHEDULED REDEMPTION		68	68	70	70	0	(1)	0	(1)	0	68	0	0	0	1	09/01/2031	1
31387T-AY-0	FED NATL MTG ASSOC #593223		03/01/2006	SCHEDULED REDEMPTION		155	155	159	158	0	(3)	0	(3)	0	155	0	0	0	3	10/01/2031	1
31387T-BC-7	FED NATL MTG ASSOC #593235		03/01/2006	SCHEDULED REDEMPTION		97	97	99	99	0	(1)	0	(1)	0	97	0	0	0	2	12/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		03/01/2006	SCHEDULED REDEMPTION		2,634	2,634	2,724	2,716	0	(82)	0	(82)	0	2,634	0	0	0	35	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		03/01/2006	SCHEDULED REDEMPTION		1,539	1,539	1,563	1,556	0	(17)	0	(17)	0	1,539	0	0	0	22	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		03/01/2006	SCHEDULED REDEMPTION		106	106	111	111	0	(6)	0	(6)	0	106	0	0	0	2	09/01/2031	1
31387V-SQ-3	FED NATL MTG ASSOC #595527		03/01/2006	SCHEDULED REDEMPTION		1,063	1,063	1,080	1,073	0	(10)	0	(10)	0	1,063	0	0	0	15	07/01/2016	1
31387V-4K-2	FED NATL MTG ASSOC #595826		03/01/2006	SCHEDULED REDEMPTION		5,424	5,424	5,511	5,476	0	(52)	0	(52)	0	5,424	0	0	0	84	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		03/01/2006	SCHEDULED REDEMPTION		4,116	4,116	4,181	4,154	0	(39)	0	(39)	0	4,116	0	0	0	60	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		03/01/2006	SCHEDULED REDEMPTION		4,144	4,144	4,210	4,183	0	(39)	0	(39)	0	4,144	0	0	0	65	09/01/2016	1
31387W-WK-9	FED NATL MTG ASSOC #596550		03/01/2006	SCHEDULED REDEMPTION		67,087	67,087	68,041	67,997	0	(910)	0	(910)	0	67,087	0	0	0	1,173	07/01/2031	1
31387X-AY-1	FED NATL MTG ASSOC #596823		03/01/2006	SCHEDULED REDEMPTION		18	18	19	18	0	0	0	0	0	18	0	0	0	0	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		03/01/2006	SCHEDULED REDEMPTION		15,185	15,185	15,722	15,692	0	(507)	0	(507)	0	15,185	0	0	0	245	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		03/01/2006	SCHEDULED REDEMPTION		4,030	4,030	4,230	4,220	0	(191)	0	(191)	0	4,030	0	0	0	48	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		03/01/2006	SCHEDULED REDEMPTION		29	29	30	29	0	0	0	0	0	29	0	0	0	0	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		03/01/2006	SCHEDULED REDEMPTION		47	47	48	48	0	(1)	0	(1)	0	47	0	0	0	1	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		03/01/2006	SCHEDULED REDEMPTION		565	565	559	559	0	6	0	6	0	565	0	0	0	8	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2006	SCHEDULED REDEMPTION		1,009	1,009	1,010	1,010	0	(1)	0	(1)	0	1,009	0	0	0	16	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		03/01/2006	SCHEDULED REDEMPTION		15,812	15,812	15,834	15,831	0	(19)	0	(19)	0	15,812	0	0	0	211	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		03/01/2006	SCHEDULED REDEMPTION		487	487	487	487	0	(1)	0	(1)	0	487	0	0	0	7	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		03/01/2006	SCHEDULED REDEMPTION		33	33	33	33	0	0	0	0	0	33	0	0	0	0	08/01/2031	1
31388C-NB-2	FED NATL MTG ASSOC #600786		03/01/2006	SCHEDULED REDEMPTION		97	97	99	99	0	(2)	0	(2)	0	97	0	0	0	2	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		03/01/2006	SCHEDULED REDEMPTION		156	156	160	159	0	(3)	0	(3)	0	156	0	0	0	3	09/01/2031	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)
31388C-Y8-7	FED NATL MTG ASSOC #601135		03/01/2006	SCHEDULED REDEMPTION		188	188	193	192	0	(4)	0	(4)	0	188	0	0	0	3	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		03/01/2006	SCHEDULED REDEMPTION		5,617	5,617	5,706	5,674	0	(57)	0	(57)	0	5,617	0	0	0	89	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		03/01/2006	SCHEDULED REDEMPTION		52,625	52,625	52,699	52,691	0	(65)	0	(65)	0	52,625	0	0	0	854	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		03/01/2006	SCHEDULED REDEMPTION		2,662	2,662	2,764	2,835	0	(173)	0	(173)	0	2,662	0	0	0	45	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		03/01/2006	SCHEDULED REDEMPTION		153	153	155	155	0	(2)	0	(2)	0	153	0	0	0	2	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		03/01/2006	SCHEDULED REDEMPTION		197	197	205	212	0	(15)	0	(15)	0	197	0	0	0	4	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		03/01/2006	SCHEDULED REDEMPTION		180	180	184	183	0	(4)	0	(4)	0	180	0	0	0	3	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		03/01/2006	SCHEDULED REDEMPTION		3,451	3,451	3,531	3,523	0	(72)	0	(72)	0	3,451	0	0	0	65	11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		03/01/2006	SCHEDULED REDEMPTION		4,849	4,849	4,979	4,967	0	(117)	0	(117)	0	4,849	0	0	0	91	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2006	SCHEDULED REDEMPTION		753	753	798	787	0	(33)	0	(33)	0	753	0	0	0	14	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		03/01/2006	SCHEDULED REDEMPTION		2,329	2,329	2,366	2,354	0	(25)	0	(25)	0	2,329	0	0	0	34	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		03/01/2006	SCHEDULED REDEMPTION		347	347	365	364	0	(17)	0	(17)	0	347	0	0	0	5	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		03/01/2006	SCHEDULED REDEMPTION		51,381	51,381	52,442	52,561	0	(1,180)	0	(1,180)	0	51,381	0	0	0	650	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		03/01/2006	SCHEDULED REDEMPTION		12,796	12,796	13,432	13,402	0	(606)	0	(606)	0	12,796	0	0	0	181	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		03/01/2006	SCHEDULED REDEMPTION		8,282	8,282	8,190	8,192	0	90	0	90	0	8,282	0	0	0	133	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		03/01/2006	SCHEDULED REDEMPTION		137	137	140	139	0	(2)	0	(2)	0	137	0	0	0	2	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		03/01/2006	SCHEDULED REDEMPTION		6,166	6,166	6,265	6,225	0	(59)	0	(59)	0	6,166	0	0	0	82	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2006	SCHEDULED REDEMPTION		168	168	178	175	0	(7)	0	(7)	0	168	0	0	0	3	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		03/01/2006	SCHEDULED REDEMPTION		19,425	19,425	19,776	19,695	0	(270)	0	(270)	0	19,425	0	0	0	362	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		03/01/2006	SCHEDULED REDEMPTION		207	207	212	211	0	(4)	0	(4)	0	207	0	0	0	3	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		03/01/2006	SCHEDULED REDEMPTION		103	103	105	105	0	(2)	0	(2)	0	103	0	0	0	2	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		03/01/2006	SCHEDULED REDEMPTION		20	20	21	21	0	0	0	0	0	20	0	0	0	0	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		03/01/2006	SCHEDULED REDEMPTION		7,151	7,151	7,449	7,371	0	(220)	0	(220)	0	7,151	0	0	0	125	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		03/01/2006	SCHEDULED REDEMPTION		5,641	5,641	5,754	5,759	0	(118)	0	(118)	0	5,641	0	0	0	105	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		03/01/2006	SCHEDULED REDEMPTION		29,994	29,994	31,487	31,415	0	(1,421)	0	(1,421)	0	29,994	0	0	0	407	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		03/01/2006	SCHEDULED REDEMPTION		3,706	3,706	3,855	3,840	0	(134)	0	(134)	0	3,706	0	0	0	44	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		03/01/2006	SCHEDULED REDEMPTION		69	69	72	72	0	(3)	0	(3)	0	69	0	0	0	1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		03/01/2006	SCHEDULED REDEMPTION		46	46	48	48	0	(1)	0	(1)	0	46	0	0	0	1	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		03/01/2006	SCHEDULED REDEMPTION		424	424	425	425	0	0	0	0	0	424	0	0	0	6	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		03/01/2006	SCHEDULED REDEMPTION		929	929	961	959	0	(29)	0	(29)	0	929	0	0	0	11	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		03/01/2006	SCHEDULED REDEMPTION		278	278	284	284	0	(6)	0	(6)	0	278	0	0	0	5	12/01/2031	1
31389B-FS-5	FED NATL MTG ASSOC #620377		03/01/2006	SCHEDULED REDEMPTION		75	75	77	76	0	(1)	0	(1)	0	75	0	0	0	1	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		03/01/2006	SCHEDULED REDEMPTION		1,648	1,648	1,709	1,708	0	(60)	0	(60)	0	1,648	0	0	0	18	01/01/2032	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)
31389D-TB-3	FED NATL MTG ASSOC #622546		03/01/2006	SCHEDULED REDEMPTION		1,776	1,776	1,850	1,849	0	(73)	0	(73)	0	1,776	0	0	0	25	09/01/2031	1
31389E-U4-5	FED NATL MTG ASSOC #623503		03/01/2006	SCHEDULED REDEMPTION		119,269	119,269	125,205	124,934	0	(5,665)	0	(5,665)	0	119,269	0	0	0	1,507	02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		03/01/2006	SCHEDULED REDEMPTION		354	354	366	366	0	(12)	0	(12)	0	354	0	0	0	6	01/01/2032	1
31389H-HZ-4	FED NATL MTG ASSOC #625848		03/01/2006	SCHEDULED REDEMPTION		44,986	44,986	45,667	45,645	0	(659)	0	(659)	0	44,986	0	0	0	548	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		03/01/2006	SCHEDULED REDEMPTION		217	217	223	223	0	(6)	0	(6)	0	217	0	0	0	3	12/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		03/01/2006	SCHEDULED REDEMPTION		352	352	361	360	0	(9)	0	(9)	0	352	0	0	0	4	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		03/01/2006	SCHEDULED REDEMPTION		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		03/01/2006	SCHEDULED REDEMPTION		19,612	19,612	20,638	20,610	0	(998)	0	(998)	0	19,612	0	0	0	318	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		03/01/2006	SCHEDULED REDEMPTION		119	119	121	121	0	(2)	0	(2)	0	119	0	0	0	2	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		03/01/2006	SCHEDULED REDEMPTION		171	171	172	172	0	(1)	0	(1)	0	171	0	0	0	3	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		03/01/2006	SCHEDULED REDEMPTION		10,643	10,643	11,156	11,142	0	(499)	0	(499)	0	10,643	0	0	0	172	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		03/01/2006	SCHEDULED REDEMPTION		273	273	277	276	0	(3)	0	(3)	0	273	0	0	0	5	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		03/01/2006	SCHEDULED REDEMPTION		8,325	8,325	8,309	8,309	0	15	0	15	0	8,325	0	0	0	134	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		03/01/2006	SCHEDULED REDEMPTION		1,172	1,172	1,176	1,176	0	(3)	0	(3)	0	1,172	0	0	0	13	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		03/01/2006	SCHEDULED REDEMPTION		10,215	10,215	10,223	10,222	0	(7)	0	(7)	0	10,215	0	0	0	164	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		03/01/2006	SCHEDULED REDEMPTION		6,206	6,206	6,428	6,422	0	(216)	0	(216)	0	6,206	0	0	0	100	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		03/01/2006	SCHEDULED REDEMPTION		10,106	10,106	10,078	10,079	0	27	0	27	0	10,106	0	0	0	162	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		03/01/2006	SCHEDULED REDEMPTION		433	433	438	436	0	(4)	0	(4)	0	433	0	0	0	7	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		03/01/2006	SCHEDULED REDEMPTION		242	242	247	245	0	(3)	0	(3)	0	242	0	0	0	4	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		03/01/2006	SCHEDULED REDEMPTION		4,687	4,687	4,882	4,824	0	(137)	0	(137)	0	4,687	0	0	0	60	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		03/01/2006	SCHEDULED REDEMPTION		5,757	5,757	5,875	5,838	0	(81)	0	(81)	0	5,757	0	0	0	72	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		03/01/2006	SCHEDULED REDEMPTION		8,144	8,144	8,549	8,538	0	(395)	0	(395)	0	8,144	0	0	0	107	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		03/01/2006	SCHEDULED REDEMPTION		845	845	887	886	0	(41)	0	(41)	0	845	0	0	0	12	03/01/2032	1
31389T-FH-0	FED NATL MTG ASSOC #634768		03/01/2006	SCHEDULED REDEMPTION		2,198	2,198	2,233	2,231	0	(32)	0	(32)	0	2,198	0	0	0	25	03/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		03/01/2006	SCHEDULED REDEMPTION		93,590	93,590	96,400	96,309	0	(2,719)	0	(2,719)	0	93,590	0	0	0	1,041	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		03/01/2006	SCHEDULED REDEMPTION		25,002	25,002	24,724	24,731	0	271	0	271	0	25,002	0	0	0	322	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		03/01/2006	SCHEDULED REDEMPTION		402	402	416	416	0	(14)	0	(14)	0	402	0	0	0	6	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		03/01/2006	SCHEDULED REDEMPTION		1,802	1,802	1,796	1,796	0	6	0	6	0	1,802	0	0	0	22	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		03/01/2006	SCHEDULED REDEMPTION		429	429	445	445	0	(16)	0	(16)	0	429	0	0	0	6	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		03/01/2006	SCHEDULED REDEMPTION		9,182	9,182	9,563	9,475	0	(294)	0	(294)	0	9,182	0	0	0	110	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		03/01/2006	SCHEDULED REDEMPTION		5,267	5,267	5,407	5,397	0	(130)	0	(130)	0	5,267	0	0	0	59	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		03/01/2006	SCHEDULED REDEMPTION		7,877	7,877	7,783	7,785	0	92	0	92	0	7,877	0	0	0	118	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		03/01/2006	SCHEDULED REDEMPTION		5,933	5,933	6,229	6,214	0	(281)	0	(281)	0	5,933	0	0	0	62	01/01/2017	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)
31390C-R9-9	FED NATL MTG ASSOC #642312		03/01/2006	SCHEDULED REDEMPTION		1,458	1,458	1,507	1,506	0	(49)	0	(49)	0	1,458	0	0	0	20	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		03/01/2006	SCHEDULED REDEMPTION		12,259	12,259	12,752	12,688	0	(428)	0	(428)	0	12,259	0	0	0	140	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		03/01/2006	SCHEDULED REDEMPTION		705	705	741	745	0	(40)	0	(40)	0	705	0	0	0	10	08/01/2032	1
31390E-UA-8	FED NATL MTG ASSOC #644177		03/01/2006	SCHEDULED REDEMPTION		10,966	10,966	10,935	10,935	0	31	0	31	0	10,966	0	0	0	155	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		03/01/2006	SCHEDULED REDEMPTION		49,279	49,279	48,732	48,746	0	533	0	533	0	49,279	0	0	0	800	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		03/01/2006	SCHEDULED REDEMPTION		494	494	511	511	0	(17)	0	(17)	0	494	0	0	0	7	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		03/01/2006	SCHEDULED REDEMPTION		311	311	309	309	0	2	0	2	0	311	0	0	0	5	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		03/01/2006	SCHEDULED REDEMPTION		3,409	3,409	3,371	3,372	0	37	0	37	0	3,409	0	0	0	47	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		03/01/2006	SCHEDULED REDEMPTION		12,847	12,847	12,767	12,771	0	75	0	75	0	12,847	0	0	0	208	01/01/2033	1
31390H-SJ-5	FED NATL MTG ASSOC #646821		03/01/2006	SCHEDULED REDEMPTION		1,235	1,235	1,273	1,272	0	(37)	0	(37)	0	1,235	0	0	0	17	05/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		03/01/2006	SCHEDULED REDEMPTION		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	08/01/2032	1
31390J-4L-2	FED NATL MTG ASSOC #648027		03/01/2006	SCHEDULED REDEMPTION		29,143	29,143	29,059	29,060	0	83	0	83	0	29,143	0	0	0	294	07/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		03/01/2006	SCHEDULED REDEMPTION		12,491	12,491	12,503	12,503	0	(12)	0	(12)	0	12,491	0	0	0	202	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		03/01/2006	SCHEDULED REDEMPTION		535	535	557	549	0	(14)	0	(14)	0	535	0	0	0	9	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		03/01/2006	SCHEDULED REDEMPTION		583	583	604	604	0	(20)	0	(20)	0	583	0	0	0	8	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		03/01/2006	SCHEDULED REDEMPTION		11,151	11,151	11,718	11,703	0	(552)	0	(552)	0	11,151	0	0	0	180	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		03/01/2006	SCHEDULED REDEMPTION		733	733	734	733	0	0	0	0	0	733	0	0	0	11	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		03/01/2006	SCHEDULED REDEMPTION		491	491	512	504	0	(13)	0	(13)	0	491	0	0	0	8	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		03/01/2006	SCHEDULED REDEMPTION		24,927	24,927	26,211	26,177	0	(1,251)	0	(1,251)	0	24,927	0	0	0	337	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		03/01/2006	SCHEDULED REDEMPTION		205	205	213	210	0	(5)	0	(5)	0	205	0	0	0	3	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		03/01/2006	SCHEDULED REDEMPTION		3,372	3,372	3,336	3,337	0	35	0	35	0	3,372	0	0	0	37	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		03/01/2006	SCHEDULED REDEMPTION		83	83	84	84	0	(1)	0	(1)	0	83	0	0	0	1	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		03/01/2006	SCHEDULED REDEMPTION		1,620	1,620	1,682	1,680	0	(60)	0	(60)	0	1,620	0	0	0	19	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		03/01/2006	SCHEDULED REDEMPTION		3,496	3,496	3,629	3,626	0	(129)	0	(129)	0	3,496	0	0	0	47	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		03/01/2006	SCHEDULED REDEMPTION		30,842	30,842	30,581	30,587	0	254	0	254	0	30,842	0	0	0	433	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		03/01/2006	SCHEDULED REDEMPTION		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	0	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		03/01/2006	SCHEDULED REDEMPTION		59	59	59	59	0	0	0	0	0	59	0	0	0	1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		03/01/2006	SCHEDULED REDEMPTION		2,868	2,868	2,987	2,938	0	(70)	0	(70)	0	2,868	0	0	0	34	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		03/01/2006	SCHEDULED REDEMPTION		4,712	4,712	4,886	4,881	0	(169)	0	(169)	0	4,712	0	0	0	69	08/01/2032	1
31390Q-R6-4	FED NATL MTG ASSOC #653109		03/01/2006	SCHEDULED REDEMPTION		857	857	870	870	0	(13)	0	(13)	0	857	0	0	0	11	07/01/2017	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		03/01/2006	SCHEDULED REDEMPTION		14,185	14,185	14,860	14,808	0	(623)	0	(623)	0	14,185	0	0	0	221	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		03/01/2006	SCHEDULED REDEMPTION		8,486	8,486	8,392	8,394	0	92	0	92	0	8,486	0	0	0	136	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2006	SCHEDULED REDEMPTION		8,970	8,970	9,285	9,276	0	(306)	0	(306)	0	8,970	0	0	0	145	08/01/2032	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-T6-0	FED NATL MTG ASSOC #654073		03/01/2006	SCHEDULED REDEMPTION		429	429	447	439	0	(10)	0	(10)	0	429	0	0	0	7	09/01/2032	1
31390S-MR-9	FED NATL MTG ASSOC #654768		03/01/2006	SCHEDULED REDEMPTION		2,265	2,265	2,301	2,298	0	(33)	0	(33)	0	2,265	0	0	0	26	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		03/01/2006	SCHEDULED REDEMPTION		4,269	4,269	4,440	4,417	0	(148)	0	(148)	0	4,269	0	0	0	57	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		03/01/2006	SCHEDULED REDEMPTION		2,303	2,303	2,298	2,298	0	5	0	5	0	2,303	0	0	0	34	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		03/01/2006	SCHEDULED REDEMPTION		1,060	1,060	1,078	1,077	0	(17)	0	(17)	0	1,060	0	0	0	15	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2006	SCHEDULED REDEMPTION		5,151	5,151	5,429	5,421	0	(270)	0	(270)	0	5,151	0	0	0	83	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		03/01/2006	SCHEDULED REDEMPTION		6,079	6,079	6,232	6,228	0	(149)	0	(149)	0	6,079	0	0	0	68	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		03/01/2006	SCHEDULED REDEMPTION		13,610	13,610	14,096	14,083	0	(473)	0	(473)	0	13,610	0	0	0	210	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2006	SCHEDULED REDEMPTION		1,104	1,104	1,144	1,143	0	(38)	0	(38)	0	1,104	0	0	0	15	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		03/01/2006	SCHEDULED REDEMPTION		20,762	20,762	21,867	21,838	0	(1,075)	0	(1,075)	0	20,762	0	0	0	336	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		03/01/2006	SCHEDULED REDEMPTION		17,240	17,240	17,203	17,204	0	37	0	37	0	17,240	0	0	0	255	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		03/01/2006	SCHEDULED REDEMPTION		144	144	143	143	0	0	0	0	0	144	0	0	0	2	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		03/01/2006	SCHEDULED REDEMPTION		25,364	25,364	26,565	26,533	0	(1,169)	0	(1,169)	0	25,364	0	0	0	341	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		03/01/2006	SCHEDULED REDEMPTION		1,113	1,113	1,159	1,146	0	(33)	0	(33)	0	1,113	0	0	0	19	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		03/01/2006	SCHEDULED REDEMPTION		252	252	263	261	0	(9)	0	(9)	0	252	0	0	0	4	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		03/01/2006	SCHEDULED REDEMPTION		42	42	43	43	0	(2)	0	(2)	0	42	0	0	0	1	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		03/01/2006	SCHEDULED REDEMPTION		504	504	519	518	0	(14)	0	(14)	0	504	0	0	0	6	09/01/2017	1
31391C-A5-4	FED NATL MTG ASSOC #662528		03/01/2006	SCHEDULED REDEMPTION		8,696	8,696	8,729	8,728	0	(32)	0	(32)	0	8,696	0	0	0	139	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		03/01/2006	SCHEDULED REDEMPTION		140,240	140,240	142,532	142,463	0	(2,223)	0	(2,223)	0	140,240	0	0	0	1,533	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		03/01/2006	SCHEDULED REDEMPTION		1,192	1,192	1,241	1,227	0	(35)	0	(35)	0	1,192	0	0	0	21	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		03/01/2006	SCHEDULED REDEMPTION		14,923	14,923	15,678	15,797	0	(874)	0	(874)	0	14,923	0	0	0	242	09/01/2032	1
31391D-NX-7	FED NATL MTG ASSOC #663806		03/01/2006	SCHEDULED REDEMPTION		45,378	45,378	46,924	46,807	0	(1,428)	0	(1,428)	0	45,378	0	0	0	451	10/01/2017	1
31391D-RP-0	FED NATL MTG ASSOC #663894		03/01/2006	SCHEDULED REDEMPTION		24,146	24,146	25,328	25,297	0	(1,151)	0	(1,151)	0	24,146	0	0	0	333	10/01/2032	1
31391D-WS-8	FED NATL MTG ASSOC #664057		03/01/2006	SCHEDULED REDEMPTION		1,246	1,246	1,259	1,257	0	(11)	0	(11)	0	1,246	0	0	0	13	10/01/2018	1
31391E-F2-2	FED NATL MTG ASSOC #664485		03/01/2006	SCHEDULED REDEMPTION		354	354	353	353	0	1	0	1	0	354	0	0	0	5	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		03/01/2006	SCHEDULED REDEMPTION		737	737	729	729	0	8	0	8	0	737	0	0	0	11	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		03/01/2006	SCHEDULED REDEMPTION		373	373	373	373	0	0	0	0	0	373	0	0	0	5	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2006	SCHEDULED REDEMPTION		39,980	39,980	41,408	41,371	0	(1,391)	0	(1,391)	0	39,980	0	0	0	649	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		03/01/2006	SCHEDULED REDEMPTION		121	121	120	120	0	1	0	1	0	121	0	0	0	2	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		03/01/2006	SCHEDULED REDEMPTION		289,184	289,184	298,173	297,903	0	(8,719)	0	(8,719)	0	289,184	0	0	0	3,583	11/01/2017	1
31391H-CR-3	FED NATL MTG ASSOC #667080		03/01/2006	SCHEDULED REDEMPTION		19,900	19,900	20,947	20,919	0	(1,020)	0	(1,020)	0	19,900	0	0	0	258	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		03/01/2006	SCHEDULED REDEMPTION		3,033	3,033	3,186	3,171	0	(138)	0	(138)	0	3,033	0	0	0	49	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		03/01/2006	SCHEDULED REDEMPTION		1,893	1,893	1,961	1,959	0	(66)	0	(66)	0	1,893	0	0	0	31	11/01/2032	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)
31391K-3V-7	FED NATL MTG ASSOC #669612		03/01/2006	SCHEDULED REDEMPTION		1,212	1,212	1,244	1,241	0	(29)	0	(29)	0	1,212	0	0	0	14	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		03/01/2006	SCHEDULED REDEMPTION		2,078	2,078	2,166	2,153	0	(75)	0	(75)	0	2,078	0	0	0	34	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		03/01/2006	SCHEDULED REDEMPTION		713	713	716	716	0	(3)	0	(3)	0	713	0	0	0	10	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		03/01/2006	SCHEDULED REDEMPTION		791	791	818	816	0	(25)	0	(25)	0	791	0	0	0	9	11/01/2017	1
31391N-PT-2	FED NATL MTG ASSOC #671934		03/01/2006	SCHEDULED REDEMPTION		43,648	43,648	43,164	43,176	0	473	0	473	0	43,648	0	0	0	613	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		03/01/2006	SCHEDULED REDEMPTION		277	277	287	287	0	(10)	0	(10)	0	277	0	0	0	4	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		03/01/2006	SCHEDULED REDEMPTION		16,537	16,537	16,976	16,927	0	(390)	0	(390)	0	16,537	0	0	0	179	12/01/2017	1
31391P-TH-9	FED NATL MTG ASSOC #672952		03/01/2006	SCHEDULED REDEMPTION		362,793	362,793	371,786	371,518	0	(8,725)	0	(8,725)	0	362,793	0	0	0	4,528	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		03/01/2006	Various		7,142,303	7,220,035	7,310,285	7,307,473	0	(2,211)	0	(2,211)	0	7,305,262	0	(162,959)	(162,959)	74,385	01/01/2018	1
31391P-VB-9	FED NATL MTG ASSOC #673010		03/01/2006	SCHEDULED REDEMPTION		727	727	751	749	0	(22)	0	(22)	0	727	0	0	0	9	12/01/2017	1
31391R-KQ-4	FED NATL MTG ASSOC #674503		03/01/2006	SCHEDULED REDEMPTION		982	982	1,017	1,013	0	(30)	0	(30)	0	982	0	0	0	12	09/01/2017	1
31391S-GV-6	FED NATL MTG ASSOC #675312		03/01/2006	SCHEDULED REDEMPTION		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	12/01/2032	1
31391S-VC-1	FED NATL MTG ASSOC #675711		03/01/2006	SCHEDULED REDEMPTION		67	67	70	70	0	(3)	0	(3)	0	67	0	0	0	1	03/01/2033	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		03/01/2006	SCHEDULED REDEMPTION		575	575	568	568	0	6	0	6	0	575	0	0	0	8	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		03/01/2006	SCHEDULED REDEMPTION		10,390	10,390	10,341	10,342	0	48	0	48	0	10,390	0	0	0	152	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		03/01/2006	SCHEDULED REDEMPTION		7,247	7,247	7,194	7,196	0	51	0	51	0	7,247	0	0	0	83	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		03/01/2006	SCHEDULED REDEMPTION		1,726	1,726	1,772	1,766	0	(40)	0	(40)	0	1,726	0	0	0	20	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		03/01/2006	SCHEDULED REDEMPTION		205,429	205,429	201,481	201,755	0	3,675	0	3,675	0	205,429	0	0	0	1,729	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		03/01/2006	SCHEDULED REDEMPTION		59,756	59,756	58,608	58,693	0	1,063	0	1,063	0	59,756	0	0	0	534	08/01/2018	1
31400B-E2-8	FED NATL MTG ASSOC #682453		03/01/2006	SCHEDULED REDEMPTION		308,019	308,019	302,100	302,552	0	5,468	0	5,468	0	308,019	0	0	0	2,521	09/01/2018	1
31400B-WN-2	FED NATL MTG ASSOC #682953		03/01/2006	SCHEDULED REDEMPTION		583	583	602	601	0	(18)	0	(18)	0	583	0	0	0	6	02/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		03/01/2006	SCHEDULED REDEMPTION		100	100	99	99	0	1	0	1	0	100	0	0	0	1	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2006	SCHEDULED REDEMPTION		1,401	1,401	1,391	1,392	0	10	0	10	0	1,401	0	0	0	17	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		03/01/2006	SCHEDULED REDEMPTION		57,551	57,551	58,126	58,043	0	(492)	0	(492)	0	57,551	0	0	0	537	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		03/01/2006	SCHEDULED REDEMPTION		780	780	774	774	0	6	0	6	0	780	0	0	0	10	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		03/01/2006	SCHEDULED REDEMPTION		13,402	13,402	13,881	13,868	0	(467)	0	(467)	0	13,402	0	0	0	199	02/01/2033	1
31400J-E3-9	FED NATL MTG ASSOC #688754		03/01/2006	SCHEDULED REDEMPTION		1,579	1,579	1,634	1,630	0	(50)	0	(50)	0	1,579	0	0	0	19	04/01/2018	1
31400J-GD-5	FED NATL MTG ASSOC #688796		03/01/2006	SCHEDULED REDEMPTION		1,616	1,616	1,651	1,650	0	(33)	0	(33)	0	1,616	0	0	0	26	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		03/01/2006	SCHEDULED REDEMPTION		407	407	418	416	0	(9)	0	(9)	0	407	0	0	0	5	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		03/01/2006	SCHEDULED REDEMPTION		3,180	3,180	3,264	3,252	0	(73)	0	(73)	0	3,180	0	0	0	36	03/01/2018	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		03/01/2006	SCHEDULED REDEMPTION		116,014	116,014	117,301	117,279	0	(1,265)	0	(1,265)	0	116,014	0	0	0	1,350	04/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2006	SCHEDULED REDEMPTION		4,547	4,547	4,760	4,696	0	(150)	0	(150)	0	4,547	0	0	0	66	05/01/2033	1
31400Q-7B-3	FED NATL MTG ASSOC #694890		03/01/2006	SCHEDULED REDEMPTION		2,598	2,598	2,682	2,680	0	(81)	0	(81)	0	2,598	0	0	0	34	04/01/2018	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)
31400T-5J-2	FED NATL MTG ASSOC #697549		03/01/2006	SCHEDULED REDEMPTION		582	582	576	576	0	6	0	6	0	582	0	0	0	8	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		03/01/2006	SCHEDULED REDEMPTION		8,207	8,207	8,199	8,199	0	8	0	8	0	8,207	0	0	0	111	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		03/01/2006	SCHEDULED REDEMPTION		4,066	4,066	4,174	4,158	0	(92)	0	(92)	0	4,066	0	0	0	43	04/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2006	SCHEDULED REDEMPTION		240,419	240,419	245,416	245,043	0	(4,623)	0	(4,623)	0	240,419	0	0	0	2,705	05/01/2018	1
31401B-YU-3	FED NATL MTG ASSOC #703723		03/01/2006	SCHEDULED REDEMPTION		2,005	2,005	2,075	2,069	0	(64)	0	(64)	0	2,005	0	0	0	23	02/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		03/01/2006	SCHEDULED REDEMPTION		32,961	32,961	32,595	32,604	0	357	0	357	0	32,961	0	0	0	492	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		03/01/2006	SCHEDULED REDEMPTION		61,942	61,942	64,846	64,029	0	(2,086)	0	(2,086)	0	61,942	0	0	0	672	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		03/01/2006	SCHEDULED REDEMPTION		355	355	369	365	0	(10)	0	(10)	0	355	0	0	0	5	06/01/2033	1
31401H-F7-2	FED NATL MTG ASSOC #708590		03/01/2006	SCHEDULED REDEMPTION		5,180	5,180	4,968	4,976	0	204	0	204	0	5,180	0	0	0	57	06/01/2033	1
31401H-Z2-1	FED NATL MTG ASSOC #709161		03/01/2006	SCHEDULED REDEMPTION		18,055	18,055	17,316	17,345	0	709	0	709	0	18,055	0	0	0	191	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		03/01/2006	SCHEDULED REDEMPTION		773	773	794	790	0	(17)	0	(17)	0	773	0	0	0	7	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		03/01/2006	SCHEDULED REDEMPTION		344	344	360	356	0	(12)	0	(12)	0	344	0	0	0	5	04/01/2033	1
31401N-3J-6	FED NATL MTG ASSOC #713701		03/01/2006	SCHEDULED REDEMPTION		18,921	18,921	18,147	18,180	0	741	0	741	0	18,921	0	0	0	191	08/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		03/01/2006	SCHEDULED REDEMPTION		10,004	10,004	10,104	10,091	0	(86)	0	(86)	0	10,004	0	0	0	110	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		03/01/2006	SCHEDULED REDEMPTION		3,475	3,475	3,637	3,587	0	(112)	0	(112)	0	3,475	0	0	0	50	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		03/01/2006	SCHEDULED REDEMPTION		238	238	235	235	0	3	0	3	0	238	0	0	0	3	09/01/2033	1
31401Y-LH-6	FED NATL MTG ASSOC #722228		03/01/2006	SCHEDULED REDEMPTION		117	117	113	113	0	5	0	5	0	117	0	0	0	1	07/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		03/01/2006	SCHEDULED REDEMPTION		94,709	94,709	94,368	94,382	0	327	0	327	0	94,709	0	0	0	1,043	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2006	SCHEDULED REDEMPTION		29,605	29,605	29,147	29,156	0	449	0	449	0	29,605	0	0	0	385	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		03/01/2006	SCHEDULED REDEMPTION		15,166	15,166	15,298	15,291	0	(124)	0	(124)	0	15,166	0	0	0	151	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		03/01/2006	SCHEDULED REDEMPTION		43,671	43,671	45,844	45,735	0	(2,065)	0	(2,065)	0	43,671	0	0	0	569	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		03/01/2006	SCHEDULED REDEMPTION		18,694	18,694	19,625	19,579	0	(884)	0	(884)	0	18,694	0	0	0	240	05/01/2018	1
31402C-W6-5	FED NATL MTG ASSOC #725269		03/01/2006	SCHEDULED REDEMPTION		1,143	1,143	1,167	1,166	0	(23)	0	(23)	0	1,143	0	0	0	14	03/01/2019	1
31402C-5E-8	FED NATL MTG ASSOC #725445		03/01/2006	SCHEDULED REDEMPTION		138,168	138,168	138,632	138,592	0	(425)	0	(425)	0	138,168	0	0	0	1,355	05/01/2019	1
31402D-BP-4	FED NATL MTG ASSOC #725546		03/01/2006	Various		2,617,745	2,671,246	2,677,298	2,676,594	0	(1,491)	0	(1,491)	0	2,675,103	0	(57,358)	(57,358)	25,902	06/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		03/01/2006	SCHEDULED REDEMPTION		15,915	15,915	16,338	16,268	0	(353)	0	(353)	0	15,915	0	0	0	178	07/01/2018	1
31402E-YW-2	FED NATL MTG ASSOC #727125		03/01/2006	SCHEDULED REDEMPTION		16,602	16,602	15,922	15,956	0	646	0	646	0	16,602	0	0	0	154	09/01/2033	1
31402F-CV-5	FED NATL MTG ASSOC #727384		01/01/2006	Various		105,524	108,500	109,585	109,423	0	(7)	0	(7)	0	109,416	0	(3,892)	(3,892)	634	09/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		03/01/2006	SCHEDULED REDEMPTION		117,587	117,587	115,475	115,524	0	2,063	0	2,063	0	117,587	0	0	0	1,260	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		03/01/2006	SCHEDULED REDEMPTION		167,507	167,507	165,622	165,650	0	1,857	0	1,857	0	167,507	0	0	0	1,750	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		03/01/2006	SCHEDULED REDEMPTION		1,712	1,712	1,727	1,726	0	(14)	0	(14)	0	1,712	0	0	0	17	02/01/2019	1
31402H-Y7-0	FED NATL MTG ASSOC #729834		03/01/2006	SCHEDULED REDEMPTION		749	749	776	776	0	(26)	0	(26)	0	749	0	0	0	11	02/01/2033	1
31402J-RH-2	FED NATL MTG ASSOC #730488		03/01/2006	SCHEDULED REDEMPTION		57,690	57,690	55,329	55,439	0	2,252	0	2,252	0	57,690	0	0	0	635	08/01/2033	1

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31402J-RQ-2	FED NATL MTG ASSOC #730495		03/01/2006	SCHEDULED REDEMPTION		2,505	2,505	2,402	2,407	0	98	0	98	0	2,505	0	0	0	27	08/01/2033	1
31402K-HZ-0	FED NATL MTG ASSOC #731148		03/01/2006	SCHEDULED REDEMPTION		42,863	42,863	41,108	41,190	0	1,673	0	1,673	0	42,863	0	0	0	405	08/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2006	SCHEDULED REDEMPTION		143,655	143,655	150,389	148,009	0	(4,354)	0	(4,354)	0	143,655	0	0	0	2,328	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		03/01/2006	SCHEDULED REDEMPTION		17,870	17,870	18,707	18,433	0	(564)	0	(564)	0	17,870	0	0	0	199	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		03/01/2006	SCHEDULED REDEMPTION		69,880	69,880	72,376	72,315	0	(2,435)	0	(2,435)	0	69,880	0	0	0	823	10/01/2033	1
31402L-K8-4	FED NATL MTG ASSOC #732119		03/01/2006	SCHEDULED REDEMPTION		11,000	11,000	10,550	10,569	0	431	0	431	0	11,000	0	0	0	119	08/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		03/01/2006	SCHEDULED REDEMPTION		20,606	20,606	20,812	20,782	0	(177)	0	(177)	0	20,606	0	0	0	213	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		03/01/2006	SCHEDULED REDEMPTION		147	147	154	153	0	(6)	0	(6)	0	147	0	0	0	2	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		03/01/2006	SCHEDULED REDEMPTION		303	303	317	312	0	(9)	0	(9)	0	303	0	0	0	4	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		03/01/2006	SCHEDULED REDEMPTION		15	15	16	16	0	0	0	0	0	15	0	0	0	0	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		03/01/2006	SCHEDULED REDEMPTION		3,119	3,119	3,202	3,186	0	(67)	0	(67)	0	3,119	0	0	0	33	08/01/2018	1
31402N-CL-0	FED NATL MTG ASSOC #733675		03/01/2006	SCHEDULED REDEMPTION		9,187	9,187	8,811	8,829	0	357	0	357	0	9,187	0	0	0	91	08/01/2033	1
31402N-4B-1	FED NATL MTG ASSOC #734418		03/01/2006	SCHEDULED REDEMPTION		166,527	166,527	159,607	159,957	0	6,570	0	6,570	0	166,527	0	0	0	1,825	08/01/2033	1
31402Q-HU-8	FED NATL MTG ASSOC #734743		01/01/2006	Various		636,693	654,720	661,267	660,259	0	(24)	0	(24)	0	660,235	0	(23,542)	(23,542)	3,833	10/01/2018	1
31402Q-TU-5	FED NATL MTG ASSOC #735063		03/01/2006	SCHEDULED REDEMPTION		2,043	2,043	2,060	2,059	0	(16)	0	(16)	0	2,043	0	0	0	19	12/01/2019	1
31402R-DF-3	FED NATL MTG ASSOC #735502		03/01/2006	SCHEDULED REDEMPTION		584,515	584,515	600,556	600,528	0	(16,013)	0	(16,013)	0	584,515	0	0	0	7,651	04/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		03/01/2006	SCHEDULED REDEMPTION		30,135	30,135	30,942	30,938	0	(803)	0	(803)	0	30,135	0	0	0	334	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		03/01/2006	SCHEDULED REDEMPTION		32,348	32,348	33,504	33,475	0	(1,127)	0	(1,127)	0	32,348	0	0	0	421	12/01/2033	1
31402T-KW-4	FED NATL MTG ASSOC #737509		03/01/2006	SCHEDULED REDEMPTION		32,769	32,769	32,564	32,569	0	200	0	200	0	32,769	0	0	0	530	09/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		03/01/2006	SCHEDULED REDEMPTION		10,714	10,714	10,821	10,804	0	(90)	0	(90)	0	10,714	0	0	0	105	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		03/01/2006	SCHEDULED REDEMPTION		579	579	572	572	0	6	0	6	0	579	0	0	0	8	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		03/01/2006	SCHEDULED REDEMPTION		2,573	2,573	2,665	2,662	0	(90)	0	(90)	0	2,573	0	0	0	37	10/01/2032	1
31402U-WH-1	FED NATL MTG ASSOC #738748		03/01/2006	SCHEDULED REDEMPTION		39,632	39,632	41,108	41,071	0	(1,439)	0	(1,439)	0	39,632	0	0	0	588	09/01/2033	1
31402V-D8-0	FED NATL MTG ASSOC #739127		03/01/2006	SCHEDULED REDEMPTION		858,636	858,636	885,469	884,210	0	(25,574)	0	(25,574)	0	858,636	0	0	0	11,424	09/01/2033	1
31402V-FR-6	FED NATL MTG ASSOC #739176		03/01/2006	SCHEDULED REDEMPTION		115,496	115,496	119,141	118,364	0	(2,868)	0	(2,868)	0	115,496	0	0	0	1,705	09/01/2033	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		03/01/2006	SCHEDULED REDEMPTION		374	374	369	371	0	3	0	3	0	374	0	0	0	5	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		03/01/2006	SCHEDULED REDEMPTION		1,347	1,347	1,340	1,340	0	7	0	7	0	1,347	0	0	0	17	09/01/2033	1
31402W-PD-4	FED NATL MTG ASSOC #740320		03/01/2006	SCHEDULED REDEMPTION		5,518	5,518	5,363	5,370	0	147	0	147	0	5,518	0	0	0	54	10/01/2033	1
31402W-TC-2	FED NATL MTG ASSOC #740447		01/01/2006	Various		389,212	400,208	404,210	403,588	0	(22)	0	(22)	0	403,566	0	(14,353)	(14,353)	2,341	09/01/2018	1
31402W-X5-2	FED NATL MTG ASSOC #740600		03/01/2006	SCHEDULED REDEMPTION		18,583	18,583	18,546	18,556	0	27	0	27	0	18,583	0	0	0	300	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		03/01/2006	SCHEDULED REDEMPTION		15,242	15,242	15,394	15,372	0	(131)	0	(131)	0	15,242	0	0	0	161	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		03/01/2006	SCHEDULED REDEMPTION		1,159	1,159	1,213	1,194	0	(35)	0	(35)	0	1,159	0	0	0	17	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		03/01/2006	SCHEDULED REDEMPTION		2,270	2,270	2,331	2,318	0	(48)	0	(48)	0	2,270	0	0	0	24	09/01/2018	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)
31402X-JU-1	FED NATL MTG ASSOC #741075		03/01/2006	SCHEDULED REDEMPTION		397	397	392	392	0	5	0	5	0	397	0	0	0	6	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		03/01/2006	SCHEDULED REDEMPTION		315,060	315,060	330,025	325,307	0	(10,247)	0	(10,247)	0	315,060	0	0	0	3,422	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		03/01/2006	SCHEDULED REDEMPTION		31,660	31,660	33,304	33,263	0	(1,603)	0	(1,603)	0	31,660	0	0	0	345	10/01/2033	1
31402Y-NE-0	FED NATL MTG ASSOC #742089		03/01/2006	SCHEDULED REDEMPTION		884	884	884	884	0	0	0	0	0	884	0	0	0	9	04/01/2019	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2006	SCHEDULED REDEMPTION		1,585	1,585	1,659	1,633	0	(48)	0	(48)	0	1,585	0	0	0	23	09/01/2033	1
31403A-JZ-9	FED NATL MTG ASSOC #742880		03/01/2006	SCHEDULED REDEMPTION		69,939	69,939	72,649	72,582	0	(2,643)	0	(2,643)	0	69,939	0	0	0	917	10/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		03/01/2006	SCHEDULED REDEMPTION		28,855	28,855	29,886	29,861	0	(1,006)	0	(1,006)	0	28,855	0	0	0	467	10/01/2033	1
31403A-6C-4	FED NATL MTG ASSOC #743467		03/01/2006	SCHEDULED REDEMPTION		352,900	352,900	363,763	361,231	0	(8,331)	0	(8,331)	0	352,900	0	0	0	4,623	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		03/01/2006	SCHEDULED REDEMPTION		44,946	44,946	44,860	44,862	0	83	0	83	0	44,946	0	0	0	622	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		03/01/2006	SCHEDULED REDEMPTION		14,245	14,245	14,754	14,742	0	(496)	0	(496)	0	14,245	0	0	0	156	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		03/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	10/01/2033	1
31403C-GH-8	FED NATL MTG ASSOC #744600		03/01/2006	SCHEDULED REDEMPTION		188	188	183	183	0	5	0	5	0	188	0	0	0	2	09/01/2033	1
31403C-TV-3	FED NATL MTG ASSOC #744964		03/01/2006	SCHEDULED REDEMPTION		243	243	233	234	0	9	0	9	0	243	0	0	0	2	11/01/2033	1
31403F-K5-2	FED NATL MTG ASSOC #747416		03/01/2006	SCHEDULED REDEMPTION		613	613	635	634	0	(21)	0	(21)	0	613	0	0	0	10	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		03/01/2006	SCHEDULED REDEMPTION		2,224	2,224	2,303	2,301	0	(77)	0	(77)	0	2,224	0	0	0	35	10/01/2033	1
31403F-PN-8	FED NATL MTG ASSOC #747529		03/01/2006	SCHEDULED REDEMPTION		1,104	1,104	1,060	1,064	0	41	0	41	0	1,104	0	0	0	10	10/01/2033	1
31403F-Q7-2	FED NATL MTG ASSOC #747578		03/01/2006	SCHEDULED REDEMPTION		627	627	609	610	0	17	0	17	0	627	0	0	0	6	11/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		03/01/2006	SCHEDULED REDEMPTION		11,233	11,233	11,211	11,212	0	21	0	21	0	11,233	0	0	0	182	11/01/2033	1
31403F-US-1	FED NATL MTG ASSOC #747693		03/01/2006	SCHEDULED REDEMPTION		237	237	227	228	0	9	0	9	0	237	0	0	0	2	11/01/2033	1
31403F-YX-6	FED NATL MTG ASSOC #747826		03/01/2006	SCHEDULED REDEMPTION		4,462	4,462	4,507	4,499	0	(37)	0	(37)	0	4,462	0	0	0	43	10/01/2018	1
31403G-TP-7	FED NATL MTG ASSOC #748558		03/01/2006	SCHEDULED REDEMPTION		23,573	23,573	24,415	24,395	0	(822)	0	(822)	0	23,573	0	0	0	258	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		03/01/2006	SCHEDULED REDEMPTION		1,480	1,480	1,557	1,555	0	(74)	0	(74)	0	1,480	0	0	0	16	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		03/01/2006	SCHEDULED REDEMPTION		25,206	25,206	25,646	25,599	0	(393)	0	(393)	0	25,206	0	0	0	268	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		03/01/2006	SCHEDULED REDEMPTION		813	813	853	848	0	(36)	0	(36)	0	813	0	0	0	9	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		03/01/2006	SCHEDULED REDEMPTION		28,052	28,052	29,472	29,429	0	(1,376)	0	(1,376)	0	28,052	0	0	0	357	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		03/01/2006	SCHEDULED REDEMPTION		34,655	34,655	35,160	35,125	0	(469)	0	(469)	0	34,655	0	0	0	277	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		03/01/2006	SCHEDULED REDEMPTION		69,600	69,600	70,663	70,637	0	(1,036)	0	(1,036)	0	69,600	0	0	0	887	12/01/2033	1
31403K-CD-3	FED NATL MTG ASSOC #750768		03/01/2006	SCHEDULED REDEMPTION		235,828	235,828	247,029	243,377	0	(7,550)	0	(7,550)	0	235,828	0	0	0	3,826	11/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		03/01/2006	SCHEDULED REDEMPTION		22,381	22,381	23,181	23,160	0	(779)	0	(779)	0	22,381	0	0	0	361	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		03/01/2006	SCHEDULED REDEMPTION		17,851	17,851	17,868	17,868	0	(17)	0	(17)	0	17,851	0	0	0	196	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		03/01/2006	SCHEDULED REDEMPTION		66	66	69	69	0	(2)	0	(2)	0	66	0	0	0	1	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		03/01/2006	SCHEDULED REDEMPTION		6,044	6,044	6,332	6,241	0	(197)	0	(197)	0	6,044	0	0	0	91	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		03/01/2006	SCHEDULED REDEMPTION		10,729	10,729	11,272	11,110	0	(381)	0	(381)	0	10,729	0	0	0	127	10/01/2033	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)
31403L-GT-2	FED NATL MTG ASSOC #751810		03/01/2006	SCHEDULED REDEMPTION		2,716	2,716	2,824	2,823	0	(106)	0	(106)	0	2,716	0	0	0	40	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		03/01/2006	SCHEDULED REDEMPTION		40,007	40,007	41,436	41,401	0	(1,394)	0	(1,394)	0	40,007	0	0	0	554	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		03/01/2006	SCHEDULED REDEMPTION		16,276	16,276	16,438	16,413	0	(138)	0	(138)	0	16,276	0	0	0	169	12/01/2018	1
31403M-UU-1	FED NATL MTG ASSOC #753095		03/01/2006	SCHEDULED REDEMPTION		393,725	393,725	401,846	399,966	0	(6,241)	0	(6,241)	0	393,725	0	0	0	4,057	12/01/2033	1
31403M-WW-5	FED NATL MTG ASSOC #753161		03/01/2006	SCHEDULED REDEMPTION		2,462	2,462	2,392	2,396	0	67	0	67	0	2,462	0	0	0	25	12/01/2033	1
31403M-W6-2	FED NATL MTG ASSOC #753169		03/01/2006	SCHEDULED REDEMPTION		14,315	14,315	14,156	14,160	0	155	0	155	0	14,315	0	0	0	199	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		03/01/2006	SCHEDULED REDEMPTION		4,442	4,442	4,601	4,597	0	(155)	0	(155)	0	4,442	0	0	0	49	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		03/01/2006	SCHEDULED REDEMPTION		54,864	54,864	55,412	55,329	0	(465)	0	(465)	0	54,864	0	0	0	549	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		03/01/2006	SCHEDULED REDEMPTION		31,286	31,286	31,377	31,374	0	(89)	0	(89)	0	31,286	0	0	0	425	11/01/2033	1
31403N-VG-9	FED NATL MTG ASSOC #754015		03/01/2006	SCHEDULED REDEMPTION		66,657	66,657	69,042	68,984	0	(2,327)	0	(2,327)	0	66,657	0	0	0	972	12/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		03/01/2006	SCHEDULED REDEMPTION		15,910	15,910	16,187	16,156	0	(247)	0	(247)	0	15,910	0	0	0	173	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		03/01/2006	SCHEDULED REDEMPTION		60,793	60,793	60,118	60,134	0	659	0	659	0	60,793	0	0	0	943	12/01/2033	1
31403N-XL-6	FED NATL MTG ASSOC #754083		03/01/2006	SCHEDULED REDEMPTION		69,783	69,783	72,281	72,220	0	(2,437)	0	(2,437)	0	69,783	0	0	0	910	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		03/01/2006	SCHEDULED REDEMPTION		9,103	9,103	9,428	9,420	0	(317)	0	(317)	0	9,103	0	0	0	101	12/01/2033	1
31403R-PQ-5	FED NATL MTG ASSOC #755631		03/01/2006	SCHEDULED REDEMPTION		1,492	1,492	1,434	1,440	0	52	0	52	0	1,492	0	0	0	15	03/01/2034	1
31403R-VE-5	FED NATL MTG ASSOC #755813		03/01/2006	SCHEDULED REDEMPTION		3,621	3,621	3,747	3,745	0	(124)	0	(124)	0	3,621	0	0	0	53	11/01/2033	1
31403S-DK-9	FED NATL MTG ASSOC #756206		03/01/2006	SCHEDULED REDEMPTION		4,245	4,245	4,110	4,119	0	126	0	126	0	4,245	0	0	0	47	12/01/2033	1
31403S-FD-3	FED NATL MTG ASSOC #756264		03/01/2006	SCHEDULED REDEMPTION		296,855	296,855	304,509	302,866	0	(6,010)	0	(6,010)	0	296,855	0	0	0	4,029	11/01/2033	1
31403T-V6-8	FED NATL MTG ASSOC #757637		02/01/2006	Various		6,456,036	6,478,544	6,641,520	6,600,779	0	(8,503)	0	(8,503)	0	6,592,277	0	(136,241)	(136,241)	68,247	02/01/2034	1
31403U-ZL-8	FED NATL MTG ASSOC #758647		03/01/2006	Various		5,749	5,749	5,799	5,795	0	(46)	0	(46)	0	5,749	0	0	0	54	08/01/2019	1
31403V-J2-6	FED NATL MTG ASSOC #759081		03/01/2006	SCHEDULED REDEMPTION		878,112	878,112	914,334	904,201	0	(26,088)	0	(26,088)	0	878,112	0	0	0	11,440	01/01/2034	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		03/01/2006	SCHEDULED REDEMPTION		11,959	11,959	12,168	12,143	0	(183)	0	(183)	0	11,959	0	0	0	135	01/01/2019	1
31403X-UD-5	FED NATL MTG ASSOC #761180		01/01/2006	Various		728,982	749,720	751,126	750,961	0	(5)	0	(5)	0	750,955	0	(21,974)	(21,974)	4,396	05/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		03/01/2006	SCHEDULED REDEMPTION		4,598	4,598	4,679	4,669	0	(70)	0	(70)	0	4,598	0	0	0	52	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		03/01/2006	SCHEDULED REDEMPTION		8,275	8,275	8,551	8,533	0	(258)	0	(258)	0	8,275	0	0	0	86	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		03/01/2006	SCHEDULED REDEMPTION		1,301	1,301	1,319	1,318	0	(18)	0	(18)	0	1,301	0	0	0	13	04/01/2019	1
31403X-3K-9	FED NATL MTG ASSOC #761402		03/01/2006	SCHEDULED REDEMPTION		16,916	16,916	17,157	17,139	0	(223)	0	(223)	0	16,916	0	0	0	166	05/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		03/01/2006	SCHEDULED REDEMPTION		1,808	1,808	1,705	1,719	0	88	0	88	0	1,808	0	0	0	16	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		03/01/2006	SCHEDULED REDEMPTION		1,264	1,264	1,298	1,291	0	(27)	0	(27)	0	1,264	0	0	0	15	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		03/01/2006	SCHEDULED REDEMPTION		3,687	3,687	3,479	3,507	0	180	0	180	0	3,687	0	0	0	34	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		03/01/2006	SCHEDULED REDEMPTION		42	42	43	43	0	(2)	0	(2)	0	42	0	0	0	1	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		03/01/2006	SCHEDULED REDEMPTION		247	247	256	255	0	(8)	0	(8)	0	247	0	0	0	3	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		03/01/2006	SCHEDULED REDEMPTION		7,664	7,664	7,938	7,931	0	(267)	0	(267)	0	7,664	0	0	0	87	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)
31404A-6L-3	FED NATL MTG ASSOC #763275		03/01/2006	SCHEDULED REDEMPTION		10,962	10,962	11,230	11,167	0	(205)	0	(205)	0	10,962	0	0	0	135	03/01/2034	1
31404B-FP-2	FED NATL MTG ASSOC #763474		03/01/2006	SCHEDULED REDEMPTION		417	417	401	402	0	14	0	14	0	417	0	0	0	5	04/01/2034	1
31404B-GD-8	FED NATL MTG ASSOC #763496		03/01/2006	SCHEDULED REDEMPTION		12,172	12,172	12,005	12,021	0	151	0	151	0	12,172	0	0	0	135	08/01/2034	1
31404B-GH-9	FED NATL MTG ASSOC #763500		03/01/2006	SCHEDULED REDEMPTION		28,653	28,653	28,259	28,296	0	356	0	356	0	28,653	0	0	0	344	08/01/2034	1
31404B-QV-7	FED NATL MTG ASSOC #763768		03/01/2006	SCHEDULED REDEMPTION		62,596	62,596	64,190	63,803	0	(1,207)	0	(1,207)	0	62,596	0	0	0	827	01/01/2034	1
31404B-RQ-7	FED NATL MTG ASSOC #763795		03/01/2006	SCHEDULED REDEMPTION		26,767	26,767	26,482	26,506	0	261	0	261	0	26,767	0	0	0	243	02/01/2034	1
31404B-T7-7	FED NATL MTG ASSOC #763874		03/01/2006	SCHEDULED REDEMPTION		83,275	83,275	86,250	86,179	0	(2,903)	0	(2,903)	0	83,275	0	0	0	1,352	02/01/2034	1
31404C-AS-9	FED NATL MTG ASSOC #764217		03/01/2006	SCHEDULED REDEMPTION		11,902	11,902	11,445	11,492	0	410	0	410	0	11,902	0	0	0	139	05/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		03/01/2006	SCHEDULED REDEMPTION		1,413	1,413	1,450	1,443	0	(31)	0	(31)	0	1,413	0	0	0	16	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		03/01/2006	SCHEDULED REDEMPTION		9,495	9,495	9,660	9,639	0	(144)	0	(144)	0	9,495	0	0	0	91	03/01/2019	1
31404C-U4-0	FED NATL MTG ASSOC #764803		01/01/2006	Various		161,842	166,439	168,103	167,787	0	(6)	0	(6)	0	167,781	0	(5,939)	(5,939)	975	04/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		03/01/2006	SCHEDULED REDEMPTION		15,082	15,082	15,586	15,551	0	(469)	0	(469)	0	15,082	0	0	0	165	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		03/01/2006	SCHEDULED REDEMPTION		290	290	300	299	0	(9)	0	(9)	0	290	0	0	0	4	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		03/01/2006	SCHEDULED REDEMPTION		31,241	31,241	32,357	32,330	0	(1,089)	0	(1,089)	0	31,241	0	0	0	505	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		03/01/2006	SCHEDULED REDEMPTION		18,127	18,127	17,926	17,930	0	197	0	197	0	18,127	0	0	0	229	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		03/01/2006	SCHEDULED REDEMPTION		45,224	45,224	47,625	47,566	0	(2,342)	0	(2,342)	0	45,224	0	0	0	708	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		03/01/2006	SCHEDULED REDEMPTION		52,732	52,732	53,955	53,925	0	(1,193)	0	(1,193)	0	52,732	0	0	0	855	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		03/01/2006	SCHEDULED REDEMPTION		19,884	19,884	20,826	20,803	0	(919)	0	(919)	0	19,884	0	0	0	276	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		03/01/2006	SCHEDULED REDEMPTION		14,951	14,951	14,968	14,968	0	(16)	0	(16)	0	14,951	0	0	0	217	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		03/01/2006	SCHEDULED REDEMPTION		88,919	88,919	90,749	90,704	0	(1,785)	0	(1,785)	0	88,919	0	0	0	1,336	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		03/01/2006	SCHEDULED REDEMPTION		42,960	42,960	44,579	44,540	0	(1,580)	0	(1,580)	0	42,960	0	0	0	562	03/01/2034	1
31404E-TB-2	FED NATL MTG ASSOC #766546		01/01/2006	Various		32,602	33,530	33,866	33,805	0	(1)	0	(1)	0	33,805	0	(1,202)	(1,202)	197	03/01/2019	1
31404E-WX-0	FED NATL MTG ASSOC #766662		03/01/2006	SCHEDULED REDEMPTION		37,833	37,833	39,024	39,000	0	(1,167)	0	(1,167)	0	37,833	0	0	0	509	03/01/2034	1
31404F-VE-0	FED NATL MTG ASSOC #767513		03/01/2006	SCHEDULED REDEMPTION		12,049	12,049	11,587	11,632	0	417	0	417	0	12,049	0	0	0	132	04/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		03/01/2006	SCHEDULED REDEMPTION		6,475	6,475	6,619	6,589	0	(114)	0	(114)	0	6,475	0	0	0	79	02/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		03/01/2006	SCHEDULED REDEMPTION		622	622	643	642	0	(20)	0	(20)	0	622	0	0	0	7	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		03/01/2006	SCHEDULED REDEMPTION		9,946	9,946	10,120	10,100	0	(153)	0	(153)	0	9,946	0	0	0	118	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		03/01/2006	SCHEDULED REDEMPTION		32,994	32,994	34,636	34,485	0	(1,492)	0	(1,492)	0	32,994	0	0	0	411	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		03/01/2006	SCHEDULED REDEMPTION		9,026	9,026	9,009	9,009	0	17	0	17	0	9,026	0	0	0	99	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		03/01/2006	SCHEDULED REDEMPTION		74	74	78	77	0	(3)	0	(3)	0	74	0	0	0	1	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		03/01/2006	SCHEDULED REDEMPTION		1,712	1,712	1,728	1,728	0	(16)	0	(16)	0	1,712	0	0	0	25	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		03/01/2006	SCHEDULED REDEMPTION		9,916	9,916	10,179	10,154	0	(238)	0	(238)	0	9,916	0	0	0	111	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		03/01/2006	SCHEDULED REDEMPTION		616	616	618	618	0	(2)	0	(2)	0	616	0	0	0	9	06/01/2034	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)
31404H-6Q-7	FED NATL MTG ASSOC #769579		03/01/2006	SCHEDULED REDEMPTION		13,213	13,213	12,706	12,758	0	455	0	455	0	13,213	0	0	0	146	04/01/2034	1
31404J-SF-3	FED NATL MTG ASSOC #770118		03/01/2006	SCHEDULED REDEMPTION		37,718	37,718	38,069	38,046	0	(327)	0	(327)	0	37,718	0	0	0	378	04/01/2019	1
31404J-T5-4	FED NATL MTG ASSOC #770172		03/01/2006	SCHEDULED REDEMPTION		53,513	53,513	55,681	55,629	0	(2,116)	0	(2,116)	0	53,513	0	0	0	583	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		03/01/2006	SCHEDULED REDEMPTION		7,978	7,978	7,964	7,965	0	14	0	14	0	7,978	0	0	0	87	04/01/2034	1
31404J-YS-8	FED NATL MTG ASSOC #770321		03/01/2006	SCHEDULED REDEMPTION		233,220	233,220	234,969	234,672	0	(1,452)	0	(1,452)	0	233,220	0	0	0	2,384	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		03/01/2006	SCHEDULED REDEMPTION		19,916	19,916	20,504	20,465	0	(549)	0	(549)	0	19,916	0	0	0	220	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		03/01/2006	SCHEDULED REDEMPTION		3,116	3,116	3,259	3,256	0	(140)	0	(140)	0	3,116	0	0	0	34	04/01/2034	1
31404K-PJ-5	FED NATL MTG ASSOC #770925		03/01/2006	SCHEDULED REDEMPTION		6,001	6,001	5,771	5,793	0	207	0	207	0	6,001	0	0	0	65	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		03/01/2006	SCHEDULED REDEMPTION		20,111	20,111	19,339	19,415	0	695	0	695	0	20,111	0	0	0	215	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		03/01/2006	SCHEDULED REDEMPTION		255	255	260	260	0	(5)	0	(5)	0	255	0	0	0	3	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		03/01/2006	SCHEDULED REDEMPTION		719	719	755	753	0	(34)	0	(34)	0	719	0	0	0	10	06/01/2032	1
31404L-2G-4	FED NATL MTG ASSOC #772175		03/01/2006	SCHEDULED REDEMPTION		8,351	8,351	8,030	8,063	0	288	0	288	0	8,351	0	0	0	73	05/01/2034	1
31404M-GY-8	FED NATL MTG ASSOC #772515		03/01/2006	SCHEDULED REDEMPTION		282	282	271	272	0	10	0	10	0	282	0	0	0	3	04/01/2034	1
31404N-GE-0	FED NATL MTG ASSOC #773397		02/01/2006	SCHEDULED REDEMPTION		304	304	305	305	0	(2)	0	(2)	0	304	0	0	0	2	04/01/2019	1
31404N-GP-5	FED NATL MTG ASSOC #773406		03/01/2006	SCHEDULED REDEMPTION		9,531	9,531	9,165	9,204	0	327	0	327	0	9,531	0	0	0	102	05/01/2034	1
31404N-K2-1	FED NATL MTG ASSOC #773513		03/01/2006	SCHEDULED REDEMPTION		12,506	12,506	12,533	12,529	0	(24)	0	(24)	0	12,506	0	0	0	117	09/01/2019	1
31404N-LN-4	FED NATL MTG ASSOC #773533		01/01/2006	Various		451,729	464,517	469,162	468,300	0	(28)	0	(28)	0	468,272	0	(16,543)	(16,543)	2,719	04/01/2019	1
31404N-NR-3	FED NATL MTG ASSOC #773600		03/01/2006	SCHEDULED REDEMPTION		12,317	12,317	12,180	12,184	0	134	0	134	0	12,317	0	0	0	166	08/01/2034	1
31404N-QL-3	FED NATL MTG ASSOC #773659		03/01/2006	SCHEDULED REDEMPTION		554	554	533	535	0	19	0	19	0	554	0	0	0	6	04/01/2034	1
31404P-AF-8	FED NATL MTG ASSOC #774106		01/01/2006	Various		786,434	808,822	816,910	815,372	0	(16)	0	(16)	0	815,357	0	(28,923)	(28,923)	4,744	05/01/2019	1
31404P-E7-2	FED NATL MTG ASSOC #774258		03/01/2006	SCHEDULED REDEMPTION		19,063	19,063	19,349	19,329	0	(266)	0	(266)	0	19,063	0	0	0	191	03/01/2019	1
31404P-FL-0	FED NATL MTG ASSOC #774271		03/01/2006	SCHEDULED REDEMPTION		323	323	327	327	0	(4)	0	(4)	0	323	0	0	0	3	04/01/2019	1
31404P-G5-4	FED NATL MTG ASSOC #774320		03/01/2006	SCHEDULED REDEMPTION		1,752	1,752	1,685	1,692	0	60	0	60	0	1,752	0	0	0	19	04/01/2034	1
31404P-G8-8	FED NATL MTG ASSOC #774323		03/01/2006	SCHEDULED REDEMPTION		111	111	107	107	0	4	0	4	0	111	0	0	0	1	05/01/2034	1
31404P-J4-4	FED NATL MTG ASSOC #774383		03/01/2006	SCHEDULED REDEMPTION		4,374	4,374	4,206	4,222	0	151	0	151	0	4,374	0	0	0	53	04/01/2034	1
31404P-KR-1	FED NATL MTG ASSOC #774404		01/01/2006	Various		65,890	67,764	68,441	68,322	0	(1)	0	(1)	0	68,321	0	(2,431)	(2,431)	397	04/01/2019	1
31404P-KY-6	FED NATL MTG ASSOC #774411		03/01/2006	SCHEDULED REDEMPTION		954	954	917	921	0	33	0	33	0	954	0	0	0	11	05/01/2034	1
31404P-NT-4	FED NATL MTG ASSOC #774502		03/01/2006	SCHEDULED REDEMPTION		1,000	1,000	961	965	0	35	0	35	0	1,000	0	0	0	11	04/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2006	SCHEDULED REDEMPTION		30,222	30,222	31,092	31,071	0	(849)	0	(849)	0	30,222	0	0	0	379	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		03/01/2006	SCHEDULED REDEMPTION		62,610	62,610	61,710	61,790	0	819	0	819	0	62,610	0	0	0	763	04/01/2034	1
31404P-2R-1	FED NATL MTG ASSOC #774884		03/01/2006	SCHEDULED REDEMPTION		5,664	5,664	5,446	5,468	0	196	0	196	0	5,664	0	0	0	62	05/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		03/01/2006	SCHEDULED REDEMPTION		27,552	27,552	28,495	28,486	0	(934)	0	(934)	0	27,552	0	0	0	347	04/01/2034	1
31404P-3K-5	FED NATL MTG ASSOC #774902		03/01/2006	SCHEDULED REDEMPTION		1,513	1,513	1,455	1,461	0	52	0	52	0	1,513	0	0	0	15	04/01/2034	1

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31404Q-EJ-4	FED NATL MTG ASSOC #775137		03/01/2006	SCHEDULED REDEMPTION		8,813	8,813	8,685	8,697	0	117	0	117	0	8,813	0	0	0	99	05/01/2034	1
31404Q-H7-7	FED NATL MTG ASSOC #775254		03/01/2006	SCHEDULED REDEMPTION		5,187	5,187	5,305	5,300	0	(113)	0	(113)	0	5,187	0	0	0	70	05/01/2034	1
31404Q-M2-2	FED NATL MTG ASSOC #775377		03/01/2006	SCHEDULED REDEMPTION		781	781	751	754	0	27	0	27	0	781	0	0	0	8	05/01/2034	1
31404Q-SS-9	FED NATL MTG ASSOC #775529		01/01/2006	Various		44,566	45,832	45,918	45,908	0	0	0	0	0	45,908	0	(1,341)	(1,341)	269	05/01/2019	1
31404Q-UD-9	FED NATL MTG ASSOC #775580		03/01/2006	SCHEDULED REDEMPTION		15,870	15,870	15,261	15,324	0	547	0	547	0	15,870	0	0	0	163	05/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		03/01/2006	SCHEDULED REDEMPTION		1,986	1,986	2,073	2,078	0	(92)	0	(92)	0	1,986	0	0	0	30	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		03/01/2006	SCHEDULED REDEMPTION		59,096	59,096	58,439	58,454	0	641	0	641	0	59,096	0	0	0	958	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		03/01/2006	SCHEDULED REDEMPTION		87	87	90	90	0	(3)	0	(3)	0	87	0	0	0	1	03/01/2034	1
31404R-4C-8	FED NATL MTG ASSOC #776719		03/01/2006	SCHEDULED REDEMPTION		5,030	5,030	4,837	4,856	0	173	0	173	0	5,030	0	0	0	55	05/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		03/01/2006	SCHEDULED REDEMPTION		54,544	54,544	53,964	54,022	0	522	0	522	0	54,544	0	0	0	470	08/01/2034	1
31404S-NV-3	FED NATL MTG ASSOC #777204		03/01/2006	SCHEDULED REDEMPTION		89,596	89,596	89,784	89,772	0	(175)	0	(175)	0	89,596	0	0	0	793	05/01/2019	1
31404S-N3-5	FED NATL MTG ASSOC #777210		03/01/2006	SCHEDULED REDEMPTION		878	878	891	890	0	(12)	0	(12)	0	878	0	0	0	8	05/01/2019	1
31404S-PL-3	FED NATL MTG ASSOC #777227		01/01/2006	Various		68,787	70,744	70,876	70,861	0	0	0	0	0	70,860	0	(2,073)	(2,073)	415	06/01/2019	1
31404T-MN-0	FED NATL MTG ASSOC #778065		01/01/2006	Various		735,667	755,338	762,891	761,455	0	(376)	0	(376)	0	761,079	0	(25,413)	(25,413)	4,335	05/01/2019	1
31404T-TD-5	FED NATL MTG ASSOC #778248		03/01/2006	SCHEDULED REDEMPTION		100	100	96	96	0	3	0	3	0	100	0	0	0	1	05/01/2034	1
31404T-WE-9	FED NATL MTG ASSOC #778345		01/01/2006	Various		706,999	727,116	728,480	728,320	0	(5)	0	(5)	0	728,315	0	(21,316)	(21,316)	4,264	06/01/2019	1
31404T-3J-0	FED NATL MTG ASSOC #778501		03/01/2006	SCHEDULED REDEMPTION		15,988	15,988	16,148	16,118	0	(129)	0	(129)	0	15,988	0	0	0	171	05/01/2019	1
31404U-QM-5	FED NATL MTG ASSOC #779060		03/01/2006	SCHEDULED REDEMPTION		6,863	6,863	6,600	6,626	0	236	0	236	0	6,863	0	0	0	85	06/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		03/01/2006	SCHEDULED REDEMPTION		3,845	3,845	3,628	3,658	0	188	0	188	0	3,845	0	0	0	34	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		03/01/2006	SCHEDULED REDEMPTION		1,962	1,962	2,028	2,028	0	(65)	0	(65)	0	1,962	0	0	0	32	06/01/2034	1
31404U-4H-0	FED NATL MTG ASSOC #779424		01/01/2006	Various		46,032	47,298	47,387	47,376	0	(3)	0	(3)	0	47,373	0	(1,342)	(1,342)	274	06/01/2019	1
31404V-BR-8	FED NATL MTG ASSOC #779548		01/01/2006	Various		84,459	86,805	86,968	86,949	0	(4)	0	(4)	0	86,945	0	(2,486)	(2,486)	505	06/01/2019	1
31404V-3L-0	FED NATL MTG ASSOC #780303		01/01/2006	Various		28,728	29,546	29,601	29,595	0	0	0	0	0	29,595	0	(867)	(867)	173	06/01/2019	1
31404W-QP-4	FED NATL MTG ASSOC #780862		03/01/2006	SCHEDULED REDEMPTION		23,114	23,114	23,199	23,197	0	(82)	0	(82)	0	23,114	0	0	0	317	06/01/2031	1
31404W-RJ-7	FED NATL MTG ASSOC #780889		03/01/2006	SCHEDULED REDEMPTION		34,335	34,335	33,017	33,156	0	1,178	0	1,178	0	34,335	0	0	0	360	05/01/2034	1
31404W-SP-2	FED NATL MTG ASSOC #780926		03/01/2006	SCHEDULED REDEMPTION		12,850	12,850	12,358	12,410	0	441	0	441	0	12,850	0	0	0	149	05/01/2034	1
31404W-TL-0	FED NATL MTG ASSOC #780955		01/01/2006	Various		55,322	56,881	56,988	56,975	0	(1)	0	(1)	0	56,974	0	(1,653)	(1,653)	332	06/01/2019	1
31404W-TR-7	FED NATL MTG ASSOC #780960		01/01/2006	Various		65,546	67,387	67,513	67,498	0	(2)	0	(2)	0	67,496	0	(1,950)	(1,950)	393	05/01/2019	1
31404W-TT-3	FED NATL MTG ASSOC #780962		01/01/2006	Various		34,828	35,814	35,881	35,873	0	(1)	0	(1)	0	35,872	0	(1,044)	(1,044)	210	05/01/2019	1
31404W-VR-4	FED NATL MTG ASSOC #781024		03/01/2006	SCHEDULED REDEMPTION		2,453	2,453	2,359	2,368	0	85	0	85	0	2,453	0	0	0	29	05/01/2034	1
31404W-VU-7	FED NATL MTG ASSOC #781027		03/01/2006	SCHEDULED REDEMPTION		12,341	12,341	11,868	11,918	0	423	0	423	0	12,341	0	0	0	151	05/01/2034	1
31404W-WF-9	FED NATL MTG ASSOC #781046		03/01/2006	SCHEDULED REDEMPTION		601,993	601,993	595,597	596,192	0	5,801	0	5,801	0	601,993	0	0	0	7,491	05/01/2034	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		03/01/2006	SCHEDULED REDEMPTION		15,725	15,725	16,335	16,329	0	(604)	0	(604)	0	15,725	0	0	0	215	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)
31404W-5Q-5	FED NATL MTG ASSOC #781255		01/01/2006	Various		51,269	52,695	52,794	52,782	0	(2)	0	(2)	0	52,780	0	(1,511)	(1,511)	307	05/01/2019	1
31404W-5Y-8	FED NATL MTG ASSOC #781263		01/01/2006	Various		81,877	84,207	84,365	84,347	0	(1)	0	(1)	0	84,346	0	(2,469)	(2,469)	494	06/01/2019	1
31404X-P7-3	FED NATL MTG ASSOC #781746		03/01/2006	SCHEDULED REDEMPTION		8,063	8,063	8,360	8,357	0	(294)	0	(294)	0	8,063	0	0	0	131	09/01/2034	1
31404X-UP-7	FED NATL MTG ASSOC #781890		03/01/2006	SCHEDULED REDEMPTION		8,899	8,899	8,425	8,443	0	456	0	456	0	8,899	0	0	0	97	02/01/2035	1
31404X-2C-7	FED NATL MTG ASSOC #782071		01/01/2006	Various		64,686	66,527	66,651	66,637	0	0	0	0	0	66,636	0	(1,950)	(1,950)	390	05/01/2019	1
31404Y-NF-5	FED NATL MTG ASSOC #782590		03/01/2006	SCHEDULED REDEMPTION		19,328	19,328	19,964	19,949	0	(621)	0	(621)	0	19,328	0	0	0	266	06/01/2034	1
31405A-BZ-5	FED NATL MTG ASSOC #783156		01/01/2006	Various		67,346	69,263	69,393	69,378	0	0	0	0	0	69,377	0	(2,031)	(2,031)	406	06/01/2019	1
31405A-DS-9	FED NATL MTG ASSOC #783213		03/01/2006	SCHEDULED REDEMPTION		6,613	6,613	6,922	6,914	0	(301)	0	(301)	0	6,613	0	0	0	97	08/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		03/01/2006	SCHEDULED REDEMPTION		6,946	6,946	6,917	6,917	0	29	0	29	0	6,946	0	0	0	78	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		03/01/2006	SCHEDULED REDEMPTION		1,426	1,426	1,481	1,481	0	(54)	0	(54)	0	1,426	0	0	0	16	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		03/01/2006	SCHEDULED REDEMPTION		59,444	59,444	62,402	61,914	0	(2,470)	0	(2,470)	0	59,444	0	0	0	829	07/01/2019	1
31405D-TG-2	FED NATL MTG ASSOC #786351		03/01/2006	SCHEDULED REDEMPTION		36,894	36,894	36,831	36,833	0	62	0	62	0	36,894	0	0	0	534	07/01/2034	1
31405D-2H-9	FED NATL MTG ASSOC #786576		03/01/2006	SCHEDULED REDEMPTION		21,053	21,053	21,810	21,803	0	(750)	0	(750)	0	21,053	0	0	0	315	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		03/01/2006	SCHEDULED REDEMPTION		20,650	20,650	21,120	21,115	0	(465)	0	(465)	0	20,650	0	0	0	268	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		03/01/2006	SCHEDULED REDEMPTION		155,241	155,241	160,747	160,205	0	(4,964)	0	(4,964)	0	155,241	0	0	0	1,733	08/01/2019	1
31405E-EC-5	FED NATL MTG ASSOC #786831		03/01/2006	SCHEDULED REDEMPTION		102,896	102,896	104,816	104,771	0	(1,875)	0	(1,875)	0	102,896	0	0	0	1,278	08/01/2034	1
31405E-UD-5	FED NATL MTG ASSOC #787280		03/01/2006	SCHEDULED REDEMPTION		18,352	18,352	18,148	18,153	0	199	0	199	0	18,352	0	0	0	205	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		03/01/2006	SCHEDULED REDEMPTION		26,157	26,157	27,301	27,206	0	(1,049)	0	(1,049)	0	26,157	0	0	0	315	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		03/01/2006	SCHEDULED REDEMPTION		16,848	16,848	17,354	17,353	0	(505)	0	(505)	0	16,848	0	0	0	229	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		03/01/2006	SCHEDULED REDEMPTION		20,153	20,153	20,873	20,856	0	(703)	0	(703)	0	20,153	0	0	0	220	08/01/2034	1
31405H-XJ-2	FED NATL MTG ASSOC #790081		03/01/2006	SCHEDULED REDEMPTION		4,439	4,439	4,396	4,397	0	42	0	42	0	4,439	0	0	0	65	08/01/2034	1
31405H-YN-2	FED NATL MTG ASSOC #790117		03/01/2006	SCHEDULED REDEMPTION		26,800	26,800	28,057	28,027	0	(1,228)	0	(1,228)	0	26,800	0	0	0	405	08/01/2034	1
31405H-Z8-4	FED NATL MTG ASSOC #790167		03/01/2006	SCHEDULED REDEMPTION		7,167	7,167	7,524	7,520	0	(353)	0	(353)	0	7,167	0	0	0	91	08/01/2034	1
31405J-KB-9	FED NATL MTG ASSOC #790590		02/01/2006	Various		6,872,556	6,899,100	7,037,082	7,018,220	0	(6,692)	0	(6,692)	0	7,011,528	0	(138,973)	(138,973)	73,584	09/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		03/01/2006	SCHEDULED REDEMPTION		614	614	635	635	0	(21)	0	(21)	0	614	0	0	0	9	09/01/2034	1
31405J-UG-7	FED NATL MTG ASSOC #790883		03/01/2006	SCHEDULED REDEMPTION		77,840	77,840	79,622	79,544	0	(1,704)	0	(1,704)	0	77,840	0	0	0	1,152	09/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		03/01/2006	SCHEDULED REDEMPTION		18,594	18,594	19,207	19,206	0	(611)	0	(611)	0	18,594	0	0	0	247	09/01/2034	1
31405K-NA-5	FED NATL MTG ASSOC #791585		03/01/2006	SCHEDULED REDEMPTION		108,272	108,272	110,750	110,639	0	(2,367)	0	(2,367)	0	108,272	0	0	0	1,336	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		03/01/2006	SCHEDULED REDEMPTION		105	105	109	109	0	(4)	0	(4)	0	105	0	0	0	2	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		03/01/2006	SCHEDULED REDEMPTION		8,092	8,092	8,372	8,369	0	(277)	0	(277)	0	8,092	0	0	0	89	08/01/2034	1
31405N-SJ-5	FED NATL MTG ASSOC #794421		03/01/2006	SCHEDULED REDEMPTION		20,982	20,982	21,732	21,714	0	(732)	0	(732)	0	20,982	0	0	0	283	09/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		03/01/2006	SCHEDULED REDEMPTION		30,121	30,121	30,658	30,654	0	(532)	0	(532)	0	30,121	0	0	0	363	10/01/2034	1
31405P-NH-9	FED NATL MTG ASSOC #795192		03/01/2006	SCHEDULED REDEMPTION		8,985	8,985	9,263	9,261	0	(276)	0	(276)	0	8,985	0	0	0	145	10/01/2034	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)
31405P-N5-5	FED NATL MTG ASSOC #795212		01/01/2006	Various		74,610	76,731	76,683	76,688	0	0	0	0	0	76,689	0	(2,079)	(2,079)	450	07/01/2019	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		03/01/2006	SCHEDULED REDEMPTION		12,887	12,887	13,345	13,341	0	(454)	0	(454)	0	12,887	0	0	0	208	09/01/2034	1
31405Q-T6-5	FED NATL MTG ASSOC #796273		03/01/2006	SCHEDULED REDEMPTION		136,692	136,692	139,821	139,673	0	(2,981)	0	(2,981)	0	136,692	0	0	0	2,023	12/01/2034	1
31405R-MR-4	FED NATL MTG ASSOC #796968		03/01/2006	SCHEDULED REDEMPTION		259,927	259,927	265,877	265,618	0	(5,691)	0	(5,691)	0	259,927	0	0	0	3,262	10/01/2034	1
31405R-7F-7	FED NATL MTG ASSOC #797494		03/01/2006	SCHEDULED REDEMPTION		4,362	4,362	4,186	4,188	0	174	0	174	0	4,362	0	0	0	40	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		03/01/2006	SCHEDULED REDEMPTION		10,477	10,477	10,065	10,065	0	411	0	411	0	10,477	0	0	0	105	08/01/2035	1
31405S-FE-9	FED NATL MTG ASSOC #797665		03/01/2006	SCHEDULED REDEMPTION		50,949	50,949	52,214	52,212	0	(1,263)	0	(1,263)	0	50,949	0	0	0	626	09/01/2035	1
31405S-F3-3	FED NATL MTG ASSOC #797686		03/01/2006	Various		375,039	396,083	380,503	380,533	0	77	0	77	0	380,610	0	(5,571)	(5,571)	3,696	10/01/2035	1
31405S-LE-2	FED NATL MTG ASSOC #797825		03/01/2006	SCHEDULED REDEMPTION		1,692	1,692	1,708	1,708	0	(16)	0	(16)	0	1,692	0	0	0	15	04/01/2020	1
31405T-MG-4	FED NATL MTG ASSOC #798759		03/01/2006	SCHEDULED REDEMPTION		123,696	123,696	126,527	126,397	0	(2,701)	0	(2,701)	0	123,696	0	0	0	1,850	11/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		03/01/2006	SCHEDULED REDEMPTION		4,213	4,213	4,337	4,329	0	(117)	0	(117)	0	4,213	0	0	0	37	10/01/2019	1
31405U-2L-2	FED NATL MTG ASSOC #800079		03/01/2006	SCHEDULED REDEMPTION		176,877	176,877	180,926	180,735	0	(3,858)	0	(3,858)	0	176,877	0	0	0	2,329	11/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		03/01/2006	SCHEDULED REDEMPTION		11,833	11,833	12,039	12,008	0	(175)	0	(175)	0	11,833	0	0	0	142	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		03/01/2006	SCHEDULED REDEMPTION		9,407	9,407	9,570	9,546	0	(139)	0	(139)	0	9,407	0	0	0	112	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		03/01/2006	SCHEDULED REDEMPTION		344	344	352	352	0	(8)	0	(8)	0	344	0	0	0	5	11/01/2034	1
31406A-XY-3	FED NATL MTG ASSOC #804495		03/01/2006	SCHEDULED REDEMPTION		293,467	293,467	300,184	299,867	0	(6,401)	0	(6,401)	0	293,467	0	0	0	2,978	12/01/2034	1
31406A-7A-4	FED NATL MTG ASSOC #804689		03/01/2006	SCHEDULED REDEMPTION		268,272	268,272	274,413	274,116	0	(5,844)	0	(5,844)	0	268,272	0	0	0	3,997	12/01/2034	1
31406C-LP-1	FED NATL MTG ASSOC #805934		03/01/2006	SCHEDULED REDEMPTION		18,099	18,099	18,513	18,493	0	(395)	0	(395)	0	18,099	0	0	0	270	12/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		03/01/2006	SCHEDULED REDEMPTION		813	813	842	842	0	(28)	0	(28)	0	813	0	0	0	12	11/01/2034	1
31406D-PC-4	FED NATL MTG ASSOC #806919		03/01/2006	SCHEDULED REDEMPTION		114,969	114,969	117,601	117,477	0	(2,507)	0	(2,507)	0	114,969	0	0	0	1,163	12/01/2034	1
31406E-TP-9	FED NATL MTG ASSOC #807958		03/01/2006	SCHEDULED REDEMPTION		133,778	133,778	136,840	136,692	0	(2,914)	0	(2,914)	0	133,778	0	0	0	1,374	01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		03/01/2006	SCHEDULED REDEMPTION		289,233	289,233	295,108	294,435	0	(5,201)	0	(5,201)	0	289,233	0	0	0	3,421	01/01/2035	1
31406E-3F-9	FED NATL MTG ASSOC #808198		03/01/2006	SCHEDULED REDEMPTION		11,451	11,451	10,824	10,833	0	618	0	618	0	11,451	0	0	0	125	03/01/2035	1
31406F-BF-7	FED NATL MTG ASSOC #808338		02/01/2006	Various		18,107,187	18,534,845	18,509,504	18,510,149	0	76	0	76	0	18,510,225	0	(403,038)	(403,038)	184,738	08/01/2033	1
31406F-X8-9	FED NATL MTG ASSOC #809003		03/01/2006	SCHEDULED REDEMPTION		12,416	12,416	12,284	12,300	0	116	0	116	0	12,416	0	0	0	140	02/01/2035	1
31406G-BS-7	FED NATL MTG ASSOC #809249		03/01/2006	SCHEDULED REDEMPTION		83,577	83,577	86,052	86,001	0	(2,423)	0	(2,423)	0	83,577	0	0	0	1,202	01/01/2035	1
31406G-SN-0	FED NATL MTG ASSOC #809725		03/01/2006	SCHEDULED REDEMPTION		2,728	2,728	2,540	2,542	0	186	0	186	0	2,728	0	0	0	26	02/01/2035	1
31406G-ZB-8	FED NATL MTG ASSOC #809938		03/01/2006	SCHEDULED REDEMPTION		9,074	9,074	8,725	8,730	0	345	0	345	0	9,074	0	0	0	80	02/01/2035	1
31406G-3G-2	FED NATL MTG ASSOC #809999		03/01/2006	SCHEDULED REDEMPTION		1,473	1,473	1,373	1,377	0	96	0	96	0	1,473	0	0	0	15	03/01/2035	1
31406J-R4-7	FED NATL MTG ASSOC #811507		03/01/2006	Various		43,488	43,390	44,761	44,763	0	(26)	0	(26)	0	44,737	0	(1,249)	(1,249)	383	10/01/2020	1
31406K-J6-8	FED NATL MTG ASSOC #812185		03/01/2006	SCHEDULED REDEMPTION		9,301	9,301	8,831	8,838	0	463	0	463	0	9,301	0	0	0	97	02/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		03/01/2006	SCHEDULED REDEMPTION		144	144	147	147	0	(3)	0	(3)	0	144	0	0	0	2	03/01/2035	1
31406K-QJ-2	FED NATL MTG ASSOC #812357		03/01/2006	SCHEDULED REDEMPTION		126	126	129	129	0	(3)	0	(3)	0	126	0	0	0	2	04/01/2035	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)
31406L-HN-1	FED NATL MTG ASSOC #813037		03/01/2006	SCHEDULED REDEMPTION		6,857	6,857	7,041	7,040	0	(183)	0	(183)	0	6,857	0	0	0	74	04/01/2020	1
31406M-FX-9	FED NATL MTG ASSOC #813882		02/01/2006	Various		2,839	2,839	2,865	2,865	0	(25)	0	(25)	0	2,839	0	0	0	21	06/01/2020	1
31406M-HB-5	FED NATL MTG ASSOC #813926		03/01/2006	SCHEDULED REDEMPTION		392	392	404	404	0	(12)	0	(12)	0	392	0	0	0	3	11/01/2020	1
31406M-HH-2	FED NATL MTG ASSOC #813932		03/01/2006	Various		45,214	45,214	45,660	45,658	0	(443)	0	(443)	0	45,214	0	0	0	404	11/01/2020	1
31406M-H6-6	FED NATL MTG ASSOC #813953		03/01/2006	Various		690,563	689,070	710,968	711,000	0	(1,179)	0	(1,179)	0	709,820	0	(19,257)	(19,257)	6,107	12/01/2020	1
31406M-WL-6	FED NATL MTG ASSOC #814351		03/01/2006	SCHEDULED REDEMPTION		1,431	1,431	1,338	1,341	0	90	0	90	0	1,431	0	0	0	14	03/01/2035	1
31406M-Y6-7	FED NATL MTG ASSOC #814433		03/01/2006	SCHEDULED REDEMPTION		4,773	4,773	4,448	4,452	0	321	0	321	0	4,773	0	0	0	48	03/01/2035	1
31406M-2F-2	FED NATL MTG ASSOC #814474		03/01/2006	SCHEDULED REDEMPTION		6,504	6,504	6,056	6,062	0	442	0	442	0	6,504	0	0	0	60	03/01/2035	1
31406M-4F-0	FED NATL MTG ASSOC #814522		03/01/2006	SCHEDULED REDEMPTION		16,344	16,344	15,364	15,378	0	967	0	967	0	16,344	0	0	0	159	04/01/2035	1
31406N-BE-3	FED NATL MTG ASSOC #814637		03/01/2006	SCHEDULED REDEMPTION		5,403	5,403	5,030	5,036	0	368	0	368	0	5,403	0	0	0	50	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		03/01/2006	SCHEDULED REDEMPTION		8,897	8,897	8,283	8,292	0	605	0	605	0	8,897	0	0	0	83	02/01/2035	1
31406P-UZ-0	FED NATL MTG ASSOC #816100		03/01/2006	SCHEDULED REDEMPTION		2,990	2,990	2,874	2,881	0	109	0	109	0	2,990	0	0	0	30	03/01/2035	1
31406Q-AL-1	FED NATL MTG ASSOC #816411		02/01/2006	Various		7,160	7,160	7,247	7,246	0	(86)	0	(86)	0	7,160	0	0	0	54	07/01/2020	1
31406Q-U7-0	FED NATL MTG ASSOC #817006		02/01/2006	Various		3,727	3,727	3,726	3,726	0	0	0	0	0	3,727	0	0	0	28	02/01/2020	1
31406R-CM-5	FED NATL MTG ASSOC #817376		03/01/2006	Various		431,557	430,590	438,457	438,467	0	(153)	0	(153)	0	438,314	0	(6,757)	(6,757)	3,799	07/01/2020	1
31406R-GB-5	FED NATL MTG ASSOC #817494		03/01/2006	SCHEDULED REDEMPTION		27,384	27,384	26,101	26,103	0	1,281	0	1,281	0	27,384	0	0	0	224	09/01/2035	1
31406R-G2-5	FED NATL MTG ASSOC #817517		03/01/2006	Various		18,680	18,680	18,826	18,825	0	(145)	0	(145)	0	18,680	0	0	0	156	09/01/2020	1
31406R-ML-6	FED NATL MTG ASSOC #817663		02/01/2006	Various		2,134	2,134	2,161	2,161	0	(27)	0	(27)	0	2,134	0	0	0	16	10/01/2020	1
31406S-3A-9	FED NATL MTG ASSOC #818993		03/01/2006	SCHEDULED REDEMPTION		5,848	5,848	6,065	6,063	0	(215)	0	(215)	0	5,848	0	0	0	95	03/01/2035	1
31406T-GQ-8	FED NATL MTG ASSOC #819307		03/01/2006	Various		400,009	399,128	411,742	411,761	0	(456)	0	(456)	0	411,304	0	(11,295)	(11,295)	3,506	10/01/2020	1
31406T-JC-6	FED NATL MTG ASSOC #819359		03/01/2006	SCHEDULED REDEMPTION		1,330	1,330	1,239	1,240	0	91	0	91	0	1,330	0	0	0	13	03/01/2035	1
31406T-JE-2	FED NATL MTG ASSOC #819361		03/01/2006	SCHEDULED REDEMPTION		5,908	5,908	5,500	5,506	0	402	0	402	0	5,908	0	0	0	59	04/01/2035	1
31406T-JS-1	FED NATL MTG ASSOC #819373		03/01/2006	Various		19,625	19,625	19,846	19,826	0	(201)	0	(201)	0	19,625	0	0	0	192	03/01/2020	1
31406T-JT-9	FED NATL MTG ASSOC #819374		02/01/2006	SCHEDULED REDEMPTION		1,534	1,534	1,547	1,546	0	(12)	0	(12)	0	1,534	0	0	0	12	03/01/2020	1
31406U-B4-9	FED NATL MTG ASSOC #820059		03/01/2006	SCHEDULED REDEMPTION		633	633	655	655	0	(22)	0	(22)	0	633	0	0	0	9	04/01/2035	1
31406W-VN-1	FED NATL MTG ASSOC #822421		02/01/2006	Various		4,339,893	4,360,948	4,421,252	4,416,365	0	(843)	0	(843)	0	4,415,522	0	(75,628)	(75,628)	47,911	05/01/2035	1
31406W-Z2-3	FED NATL MTG ASSOC #822561		03/01/2006	SCHEDULED REDEMPTION		7,337	7,337	7,533	7,532	0	(196)	0	(196)	0	7,337	0	0	0	83	11/01/2020	1
31406X-E3-2	FED NATL MTG ASSOC #822854		03/01/2006	SCHEDULED REDEMPTION		2,264	2,264	2,206	2,208	0	55	0	55	0	2,264	0	0	0	24	05/01/2035	1
31406X-K3-5	FED NATL MTG ASSOC #823014		03/01/2006	SCHEDULED REDEMPTION		4,579	4,579	4,336	4,339	0	239	0	239	0	4,579	0	0	0	48	05/01/2035	1
31406X-UY-6	FED NATL MTG ASSOC #823299		03/01/2006	SCHEDULED REDEMPTION		186,437	186,437	182,731	182,760	0	3,677	0	3,677	0	186,437	0	0	0	1,689	07/01/2035	1
31406X-4T-6	FED NATL MTG ASSOC #823534		03/01/2006	Various		484,989	484,040	499,058	499,081	0	(2,179)	0	(2,179)	0	496,902	0	(11,914)	(11,914)	4,129	07/01/2020	1
31406Y-DB-3	FED NATL MTG ASSOC #823698		03/01/2006	Various		422,223	421,277	434,345	434,365	0	(248)	0	(248)	0	434,117	0	(11,893)	(11,893)	3,733	07/01/2020	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		03/01/2006	SCHEDULED REDEMPTION		143,296	143,296	147,603	147,596	0	(4,299)	0	(4,299)	0	143,296	0	0	0	2,145	05/01/2035	1

SCHEDULE D - PART 4

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31406Y-6A-3	FED NATL MTG ASSOC #824465		03/01/2006	Various		5,212	5,212	5,250	5,250	0	(38)	0	(38)	0	5,212	0	0	0	52	05/01/2020	1
31407A-FU-0	FED NATL MTG ASSOC #824679		03/01/2006	SCHEDULED REDEMPTION		18,871	18,871	19,243	19,239	0	(369)	0	(369)	0	18,871	0	0	0	305	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		03/01/2006	SCHEDULED REDEMPTION		45,039	45,039	44,149	44,156	0	883	0	883	0	45,039	0	0	0	482	07/01/2035	1
31407A-6D-8	FED NATL MTG ASSOC #825368		03/01/2006	Various		725,559	723,939	737,257	737,275	0	(307)	0	(307)	0	736,969	0	(11,409)	(11,409)	6,407	07/01/2020	1
31407B-RP-6	FED NATL MTG ASSOC #825894		03/01/2006	SCHEDULED REDEMPTION		253	253	261	261	0	(8)	0	(8)	0	253	0	0	0	2	09/01/2020	1
31407B-RU-5	FED NATL MTG ASSOC #825899		03/01/2006	SCHEDULED REDEMPTION		12,892	12,892	13,023	13,022	0	(130)	0	(130)	0	12,892	0	0	0	129	09/01/2020	1
31407B-RV-3	FED NATL MTG ASSOC #825900		03/01/2006	Various		50,893	50,893	51,427	51,423	0	(530)	0	(530)	0	50,893	0	0	0	473	10/01/2020	1
31407B-RW-1	FED NATL MTG ASSOC #825901		03/01/2006	SCHEDULED REDEMPTION		6,054	6,054	6,094	6,094	0	(40)	0	(40)	0	6,054	0	0	0	61	10/01/2020	1
31407B-R7-6	FED NATL MTG ASSOC #825910		03/01/2006	Various		39,693	39,604	40,855	40,857	0	(24)	0	(24)	0	40,834	0	(1,141)	(1,141)	349	10/01/2020	1
31407C-D4-6	FED NATL MTG ASSOC #826423		02/01/2006	Various		10,249	10,249	10,355	10,354	0	(105)	0	(105)	0	10,249	0	0	0	77	07/01/2020	1
31407C-N4-5	FED NATL MTG ASSOC #826711		03/01/2006	Various		15,328	15,328	15,445	15,444	0	(116)	0	(116)	0	15,328	0	0	0	132	08/01/2020	1
31407C-Q9-1	FED NATL MTG ASSOC #826780		03/01/2006	SCHEDULED REDEMPTION		738	738	758	758	0	(20)	0	(20)	0	738	0	0	0	5	08/01/2020	1
31407C-T7-2	FED NATL MTG ASSOC #826874		03/01/2006	Various		22,485	22,485	22,693	22,691	0	(206)	0	(206)	0	22,485	0	0	0	194	08/01/2020	1
31407C-XD-4	FED NATL MTG ASSOC #826976		03/01/2006	SCHEDULED REDEMPTION		46,163	46,163	47,311	47,309	0	(1,146)	0	(1,146)	0	46,163	0	0	0	578	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		03/01/2006	SCHEDULED REDEMPTION		8,280	8,280	8,518	8,516	0	(236)	0	(236)	0	8,280	0	0	0	92	06/01/2035	1
31407D-QD-0	FED NATL MTG ASSOC #827652		02/01/2006	Various		663,547	700,792	673,226	673,280	0	126	0	126	0	673,406	0	(9,859)	(9,859)	6,301	09/01/2035	1
31407D-RN-7	FED NATL MTG ASSOC #827693		03/01/2006	SCHEDULED REDEMPTION		2,891	2,891	2,833	2,833	0	58	0	58	0	2,891	0	0	0	29	12/01/2035	1
31407D-V4-4	FED NATL MTG ASSOC #827835		03/03/2006	Various		2,006,722	2,000,001	2,073,208	2,073,085	0	(20,009)	0	(20,009)	0	2,053,076	0	(46,354)	(46,354)	29,401	09/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		03/01/2006	SCHEDULED REDEMPTION		28,324	28,324	29,313	29,304	0	(980)	0	(980)	0	28,324	0	0	0	352	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		03/01/2006	SCHEDULED REDEMPTION		1,586	1,586	1,638	1,638	0	(52)	0	(52)	0	1,586	0	0	0	21	07/01/2035	1
31407E-LY-7	FED NATL MTG ASSOC #828443		02/01/2006	Various		5,997	5,997	6,044	6,043	0	(47)	0	(47)	0	5,997	0	0	0	45	07/01/2020	1
31407E-PR-8	FED NATL MTG ASSOC #828532		03/01/2006	Various		634,627	670,236	643,872	643,923	0	131	0	131	0	644,054	0	(9,427)	(9,427)	6,027	07/01/2035	1
31407E-RQ-8	FED NATL MTG ASSOC #828595		03/01/2006	SCHEDULED REDEMPTION		96,765	96,765	99,581	99,576	0	(2,811)	0	(2,811)	0	96,765	0	0	0	977	08/01/2035	1
31407E-S2-0	FED NATL MTG ASSOC #828637		03/01/2006	Various		36,780	36,780	37,167	37,163	0	(383)	0	(383)	0	36,780	0	0	0	381	07/01/2020	1
31407E-YY-3	FED NATL MTG ASSOC #828827		02/01/2006	Various		598,397	631,987	607,128	607,176	0	113	0	113	0	607,289	0	(8,892)	(8,892)	5,683	09/01/2035	1
31407F-A5-9	FED NATL MTG ASSOC #829028		03/01/2006	Various		29,280	29,280	29,591	29,589	0	(309)	0	(309)	0	29,280	0	0	0	256	07/01/2020	1
31407F-BD-1	FED NATL MTG ASSOC #829036		03/01/2006	Various		548,114	546,885	557,652	557,668	0	(203)	0	(203)	0	557,465	0	(9,351)	(9,351)	4,847	07/01/2020	1
31407F-CB-4	FED NATL MTG ASSOC #829066		03/01/2006	Various		90,083	89,881	92,740	92,744	0	(56)	0	(56)	0	92,688	0	(2,605)	(2,605)	793	08/01/2020	1
31407F-CF-5	FED NATL MTG ASSOC #829070		03/01/2006	Various		31,953	31,953	32,331	32,330	0	(376)	0	(376)	0	31,953	0	0	0	305	09/01/2020	1
31407F-CS-7	FED NATL MTG ASSOC #829081		02/01/2006	Various		15,611	15,611	15,713	15,713	0	(102)	0	(102)	0	15,611	0	0	0	117	09/01/2020	1
31407F-DF-4	FED NATL MTG ASSOC #829102		03/01/2006	Various		761,665	759,956	774,029	774,048	0	(256)	0	(256)	0	773,792	0	(12,127)	(12,127)	6,708	10/01/2020	1
31407F-DK-3	FED NATL MTG ASSOC #829106		03/01/2006	Various		43,051	43,051	43,387	43,386	0	(335)	0	(335)	0	43,051	0	0	0	375	10/01/2020	1
31407F-DP-2	FED NATL MTG ASSOC #829110		03/01/2006	Various		13,205	13,205	13,296	13,296	0	(91)	0	(91)	0	13,205	0	0	0	112	10/01/2020	1

SCHEDULE D - PART 4

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31407F-DQ-0	FED NATL MTG ASSOC #829111		03/01/2006	SCHEDULED REDEMPTION		2,778	2,778	2,852	2,852	0	(74)	0	(74)	0	2,778	0	0	0	30	10/01/2020	1
31407F-H8-6	FED NATL MTG ASSOC #829255		03/01/2006	SCHEDULED REDEMPTION		58,388	58,388	57,235	57,243	0	1,144	0	1,144	0	58,388	0	0	0	572	08/01/2035	1
31407F-KH-2	FED NATL MTG ASSOC #829296		03/01/2006	Various		10,781,481	11,386,431	10,857,918	10,858,937	0	2,604	0	2,604	0	10,861,541	0	(80,060)	(80,060)	103,339	09/01/2035	1
31407F-LA-6	FED NATL MTG ASSOC #829321		03/01/2006	Various		15,488,508	16,386,690	15,629,757	15,631,206	0	3,797	0	3,797	0	15,635,003	0	(146,494)	(146,494)	147,498	09/01/2035	1
31407F-LG-3	FED NATL MTG ASSOC #829327		03/01/2006	SCHEDULED REDEMPTION		41,888	41,888	39,925	39,929	0	1,960	0	1,960	0	41,888	0	0	0	333	09/01/2035	1
31407F-PG-9	FED NATL MTG ASSOC #829423		02/01/2006	Various		1,104,665	1,168,568	1,122,602	1,122,688	0	839	0	839	0	1,123,528	0	(18,863)	(18,863)	10,483	12/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		03/01/2006	SCHEDULED REDEMPTION		1,657	1,657	1,701	1,701	0	(44)	0	(44)	0	1,657	0	0	0	20	07/01/2020	1
31407G-YX-0	FED NATL MTG ASSOC #830626		02/01/2006	Various		5,882	5,882	5,950	5,949	0	(67)	0	(67)	0	5,882	0	0	0	44	07/01/2020	1
31407H-LB-0	FED NATL MTG ASSOC #831122		03/01/2006	SCHEDULED REDEMPTION		15,896	15,896	16,322	16,320	0	(424)	0	(424)	0	15,896	0	0	0	171	11/01/2020	1
31407H-LJ-3	FED NATL MTG ASSOC #831129		03/01/2006	Various		38,406	38,406	38,706	38,705	0	(299)	0	(299)	0	38,406	0	0	0	339	11/01/2020	1
31407H-LK-0	FED NATL MTG ASSOC #831130		02/16/2006	Various		18,077	18,077	18,219	18,218	0	(141)	0	(141)	0	18,077	0	0	0	136	10/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		03/01/2006	SCHEDULED REDEMPTION		3,108	3,108	3,198	3,198	0	(90)	0	(90)	0	3,108	0	0	0	44	12/01/2035	1
31407J-LN-0	FED NATL MTG ASSOC #832033		03/01/2006	Various		839,944	838,063	864,057	864,096	0	(517)	0	(517)	0	863,579	0	(23,635)	(23,635)	7,394	07/01/2020	1
31407J-PL-0	FED NATL MTG ASSOC #832127		03/01/2006	SCHEDULED REDEMPTION		233	233	238	238	0	(5)	0	(5)	0	233	0	0	0	3	07/01/2035	1
31407J-RL-8	FED NATL MTG ASSOC #832191		03/01/2006	Various		12,966,475	13,031,972	13,213,975	13,213,662	0	(2,245)	0	(2,245)	0	13,211,417	0	(244,942)	(244,942)	142,707	12/01/2035	1
31407J-UY-6	FED NATL MTG ASSOC #832299		03/01/2006	Various		463,254	462,218	476,156	476,176	0	(305)	0	(305)	0	475,872	0	(12,618)	(12,618)	4,096	08/01/2020	1
31407J-2G-6	FED NATL MTG ASSOC #832475		03/01/2006	Various		41,838	41,839	42,248	42,246	0	(407)	0	(407)	0	41,839	0	0	0	368	08/01/2020	1
31407K-AA-7	FED NATL MTG ASSOC #832601		03/01/2006	Various		100,205	99,980	102,927	102,930	0	(55)	0	(55)	0	102,875	0	(2,670)	(2,670)	882	09/01/2020	1
31407K-PV-5	FED NATL MTG ASSOC #833036		03/01/2006	Various		86,846	86,846	87,532	87,526	0	(680)	0	(680)	0	86,846	0	0	0	862	09/01/2020	1
31407K-SN-0	FED NATL MTG ASSOC #833125		02/01/2006	Various		17,026	17,026	17,225	17,225	0	(199)	0	(199)	0	17,026	0	0	0	128	09/01/2020	1
31407K-WU-9	FED NATL MTG ASSOC #833259		03/01/2006	SCHEDULED REDEMPTION		89,843	89,843	92,828	92,823	0	(2,980)	0	(2,980)	0	89,843	0	0	0	1,328	10/01/2035	1
31407L-AX-5	FED NATL MTG ASSOC #833522		03/01/2006	Various		275,887	275,302	284,050	284,063	0	(632)	0	(632)	0	283,431	0	(7,544)	(7,544)	2,396	09/01/2020	1
31407L-DM-6	FED NATL MTG ASSOC #833608		03/01/2006	SCHEDULED REDEMPTION		405,369	405,369	423,294	0	0	(17,925)	0	(17,925)	0	405,369	0	0	0	4,729	12/01/2035	1
31407L-DV-6	FED NATL MTG ASSOC #833616		03/01/2006	SCHEDULED REDEMPTION		418,809	418,809	437,656	0	0	(18,846)	0	(18,846)	0	418,809	0	0	0	4,886	01/01/2036	1
31407L-KY-2	FED NATL MTG ASSOC #833811		02/01/2006	Various		4,797	4,797	4,841	4,840	0	(43)	0	(43)	0	4,797	0	0	0	36	09/01/2020	1
31407L-L3-9	FED NATL MTG ASSOC #833846		03/01/2006	SCHEDULED REDEMPTION		94,520	94,520	98,007	98,001	0	(3,481)	0	(3,481)	0	94,520	0	0	0	1,219	09/01/2035	1
31407M-D2-8	FED NATL MTG ASSOC #834521		02/01/2006	SCHEDULED REDEMPTION		885	885	895	895	0	(9)	0	(9)	0	885	0	0	0	7	09/01/2020	1
31407M-HQ-1	FED NATL MTG ASSOC #834639		03/01/2006	Various		178,286	177,846	182,665	182,672	0	(101)	0	(101)	0	182,571	0	(4,285)	(4,285)	1,567	09/01/2020	1
31407M-YP-4	FED NATL MTG ASSOC #835118		03/01/2006	Various		3,811,703	3,852,845	3,858,839	3,858,817	0	(64)	0	(64)	0	3,858,753	0	(47,050)	(47,050)	42,416	08/01/2035	1
31407M-ZE-8	FED NATL MTG ASSOC #835141		03/01/2006	Various		4,383,563	4,637,073	4,445,425	4,445,794	0	2,150	0	2,150	0	4,447,944	0	(64,381)	(64,381)	43,023	10/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		03/01/2006	SCHEDULED REDEMPTION		1,382	1,382	1,419	1,419	0	(37)	0	(37)	0	1,382	0	0	0	15	08/01/2020	1
31407N-FE-8	FED NATL MTG ASSOC #835465		03/01/2006	Various		20,125	20,125	20,257	20,256	0	(131)	0	(131)	0	20,125	0	0	0	175	09/01/2020	1
31407N-NN-9	FED NATL MTG ASSOC #835697		02/01/2006	Various		946,882	999,999	955,415	955,500	0	231	0	231	0	955,732	0	(8,850)	(8,850)	8,990	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-QM-8	FED NATL MTG ASSOC #835760		03/09/2006	Various		6,858,741	7,356,397	7,017,560	7,018,197	0	17,256	0	17,256	0	7,035,452	0	(176,711)	(176,711)	92,615	09/01/2035	1
31407N-RK-1	FED NATL MTG ASSOC #835790		02/01/2006	Various		176,625	186,532	179,195	179,209	0	38	0	38	0	179,247	0	(2,623)	(2,623)	1,677	09/01/2035	1
31407N-XX-6	FED NATL MTG ASSOC #835994		03/01/2006	SCHEDULED REDEMPTION		142,273	142,273	141,353	141,357	0	916	0	916	0	142,273	0	0	0	1,344	09/01/2035	1
31407N-ZF-3	FED NATL MTG ASSOC #836042		03/03/2006	Various		867,664	864,599	863,290	863,292	0	(5,040)	0	(5,040)	0	858,252	0	9,412	9,412	14,095	09/01/2035	1
31407N-3U-5	FED NATL MTG ASSOC #836111		03/01/2006	Various		172,183	171,797	174,943	174,948	0	(59)	0	(59)	0	174,889	0	(2,706)	(2,706)	1,516	09/01/2020	1
31407N-4H-3	FED NATL MTG ASSOC #836124		02/01/2006	SCHEDULED REDEMPTION		608	608	613	613	0	(5)	0	(5)	0	608	0	0	0	5	09/01/2020	1
31407N-5G-4	FED NATL MTG ASSOC #836147		02/01/2006	Various		1,108	1,108	1,120	1,120	0	(11)	0	(11)	0	1,108	0	0	0	8	09/01/2020	1
31407N-5T-6	FED NATL MTG ASSOC #836158		03/01/2006	SCHEDULED REDEMPTION		207	207	210	210	0	(3)	0	(3)	0	207	0	0	0	1	08/01/2020	1
31407P-AW-8	FED NATL MTG ASSOC #836221		03/01/2006	Various		576,518	575,092	591,040	591,064	0	(294)	0	(294)	0	590,770	0	(14,252)	(14,252)	5,097	10/01/2020	1
31407P-A3-2	FED NATL MTG ASSOC #836226		03/01/2006	SCHEDULED REDEMPTION		2,933	2,933	2,988	2,988	0	(55)	0	(55)	0	2,933	0	0	0	37	10/01/2035	1
31407P-BX-5	FED NATL MTG ASSOC #836254		03/01/2006	Various		502,897	501,768	511,132	511,145	0	(166)	0	(166)	0	510,979	0	(8,082)	(8,082)	4,430	09/01/2020	1
31407P-B3-1	FED NATL MTG ASSOC #836258		03/01/2006	SCHEDULED REDEMPTION		3,722	3,722	3,822	3,822	0	(101)	0	(101)	0	3,722	0	0	0	24	10/01/2020	1
31407P-FC-7	FED NATL MTG ASSOC #836363		03/01/2006	SCHEDULED REDEMPTION		171,291	171,291	177,736	177,725	0	(6,434)	0	(6,434)	0	171,291	0	0	0	2,236	10/01/2035	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		03/01/2006	SCHEDULED REDEMPTION		2,720	2,720	2,787	2,787	0	(67)	0	(67)	0	2,720	0	0	0	36	10/01/2035	1
31407P-Q7-6	FED NATL MTG ASSOC #836678		03/01/2006	Various		936,516	934,424	956,246	956,277	0	(1,417)	0	(1,417)	0	954,860	0	(18,344)	(18,344)	8,148	10/01/2020	1
31407P-XF-0	FED NATL MTG ASSOC #836878		03/01/2006	Various		11,774	11,774	11,869	11,868	0	(95)	0	(95)	0	11,774	0	0	0	104	10/01/2020	1
31407P-YN-2	FED NATL MTG ASSOC #836917		03/01/2006	SCHEDULED REDEMPTION		5,673	5,673	5,849	5,849	0	(176)	0	(176)	0	5,673	0	0	0	75	10/01/2035	1
31407P-ZB-7	FED NATL MTG ASSOC #836938		02/01/2006	Various		3,930,581	3,970,538	3,960,593	3,960,628	0	149	0	149	0	3,960,777	0	(30,195)	(30,195)	43,466	10/01/2035	1
31407P-ZX-9	FED NATL MTG ASSOC #836958		03/01/2006	SCHEDULED REDEMPTION		9,595	9,595	9,218	9,218	0	377	0	377	0	9,595	0	0	0	86	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		03/01/2006	SCHEDULED REDEMPTION		10,683	10,683	10,969	10,968	0	(285)	0	(285)	0	10,683	0	0	0	119	10/01/2020	1
31407Q-DX-1	FED NATL MTG ASSOC #837218		03/01/2006	Various		498,468	497,352	506,461	506,474	0	(187)	0	(187)	0	506,286	0	(7,819)	(7,819)	4,387	08/01/2020	1
31407Q-DZ-6	FED NATL MTG ASSOC #837220		02/01/2006	Various		4,031	4,031	4,063	4,063	0	(32)	0	(32)	0	4,031	0	0	0	30	08/01/2020	1
31407Q-D8-6	FED NATL MTG ASSOC #837227		03/01/2006	Various		55,195	55,195	55,643	55,641	0	(445)	0	(445)	0	55,195	0	0	0	444	08/01/2020	1
31407Q-H2-5	FED NATL MTG ASSOC #837349		03/01/2006	SCHEDULED REDEMPTION		1,871	1,871	1,785	1,785	0	86	0	86	0	1,871	0	0	0	19	09/01/2035	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		02/01/2006	Various		24,010	24,010	24,204	24,203	0	(193)	0	(193)	0	24,010	0	0	0	180	08/01/2020	1
31407R-QM-9	FED NATL MTG ASSOC #838460		03/01/2006	SCHEDULED REDEMPTION		5,881	5,881	6,094	6,093	0	(213)	0	(213)	0	5,881	0	0	0	78	09/01/2035	1
31407R-RA-4	FED NATL MTG ASSOC #838481		03/01/2006	Various		1,202,633	1,199,939	1,232,248	1,232,296	0	(637)	0	(637)	0	1,231,659	0	(29,025)	(29,025)	10,616	09/01/2020	1
31407S-DC-3	FED NATL MTG ASSOC #838999		03/01/2006	Various		1,363,096	1,360,049	1,393,753	1,393,801	0	(729)	0	(729)	0	1,393,072	0	(29,975)	(29,975)	12,054	08/01/2020	1
31407S-FG-2	FED NATL MTG ASSOC #839067		03/01/2006	Various		2,975,843	3,008,507	2,985,646	2,985,726	0	215	0	215	0	2,985,941	0	(10,098)	(10,098)	33,105	10/01/2035	1
31407S-FY-3	FED NATL MTG ASSOC #839083		02/01/2006	Various		3,712,411	3,750,563	3,776,473	3,776,381	0	(111)	0	(111)	0	3,776,270	0	(63,859)	(63,859)	41,220	10/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		03/01/2006	SCHEDULED REDEMPTION		231,111	231,111	237,993	237,982	0	(6,871)	0	(6,871)	0	231,111	0	0	0	2,856	11/01/2035	1
31407S-LV-2	FED NATL MTG ASSOC #839240		03/01/2006	SCHEDULED REDEMPTION		13,768	13,768	13,150	13,152	0	616	0	616	0	13,768	0	0	0	114	09/01/2035	1
31407S-NH-1	FED NATL MTG ASSOC #839292		03/01/2006	Various		12,617	12,617	12,700	12,700	0	(82)	0	(82)	0	12,617	0	0	0	107	09/01/2020	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)
31407S-S9-4	FED NATL MTG ASSOC #839444		02/01/2006	Various		3,660	3,660	3,682	3,682	0	(21)	0	(21)	0	3,660	0	0	0	27	09/01/2020	1
31407S-5A-6	FED NATL MTG ASSOC #839741		02/01/2006	Various		426,356	450,286	432,573	432,608	0	83	0	83	0	432,691	0	(6,335)	(6,335)	4,049	09/01/2035	1
31407T-J4-3	FED NATL MTG ASSOC #840083		03/03/2006	Various		1,018,691	1,014,029	1,047,205	1,047,151	0	(222)	0	(222)	0	1,046,929	0	(28,238)	(28,238)	17,224	09/01/2035	1
31407T-LY-4	FED NATL MTG ASSOC #840143		03/01/2006	SCHEDULED REDEMPTION		5,776	5,776	5,997	5,996	0	(220)	0	(220)	0	5,776	0	0	0	77	10/01/2035	1
31407T-MC-1	FED NATL MTG ASSOC #840155		03/03/2006	Various		1,686,616	1,680,783	1,744,466	1,744,363	0	(15,894)	0	(15,894)	0	1,728,468	0	(41,852)	(41,852)	26,023	10/01/2035	1
31407T-2F-6	FED NATL MTG ASSOC #840574		03/01/2006	Various		40,133	40,133	40,447	40,445	0	(312)	0	(312)	0	40,133	0	0	0	374	10/01/2020	1
31407T-3N-8	FED NATL MTG ASSOC #840605		03/03/2006	Various		396,526	394,858	389,407	389,416	0	474	0	474	0	389,890	0	6,636	6,636	6,591	09/01/2035	1
31407T-4X-5	FED NATL MTG ASSOC #840638		03/01/2006	SCHEDULED REDEMPTION		161,134	161,134	153,584	153,598	0	7,536	0	7,536	0	161,134	0	0	0	1,395	09/01/2035	1
31407U-EC-7	FED NATL MTG ASSOC #840831		03/01/2006	Various		3,891,572	3,930,781	3,950,270	3,950,200	0	(466)	0	(466)	0	3,949,734	0	(58,162)	(58,162)	44,156	10/01/2035	1
31407U-M3-8	FED NATL MTG ASSOC #841078		03/01/2006	SCHEDULED REDEMPTION		186	186	192	192	0	(6)	0	(6)	0	186	0	0	0	1	09/01/2020	1
31407U-M4-6	FED NATL MTG ASSOC #841079		03/01/2006	Various		11,326,458	11,962,053	11,409,567	11,410,623	0	2,681	0	2,681	0	11,413,304	0	(86,845)	(86,845)	107,695	09/01/2035	1
31407V-AB-1	FED NATL MTG ASSOC #841602		03/01/2006	SCHEDULED REDEMPTION		312,317	312,317	322,746	322,729	0	(10,412)	0	(10,412)	0	312,317	0	0	0	3,152	09/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		03/01/2006	SCHEDULED REDEMPTION		445	445	457	457	0	(12)	0	(12)	0	445	0	0	0	5	09/01/2020	1
31407V-C9-4	FED NATL MTG ASSOC #841696		03/01/2006	SCHEDULED REDEMPTION		2,688	2,688	2,712	2,712	0	(24)	0	(24)	0	2,688	0	0	0	27	09/01/2020	1
31407V-GW-9	FED NATL MTG ASSOC #841813		03/01/2006	SCHEDULED REDEMPTION		3,602	3,602	3,698	3,698	0	(96)	0	(96)	0	3,602	0	0	0	36	10/01/2020	1
31407V-LH-6	FED NATL MTG ASSOC #841928		03/01/2006	Various		338,626	337,867	348,191	348,206	0	(194)	0	(194)	0	348,012	0	(9,386)	(9,386)	2,982	10/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		03/01/2006	SCHEDULED REDEMPTION		376	376	386	386	0	(10)	0	(10)	0	376	0	0	0	4	10/01/2020	1
31407V-VD-4	FED NATL MTG ASSOC #842212		03/01/2006	Various		3,729,490	3,767,813	3,731,423	3,731,550	0	158	0	158	0	3,731,708	0	(2,218)	(2,218)	42,092	11/01/2035	1
31407V-W2-7	FED NATL MTG ASSOC #842265		03/01/2006	Various		118,989	118,722	121,432	121,436	0	(49)	0	(49)	0	121,388	0	(2,399)	(2,399)	1,048	08/01/2020	1
31407W-JA-2	FED NATL MTG ASSOC #842757		03/03/2006	Various		474,412	472,241	487,840	487,814	0	(107)	0	(107)	0	487,706	0	(13,295)	(13,295)	8,023	10/01/2035	1
31407W-4E-0	FED NATL MTG ASSOC #843321		03/03/2006	Various		976,925	972,894	999,502	999,457	0	(2,778)	0	(2,778)	0	996,680	0	(19,755)	(19,755)	16,079	10/01/2035	1
31407X-L3-3	FED NATL MTG ASSOC #843746		03/03/2006	Various		369,476	367,785	378,393	378,376	0	(69)	0	(69)	0	378,307	0	(8,830)	(8,830)	6,246	11/01/2035	1
31407X-NJ-6	FED NATL MTG ASSOC #843793		03/01/2006	Various		5,455	5,455	5,512	5,511	0	(56)	0	(56)	0	5,455	0	0	0	52	10/01/2020	1
31407X-6N-6	FED NATL MTG ASSOC #844277		03/01/2006	SCHEDULED REDEMPTION		3,591	3,591	3,696	3,695	0	(104)	0	(104)	0	3,591	0	0	0	48	11/01/2035	1
31407Y-FE-4	FED NATL MTG ASSOC #844465		03/03/2006	Various		960,745	956,350	984,096	984,050	0	(193)	0	(193)	0	983,857	0	(23,112)	(23,112)	16,244	11/01/2035	1
31407Y-LC-1	FED NATL MTG ASSOC #844623		03/01/2006	Various		669,861	668,261	680,424	680,441	0	(424)	0	(424)	0	680,017	0	(10,155)	(10,155)	5,904	12/01/2020	1
31407Y-RZ-4	FED NATL MTG ASSOC #844804		03/01/2006	Various		2,344,873	2,478,700	2,381,199	2,381,384	0	518	0	518	0	2,381,902	0	(37,029)	(37,029)	23,629	10/01/2035	1
31407Y-UJ-6	FED NATL MTG ASSOC #844885		03/01/2006	SCHEDULED REDEMPTION		67,904	67,904	67,880	67,880	0	24	0	24	0	67,904	0	0	0	766	10/01/2035	1
31407Y-U2-3	FED NATL MTG ASSOC #844901		02/01/2006	Various		28,304	28,304	28,525	28,524	0	(220)	0	(220)	0	28,304	0	0	0	212	10/01/2020	1
31407Y-VA-4	FED NATL MTG ASSOC #844909		03/01/2006	Various		19,707	19,707	19,836	19,836	0	(129)	0	(129)	0	19,707	0	0	0	177	10/01/2020	1
31407Y-VJ-5	FED NATL MTG ASSOC #844917		03/01/2006	Various		85,287	85,287	86,044	86,039	0	(752)	0	(752)	0	85,287	0	0	0	694	11/01/2020	1
31407Y-VT-3	FED NATL MTG ASSOC #844926		03/01/2006	Various		2,829,943	2,854,095	2,828,156	2,828,246	0	1,770	0	1,770	0	2,830,016	0	(73)	(73)	32,127	11/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		03/01/2006	Various		1,408,216	1,422,579	1,432,845	1,432,809	0	(120)	0	(120)	0	1,432,689	0	(24,473)	(24,473)	16,058	11/01/2035	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)
31407Y-XY-0	FED NATL MTG ASSOC #844995		03/03/2006	Various		2,890,594	2,879,720	2,980,061	2,979,895	0	(18,439)	0	(18,439)	0	2,961,456	0	(70,862)	(70,862)	45,918	10/01/2035	1
31407Y-YJ-2	FED NATL MTG ASSOC #845013		03/03/2006	Various		210,361	209,398	207,797	207,800	0	11	0	11	0	207,811	0	2,550	2,550	3,555	11/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		03/01/2006	SCHEDULED REDEMPTION		10,655	10,655	10,940	10,939	0	(284)	0	(284)	0	10,655	0	0	0	121	12/01/2020	1
31407Y-4M-8	FED NATL MTG ASSOC #845128		03/01/2006	SCHEDULED REDEMPTION		6,052	6,052	6,214	6,213	0	(161)	0	(161)	0	6,052	0	0	0	68	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		03/01/2006	SCHEDULED REDEMPTION		33,618	33,618	34,519	34,514	0	(896)	0	(896)	0	33,618	0	0	0	336	12/01/2020	1
31407Y-4W-6	FED NATL MTG ASSOC #845137		03/01/2006	SCHEDULED REDEMPTION		3,009	3,009	3,090	3,090	0	(80)	0	(80)	0	3,009	0	0	0	34	12/01/2020	1
31408A-AE-0	FED NATL MTG ASSOC #845205		03/01/2006	Various		1,894,150	2,005,273	1,926,394	1,926,545	0	407	0	407	0	1,926,951	0	(32,802)	(32,802)	18,146	11/01/2035	1
31408A-D8-0	FED NATL MTG ASSOC #845327		03/01/2006	Various		3,084,913	3,265,844	3,137,380	3,137,624	0	695	0	695	0	3,138,319	0	(53,406)	(53,406)	31,250	12/01/2035	1
31408A-HH-6	FED NATL MTG ASSOC #845432		03/01/2006	Various		402,559	401,564	414,019	414,038	0	(244)	0	(244)	0	413,794	0	(11,234)	(11,234)	3,558	02/01/2021	1
31408A-PA-2	FED NATL MTG ASSOC #845617		02/01/2006	Various		462,956	490,122	470,842	470,880	0	95	0	95	0	470,975	0	(8,019)	(8,019)	4,406	10/01/2035	1
31408B-LR-7	FED NATL MTG ASSOC #846436		03/01/2006	Various		677,417	675,759	693,715	693,731	0	(503)	0	(503)	0	693,228	0	(15,811)	(15,811)	5,985	01/01/2021	1
31408B-S6-6	FED NATL MTG ASSOC #846641		03/01/2006	SCHEDULED REDEMPTION		4,160	4,160	4,272	4,271	0	(111)	0	(111)	0	4,160	0	0	0	46	12/01/2020	1
31408B-Z6-8	FED NATL MTG ASSOC #846865		02/01/2006	Various		3,341	3,341	3,367	3,367	0	(26)	0	(26)	0	3,341	0	0	0	25	11/01/2020	1
31408C-CW-4	FED NATL MTG ASSOC #847085		02/01/2006	Various		2,365,475	2,391,273	2,424,686	2,424,628	0	(157)	0	(157)	0	2,424,472	0	(58,997)	(58,997)	26,281	09/01/2035	1
31408C-PG-5	FED NATL MTG ASSOC #847423		02/01/2006	Various		8,244	8,244	8,332	8,331	0	(87)	0	(87)	0	8,244	0	0	0	62	11/01/2020	1
31408C-PH-3	FED NATL MTG ASSOC #847424		03/01/2006	SCHEDULED REDEMPTION		7,958	7,958	8,171	8,170	0	(212)	0	(212)	0	7,958	0	0	0	89	11/01/2020	1
31408C-U2-0	FED NATL MTG ASSOC #847601		03/03/2006	Various		366,035	364,360	369,031	369,023	0	(33)	0	(33)	0	368,990	0	(2,956)	(2,956)	6,190	10/01/2035	1
31408C-VC-7	FED NATL MTG ASSOC #847611		03/01/2006	SCHEDULED REDEMPTION		3,527	3,527	3,621	3,621	0	(94)	0	(94)	0	3,527	0	0	0	34	11/01/2020	1
31408C-4B-9	FED NATL MTG ASSOC #847818		02/01/2006	Various		1,321,456	1,399,034	1,342,229	1,342,338	0	256	0	256	0	1,342,594	0	(21,138)	(21,138)	12,580	11/01/2035	1
31408D-D6-8	FED NATL MTG ASSOC #848025		03/03/2006	Various		219,609	218,749	215,729	215,734	0	454	0	454	0	216,188	0	3,421	3,421	3,651	11/01/2035	1
31408D-E2-6	FED NATL MTG ASSOC #848053		02/01/2006	Various		2,479	2,479	2,486	2,486	0	(7)	0	(7)	0	2,479	0	0	0	19	11/01/2020	1
31408D-GG-3	FED NATL MTG ASSOC #848099		03/01/2006	SCHEDULED REDEMPTION		27,919	27,919	28,756	28,754	0	(835)	0	(835)	0	27,919	0	0	0	291	10/01/2035	1
31408D-GT-5	FED NATL MTG ASSOC #848110		03/01/2006	SCHEDULED REDEMPTION		209	209	207	207	0	2	0	2	0	209	0	0	0	3	11/01/2035	1
31408D-SB-1	FED NATL MTG ASSOC #848414		03/01/2006	SCHEDULED REDEMPTION		529	529	546	546	0	(17)	0	(17)	0	529	0	0	0	3	12/01/2020	1
31408E-TR-3	FED NATL MTG ASSOC #849360		02/01/2006	Various		260,738	263,348	260,098	260,109	0	97	0	97	0	260,206	0	532	532	2,870	11/01/2035	1
31408E-U5-9	FED NATL MTG ASSOC #849404		03/01/2006	Various		218,180	217,645	224,499	224,509	0	(185)	0	(185)	0	224,324	0	(6,144)	(6,144)	1,925	02/01/2021	1
31408E-VK-5	FED NATL MTG ASSOC #849418		03/01/2006	Various		14,143	14,143	14,236	14,236	0	(92)	0	(92)	0	14,143	0	0	0	122	11/01/2020	1
31408E-VP-4	FED NATL MTG ASSOC #849422		03/01/2006	SCHEDULED REDEMPTION		4,671	4,671	4,796	4,796	0	(125)	0	(125)	0	4,671	0	0	0	54	11/01/2020	1
31408E-YA-4	FED NATL MTG ASSOC #849505		03/01/2006	SCHEDULED REDEMPTION		199,492	199,492	205,489	205,480	0	(5,987)	0	(5,987)	0	199,492	0	0	0	2,977	12/01/2035	1
31408E-6M-9	FED NATL MTG ASSOC #849676		03/03/2006	Various		516,698	514,335	529,301	529,274	0	(110)	0	(110)	0	529,164	0	(12,466)	(12,466)	8,732	09/01/2034	1
31408E-7G-1	FED NATL MTG ASSOC #849695		03/01/2006	SCHEDULED REDEMPTION		95,933	95,933	100,130	0	0	(4,197)	0	(4,197)	0	95,933	0	0	0	560	01/01/2036	1
31408F-CB-3	FED NATL MTG ASSOC #849766		03/01/2006	Various		393,256	392,373	398,226	398,234	0	(105)	0	(105)	0	398,129	0	(4,874)	(4,874)	3,463	11/01/2020	1
31408F-M3-0	FED NATL MTG ASSOC #850078		03/01/2006	SCHEDULED REDEMPTION		157,792	157,792	163,876	163,866	0	(6,074)	0	(6,074)	0	157,792	0	0	0	1,993	10/01/2035	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
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31408F-PR-4	FED NATL MTG ASSOC #850132		03/01/2006	SCHEDULED REDEMPTION		8,152	8,152	8,389	8,389	0	(237)	0	(237)	0	8,152	0	0	0	107	12/01/2035	1
31408F-P7-8	FED NATL MTG ASSOC #850146		03/01/2006	SCHEDULED REDEMPTION		203,250	203,250	209,260	209,250	0	(6,000)	0	(6,000)	0	203,250	0	0	0	3,014	12/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		03/01/2006	SCHEDULED REDEMPTION		13,363	13,363	13,721	13,720	0	(356)	0	(356)	0	13,363	0	0	0	148	12/01/2020	1
31408F-Q7-7	FED NATL MTG ASSOC #850178		03/01/2006	Various		3,322,554	3,314,623	3,410,173	3,410,312	0	(1,850)	0	(1,850)	0	3,408,462	0	(85,908)	(85,908)	29,804	01/01/2021	1
31408F-WP-0	FED NATL MTG ASSOC #850354		03/01/2006	SCHEDULED REDEMPTION		3,095	3,095	3,146	3,146	0	(51)	0	(51)	0	3,095	0	0	0	41	12/01/2035	1
31408F-W7-0	FED NATL MTG ASSOC #850370		02/01/2006	Various		5,943,722	6,000,000	6,083,823	6,083,677	0	(360)	0	(360)	0	6,083,317	0	(139,595)	(139,595)	65,945	12/01/2035	1
31408F-XE-4	FED NATL MTG ASSOC #850377		03/01/2006	SCHEDULED REDEMPTION		2,960	2,960	3,046	3,046	0	(86)	0	(86)	0	2,960	0	0	0	40	01/01/2036	1
31408F-3K-3	FED NATL MTG ASSOC #850502		03/01/2006	SCHEDULED REDEMPTION		16,706	16,706	17,153	17,151	0	(445)	0	(445)	0	16,706	0	0	0	185	12/01/2020	1
31408G-K4-8	FED NATL MTG ASSOC #850915		03/01/2006	SCHEDULED REDEMPTION		1,341	1,341	1,384	1,384	0	(43)	0	(43)	0	1,341	0	0	0	9	12/01/2020	1
31408H-F8-3	FED NATL MTG ASSOC #851691		03/01/2006	Various		381,198	380,265	389,457	389,470	0	(245)	0	(245)	0	389,225	0	(8,027)	(8,027)	3,355	01/01/2021	1
31408J-EH-0	FED NATL MTG ASSOC #852536		03/01/2006	Various		400,990	400,000	412,502	412,521	0	(254)	0	(254)	0	412,267	0	(11,276)	(11,276)	3,525	01/01/2021	1
31408J-LG-4	FED NATL MTG ASSOC #852727		03/01/2006	SCHEDULED REDEMPTION		539	539	556	556	0	(17)	0	(17)	0	539	0	0	0	4	01/01/2021	1
31408J-LJ-8	FED NATL MTG ASSOC #852729		03/01/2006	Various		915,665	913,612	933,028	933,055	0	(357)	0	(357)	0	932,698	0	(17,033)	(17,033)	8,062	01/01/2021	1
31408J-QQ-7	FED NATL MTG ASSOC #852863		03/01/2006	Various		218,670	218,129	222,679	222,686	0	(80)	0	(80)	0	222,606	0	(3,936)	(3,936)	1,926	01/01/2021	1
31408W-YK-2	FED NATL MTG ASSOC #863014		03/01/2006	Various		301,067	300,397	309,879	309,893	0	(253)	0	(253)	0	309,640	0	(8,573)	(8,573)	2,645	11/01/2020	1
31408W-5M-0	FED NATL MTG ASSOC #863152		03/01/2006	SCHEDULED REDEMPTION		6,216	6,216	6,383	6,382	0	(166)	0	(166)	0	6,216	0	0	0	69	11/01/2020	1
31408W-6M-9	FED NATL MTG ASSOC #863176		03/03/2006	Various		1,001,099	996,755	1,029,506	1,029,452	0	(1,903)	0	(1,903)	0	1,027,549	0	(26,450)	(26,450)	16,500	11/01/2035	1
31408X-C4-0	FED NATL MTG ASSOC #863291		03/01/2006	SCHEDULED REDEMPTION		5,543	5,543	5,692	5,691	0	(148)	0	(148)	0	5,543	0	0	0	61	11/01/2020	1
31408X-EX-4	FED NATL MTG ASSOC #863350		03/01/2006	SCHEDULED REDEMPTION		4,079	4,079	4,197	4,197	0	(118)	0	(118)	0	4,079	0	0	0	47	11/01/2035	1
31408X-UJ-7	FED NATL MTG ASSOC #863785		03/01/2006	SCHEDULED REDEMPTION		2,370	2,370	2,423	2,423	0	(53)	0	(53)	0	2,370	0	0	0	25	12/01/2035	1
31408X-YK-0	FED NATL MTG ASSOC #863914		03/01/2006	SCHEDULED REDEMPTION		12,433	12,433	12,540	12,540	0	(107)	0	(107)	0	12,433	0	0	0	184	12/01/2035	1
31408Y-B5-6	FED NATL MTG ASSOC #864160		03/01/2006	SCHEDULED REDEMPTION		7,698	7,698	7,974	7,974	0	(275)	0	(275)	0	7,698	0	0	0	103	12/01/2035	1
31408Y-KZ-0	FED NATL MTG ASSOC #864412		03/01/2006	SCHEDULED REDEMPTION		1,119	1,119	1,148	1,148	0	(28)	0	(28)	0	1,119	0	0	0	15	12/01/2035	1
31409A-HM-4	FED NATL MTG ASSOC #865236		03/01/2006	SCHEDULED REDEMPTION		601	601	620	620	0	(19)	0	(19)	0	601	0	0	0	4	02/01/2021	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		03/01/2006	SCHEDULED REDEMPTION		7,429	7,429	7,635	7,694	0	(265)	0	(265)	0	7,429	0	0	0	168	06/01/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		03/01/2006	SCHEDULED REDEMPTION		6,552	6,552	6,851	6,773	0	(221)	0	(221)	0	6,552	0	0	0	146	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		03/01/2006	SCHEDULED REDEMPTION		190,339	190,339	140,331	172,068	0	18,271	0	18,271	0	190,339	0	0	0	2,653	11/01/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		03/01/2006	SCHEDULED REDEMPTION		124,973	124,973	101,250	118,033	0	6,940	0	6,940	0	124,973	0	0	0	1,979	06/01/2022	1
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH		03/01/2006	SCHEDULED REDEMPTION		83,149	83,149	82,031	83,101	0	48	0	48	0	83,149	0	0	0	1,274	10/25/2007	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		03/01/2006	SCHEDULED REDEMPTION		273,207	273,207	253,222	263,153	0	10,055	0	10,055	0	273,207	0	0	0	4,994	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		03/01/2006	SCHEDULED REDEMPTION		1,044,995	1,044,995	969,623	999,477	0	45,518	0	45,518	0	1,044,995	0	0	0	17,129	11/25/2022	1
31359A-U4-9	FED NATL MTG ASSOC 1993 106 E		03/01/2006	SCHEDULED REDEMPTION		805,493	805,493	797,690	804,781	0	712	0	712	0	805,493	0	0	0	12,257	04/25/2013	1
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH		03/01/2006	SCHEDULED REDEMPTION		948,186	948,186	927,913	945,342	0	2,845	0	2,845	0	948,186	0	0	0	13,639	05/25/2008	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)
31359A-PE-3	FED NATL MTG ASSOC 1993-85 PH		03/01/2006	SCHEDULED REDEMPTION		830,487	830,487	809,206	827,367	0	3,119	0	3,119	0	830,487	0	0	0	11,826	06/25/2008	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		03/01/2006	SCHEDULED REDEMPTION		260,617	260,617	195,988	233,991	0	26,626	0	26,626	0	260,617	0	0	0	3,809	07/01/2022	1
3133T2-RB-8	FHR 1609 H		01/01/2006	SCHEDULED REDEMPTION		13,926	13,926	13,214	13,680	0	246	0	246	0	13,926	0	0	0	75	02/15/2023	1
313399-AJ-6	FHR 2344 QG		03/01/2006	SCHEDULED REDEMPTION		740,485	740,485	722,436	727,168	0	13,317	0	13,317	0	740,485	0	0	0	9,742	08/15/2016	1
3133TV-4Q-6	FHR 2353 VB		01/26/2006	Various		4,726,896	4,708,558	4,846,872	4,806,111	0	(9,968)	0	(9,968)	0	4,796,142	0	(69,246)	(69,246)	48,622	09/15/2013	1
31339L-J9-2	FHR 2396 PE		03/01/2006	SCHEDULED REDEMPTION		1,912,034	1,912,034	1,964,017	1,936,044	0	(24,010)	0	(24,010)	0	1,912,034	0	0	0	25,030	04/15/2030	1
31339M-Z9-2	FHR 2398 DK		03/01/2006	SCHEDULED REDEMPTION		468,214	468,214	473,225	471,793	0	(3,580)	0	(3,580)	0	468,214	0	0	0	5,470	01/15/2031	1
31339N-L9-5	FHR 2410 ME		01/01/2006	SCHEDULED REDEMPTION		36,640	36,640	36,737	36,708	0	(68)	0	(68)	0	36,640	0	0	0	198	12/15/2030	1
3133TV-NM-4	FHR 2433 PD		03/01/2006	SCHEDULED REDEMPTION		1,686,491	1,686,491	1,698,876	1,695,911	0	(9,420)	0	(9,420)	0	1,686,491	0	0	0	23,444	01/15/2031	1
3133TV-MR-4	FHR 2440 OG		03/01/2006	SCHEDULED REDEMPTION		1,207,147	1,207,147	1,220,006	1,217,117	0	(9,970)	0	(9,970)	0	1,207,147	0	0	0	16,821	04/15/2032	1
31392P-4A-0	FHR 2458 PE		03/01/2006	SCHEDULED REDEMPTION		419,800	419,800	429,180	426,945	0	(7,144)	0	(7,144)	0	419,800	0	0	0	6,217	01/15/2031	1
31392M-TX-0	FHR 2463 VC		03/01/2006	SCHEDULED REDEMPTION		181,244	181,244	186,512	184,898	0	(3,654)	0	(3,654)	0	181,244	0	0	0	2,418	04/15/2013	1
31392R-PX-3	FHR 2468 PE		03/01/2006	SCHEDULED REDEMPTION		2,398,297	2,398,297	2,467,248	2,441,066	0	(42,769)	0	(42,769)	0	2,398,297	0	0	0	29,737	04/15/2031	1
31392R-4A-6	FHR 2471 EH		03/01/2006	SCHEDULED REDEMPTION		564,763	564,763	581,000	573,966	0	(9,203)	0	(9,203)	0	564,763	0	0	0	7,286	02/15/2031	1
31392R-X5-5	FHR 2491 PG		03/01/2006	SCHEDULED REDEMPTION		477,055	477,055	490,621	485,064	0	(8,009)	0	(8,009)	0	477,055	0	0	0	6,267	03/15/2031	1
31392V-4R-0	FHR 2494 EH		03/01/2006	SCHEDULED REDEMPTION		2,110,897	2,110,897	2,153,115	2,137,312	0	(26,416)	0	(26,416)	0	2,110,897	0	0	0	28,363	04/15/2031	1
31392V-P8-9	FHR 2496 QN		03/01/2006	SCHEDULED REDEMPTION		1,493,710	1,493,710	1,533,153	1,518,139	0	(24,430)	0	(24,430)	0	1,493,710	0	0	0	20,203	05/15/2031	1
31392V-7G-1	FHR 2498 BM		03/01/2006	SCHEDULED REDEMPTION		311,460	311,460	318,638	317,574	0	(6,114)	0	(6,114)	0	311,460	0	0	0	3,667	09/15/2017	1
31392U-XD-1	FHR 2500 MB		02/10/2006	Various		32,950,400	32,592,515	33,807,095	33,362,842	0	(56,119)	0	(56,119)	0	33,306,724	0	(356,324)	(356,324)	392,708	01/15/2032	1
31392U-M7-6	FHR 2503 PG		03/01/2006	SCHEDULED REDEMPTION		2,688,339	2,688,339	2,739,547	2,716,398	0	(28,059)	0	(28,059)	0	2,688,339	0	0	0	35,637	04/15/2031	1
31393P-LP-7	FHR 2602 WC		01/26/2006	DEUTSCHE BANK SECURITIES		7,820,000	8,000,000	8,135,000	8,099,579	0	(1,180)	0	(1,180)	0	8,098,399	0	(278,399)	(278,399)	66,667	04/15/2018	1
31394M-C9-9	FHR 2702 AD		01/12/2006	MORGAN STANLEY DEAN WITTER		14,187,891	15,000,000	14,289,845	14,313,884	0	2,934	0	2,934	0	14,316,818	0	(128,927)	(128,927)	88,125	08/15/2032	1
31394T-Y7-4	FHR 2764 YF		03/15/2006	SCHEDULED REDEMPTION		1,600,956	1,600,956	1,600,956	1,600,956	0	0	0	0	0	1,600,956	0	0	0	17,338	03/15/2034	1
31395A-JW-6	FHR 2810 MC		01/19/2006	GOLDMAN, SACHS & CO		25,371,083	25,359,195	26,104,121	26,000,903	0	(7,120)	0	(7,120)	0	25,993,783	0	(622,700)	(622,700)	205,339	03/15/2030	1
31395V-WE-5	FHR 2999 QZ		03/01/2006	SCHEDULED REDEMPTION		1,669,719	1,669,719	1,663,457	1,666,440	0	3,278	0	3,278	0	1,669,719	0	0	0	16,613	07/15/2020	1
31396G-CC-3	FHR 3087 VJ		03/01/2006	SCHEDULED REDEMPTION		135,507	135,507	128,615	128,617	0	6,890	0	6,890	0	135,507	0	0	0	1,356	06/15/2022	1
31396G-G7-0	FHR R004 AL		03/01/2006	Various		19,995,651	20,227,208	20,194,812	0	0	1,228	0	1,228	0	20,196,040	0	(200,389)	(200,389)	131,920	12/15/2013	1
31396H-AN-9	FHRR R005 AB		03/01/2006	SCHEDULED REDEMPTION		150,813	150,813	150,083	0	0	730	0	730	0	150,813	0	0	0	691	12/15/2018	1
31358U-7D-2	FNR 1993-70 Z		03/01/2006	SCHEDULED REDEMPTION		23,994	23,994	25,013	24,996	0	(1,002)	0	(1,002)	0	23,994	0	0	0	338	05/25/2023	1
31392I-HR-2	FNR 2001-58 VB		02/10/2006	Various		8,106,388	8,065,191	8,307,147	8,227,098	0	(24,907)	0	(24,907)	0	8,202,191	0	(95,803)	(95,803)	101,480	02/25/2017	1
31392D-ZN-5	FNR 2002-50 PE		03/01/2006	SCHEDULED REDEMPTION		513,888	513,888	525,772	521,140	0	(7,252)	0	(7,252)	0	513,888	0	0	0	6,661	05/25/2031	1
31392E-Q7-8	FNR 2002-64 PC		03/01/2006	SCHEDULED REDEMPTION		86,464	86,464	90,182	88,311	0	(1,847)	0	(1,847)	0	86,464	0	0	0	1,019	12/25/2026	1
31393E-MS-5	FNR 2003-84 GC		02/10/2006	MORGAN STANLEY DEAN WITTER		9,758,203	10,000,000	10,106,250	10,067,382	0	(2,141)	0	(2,141)	0	10,065,241	0	(307,038)	(307,038)	130,000	05/25/2015	1
31393E-ME-6	FNR 2003-84 PG		01/19/2006	LEHMAN BROTHERS INC		26,278,701	27,074,000	26,693,272	26,725,146	0	2,088	0	2,088	0	26,727,234	0	(448,533)	(448,533)	199,295	03/25/2032	1
31394A-L7-9	FNR 2004-67 VE		03/01/2006	SCHEDULED REDEMPTION		347,686	347,686	343,666	344,146	0	3,540	0	3,540	0	347,686	0	0	0	3,479	12/25/2020	1
383739-G3-7	GNR 2001-11 DM		01/26/2006	Various		5,867,078	5,823,721	5,834,641	5,831,363	0	(645)	0	(645)	0	5,830,718	0	36,360	36,360	60,730	05/16/2030	1
010869-EA-9	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		03/16/2006	CITIGROUP GLOBAL MARKETS		12,846,045	16,230,000	12,152,537	13,094,884	0	132,177	0	132,177	0	13,227,061	0	(381,016)	(381,016)	0	10/01/2010	1FE
924784-MV-0	VERO BEACH FL TAXABLE ELEC REF 1993B		03/10/2006	CALLED @ 100		1,465,000	1,465,000	1,462,744	1,464,585	0	61	0	61	0	1,464,646	0	354	354	27,194	12/01/2007	1FE
454623-8A-0	INDIANA BOND BK TXBL SCH SEVER 04-6B		01/15/2006	CALLED @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	290	07/15/2014	1FE
526602-AB-3	FORT LEONARD WOOD MO MILITARY HSG 05		03/14/2006	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,856,165	2,910,000	2,910,000	2,910,000	0	0	0	0	0	2,910,000	0	(53,835)	(53,835)	110,091	07/15/2030	1FE
40782N-AN-9	HAMILTON OH NORTHN OH SD GAS SUP 99		03/15/2006	DAIN RAUSCHER INCORPORATED		13,044,000	12,000,000	13,893,600	13,424,767	0	(65,746)	0	(65,746)	0	13,359,021	0	(315,021)	(315,021)	590,820	02/01/2012	1FE
67884R-BT-6	OKLAHOMA DEV FIN IDR MICHELIN 2004		03/30/2006	DAIN RAUSCHER INCORPORATED		1,210,605	1,265,000	1,267,441	1,267,164	0	(68)	0	(68)	0	1,267,097	0	(56,492)	(56,492)	47,389	01/01/2013	1FE
3199999 - Bonds - Special Revenues						476,522,222	485,943,654	484,517,338	462,832,536		(535,136)		(535,136)		483,949,534		(7,427,312)	(7,427,312)	5,156,013	XXX	XXX
00104B-AC-4	AES EASTERN ENERGY		01/02/2006	SCHEDULED REDEMPTION		62,466	62,466	62,466	62,264	0	202	0	202	0	62,466	0	0	0	2,811	07/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2006	SCHEDULED REDEMPTION		178,850	178,850	178,850	178,850	0	0	0	0	0	178,850	0	0	0	6,144	06/30/2022	2
990115-9A-7	ALLEGHENY ENERGY SUPPLY COMPANY TERM C (		03/22/2006	Various		479,003	479,003	479,003	479,003	0	0	0	0	0	479,003	0	0	0	199,479	03/08/2011	3FE
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		01/01/2006	SCHEDULED REDEMPTION		127,365	127,365	127,365	127,365	0	0	0	0	0	127,365	0	0	0	2,935	07/01/2024	4
790654-C#-2	AQUILA INC (FORMER ST JOSEPH LIGHT & PWR		02/01/2006	SCHEDULED REDEMPTION		875,000	875,000	875,000	850,127	0	24,873	0	24,873	0	875,000	0	0	0	41,300	02/01/2021	3
97180*-QB-7	AQUILA INC (UTILICORP UNITED) SECURED LO		01/03/2006	SCHEDULED REDEMPTION		1,305,574	1,305,574	1,305,574	1,306,466	0	(893)	0	(893)	0	1,305,574	0	0	0	65,736	01/03/2019	3
04258#-AA-5	ARNOLD FUEL, INC (INTERSTATE POWER & LIG		01/27/2006	CALLED @ 100.00		30,000,000	30,000,000	29,543,214	29,613,013	0	11,137	0	11,137	0	29,624,150	0	375,850	375,850	268,200	05/15/2008	2
20763#-BF-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK		01/03/2006	SCHEDULED REDEMPTION		787,433	787,433	787,433	788,094	0	(661)	0	(661)	0	787,433	0	0	0	40,002	01/03/2012	1
09071*-AA-3	BIRCHWOOD POWER PARTNERS		03/31/2006	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,821	0	(341)	0	(341)	0	30,480	0	0	0	743	09/30/2016	2

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)
131347-A@-5	CALPINE CORP TERM LOAN		02/06/2006	Various		2,235,062	2,902,677	2,860,372	2,235,129	0	1,110	0	1,110	0	2,236,238	0	(1,177)	(1,177)	3,619	07/15/2007	5FE
12565#-AA-6	CL POWER SALES, LLC SR SECURED NOTES		03/30/2006	SCHEDULED REDEMPTION		921,125	921,125	921,125	921,125	0	0	0	0	0	921,125	0	0	0	20,979	05/30/2007	2
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		03/01/2006	SCHEDULED REDEMPTION		276,231	276,231	276,231	275,822	0	409	0	409	0	276,231	0	0	0	12,182	09/01/2019	4
209615-CA-9	CONSOLIDATED NATURAL GAS		01/11/2006	MERRILL LYNCH CAPITAL MARKETS		6,807,080	7,000,000	6,978,020	6,844,505	0	613	0	613	0	6,845,119	0	(38,039)	(38,039)	44,722	12/01/2014	2FE
226829-AA-7	CROCKET COGENERATION		03/30/2006	SCHEDULED REDEMPTION		131,631	131,631	131,631	131,631	0	0	0	0	0	131,631	0	0	0	1,931	03/30/2025	2FE
25746U-AJ-8	DOMINION RESOURCES INC		02/22/2006	SALOMON SMITH BARNEY		3,633,140	3,500,000	3,493,525	3,495,358	0	92	0	92	0	3,495,449	0	137,691	137,691	34,635	06/30/2012	2FE
25746U-AR-0	DOMINION RESOURCES INC		01/10/2006	MERRILL LYNCH CAPITAL MARKETS		7,731,200	8,000,000	7,997,200	7,808,637	0	472	0	472	0	7,809,110	0	(77,910)	(77,910)	205,689	01/15/2016	2FE
29273R-AB-5	ENERGY TRANSFER PARTNERS		02/14/2006	MERRILL LYNCH CAPITAL MARKETS		2,997,000	3,000,000	2,990,940	2,991,589	0	89	0	89	0	2,991,678	0	5,322	5,322	97,183	02/01/2015	2
34853#-AC-7	FORT POINT POWER (F/K/A ARCLIGHT AMERICA		02/15/2006	SCHEDULED REDEMPTION		286,176	286,176	286,176	284,758	0	1,417	0	1,417	0	286,176	0	0	0	14,309	08/15/2010	3
85788#-AA-3	GEYSERS STATUTORY TRUST I		02/03/2006	PRINCIPAL PAYDOWN		2,521,620	2,521,620	2,729,250	2,638,678	0	(9,246)	0	(9,246)	0	2,629,432	0	(107,812)	(107,812)	154,164	03/30/2008	2
85788#-AB-1	GEYSERS STATUTORY TRUST II		02/03/2006	Various		933,233	933,233	1,055,515	1,013,367	0	(3,345)	0	(3,345)	0	1,010,022	0	(76,789)	(76,789)	92,088	03/30/2010	2
37440#-AB-2	GEYSERS STATUTORY TRUST III		02/03/2006	PRINCIPAL PAYDOWN		9,843,836	9,843,836	10,822,284	10,717,836	0	(31,386)	0	(31,386)	0	10,686,450	0	(842,614)	(842,614)	976,267	03/30/2011	2
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2006	SCHEDULED REDEMPTION		129,310	129,310	129,310	129,310	0	0	0	0	0	129,310	0	0	0	2,331	02/10/2024	2FE
33632*-PE-1	KANSAS CITY PWR & LT/FIRST SEC BK UT		02/13/2006	SCHEDULED REDEMPTION		800,174	800,174	800,174	799,738	0	436	0	436	0	800,174	0	0	0	34,207	02/13/2014	2
49228R-AC-7	KERN RIVER FUNDG 144A		03/31/2006	SCHEDULED REDEMPTION		108,333	108,333	109,410	109,183	0	(850)	0	(850)	0	108,333	0	0	0	2,210	07/31/2016	1FE
990170-9F-1	LA PALOMA GENERATING CO 1ST LIEN TERM LO		03/31/2006	SCHEDULED REDEMPTION		10,422	10,422	10,422	10,422	0	0	0	0	0	10,422	0	0	0	165	08/16/2012	3FE
990170-9D-6	LA PALOMA GENERATING CO DELAYED DRAW		03/31/2006	SCHEDULED REDEMPTION		830	830	830	830	0	0	0	0	0	830	0	0	0	13	08/16/2012	3FE
990261-9A-9	LSP KENDALL ENERGY, LLC TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		15,196	15,196	15,196	15,196	0	0	0	0	0	15,196	0	0	0	251	10/07/2013	4FE
991876-9C-9	MIDWEST GENERATION TERM LOAN (4/05)		01/03/2006	SCHEDULED REDEMPTION		5,651	5,651	5,651	5,651	0	0	0	0	0	5,651	0	0	0	12,431	04/27/2011	3FE
60467M-AA-9	MIRANT MID-ATLANTIC LLC		03/31/2006	SCHEDULED REDEMPTION		234,972	234,972	217,740	222,024	0	12,948	0	12,948	0	234,972	0	0	0	12,226	06/30/2012	6
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH		03/30/2006	SCHEDULED REDEMPTION		81,293	81,293	81,293	81,293	0	0	0	0	0	81,293	0	0	0	1,283	07/30/2008	2
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)		01/30/2006	SCHEDULED REDEMPTION		466,439	466,439	474,175	468,564	0	(2,125)	0	(2,125)	0	466,439	0	0	0	8,547	10/30/2007	2
991673-9E-6	NRG ENERGY CREDIT-LINKED DEPOSIT (12/04)		02/02/2006	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	73,273	12/24/2011	3FE
991673-9D-8	NRG ENERGY TERM LOAN (12/04)		01/31/2006	Various		4,455,000	4,455,000	4,455,000	4,455,000	0	0	0	0	0	4,455,000	0	0	0	91,361	12/24/2011	3FE
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		02/24/2006	SCHEDULED REDEMPTION		293,775	293,775	298,222	298,257	0	(4,483)	0	(4,483)	0	293,775	0	0	0	35,879	07/01/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		02/24/2006	SCHEDULED REDEMPTION		222,967	222,967	222,967	222,967	0	0	0	0	0	222,967	0	0	0	40,957	12/10/2012	3
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		03/15/2006	SCHEDULED REDEMPTION		73,254	73,254	73,254	73,254	0	0	0	0	0	73,254	0	0	0	800	07/15/2030	1Z
73932L-AA-1	POWER RECEIVABLES FINANC		01/01/2006	SCHEDULED REDEMPTION		342,885	342,885	342,785	342,815	0	71	0	71	0	342,885	0	0	0	5,392	01/01/2012	2FE
744567-DR-6	PUBLIC SVC ELEC & GAS CO 1ST MTG		03/01/2006	MATURED		1,000,000	1,000,000	958,550	999,154	0	846	0	846	0	1,000,000	0	0	0	33,750	03/01/2006	1FE
995803-9B-1	RELIANT ENERGY TERM LOAN (12/04)		03/24/2006	SCHEDULED REDEMPTION		3,305,591	3,305,591	3,305,591	3,305,591	0	0	0	0	0	3,305,591	0	0	0	51,612	04/30/2010	4FE
75952B-AF-2	RELIANT RESOURCES INC		03/22/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		25,125	25,000	26,875	26,656	0	(100)	0	(100)	0	26,556	0	(1,431)	(1,431)	1,619	07/15/2010	4FE
373334-FF-3	SO 6.2 02/01/06		02/01/2006	MATURED		6,500,000	6,500,000	6,496,685	6,499,937	0	63	0	63	0	6,500,000	0	0	0	201,500	02/01/2006	1FE
88031R-AA-6	TENASKA ALABAMA II PART		03/30/2006	Various		158,175	158,175	159,290	293,243	0	(1,898)	0	(1,898)	0	158,175	0	0	0	4,487	03/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNRS		03/30/2006	SCHEDULED REDEMPTION		126,920	126,920	127,186	127,166	0	(246)	0	(246)	0	126,920	0	0	0	3,883	03/30/2024	2FE
995565-9C-4	TEXAS GENCO DELAYED DRAW TERM LOAN		02/03/2006	Various		870,346	870,346	870,346	870,346	0	0	0	0	0	870,346	0	0	0	7,741	12/14/2011	3FE
995565-9B-6	TEXAS GENCO INITIAL TERM LOAN		02/03/2006	Various		2,101,846	2,101,846	2,101,846	2,101,846	0	0	0	0	0	2,101,846	0	0	0	18,584	12/14/2011	3FE
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		02/14/2006	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,500	1,062,500	0	0	0	0	0	1,062,500	0	0	0	31,238	02/14/2014	2
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		01/31/2006	SCHEDULED REDEMPTION		287,531	287,531	287,531	287,531	0	0	0	0	0	287,531	0	0	0	3,299	04/30/2019	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)
92966*-AA-7	WABASH VALLEY POWER ASSOC. TERM A		01/31/2006	SCHEDULED REDEMPTION		78,526	78,526	78,526	78,526	0	0	0	0	0	78,526	0	0	0	997	04/30/2024	1
96638#-AA-2	WHITING LEASING LLC (NISOURCE) 8.33% SR		03/31/2006	Various		9,463	9,463	9,463	40,168	0	0	0	0	0	9,463	0	0	0	394	06/30/2011	2
3899999 - Bonds - Public Utilities						98,430,030	99,429,100	100,152,244	99,221,609		(796)		(796)		99,056,938		(626,909)	(626,909)	2,965,550	XXX	XXX
396789-LL-1	GCCFC 2005-GG5, A5		03/14/2006	BANK OF AMERICA		19,714,062	20,000,000	19,908,106	19,909,043	0	1,559	0	1,559	0	19,910,601	0	(196,539)	(196,539)	307,636	04/10/2037	1FE
31738P-BB-3	AAA TRUST 2005-2, A1		03/27/2006	SCHEDULED REDEMPTION		8,022,854	8,022,854	8,022,854	8,022,854	0	0	0	0	0	8,022,854	0	0	0	109,569	04/25/2035	1FE
00764M-EW-3	AABST 2005-2, 1A1		03/27/2006	SCHEDULED REDEMPTION		2,952,026	2,952,026	2,952,026	2,952,026	0	0	0	0	0	2,952,026	0	0	0	30,079	06/25/2034	1FE
00764M-GC-5	AABST 2005-4, 1A1		03/27/2006	SCHEDULED REDEMPTION		1,564,414	1,564,414	1,564,414	1,564,414	0	0	0	0	0	1,564,414	0	0	0	16,288	07/25/2025	1FE
045437-AA-8	ABFCN 2005-OP1X, N1		03/26/2006	SCHEDULED REDEMPTION		921,783	921,783	921,783	0	0	0	0	0	0	921,783	0	0	0	5,684	11/26/2035	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005-1		03/10/2006	Various		12,800,000	12,800,000	12,800,000	12,800,000	0	0	0	0	0	12,800,000	0	0	0	69,898	06/01/2041	1FE
990120-9A-7	ACCO BRANDS CORP US TERM LOAN		03/30/2006	SCHEDULED REDEMPTION		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,447	08/17/2012	3FE
004375-CF-6	ACCR 2004-4, A2D		03/27/2006	SCHEDULED REDEMPTION		1,819,502	1,819,502	1,819,502	1,819,502	0	0	0	0	0	1,819,502	0	0	0	19,746	11/25/2012	1FE
004375-DA-6	ACCR 2005-2, A2A		03/27/2006	SCHEDULED REDEMPTION		4,010,992	4,010,992	4,010,992	4,010,992	0	0	0	0	0	4,010,992	0	0	0	42,049	07/25/2035	1FE
004421-MZ-3	ACE 2005-HE3, A2A		03/27/2006	SCHEDULED REDEMPTION		4,511,284	4,511,284	4,511,284	4,511,284	0	0	0	0	0	4,511,284	0	0	0	46,436	05/25/2035	1FE
00636@-9C-6	ADAMS OUTDOOR TERM B (4/05)		03/31/2006	SCHEDULED REDEMPTION		5,359	5,359	5,359	5,359	0	0	0	0	0	5,359	0	0	0	84	10/18/2012	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		02/28/2006	SCHEDULED REDEMPTION		113,757	113,757	90,724	105,924	0	7,833	0	7,833	0	113,757	0	0	0	4,459	02/28/2008	1
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2006	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,657	0	549	0	549	0	2,206	0	0	0	0	03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2006	SCHEDULED REDEMPTION		6,066	6,066	3,797	4,556	0	1,510	0	1,510	0	6,066	0	0	0	0	03/01/2017	1
00764P-AW-0	AERCO LIMITED CLASS B-2		03/15/2006	Various		18,610	18,610	18,593	19,081	0	(472)	0	(472)	0	18,610	0	0	0	224	07/15/2025	4FE
009349-AA-9	AERLS 2005-1, G1A		03/07/2006	SCHEDULED REDEMPTION		332,781	332,781	332,781	332,781	0	0	0	0	0	332,781	0	0	0	3,557	09/09/2030	1FE
00103R-AS-5	AESOP 2003-2A, A2		03/06/2006	Various		10,002,083	10,000,000	10,005,469	10,025,636	0	(15,160)	0	(15,160)	0	10,010,477	0	(8,393)	(8,393)	89,176	06/20/2007	1FE
02660T-DD-2	AHM 2005-1 3A1		03/27/2006	SCHEDULED REDEMPTION		2,268,203	2,268,203	2,266,431	2,266,574	0	1,629	0	1,629	0	2,268,203	0	0	0	24,588	06/25/2045	1FE
02660T-CC-5	AHMT 2004-4 1A1		03/27/2006	SCHEDULED REDEMPTION		4,128,126	4,128,126	4,128,126	4,128,126	0	0	0	0	0	4,128,126	0	0	0	43,905	12/25/2034	1FE
03702W-AA-2	AHR 2004-1A, A		03/23/2006	SCHEDULED REDEMPTION		27,024	27,024	27,024	27,024	0	0	0	0	0	27,024	0	0	0	297	03/23/2013	1FE
995201-9B-8	ALION SCIENCE AND TECH CORP TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		13,448	13,448	13,448	13,448	0	0	0	0	0	13,448	0	0	0	0	08/02/2009	4FE
02082@-AB-1	ALPINE ENGINEERED PRODUCTS, INC (HANCOCK		02/09/2006	PRINCIPAL PAYDOWN		1,604,306	1,604,306	1,594,378	1,586,752	0	37	0	37	0	1,594,771	0	9,535	9,535	151,684	01/14/2013	4Z
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	0	0	0	0	0	0	8,750	0	0	0	75	01/26/2013	4FE
02378J-AR-9	AMERICAN AIRLINE		01/30/2006	SALOMON SMITH BARNEY		3,993,803	4,226,247	4,226,247	4,226,247	0	0	0	0	0	4,226,247	0	(232,444)	(232,444)	56,516	05/23/2021	3FE
02378J-AS-7	AMERICAN AIRLINE		01/30/2006	SALOMON SMITH BARNEY		965,000	1,000,000	960,000	968,529	0	413	0	413	0	968,942	0	(3,942)	(3,942)	13,066	05/23/2011	3FE
02660T-EK-5	AMERICAN HOME MTG 2005-2 1A1		03/27/2006	SCHEDULED REDEMPTION		2,526,597	2,526,597	2,526,597	2,526,597	0	0	0	0	0	2,526,597	0	0	0	36,930	07/25/2045	1FE
026874-AN-7	AMERICAN INTL GROUP .500000% 05/15/2007		01/17/2006	CIBC WORLD MARKETS		478,125	500,000	462,813	487,653	0	469	0	469	0	488,122	0	(9,997)	(9,997)	451	05/15/2007	1FE
990338-9A-5	AMERITRADE HOLDING CORP TERM B		02/02/2006	CITICORP SECURITIES		1,006,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	6,250	6,250	63,976	12/31/2012	3FE
71646X-AA-6	AMETHYST		01/15/2006	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974	0	0	0	0	0	624,974	0	0	0	13,249	01/15/2016	1
031162-AM-2	AMGEN INC .125000% 02/01/2011		02/15/2006	GOLDMAN, SACHS & CO		501,250	500,000	500,000	0	0	0	0	0	0	500,000	0	1,250	1,250	7	02/01/2011	1FE
031162-AP-5	AMGEN INC .375000% 02/01/2013		02/15/2006	GOLDMAN, SACHS & CO		501,250	500,000	500,000	0	0	0	0	0	0	500,000	0	1,250	1,250	0	02/01/2013	1FE
031162-AL-4	AMGEN INC 0% 03/01/2032		03/14/2006	Various		2,125,420	2,800,000	2,084,250	2,092,795	0	3,650	0	3,650	0	2,096,445	0	28,975	28,975	0	03/01/2032	1FE
03216N-AD-5	AMSCAN HOLDINGS INC		01/12/2006	CIBC WORLD MARKETS		1,695,000	2,000,000	2,000,000	1,680,000	0	1,029	0	1,029	0	1,681,029	0	13,971	13,971	37,431	05/01/2014	5FE
03072S-MF-9	AMSI 2003-11, AV4		03/27/2006	SCHEDULED REDEMPTION		1,475,203	1,475,203	1,475,203	1,475,203	0	0	0	0	0	1,475,203	0	0	0	16,448	01/25/2034	1FE
03072S-ZT-5	AMSI 2005-R3, A3A		03/27/2006	SCHEDULED REDEMPTION		7,284,884	7,284,884	7,284,884	7,284,884	0	0	0	0	0	7,284,884	0	0	0	69,307	05/25/2035	1FE
03072S-J4-8	AMSI 2005-R7, A2A		03/27/2006	SCHEDULED REDEMPTION		4,809,055	4,809,055	4,809,055	4,809,055	0	0	0	0	0	4,809,055	0	0	0	47,515	09/25/2035	1FE
207543-S*-1	AMTRAK (AS LESSEE) SERIES A CONN BK & TR		01/02/2006	SCHEDULED REDEMPTION		64,912	64,912	65,705	64,923	0	(12)	0	(12)	0	64,912	0	0	0	3,290	01/02/2007	2
97181#-DU-4	AMTRAK TRUST 96-A, SER. D-3A SECD NTS		01/01/2006	SCHEDULED REDEMPTION		493,919	493,919	533,466	515,199	0	(21,280)	0	(21,280)	0	493,919	0	0	0	19,001	01/01/2007	2
02582J-BK-5	AMXCA 2001-3, B		03/15/2006	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,053,126	20,004,212	0	(4,212)	0	(4,212)	0	20,000,000	0	0	0	242,211	10/15/2008	1FE
991642-9B-7	ANTEON INTL CORP. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		12,431	12,431	12,558	12,558	0	(127)	0	(127)	0	12,431	0	0	0	197	12/31/2010	3FE
037389-AQ-6	AON CORP 3.500000% 11/15/2012		03/27/2006	Various		2,974,572	1,700,000	1,988,437	1,824,423	0	(10,373)	0	(10,373)	0	1,814,050	0	1,160,522	1,160,522	18,317	11/15/2012	2FE

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)
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		02/28/2006	SCHEDULED REDEMPTION		1,235,500	1,235,500	1,237,667	1,229,574	0	5,926	0	5,926	0	1,235,500	0	0	0	47,937	02/28/2016	2
990121-9A-5	ARBY'S RESTAURANT GROUP, INC. B		03/31/2006	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	128	07/25/2012	4FE
039483-AF-9	ARCHER DANIELS MIDLAND		01/15/2006	MATURED		2,000,000	2,000,000	1,983,000	1,999,925	0	75	0	75	0	2,000,000	0	0	0	102,500	01/15/2006	1FE
039483-AU-6	ARCHER-DANIELS-MIDLAND		02/03/2006	GOLDMAN, SACHS & CO		6,673,240	7,000,000	6,818,140	6,818,806	0	249	0	249	0	6,819,055	0	(145,815)	(145,815)	142,139	09/15/2035	1FE
040504-FD-9	ARIZONA EDL LN MARKETING CORP EDL LN		02/16/2006	DAIN RAUSCHER INCORPORATED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	20,655	12/01/2037	1FE
007036-FW-1	ARMT 2005-1 5A2		03/27/2006	SCHEDULED REDEMPTION		1,098,204	1,098,204	1,099,362	1,099,300	0	(1,096)	0	(1,096)	0	1,098,204	0	0	0	11,450	05/25/2035	1FE
007036-PG-5	ARMT 2005-6A 2A1		03/27/2006	SCHEDULED REDEMPTION		2,356,630	2,356,630	2,357,170	2,357,147	0	(517)	0	(517)	0	2,356,630	0	0	0	24,059	11/25/2035	1FE
042735-AY-6	ARROW ELECTRONIC INC 0% 02/21/2021		02/14/2006	REDEMPTION		1,932,280	3,500,000	1,753,125	1,912,126	0	8,752	0	8,752	0	1,920,879	0	11,401	11,401	0	02/21/2021	2FE
040104-MY-4	ARSI 2005-W1, A2		03/27/2006	SCHEDULED REDEMPTION		379,113	379,113	379,113	379,113	0	0	0	0	0	379,113	0	0	0	4,014	05/25/2035	1FE
043353-AA-9	ARVINMERITOR INC		03/06/2006	GOLDMAN, SACHS & CO		1,950,000	2,000,000	2,130,563	1,920,000	0	1,805	0	1,805	0	1,921,805	0	28,195	28,195	91,389	03/01/2012	3FE
045424-DS-4	ASC SERIES 1997-D4 CLASS A-1D		03/11/2006	SCHEDULED REDEMPTION		99,729	99,729	100,608	99,932	0	(203)	0	(203)	0	99,729	0	0	0	1,683	04/14/2029	1FE
045424-AN-8	ASSET SECURITIES CORP 1995 MDIV,A1		03/11/2006	SCHEDULED REDEMPTION		51,713	51,713	53,289	52,123	0	(411)	0	(411)	0	51,713	0	0	0	822	08/13/2027	1FE
045424-AA-6	ASSET SECURITIES CORPORATION 1995-D1		03/01/2006	SCHEDULED REDEMPTION		50,213	50,213	51,592	50,550	0	(337)	0	(337)	0	50,213	0	0	0	849	08/01/2027	1FE
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996		03/11/2006	SCHEDULED REDEMPTION		1,177,888	1,177,888	1,191,323	1,179,287	0	(1,399)	0	(1,399)	0	1,177,888	0	0	0	17,340	02/14/2029	1FE
045573-AM-4	ASSOCIATED DRY GOODS CO		03/01/2006	MATURED		500,000	500,000	510,984	501,607	0	(1,607)	0	(1,607)	0	500,000	0	0	0	22,125	03/01/2006	2FE
04643*-AC-9	ASTRONAUTICS CORP OF AMERICA AMENDED & R		02/02/2006	Various		4,049,271	4,049,271	4,048,059	4,048,761	0	55	0	55	0	4,048,816	0	455	455	188,655	12/04/2006	5
00209A-AD-8	AT&T WIRELESS SVCS INC		03/01/2006	MATURED		5,000,000	5,000,000	5,232,862	5,014,328	0	(14,328)	0	(14,328)	0	5,000,000	0	0	0	183,750	03/01/2006	1FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		03/15/2006	SCHEDULED REDEMPTION		298,682	298,682	298,682	298,682	0	0	0	0	0	298,682	0	0	0	3,323	12/15/2023	1
05947U-BM-9	BACM 2001-1, A2		03/01/2006	SCHEDULED REDEMPTION		120,220	120,220	131,199	128,045	0	(7,825)	0	(7,825)	0	120,220	0	0	0	1,602	04/15/2036	1FE
059490-AA-3	BAFC 2006-2 1A1		03/01/2006	SCHEDULED REDEMPTION		76,668	76,668	73,433	0	0	3,234	0	3,234	0	76,668	0	0	0	319	02/25/2036	1FE
05947N-KW-3	BALL 2006-ESH MEZZ, D		03/27/2006	BANK OF AMERICA		7,518,620	7,543,392	7,516,670	0	0	11,152	0	11,152	0	7,527,822	0	(9,203)	(9,203)	44,956	07/14/2011	3FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2006	SCHEDULED REDEMPTION		12,931	12,931	12,931	12,931	0	0	0	0	0	12,931	0	0	0	184	12/01/2016	1FE
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS		02/28/2006	SCHEDULED REDEMPTION		124,536	124,536	62,957	105,405	0	19,131	0	19,131	0	124,536	0	0	0	0	03/01/2008	1FE
054937-AG-2	BB&T CORPORATION		02/28/2006	KEEFE, BRUYETTE & WOODS, INC.		1,914,160	2,000,000	2,005,200	2,005,044	0	(57)	0	(57)	0	2,004,987	0	(90,827)	(90,827)	17,150	06/30/2017	1FE
995102-9B-8	BCP CRYSTAL (CELANESE) TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		10,743	10,743	10,743	10,743	0	0	0	0	0	10,743	0	0	0	0	04/06/2011	4FE
079857-AH-1	BELLSOUTH CAP FD		01/04/2006	LEHMAN BROTHERS INC		3,006,525	2,500,000	2,478,125	2,479,481	0	6	0	6	0	2,479,488	0	527,037	527,037	78,750	02/15/2030	1FE
079860-AJ-1	BELLSOUTH CORP		01/27/2006	MERRILL LYNCH CAPITAL MARKETS		4,843,150	5,000,000	4,987,800	4,882,524	0	1,197	0	1,197	0	4,883,721	0	(40,571)	(40,571)	50,139	11/15/2012	1FE
079867-AH-0	BELLSOUTH TELECOMMUNICAT		01/27/2006	WACHOVIA SECURITIES		4,178,579	4,095,000	4,141,642	4,118,551	0	(595)	0	(595)	0	4,117,957	0	60,622	60,622	130,983	01/15/2009	1FE
991570-9B-0	BERRY PLASTICS TERM LOAN (8/04)		03/31/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	07/22/2010	4FE
091802-AB-4	BLACK & DECKER		01/30/2006	WARBURG DILLION READ LLC		2,718,250	2,500,000	2,525,150	2,560,662	0	(101)	0	(101)	0	2,560,561	0	157,689	157,689	103,302	07/01/2028	2FE
05948K-E5-4	BOAA 2005-6 2CB1		03/01/2006	SCHEDULED REDEMPTION		762,279	762,279	780,979	780,190	0	(17,911)	0	(17,911)	0	762,279	0	0	0	9,798	07/25/2035	1FE
06424E-AE-4	BOAST 2003-1, B		03/20/2006	SCHEDULED REDEMPTION		644,637	644,637	644,588	644,632	0	5	0	5	0	644,637	0	0	0	3,034	03/22/2010	1FE
995065-9C-5	BOISE CASCADE TERM D		03/14/2006	SCHEDULED REDEMPTION		272,077	272,077	272,077	272,077	0	0	0	0	0	272,077	0	0	0	675	10/28/2011	3FE
06423R-AY-2	BOIT 2003-C3 C3		03/10/2006	DEUTSCHE BANK SECURITIES		9,501,563	10,000,000	9,998,182	9,998,565	0	33	0	33	0	9,998,598	0	(497,035)	(497,035)	119,250	02/16/2016	2FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		03/15/2006	SCHEDULED REDEMPTION		52,343	52,343	60,010	59,896	0	(7,553)	0	(7,553)	0	52,343	0	0	0	896	09/15/2021	1FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/01/2006	SCHEDULED REDEMPTION		103,974	103,974	102,995	103,110	0	864	0	864	0	103,974	0	0	0	1,584	12/01/2017	1
97181#-FT-5	BORDERS GROUP, INC. SR SECD NTS		03/01/2006	SCHEDULED REDEMPTION		126,599	126,599	129,303	127,458	0	(859)	0	(859)	0	126,599	0	0	0	1,945	01/01/2019	2
10055@-AA-9	BOSTON BASKETBALL PARTNERS/CHAMPION BASK		01/11/2006	SCHEDULED REDEMPTION		240,000	240,000	240,744	240,642	0	(642)	0	(642)	0	240,000	0	0	0	7,680	07/11/2013	3
10138M-AB-1	BOTTLING GROUP LLC		03/27/2006	SALOMON SMITH BARNEY		962,530	1,000,000	993,170	994,893	0	157	0	157	0	995,050	0	(32,520)	(32,520)	17,344	11/15/2012	1FE
991882-9B-9	BOYD GAMING CORP (US) TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		30,013	30,013	30,169	30,168	0	(155)	0	(155)	0	30,013	0	0	0	457	06/30/2011	3FE
10623P-CM-0	BRAZOS S.P.C		03/23/2006	BANK OF AMERICA		6,400,000	6,400,000	6,400,000	0	0	0	0	0	0	6,400,000	0	0	0	22,599	07/01/2038	1FE
10623P-CW-8	BRAZOS STUDENT FINANCE - TRUST 2001		03/30/2006	Various		12,700,000	12,700,000	12,700,000	0	0	0	0	0	0	12,700,000	0	0	0	0	03/01/2040	1Z
10623P-CK-4	BRAZOS STUDENT FINANCE CORP - TRUST 2003		01/30/2006	CITIGROUP GLOBAL MARKETS		24,600,000	24,600,000	24,600,000	0	0	0	0	0	0	24,600,000	0	0	0	80,073	07/01/2038	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)
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUTH		02/08/2006	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	101,286	12/01/2033	1FE
106238-FT-0	BRAZOS, TEXAS HIGHER EDUC AUTH		01/17/2006	CITIGROUP GLOBAL MARKETS		10,300,000	10,300,000	10,300,000	10,300,000	0	0	0	0	0	10,300,000	0	0	0	49,203	12/01/2034	1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH		02/01/2006	Various		51,100,000	51,100,000	51,100,000	36,600,000	0	0	0	0	0	51,100,000	0	0	0	292,157	12/01/2036	1FE
05564E-BB-1	BRE PROPERTIES INC		03/16/2006	BANK OF AMERICA		3,241,620	3,000,000	3,255,450	3,249,889	0	(9,682)	0	(9,682)	0	3,240,207	0	1,413	1,413	152,725	01/15/2011	2FE
10676#-AA-6	BREEZE INDUSTRIAL PRODUCTS 1ST LIEN TERM		01/26/2006	SCHEDULED REDEMPTION		72,092	72,092	72,092	72,092	0	0	0	0	0	72,092	0	0	0	0	09/15/2009	4
117043-AH-2	BRUNSWICK CORP		02/22/2006	MERRILL LYNCH CAPITAL MARKETS		1,925,800	2,000,000	2,055,226	2,047,621	0	(1,219)	0	(1,219)	0	2,046,402	0	(120,602)	(120,602)	23,889	06/01/2011	2FE
073879-2S-6	BSABS 2005-AQ2, A1		03/27/2006	SCHEDULED REDEMPTION		2,558,602	2,558,602	2,558,602	2,558,602	0	0	0	0	0	2,558,602	0	0	0	27,451	06/25/2028	1FE
073879-TJ-7	BSABS 2005-HE4, IA1		03/27/2006	SCHEDULED REDEMPTION		5,165,282	5,165,282	5,165,282	5,165,282	0	0	0	0	0	5,165,282	0	0	0	53,330	10/25/2028	1FE
073879-VV-7	BSABS 2005-HE5, 1A1		03/27/2006	SCHEDULED REDEMPTION		4,070,926	4,070,926	4,070,926	4,070,926	0	0	0	0	0	4,070,926	0	0	0	42,265	11/25/2028	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		03/27/2006	SCHEDULED REDEMPTION		964,135	964,135	964,135	964,135	0	0	0	0	0	964,135	0	0	0	10,149	03/25/2035	1FE
073879-VC-9	BSABS 2005-TC1, A1		03/27/2006	SCHEDULED REDEMPTION		2,194,914	2,194,914	2,194,914	2,194,914	0	0	0	0	0	2,194,914	0	0	0	22,181	05/25/2026	1FE
07383F-QU-5	BSCMS 2003-T10, A2		03/07/2006	MERRILL LYNCH CAPITAL MARKETS		9,591,797	10,000,000	10,228,125	10,174,712	0	(4,109)	0	(4,109)	0	10,170,603	0	(578,806)	(578,806)	130,350	03/13/2040	1FE
07383F-YG-7	BSCMS 2004-PWR3, A3		03/14/2006	BEAR STEARNS SECURITIES CORP		14,295,704	15,000,000	14,835,351	14,848,603	0	4,448	0	4,448	0	14,853,051	0	(557,348)	(557,348)	198,176	02/11/2041	1FE
07387B-EK-5	BSCMS 2005-PW10 F		01/01/2006	BEAR STEARNS SECURITIES CORP		0	0	0	0	0	(109)	0	(109)	0	0	0	0	0	0	12/11/2040	1FE
119882-9B-6	BUFFETS, INC. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		137,535	137,535	137,535	137,535	0	0	0	0	0	137,535	0	0	0	835	06/28/2009	4FE
991638-9B-5	BUHRMANN US INC TERM B-1		03/31/2006	SCHEDULED REDEMPTION		22,661	22,661	22,744	22,747	0	(85)	0	(85)	0	22,661	0	0	0	56	12/31/2010	3FE
990101-9A-7	BURGER KING CORP. B		03/31/2006	SCHEDULED REDEMPTION		3,800	3,800	3,800	2,496	0	0	0	0	0	3,800	0	0	0	23	06/30/2012	4FE
121899-EB-0	BURLINGTON NORTH		03/22/2006	SCHEDULED REDEMPTION		32,829	32,829	32,965	32,934	0	(105)	0	(105)	0	32,829	0	0	0	1,142	03/22/2009	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS		03/01/2006	SCHEDULED REDEMPTION		16,264	16,264	16,264	16,264	0	0	0	0	0	16,264	0	0	0	416	08/01/2022	1
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		12/28/2005	Various		(147)	(147)	(147)	33,727	0	0	0	0	0	(147)	0	0	0	721	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		01/02/2006	SCHEDULED REDEMPTION		1,701,006	1,701,006	1,701,006	1,701,006	0	0	0	0	0	1,701,006	0	0	0	36,189	01/02/2012	1
58983*-CE-7	BURLINGTON NORTHERN SER B/MERIDIAN TR MA		01/02/2006	MATURED		408,555	408,555	408,555	408,555	0	0	0	0	0	408,555	0	0	0	20,804	01/02/2006	2
58983*-DF-3	BURLINGTON NORTHERN SER C/MERIDIAN TR MA		01/02/2006	MATURED		693,487	693,487	693,487	693,483	0	5	0	5	0	693,487	0	0	0	32,214	01/02/2006	2
12315#-AD-3	BURT'S BEES TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	103	03/29/2011	4
12326@-AA-8	BUSHNELL PERFORMANCE OPTICS TERM LOAN		01/03/2006	SCHEDULED REDEMPTION		7,317	7,317	7,317	7,317	0	0	0	0	0	7,317	0	0	0	4	08/19/2011	4
07820Q-AY-1	BVMBS 2004-2 1A		03/27/2006	SCHEDULED REDEMPTION		2,168,716	2,168,716	2,168,716	2,168,716	0	0	0	0	0	2,168,716	0	0	0	23,211	12/25/2034	1FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2006	SCHEDULED REDEMPTION		12,115	12,115	12,115	12,115	0	0	0	0	0	12,115	0	0	0	162	05/10/2025	2
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT		01/23/2006	SCHEDULED REDEMPTION		380,740	380,740	380,043	388,198	0	(7,457)	0	(7,457)	0	380,740	0	0	0	8,525	07/23/2010	3FE
12477M-AC-4	CAMC 2002-CAM2		03/01/2006	SCHEDULED REDEMPTION		358,550	358,550	361,015	359,946	0	(1,396)	0	(1,396)	0	358,550	0	0	0	5,961	11/14/2036	1FE
134429-AG-4	CAMPBELL SOUP COMPANY		03/01/2006	BANK OF AMERICA		6,514,600	5,000,000	6,569,400	6,411,569	0	(10,238)	0	(10,238)	0	6,401,331	0	113,269	113,269	154,080	05/01/2021	1FE
134429-AS-8	CAMPBELL SOUP COMPANY		03/29/2006	WACHOVIA SECURITIES		11,991,850	12,500,000	12,425,250	12,439,212	0	1,577	0	1,577	0	12,440,790	0	(448,940)	(448,940)	240,365	10/01/2013	1FE
139732-DD-0	CAPITAL AUTO RECEIVABLES ASSET TR		03/16/2006	SCHEDULED REDEMPTION		633,937	633,937	633,845	633,931	0	6	0	6	0	633,937	0	0	0	4,081	03/16/2009	1FE
14040H-AK-1	CAPITAL ONE FINANCIAL		03/24/2006	J. P. MORGAN SECURITIES, INC		19,240,800	20,000,000	19,509,800	19,553,174	0	15,206	0	15,206	0	19,568,380	0	(327,580)	(327,580)	581,333	02/21/2012	2FE
14149Y-AB-4	CARDINAL HEALTH INC		01/15/2006	MATURED		350,000	350,000	324,513	349,783	0	217	0	217	0	350,000	0	0	0	10,500	01/15/2006	2FE
144531-CD-0	CARR 2005-OPT2, A1A		03/27/2006	SCHEDULED REDEMPTION		1,089,401	1,089,401	1,089,401	1,089,401	0	0	0	0	0	1,089,401	0	0	0	11,208	01/25/2035	1FE
145749-AC-1	CARROLS CORP		03/16/2006	KBC FINANCIAL PRODUCTS USA INC		1,776,250	1,750,000	1,748,875	1,202,749	0	(54)	0	(54)	0	1,748,570	0	27,680	27,680	83,000	01/15/2013	4FE
146063-AB-8	CARSS 2004-A, B		03/15/2006	SCHEDULED REDEMPTION		1,334,911	1,334,911	1,334,911	1,334,911	0	0	0	0	0	1,334,911	0	0	0	16,688	01/15/2011	2FE
14606Q-AB-7	CARSX 2004-A, B3		02/15/2006	SCHEDULED REDEMPTION		384,335	384,335	384,335	384,335	0	0	0	0	0	384,335	0	0	0	6,228	01/15/2011	3FE
990089-9A-4	CARTER'S / WILLIAM CARTER CO. TERM LOAN		03/31/2006	Various		40,322	40,322	40,322	40,322	0	0	0	0	0	40,322	0	0	0	7,742	07/14/2012	4FE
14912L-2E-0	CATERPILLAR FIN SERV CRP		02/14/2006	LEHMAN BROTHERS INC		7,004,970	7,000,000	7,001,050	7,000,629	0	(47)	0	(47)	0	7,000,582	0	4,388	4,388	75,973	08/20/2007	1FE
12489L-9B-6	CB RICHARD ELLIS NEW TERM LOAN (6/04)		03/31/2006	SCHEDULED REDEMPTION		43,579	43,579	43,688	43,691	0	(112)	0	(112)	0	43,579	0	0	0	0	03/31/2010	4FE
04542B-LE-0	CBASS 2005-CB2, AV1		03/27/2006	SCHEDULED REDEMPTION		1,774,366	1,774,366	1,774,366	1,774,366	0	0	0	0	0	1,774,366	0	0	0	18,250	02/25/2035	1FE
12489W-KX-1	CBASS 2005-CB3, AV1		03/27/2006	SCHEDULED REDEMPTION		2,193,771	2,193,771	2,193,771	2,193,771	0	0	0	0	0	2,193,771	0	0	0	21,838	06/25/2035	1FE
12489W-NL-4	CBASS 2005-CB6, A1		03/27/2006	SCHEDULED REDEMPTION		2,724,893	2,724,893	2,724,625	2,724,659	0	234	0	234	0	2,724,893	0	0	0	26,829	07/25/2035	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)
12489V-AB-2	CBRL GROUP INC 0% 04/03/2032		03/31/2006	Various		1,677,190	3,500,000	1,650,160	1,655,539	0	2,261	0	2,261	0	1,657,800	0	19,390	19,390	0	04/03/2032	2FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		03/28/2006	SCHEDULED REDEMPTION		6,254	6,254	6,254	6,254	0	0	0	0	0	6,254	0	0	0	102	07/19/2012	4FE
16678R-AC-1	CCMFC 2003-3A B1		03/01/2006	SCHEDULED REDEMPTION		485,676	485,676	480,129	480,295	0	5,382	0	5,382	0	485,676	0	0	0	5,228	07/25/2034	1FE
16678R-AV-9	CCMFC 2004-1A V1		03/01/2006	SCHEDULED REDEMPTION		1,465,782	1,465,782	1,438,864	1,442,729	0	23,054	0	23,054	0	1,465,782	0	0	0	15,477	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		03/01/2006	SCHEDULED REDEMPTION		289	289	282	283	0	6	0	6	0	289	0	0	0	3	08/25/2035	1FE
16678R-CE-5	CCMFC 2004-4A B1		03/01/2006	SCHEDULED REDEMPTION		86	86	85	85	0	1	0	1	0	86	0	0	0	1	10/25/2035	1FE
16678R-BT-3	CCMFC 2004-A B1		03/01/2006	SCHEDULED REDEMPTION		131	131	127	127	0	4	0	4	0	131	0	0	0	1	03/25/2035	1FE
16678R-CM-7	CCMFC 2004-B B1		03/01/2006	SCHEDULED REDEMPTION		690	690	685	685	0	6	0	6	0	690	0	0	0	7	10/25/2035	1FE
161505-EA-6	CCMS 2000-1		03/01/2006	SCHEDULED REDEMPTION		402,588	402,588	410,058	406,153	0	(3,565)	0	(3,565)	0	402,588	0	0	0	7,717	02/15/2010	1FE
15132K-AA-2	CDTIM 2005-1, A1		03/20/2006	SCHEDULED REDEMPTION		1,566,066	1,566,066	1,565,953	1,565,965	0	101	0	101	0	1,566,066	0	0	0	16,188	05/20/2017	1FE
152312-AM-6	CENTEX CORP		01/12/2006	BARCLAYS BANK		4,780,900	5,000,000	4,976,750	4,841,291	0	774	0	774	0	4,842,065	0	(61,165)	(61,165)	76,163	10/01/2013	2FE
90989#-AC-6	CENTURY GAMING TERM LOAN		01/23/2006	Various		2,358,729	2,317,102	2,255,379	2,274,248	0	4,176	0	4,176	0	2,278,424	0	80,306	80,306	13,757	06/29/2009	4Z
156700-AG-1	CENTURYTEL INC		02/08/2006	BANK OF AMERICA		5,469,900	5,000,000	6,004,200	5,759,860	0	(11,193)	0	(11,193)	0	5,748,667	0	(278,767)	(278,767)	194,688	08/15/2012	2FE
173067-ED-7	CGCMT 2004-C2, A4		03/15/2006	MORGAN STANLEY DEAN WITTER		9,507,031	10,000,000	10,049,490	10,044,265	0	(1,151)	0	(1,151)	0	10,043,114	0	(536,083)	(536,083)	139,974	10/15/2041	1FE
161571-AQ-7	CHAIT 2005-A7, A7		03/10/2006	DEUTSCHE BANK SECURITIES		19,505,468	20,000,000	19,992,760	19,993,220	0	245	0	245	0	19,993,465	0	(487,997)	(487,997)	227,500	03/15/2013	1FE
16151R-CJ-0	CHAMT 2003-1, C		01/17/2006	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,030,000	6,000,482	0	(482)	0	(482)	0	6,000,000	0	0	0	30,082	04/15/2008	2FE
90217#-AA-4	CHARLES SCHWAB/FIRST STATE INVESTORS 229		03/10/2006	SCHEDULED REDEMPTION		87,274	87,274	87,274	87,274	0	0	0	0	0	87,274	0	0	0	1,160	06/10/2024	1
991885-9B-2	CHARTER COMM. OPER. TERM B (4/04)		03/31/2006	SCHEDULED REDEMPTION		708	708	709	709	0	0	0	0	0	708	0	0	0	0	04/07/2011	4FE
46625H-AJ-9	CHASE MANHATTAN CORP		03/03/2006	SALOMON SMITH BARNEY		10,577,900	10,000,000	11,020,500	10,694,105	0	(22,384)	0	(22,384)	0	10,671,722	0	(93,822)	(93,822)	406,875	02/01/2011	1FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		03/31/2006	SCHEDULED REDEMPTION		178,564	178,564	178,564	177,650	0	914	0	914	0	178,564	0	0	0	7,223	09/30/2017	2
990091-9A-0	CHIQUITA BRANDS TERM B (6/05)		01/10/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		197,439	196,702	196,702	196,702	0	0	0	0	0	196,702	0	738	738	933	06/28/2012	4FE
990091-9B-8	CHIQUITA BRANDS TERM C (6/05)		01/11/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,515,484	2,487,500	2,487,500	2,487,500	0	0	0	0	0	2,487,500	0	27,984	27,984	11,900	06/28/2012	4FE
170040-AG-4	CHIRON CORP 1.625000% 08/01/2033		01/20/2006	CITIGROUP GLOBAL MARKETS		987,500	1,000,000	1,050,500	1,029,161	0	(747)	0	(747)	0	1,028,413	0	(40,913)	(40,913)	7,854	08/01/2033	2FE
17275R-AC-6	CISCO SYSTEMS INC		03/24/2006	BARCLAYS BANK		3,488,975	3,500,000	3,484,005	0	0	125	0	125	0	3,484,130	0	4,845	4,845	19,785	02/22/2016	1FE
12558M-AY-8	CIT GROUP HOME EQUITY LOAN TRU		03/01/2006	SCHEDULED REDEMPTION		133,650	133,650	133,640	133,646	0	4	0	4	0	133,650	0	0	0	1,878	12/25/2030	1FE
94978#-CR-6	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		03/15/2006	SCHEDULED REDEMPTION		38,668	38,668	38,668	38,668	0	0	0	0	0	38,668	0	0	0	473	06/15/2010	1Z
12558M-AG-7	CITHE		02/01/2006	SCHEDULED REDEMPTION		69,807	69,807	69,784	69,798	0	9	0	9	0	69,807	0	0	0	896	02/25/2030	1FE
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE		03/10/2006	DEUTSCHE BANK SECURITIES		9,603,516	10,000,000	9,989,900	9,992,024	0	184	0	184	0	9,992,208	0	(388,692)	(388,692)	131,944	06/10/2015	2FE
17307G-TM-0	CITIGROUP MORTGAGE LOAN TRUST, INC		03/01/2006	SCHEDULED REDEMPTION		711,839	711,839	712,619	712,531	0	(692)	0	(692)	0	711,839	0	0	0	8,323	08/25/2035	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		03/09/2006	SCHEDULED REDEMPTION		1,013,686	1,013,686	1,074,429	1,062,497	0	(48,811)	0	(48,811)	0	1,013,686	0	0	0	18,037	07/09/2010	1
172850-AZ-2	CITRV		03/15/2006	SCHEDULED REDEMPTION		924,054	924,054	898,031	906,952	0	17,101	0	17,101	0	924,054	0	0	0	12,499	06/15/2013	1FE
12572*-9B-1	CLFX CORP (COLFAX) TERM B (12/04)		03/31/2006	SCHEDULED REDEMPTION		6,203	6,203	6,203	6,203	0	0	0	0	0	6,203	0	0	0	103	11/30/2011	3FE
125635-AA-0	CLIF 2003-1A, 1		03/20/2006	SCHEDULED REDEMPTION		374,999	374,999	374,999	374,999	0	0	0	0	0	374,999	0	0	0	4,202	12/18/2018	1FE
189054-AF-6	CLOROX COMPANY		02/08/2006	BARCLAYS BANK		10,627,760	11,000,000	10,949,500	10,952,414	0	487	0	487	0	10,952,901	0	(325,141)	(325,141)	317,778	01/15/2015	1FE
201728-CH-3	CMAC 1997-ML1, A4		03/01/2006	SCHEDULED REDEMPTION		100,731	100,731	106,491	101,942	0	(1,211)	0	(1,211)	0	100,731	0	0	0	1,509	12/15/2030	1FE
17307G-UM-8	CMLTI 2005-OPT4, A2A		03/27/2006	SCHEDULED REDEMPTION		4,951,739	4,951,739	4,951,739	4,951,739	0	0	0	0	0	4,951,739	0	0	0	51,767	07/25/2035	1FE
12613X-BA-8	CNH EQUIPMENT TRUST		01/17/2006	SCHEDULED REDEMPTION		1,881,793	1,881,793	1,881,793	1,881,793	0	0	0	0	0	1,881,793	0	0	0	9,210	08/15/2008	1FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		03/10/2006	SCHEDULED REDEMPTION		38,513	38,513	38,513	38,513	0	0	0	0	0	38,513	0	0	0	524	06/10/2024	1
990324-9A-5	COINMACH SERVICE CORP B		03/31/2006	SCHEDULED REDEMPTION		3,531	3,531	3,531	0	0	0	0	0	0	3,531	0	0	0	20	12/19/2012	4FE
991989-9B-2	COINSTAR, INC. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		104,497	104,497	104,497	104,497	0	0	0	0	0	104,497	0	0	0	1,722	07/07/2011	3FE
19416*-AE-8	COLGATE PALMOLIVE CO.		01/02/2006	SCHEDULED REDEMPTION		1,313,579	1,313,579	1,444,937	1,341,447	0	(27,869)	0	(27,869)	0	1,313,579	0	0	0	57,666	07/02/2009	1
19458L-AC-4	COLLEGIATE FUNDING SERV		03/03/2006	CITIGROUP GLOBAL MARKETS		19,850,000	19,850,000	19,850,000	19,850,000	0	0	0	0	0	19,850,000	0	0	0	177,065	03/01/2042	1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH		02/09/2006	OPPENHEIMER & CO., INC		5,950,000	5,950,000	5,950,000	5,950,000	0	0	0	0	0	5,950,000	0	0	0	24,698	12/01/2037	1FE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN		02/02/2006	DAIN RAUSCHER INCORPORATED		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	6,898	12/01/2034	1FE
20030N-AK-7	COMCAST CORP		01/11/2006	LEHMAN BROTHERS INC		3,982,800	4,000,000	3,990,040	3,990,054	0	5	0	5	0	3,990,059	0	(7,259)	(7,259)	45,500	11/15/2035	2FE
14041N-BA-8	COMET 2003-5, B		03/10/2006	DEUTSCHE BANK SECURITIES		14,670,704	15,000,000	14,995,650	14,996,849	0	121	0	121	0	14,996,970	0	(326,266)	(326,266)	179,625	08/15/2013	1FE
14041N-AJ-0	COMET 2003-A1, A1		03/15/2006	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,067,970	15,005,385	0	(5,385)	0	(5,385)	0	15,000,000	0	0	0	238,346	01/15/2009	1FE
12632@-AA-7	COMMUNICATIONS SUPPLY CORP. TERM LOAN		03/03/2006	Various		2,312,500	2,312,500	2,312,500	2,312,500	0	0	0	0	0	2,312,500	0	0	0	45,980	05/03/2011	4

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)
995481-9B-6	COMMUNITY HEALTH SYSTEMS TERM LOAN (8/04		03/31/2006	SCHEDULED REDEMPTION		32,462	32,462	32,462	32,462	0	0	0	0	0	32,462	0	0	0	0	08/19/2011	3FE
990301-9A-3	COMPASS MINERALS TERM B		03/31/2006	SCHEDULED REDEMPTION		46,500	46,500	46,500	0	0	0	0	0	0	46,500	0	0	0	4,126	12/22/2012	4FE
98681#-AA-4	CONAGRA FOODS/YORK PA STATUTORY TR. 2003		03/01/2006	SCHEDULED REDEMPTION		198,317	198,317	198,317	198,317	0	0	0	0	0	198,317	0	0	0	2,311	06/01/2026	2
990210-9A-6	CONCENTRA OPERATING CORP TERM B		03/31/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	14,156	09/30/2011	4FE
20902#-9B-1	CONSOLIDATED CONTAINER CO LLC TERM LOAN		03/30/2006	SCHEDULED REDEMPTION		12,500	12,500	12,599	12,591	0	(91)	0	(91)	0	12,500	0	0	0	92,344	12/15/2008	4FE
995564-9B-9	CONTECH CONSTRUCTION TERM B		01/31/2006	Various		893,135	893,135	906,567	906,679	0	(13,544)	0	(13,544)	0	893,135	0	0	0	10,440	12/07/2010	3FE
210805-AM-9	CONTINENTAL AIRLINES		01/15/2006	SCHEDULED REDEMPTION		309,701	309,701	304,885	306,428	0	3,274	0	3,274	0	309,701	0	0	0	5,373	10/15/2013	3FE
210795-PL-8	CONTINENTAL AIRLINES INC.		01/30/2006	Various		5,464,526	5,766,618	5,656,426	5,504,500	0	2,352	0	2,352	0	5,506,851	0	(42,325)	(42,325)	262,463	07/02/2018	3FE
990366-9A-6	COOPER-STANDARD AUTOMOTIVE INC. TERM D		03/31/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	0	12/23/2011	4FE
990378-9A-1	COVALENCE SPECIALTY MATERIALS CORP 1ST L		03/31/2006	SCHEDULED REDEMPTION		142,857	142,857	144,714	0	0	(1,857)	0	(1,857)	0	142,857	0	0	0	31	02/16/2013	4FE
224044-BF-3	COX COMMUNICATIONS INC.		01/10/2006	MORGAN STANLEY DEAN WITTER		3,717,320	4,000,000	3,826,464	3,727,803	0	993	0	993	0	3,728,796	0	(11,476)	(11,476)	21,583	06/01/2013	2FE
22540A-AM-0	CSFB 1997-C1		03/01/2006	SCHEDULED REDEMPTION		328,455	328,455	320,795	327,136	0	1,318	0	1,318	0	328,455	0	0	0	5,522	04/20/2007	1FE
22540A-LK-2	CSFB 1999-C1, A2		03/11/2006	SCHEDULED REDEMPTION		29,490	29,490	32,873	31,700	0	(2,210)	0	(2,210)	0	29,490	0	0	0	537	09/15/2009	1FE
22541N-AP-4	CSFB 2002-CP3, A3		03/14/2006	SALOMON SMITH BARNEY		25,301,758	25,000,000	26,049,805	25,748,931	0	(21,644)	0	(21,644)	0	25,727,286	0	(425,529)	(425,529)	412,443	07/15/2035	1FE
22541N-A3-3	CSFB 2003-CPN1, A2		03/07/2006	DEUTSCHE BANK SECURITIES		13,318,593	14,000,000	14,016,407	14,014,583	0	(352)	0	(352)	0	14,014,232	0	(695,638)	(695,638)	176,985	03/15/2035	1FE
225458-NN-4	CSFB 2005-AGE1, A1		03/27/2006	SCHEDULED REDEMPTION		1,063,715	1,063,715	1,063,715	1,063,715	0	0	0	0	0	1,063,715	0	0	0	10,891	02/25/2032	1FE
20763#-GX-3	CSX TRANS/CONNECTICUT NATL BANK SERIES A		01/03/2006	SCHEDULED REDEMPTION		253,673	253,673	253,673	253,673	0	0	0	0	0	253,673	0	0	0	13,001	01/03/2011	1
20763#-GY-1	CSX TRANS/CONNECTICUT NATL BANK SERIES B		01/03/2006	SCHEDULED REDEMPTION		290,500	290,500	290,500	290,500	0	0	0	0	0	290,500	0	0	0	14,888	01/03/2011	1
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		03/10/2006	SCHEDULED REDEMPTION		144,119	144,119	144,119	144,119	0	0	0	0	0	144,119	0	0	0	1,836	01/10/2028	1FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		03/10/2006	SCHEDULED REDEMPTION		34,263	34,263	34,263	34,263	0	0	0	0	0	34,263	0	0	0	555	01/10/2024	1
12667F-DN-2	CWALT 2004-3T1 A1		03/25/2006	SCHEDULED REDEMPTION		487,145	487,145	487,906	487,757	0	(612)	0	(612)	0	487,145	0	0	0	5,110	05/25/2034	1FE
12667G-WF-6	CWALT 2005-36 2A1A		03/27/2006	SCHEDULED REDEMPTION		1,028,315	1,028,315	1,028,315	1,028,315	0	0	0	0	0	1,028,315	0	0	0	15,369	06/25/2035	1FE
12667G-R6-2	CWALT 2005-41 1A1		03/27/2006	Various		2,215,528	2,215,528	2,215,528	3,652,734	0	0	0	0	0	2,215,528	0	0	0	25,676	07/25/2035	1FE
12669E-NQ-5	CWHL 2003-20, 3A1		03/01/2006	SCHEDULED REDEMPTION		188,452	188,452	186,686	186,744	0	1,708	0	1,708	0	188,452	0	0	0	1,991	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		03/01/2006	SCHEDULED REDEMPTION		311,401	311,401	322,203	320,916	0	(9,515)	0	(9,515)	0	311,401	0	0	0	3,808	07/25/2034	1FE
12669G-GC-9	CWHL 2004-HYB8 3A1		03/20/2006	SCHEDULED REDEMPTION		962,308	962,308	962,609	962,555	0	(247)	0	(247)	0	962,308	0	0	0	8,670	01/20/2035	1FE
12669G-RM-5	CWHL 2005-1 1A1		03/09/2006	Various		60,393,825	60,279,451	60,376,826	60,367,377	0	(8,530)	0	(8,530)	0	60,358,847	0	34,978	34,978	603,293	03/25/2035	1FE
12669G-PT-2	CWHL 2005-2 2A3		03/27/2006	SCHEDULED REDEMPTION		1,018,949	1,018,949	1,018,949	1,018,949	0	0	0	0	0	1,018,949	0	0	0	10,878	01/25/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		03/25/2006	Various		1,200,618	1,200,618	1,198,460	1,413,887	0	2,197	0	2,197	0	1,200,618	0	0	0	20,154	03/25/2035	1FE
12669G-NP-2	CWHL 2005-7 2A1		03/09/2006	Various		20,170,941	20,146,252	20,187,176	20,183,566	0	(5,810)	0	(5,810)	0	20,177,755	0	(6,814)	(6,814)	201,210	03/25/2035	1FE
232820-AF-7	CYTEC INDUSTRIES INC.		02/15/2006	WARBURG DILLION READ LLC		1,471,020	1,500,000	1,484,550	1,485,046	0	381	0	381	0	1,485,427	0	(14,407)	(14,407)	31,396	10/01/2010	2FE
23331A-AQ-2	D.R. HORTON INC.		03/02/2006	Various		3,203,145	3,300,000	3,251,000	3,252,903	0	542	0	542	0	3,253,445	0	(50,300)	(50,300)	122,518	07/01/2013	2FE
990074-9A-6	DAVITA INC. TERM B (10/05)		03/17/2006	SCHEDULED REDEMPTION		252,941	252,941	252,941	252,941	0	0	0	0	0	252,941	0	0	0	18,623	10/05/2012	4FE
24420E-BA-8	DEERE & CO MEDIUM TERM NTS- BOOK ENTR		03/15/2006	MATURED		900,000	900,000	954,785	903,851	0	(3,851)	0	(3,851)	0	900,000	0	0	0	41,220	03/15/2006	1FE
991967-9B-8	DEI SALES, INC.		03/15/2006	SCHEDULED REDEMPTION		2,478	2,478	2,478	2,478	0	0	0	0	0	2,478	0	0	0	0	06/17/2010	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD.		03/22/2006	SCHEDULED REDEMPTION		287,737	287,737	287,737	283,555	0	4,182	0	4,182	0	287,737	0	0	0	6,078	09/22/2015	3
990234-9A-6	DELTA AIR LINES, INC. (DE) TERM LOAN C		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,126	03/16/2008	4Z
991574-9C-0	DEX MEDIA EAST TERM A (6/04)		03/31/2006	SCHEDULED REDEMPTION		129,635	129,635	130,121	0	0	(486)	0	(486)	0	129,635	0	0	0	0	11/08/2008	3FE
991574-9B-2	DEX MEDIA EAST TERM B (6/04)		03/31/2006	SCHEDULED REDEMPTION		74,964	74,964	74,964	74,964	0	0	0	0	0	74,964	0	0	0	411	05/08/2009	3FE
991483-9E-0	DEX MEDIA WEST TERM A (6/04)		03/31/2006	SCHEDULED REDEMPTION		89,819	89,819	90,156	0	0	(337)	0	(337)	0	89,819	0	0	0	447	09/09/2009	3FE
991483-9D-2	DEX MEDIA WEST TERM B (6/04)		03/31/2006	SCHEDULED REDEMPTION		74,637	74,637	74,637	74,637	0	0	0	0	0	74,637	0	0	0	1,185	03/09/2010	3FE
254934-AE-2	DFS 2001-1 A-5		03/15/2006	SCHEDULED REDEMPTION		475,681	475,681	475,459	475,565	0	115	0	115	0	475,681	0	0	0	6,566	11/15/2022	1FE
25271C-AE-2	DIAMOND OFFSHORE DRILL 1.500000% 04/15/2		03/31/2006	CITIGROUP GLOBAL MARKETS		1,834,045	1,000,000	935,200	940,011	0	490	0	490	0	940,502	0	893,543	893,543	7,083	04/15/2031	1FE
25469#-AA-5	DISCOVERY COMMUNICATIONS 7.81% SER. A S		03/09/2006	MATURED		32,500,000	32,500,000	32,142,500	32,315,833	0	(108,333)	0	(108,333)	0	32,500,000	0	0	0	1,269,125	03/09/2006	2
254687-AM-8	DIS-GLOBAL BOND		03/30/2006	MATURED		4,000,000	4,000,000	3,984,246	4,001,678	0	(1,678)	0	(1,678)	0	4,000,000	0	0	0	135,000	03/30/2006	2FE

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)
25475X-AG-5	DISTRIBUTION FINANCIAL SERVICES MARINE T		03/15/2006	SCHEDULED REDEMPTION		545,043	545,043	544,888	545,004	0	39	0	39	0	545,043	0	0	0	9,443	09/15/2017	1FE
23321P-E2-0	DLJ MORTGAGE ACCEPTANCE CORP. 1997-CF1		03/01/2006	SCHEDULED REDEMPTION		346,106	346,106	348,337	346,419	0	(313)	0	(313)	0	346,106	0	0	0	6,952	04/15/2007	1FE
256605-AD-8	DOLE FOODS CO		01/20/2006	RBC DOMINION SECURITIES		1,474,750	1,450,000	1,573,250	1,493,500	0	(278)	0	(278)	0	1,493,222	0	(18,472)	(18,472)	66,901	07/15/2013	4FE
256605-AJ-5	DOLE FOODS CO		01/09/2006	LEHMAN BROTHERS INC		1,476,518	1,437,000	1,469,490	1,460,461	0	(189)	0	(189)	0	1,460,271	0	16,246	16,246	24,444	05/01/2009	4FE
257540-A*-8	DOMINO'S TERM LOAN		01/03/2006	SCHEDULED REDEMPTION		372,951	372,951	375,612	375,609	0	(2,659)	0	(2,659)	0	372,951	0	0	0	65,520	06/25/2010	3FE
25781#-AB-4	DONLEN CORP FLOAT. RATE SR SECD NTS, SER		02/21/2006	CALLED @ 100		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	43,179	02/19/2009	2
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		03/31/2006	SCHEDULED REDEMPTION		44,544	44,544	44,693	39,567	0	(150)	0	(150)	0	44,544	0	0	0	645	06/30/2011	3FE
26157V-A*-8	DRESSER INC. TRANCHE B TERM		02/28/2006	SCHEDULED REDEMPTION		303,369	303,369	306,348	308,942	0	(5,573)	0	(5,573)	0	303,369	0	0	0	16,181	04/10/2009	3FE
991547-9A-0	DRS TECHNOLOGIES TERM LOAN		01/10/2006	SCHEDULED REDEMPTION		2,302,713	2,302,713	2,314,093	2,313,745	0	(11,033)	0	(11,033)	0	2,302,713	0	0	0	15,110	11/04/2010	3FE
26229*-AF-7	DRUMMOND CO. 7.80% SR NTS		03/17/2006	PRINCIPAL PAYDOWN		9,600,000	9,600,000	9,754,827	9,712,284	0	(18,561)	0	(18,561)	0	9,693,723	0	(93,723)	(93,723)	556,882	04/05/2008	2
262449-AC-5	DRYDEN CDO 2002-II, CLASS B-1		03/15/2006	CALLED @ 100		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	120,825	09/15/2014	1FE
991565-9A-2	DS WATERS ENTERPRISES TERM LOAN		02/10/2006	SCHEDULED REDEMPTION		72,423	72,423	71,555	71,346	0	1,077	0	1,077	0	72,423	0	0	0	186	11/07/2009	5FE
23332U-DV-3	DSLA 2005-AR3 2A1B		03/09/2006	Various		71,560,466	71,517,049	71,479,800	71,482,811	0	2,020	0	2,020	0	71,484,831	0	75,635	75,635	783,542	07/19/2045	1FE
23332U-EM-2	DSLA 2005-AR4 2A1A		03/09/2006	Various		24,237,689	24,210,883	24,210,883	24,210,883	0	0	0	0	0	24,210,883	0	26,806	26,806	267,434	07/19/2045	1FE
277432-AG-5	EASTMAN CHEMICAL		01/06/2006	GOLDMAN, SACHS & CO		1,438,270	1,402,000	1,396,560	1,396,949	0	7	0	7	0	1,396,956	0	41,314	41,314	13,740	11/15/2018	2FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV		03/31/2006	CITIGROUP GLOBAL MARKETS		37,200,000	37,200,000	37,200,000	33,250,000	0	0	0	0	0	37,200,000	0	0	0	273,128	06/15/2043	1FE
280850-AA-6	EDINVEST		01/19/2006	Various		7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	0	0	24,528	06/01/2039	1FE
280850-AE-8	EDINVEST		01/20/2006	CITIGROUP GLOBAL MARKETS		18,800,000	18,800,000	18,800,000	18,800,000	0	0	0	0	0	18,800,000	0	0	0	63,899	06/01/2041	1FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRUST II		03/09/2006	DAIN RAUSCHER INCORPORATED		31,050,000	31,050,000	31,050,000	6,000,000	0	0	0	0	0	31,050,000	0	0	0	102,447	03/15/2032	1FE
28140U-AD-7	EDUCATION FUNDING CAPITAL TRUST III		01/31/2006	DAIN RAUSCHER INCORPORATED		29,700,000	29,700,000	29,700,000	0	0	0	0	0	0	29,700,000	0	0	0	100,485	12/15/2032	1Z
28140U-AH-8	EDUCATION FUNDING CAPITAL TRUST III		03/07/2006	CITIGROUP GLOBAL MARKETS		4,050,000	4,050,000	4,050,000	0	0	0	0	0	0	4,050,000	0	0	0	14,235	12/15/2042	1FE
280907-AG-1	EDUCATION LOANS		03/02/2006	DAIN RAUSCHER INCORPORATED		18,700,000	18,700,000	18,688,980	18,689,583	0	90	0	90	0	18,689,672	0	10,328	10,328	150,411	06/01/2020	1FE
28139G-AB-5	EDUCATION SERVICES FOUNDATION		01/31/2006	CITIGROUP GLOBAL MARKETS		50,000,000	50,000,000	50,000,000	20,700,000	0	0	0	0	0	50,000,000	0	0	0	237,997	09/01/2030	1Z
268440-AG-9	EFSI FEDERATED STUDENT FINANCE CORP		03/30/2006	CITIGROUP GLOBAL MARKETS		16,000,000	16,000,000	16,000,000	8,100,000	0	0	0	0	0	16,000,000	0	0	0	98,372	06/01/2040	1FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/		01/26/2006	WARBURG DILLION READ LLC		565,500	500,000	493,113	492,929	0	12	0	12	0	492,940	0	72,560	72,560	1,250	06/01/2023	2
29153#-9B-8	EMMIS OPERATING CO. TERM B (5/04)		03/29/2006	SCHEDULED REDEMPTION		1,892,593	1,892,593	1,892,593	1,892,593	0	0	0	0	0	1,892,593	0	0	0	58,185	11/10/2011	4FE
995943-9B-5	ENCORE MEDICAL CORP TERM LOAN (10/04)		03/31/2006	SCHEDULED REDEMPTION		30,318	30,318	30,318	30,318	0	0	0	0	0	30,318	0	0	0	0	10/04/2010	4FE
995581-9B-3	ENERSYS CAPITAL INC. NEW TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		6,625	6,625	6,625	6,625	0	0	0	0	0	6,625	0	0	0	109	03/17/2011	3FE
68242A-AA-0	F1211 2000-1211 A		03/11/2006	SCHEDULED REDEMPTION		31,843	31,843	31,059	31,526	0	317	0	317	0	31,843	0	0	0	548	10/11/2009	1FE
31188@-AA-5	FASTENERS FOR RETAIL TERM A		03/31/2006	SCHEDULED REDEMPTION		505,323	505,323	505,323	505,323	0	0	0	0	0	505,323	0	0	0	858	06/30/2010	4
31959A-AA-1	FCHT 2005-1A, A		03/15/2006	SCHEDULED REDEMPTION		203,775	203,775	203,775	203,775	0	0	0	0	0	203,775	0	0	0	2,111	09/15/2022	1FE
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		01/15/2006	SCHEDULED REDEMPTION		133,173	133,173	133,173	133,096	0	77	0	77	0	133,173	0	0	0	5,600	01/15/2020	2
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		01/15/2006	SCHEDULED REDEMPTION		388,968	388,968	388,968	386,747	0	2,222	0	2,222	0	388,968	0	0	0	16,356	07/15/2020	2
313918-AC-8	FEDERAL RLTY INVT TR		03/10/2006	MATURED		2,500,000	2,500,000	2,507,842	2,500,128	0	(128)	0	(128)	0	2,500,000	0	0	0	77,667	03/10/2006	2FE
31408P-AD-9	FEDERATED CBO II CLASS B NTS		02/06/2006	DISTRIBUTION		18,910	0	18,910	18,910	0	0	0	0	0	18,910	0	0	0	0	07/10/2012	3FE
31428N-AH-1	FEDERATED STUDENT FINANCE CORP		02/01/2006	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	10,788	06/01/2041	1FE
31428X-AD-8	FEDEX CORP		02/15/2006	MATURED		8,000,000	8,000,000	7,994,240	7,999,837	0	163	0	163	0	8,000,000	0	0	0	275,000	02/15/2006	2FE
32027N-XT-3	FFML 2005-FF12 A2A		03/27/2006	SCHEDULED REDEMPTION		679,160	679,160	679,160	679,160	0	0	0	0	0	679,160	0	0	0	6,600	11/25/2036	1FE
32027N-UZ-2	FFML 2005-FFH3, II-A1		03/27/2006	SCHEDULED REDEMPTION		1,682,018	1,682,018	1,682,018	1,682,018	0	0	0	0	0	1,682,018	0	0	0	17,213	08/25/2035	1FE
362341-HA-0	FFMLT 2005-FFA, A		03/27/2006	SCHEDULED REDEMPTION		3,308,696	3,308,696	3,308,696	3,308,696	0	0	0	0	0	3,308,696	0	0	0	33,735	03/25/2025	1FE
35729P-JS-0	FHLT 2005-B, 2A1		03/27/2006	SCHEDULED REDEMPTION		3,213,123	3,213,123	3,213,123	3,213,123	0	0	0	0	0	3,213,123	0	0	0	33,921	04/25/2035	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)
31339V-AA-6	FHR MH 1 A SEQ		02/15/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/15/2006	1
995424-9B-6	FIDELITY NATIONAL INFORMATION SERVICES T		03/31/2006	SCHEDULED REDEMPTION		23,360	23,360	23,412	23,412	0	(52)	0	(52)	0	23,360	0	0	0	7,003	03/09/2013	3FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		03/31/2006	SCHEDULED REDEMPTION		89,998	89,998	49,117	79,960	0	10,039	0	10,039	0	89,998	0	0	0	0	02/28/2008	1
320185-AA-9	FIRST FEDERAL S & L SER A		01/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2006	5*
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED CLASS 1 COM		03/31/2006	DISTRIBUTION		115,408	0	115,408	115,408	0	0	0	0	0	115,408	0	0	0	0	03/20/2013	2FE
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		01/17/2006	SCHEDULED REDEMPTION		162,840	162,840	162,840	162,840	0	0	0	0	0	162,840	0	0	0	561	08/10/2012	3FE
34382#-AA-1	FLUID ENTERPRISES TERM LOAN		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	4,862	02/06/2010	5
32113J-CD-5	FNLC 2005-4 A1		03/27/2006	SCHEDULED REDEMPTION		775,824	775,824	775,824	775,824	0	0	0	0	0	775,824	0	0	0	8,902	02/25/2036	1FE
345397-TZ-6	FORD MOTOR CREDIT CO		02/01/2006	MORGAN STANLEY DEAN WITTER		4,128,750	4,500,000	4,764,795	4,740,967	0	(2,373)	0	(2,373)	0	4,738,594	0	(609,844)	(609,844)	109,375	10/01/2013	3FE
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC		03/15/2006	SCHEDULED REDEMPTION		120,550	120,550	120,550	117,154	0	3,396	0	3,396	0	120,550	0	0	0	1,895	12/15/2016	2
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC		03/15/2006	SCHEDULED REDEMPTION		47,357	47,357	47,357	46,128	0	1,229	0	1,229	0	47,357	0	0	0	745	12/15/2016	2
35687M-AE-7	FREESCALE SEMICONDUCTOR		03/09/2006	Various		12,317,438	11,850,000	12,604,750	12,493,837	0	(14,196)	0	(14,196)	0	12,479,641	0	(162,204)	(162,204)	470,202	07/15/2011	3FE
991719-9B-3	FTD INC. TERM LOAN		02/28/2006	SCHEDULED REDEMPTION		297,481	297,481	299,483	299,394	0	(1,913)	0	(1,913)	0	297,481	0	0	0	25,424	02/28/2011	4FE
31678U-AA-7	FTHEL 2003-1, A		03/20/2006	SCHEDULED REDEMPTION		1,272,256	1,272,256	1,272,256	1,272,256	0	0	0	0	0	1,272,256	0	0	0	12,611	09/20/2023	1FE
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR		01/02/2006	SCHEDULED REDEMPTION		173,701	173,701	173,701	173,701	0	0	0	0	0	173,701	0	0	0	4,948	01/02/2025	2FE
396789-FR-5	GCCFC 2004-GG1, A5		03/10/2006	LEHMAN BROTHERS INC		19,578,126	20,000,000	20,099,940	20,078,967	0	(2,758)	0	(2,758)	0	20,076,209	0	(498,083)	(498,083)	282,129	05/10/2011	1FE
36158J-AA-0	GE CAPITAL MALL FINANCE CORPORATION		03/01/2006	SCHEDULED REDEMPTION		790,878	790,878	800,517	793,288	0	(2,409)	0	(2,409)	0	790,878	0	0	0	10,719	07/13/2007	1FE
368774-AA-3	GENERAL AMERN TRANSN CORP EQTR		01/28/2006	SCHEDULED REDEMPTION		419,502	419,502	419,502	419,502	0	0	0	0	0	419,502	0	0	0	14,389	07/28/2013	2FE
995222-9C-2	GENERAL GROWTH PROPERTIES TERM A		02/24/2006	Various		2,530,010	2,530,010	2,536,561	2,536,983	0	(6,973)	0	(6,973)	0	2,530,010	0	0	0	30,896	11/12/2007	3FE
995222-9B-4	GENERAL GROWTH PROPERTIES TERM B		02/24/2006	Various		9,418,625	9,418,625	9,467,553	9,469,091	0	(50,466)	0	(50,466)	0	9,418,625	0	0	0	94,751	11/12/2008	3FE
370442-BB-0	GENERAL MOTORS		03/31/2006	BANK OF AMERICA		2,747,500	3,500,000	3,470,565	2,458,750	0	36,277	0	36,277	0	2,495,027	0	252,473	252,473	182,000	01/15/2011	4FE
370448-AA-0	GENERAL MOTORS		01/23/2006	GOLDMAN, SACHS & CO		10,140,000	13,000,000	13,298,010	9,750,000	0	60,419	0	60,419	0	9,810,419	0	329,581	329,581	249,835	10/15/2008	4FE
370425-RX-0	GENERAL MTRS ACCEP CORP		02/28/2006	LEHMAN BROTHERS INC		4,475,000	5,000,000	4,829,950	4,887,332	0	2,739	0	2,739	0	4,890,072	0	(415,072)	(415,072)	194,792	09/15/2011	3FE
37247D-AB-2	GENWORTH FINANCIAL INC		02/09/2006	WARBURG DILLION READ LLC		12,654,953	11,430,000	12,397,892	12,382,209	0	(1,584)	0	(1,584)	0	12,380,625	0	274,328	274,328	121,761	06/15/2034	1FE
36219#-AA-5	GEORGIA PACIFIC/SIERRA PAC/GPMF INC SER		03/30/2006	MATURED		10,200,000	10,200,000	10,200,000	10,200,000	0	0	0	0	0	10,200,000	0	0	0	393,720	03/30/2006	2
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		03/31/2006	SCHEDULED REDEMPTION		33,125	33,125	33,125	0	0	0	0	0	0	33,125	0	0	0	0	12/20/2012	3FE
368288-AC-0	GESEA 2004-1, A		03/17/2006	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,197	04/17/2019	1FE
36170M-AE-9	GGPMPT 2001-GGP1, A3		03/15/2006	SCHEDULED REDEMPTION		18,485	18,485	18,485	18,485	0	0	0	0	0	18,485	0	0	0	222	02/15/2014	1FE
995221-9B-6	GLEASON CORP. US TERM LOAN		03/29/2006	SCHEDULED REDEMPTION		110,886	110,886	110,886	110,886	0	0	0	0	0	110,886	0	0	0	2,465	07/31/2011	3FE
991767-9B-2	GLOBAL CASH ACCESS TERM B		03/31/2006	SCHEDULED REDEMPTION		26,659	26,659	26,909	26,930	0	(271)	0	(271)	0	26,659	0	0	0	299	03/10/2010	4FE
85746*-DE-7	GM/FLINT/GE LSE EQUIP NTS A2		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		4,997,941	6,237,680	6,237,680	4,584,694	0	34,963	0	34,963	0	4,619,657	0	378,284	378,284	292,584	01/02/2013	3
85746*-DD-9	GM/FLINT/PM LSE EQUIP NTS A1		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		5,051,683	6,304,753	6,304,753	4,633,993	0	36,799	0	36,799	0	4,670,792	0	380,891	380,891	295,730	01/02/2013	3
85746*-DJ-6	GM/STAMPING PRESS/GE LSE EQUIP A6		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		1,626,106	2,029,462	2,029,462	1,491,654	0	9,381	0	9,381	0	1,501,035	0	125,071	125,071	98,059	01/06/2022	3
85746*-DH-0	GM/STAMPING PRESS/PM LSE EQUIP A5		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		1,521,972	1,899,497	1,899,497	1,396,131	0	10,191	0	10,191	0	1,406,321	0	115,651	115,651	90,316	01/06/2022	3
85746*-DM-9	GM/TONAWANDA L-18/GE LSE EQUIP A8		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		342,875	427,925	427,925	314,525	0	3,008	0	3,008	0	317,533	0	25,342	25,342	19,770	01/02/2012	3
85746*-DL-1	GM/TONAWANDA L-18/PM LSE EQUIP A7		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		347,212	433,338	433,338	318,503	0	3,167	0	3,167	0	321,670	0	25,542	25,542	20,020	01/02/2012	3
85746*-DG-2	GM/TONAWANDA L-850/GE LSE EQUIP A4		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		680,300	849,048	849,048	624,050	0	5,968	0	5,968	0	630,018	0	50,282	50,282	39,226	01/02/2012	3
85746*-DF-4	GM/TONAWANDA L-850/PM LSE EQUIP A3		01/31/2006	MERRILL LYNCH CAPITAL MARKETS		688,904	859,786	859,786	631,943	0	6,283	0	6,283	0	638,226	0	50,678	50,678	39,722	01/02/2012	3
370425-QS-2	GMAC		02/28/2006	LEHMAN BROTHERS INC		4,681,250	5,000,000	5,047,894	5,026,235	0	(2,085)	0	(2,085)	0	5,024,150	0	(342,900)	(342,900)	188,003	01/22/2008	3FE
370425-RP-7	GMAC		01/26/2006	MORGAN STANLEY DEAN WITTER		7,740,000	8,000,000	7,990,080	7,995,061	0	87	0	87	0	7,995,148	0	(255,148)	(255,148)	330,667	01/19/2010	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)
36156H-AB-4	GMAC EDUCATION LOAN FUNDING TRUST		03/29/2006	CITIGROUP GLOBAL MARKETS		1,450,000	1,450,000	1,450,000	0	0	0	0	0	0	1,450,000	0	0	0	0	06/01/2040	1Z
36156H-AC-2	GMAC EDUCATION LOAN FUNDING TRUST		03/31/2006	BANK OF AMERICA		1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	5,272	06/01/2040	1FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING TRUST		01/10/2006	DAIN RAUSCHER INCORPORATED		13,950,000	13,950,000	13,950,000	13,950,000	0	0	0	0	0	13,950,000	0	0	0	71,335	09/01/2040	1FE
76112B-NN-6	GMACM 2005-AA1 2A1		03/01/2006	SCHEDULED REDEMPTION		3,101,668	3,101,668	3,157,522	3,147,755	0	(46,087)	0	(46,087)	0	3,101,668	0	0	0	40,990	05/18/2035	1FE
38143Y-AA-7	GOLDMAN SACHS GROUP INC		03/31/2006	VARIOUS		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	12/31/2006	1
38469@-9B-0	GRAHAM PACKAGING CO 1ST LIEN TERM B (10/		03/31/2006	SCHEDULED REDEMPTION		25,051	25,051	25,120	20,000	0	(69)	0	(69)	0	25,051	0	0	0	374	10/07/2011	4FE
387328-A*-8	GRANITE CONSTRUCTION INC. SR. NTS		03/15/2006	SCHEDULED REDEMPTION		2,444,444	2,444,444	2,444,444	2,444,444	0	0	0	0	0	2,444,444	0	0	0	79,933	03/15/2010	2
990325-9A-2	GRAY TELEVISION INC TERM B (11/05)		03/31/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	0	0	0	0	0	0	8,750	0	0	0	0	11/22/2012	3FE
39119R-AF-3	GREAT POINT CBO 1998-1 CL B-1		01/01/2006	PRINCIPAL PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2010	5
36228C-AV-5	GS MTG SECURITIES CORPORATION		03/01/2006	SCHEDULED REDEMPTION		42,301	42,301	44,352	43,340	0	(1,039)	0	(1,039)	0	42,301	0	0	0	790	07/13/2030	2FE
36242D-3D-3	GSAMP 2005-S2, A,		03/27/2006	SCHEDULED REDEMPTION		2,325,735	2,325,735	2,325,735	2,325,735	0	0	0	0	0	2,325,735	0	0	0	32,862	11/25/2034	1FE
362341-L3-1	GSAMP 2005-WMC A2A		03/27/2006	SCHEDULED REDEMPTION		1,249,632	1,249,632	1,249,632	1,249,632	0	0	0	0	0	1,249,632	0	0	0	12,608	12/25/2035	1FE
393513-AA-4	GT 2005-HE1, A1		03/27/2006	SCHEDULED REDEMPTION		1,391,973	1,391,973	1,391,973	1,391,973	0	0	0	0	0	1,391,973	0	0	0	14,061	11/25/2006	1FE
362335-AC-5	GTE HAWAIIAN TEL		02/01/2006	MATURED		2,000,000	2,000,000	1,985,422	1,998,853	0	1,147	0	1,147	0	2,000,000	0	0	0	70,000	02/01/2006	4FE
400757-AE-0	GUARANTEE TRADE TRUST 1994-3		01/26/2006	MATURED		160,345	160,345	160,345	160,345	0	0	0	0	0	160,345	0	0	0	3,006	01/26/2006	1
441798-AX-3	HAMNT 2003-2		02/15/2006	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	29,793	02/15/2008	2FE
41079*-AA-8	HANOVER FOODS SENIOR NOTES		03/15/2006	SCHEDULED REDEMPTION		1,785,714	1,785,714	1,785,714	1,783,583	0	2,131	0	2,131	0	1,785,714	0	0	0	78,036	03/15/2007	2
413875-AH-8	HARRIS CORP 3.500000% 08/15/2022		03/15/2006	CITIGROUP GLOBAL MARKETS		520,250	250,000	290,104	274,301	0	(3,644)	0	(3,644)	0	270,657	0	249,593	249,593	5,226	08/15/2022	2FE
40430H-CK-2	HASC 2005-I1, 2A1		03/27/2006	Various		589,090	589,090	589,090	680,006	0	0	0	0	0	589,090	0	0	0	5,977	11/25/2035	1FE
44328F-AM-1	HAT 2005-3, A4		03/10/2006	J. P. MORGAN SECURITIES, INC.		20,780,157	21,000,000	20,998,009	20,998,071	0	64	0	64	0	20,998,136	0	(217,978)	(217,978)	253,587	11/19/2012	1FE
421924-A@-0	HEALTHSOUTH CORP FUNDED L/C (3/05)		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	5,635	03/21/2010	4Z
22541Q-X8-0	HEAT 2003-8, A2		03/27/2006	SCHEDULED REDEMPTION		1,679,813	1,679,813	1,684,406	1,683,364	0	(3,551)	0	(3,551)	0	1,679,813	0	0	0	16,926	04/25/2034	1FE
437084-GL-4	HEAT 2004-8 A2		03/27/2006	SCHEDULED REDEMPTION		1,891,072	1,891,072	1,891,072	1,891,072	0	0	0	0	0	1,891,072	0	0	0	20,407	03/25/2035	1FE
437084-KJ-4	HEAT 2005-3 2A1		03/27/2006	SCHEDULED REDEMPTION		1,671,680	1,671,680	1,671,680	1,671,680	0	0	0	0	0	1,671,680	0	0	0	17,598	08/25/2035	1FE
437084-LF-1	HEAT 2005-4, 2A1		03/27/2006	SCHEDULED REDEMPTION		3,500,655	3,500,655	3,500,655	3,500,655	0	0	0	0	0	3,500,655	0	0	0	35,252	10/25/2035	1FE
42307T-AC-2	HEINZ (H.J.) CO		01/20/2006	J. P. MORGAN SECURITIES, INC.		10,182,261	9,637,000	11,016,286	10,646,392	0	(10,723)	0	(10,723)	0	10,635,670	0	(453,408)	(453,408)	336,960	07/15/2011	2FE
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		03/31/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	89	07/08/2011	4
22541Q-5V-0	HEMT 2004-1, M1		03/27/2006	SCHEDULED REDEMPTION		1,981,091	1,981,091	1,981,091	1,981,091	0	0	0	0	0	1,981,091	0	0	0	20,410	07/25/2034	1FE
225458-3Z-9	HEMT 2005-4, A1		03/27/2006	SCHEDULED REDEMPTION		3,871,627	3,871,627	3,871,627	3,871,627	0	0	0	0	0	3,871,627	0	0	0	39,833	01/25/2036	1FE
225470-QV-8	HEMT 2005-5, A1A		03/27/2006	SCHEDULED REDEMPTION		3,583,793	3,583,793	3,583,793	3,583,793	0	0	0	0	0	3,583,793	0	0	0	36,809	02/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		03/27/2006	SCHEDULED REDEMPTION		3,128,770	3,128,770	3,128,770	3,128,770	0	0	0	0	0	3,128,770	0	0	0	32,269	02/25/2036	1FE
806407-AA-0	HENRY SCHEIN INC 3.000000% 08/15/2034		02/14/2006	MORGAN STANLEY DEAN WITTER		592,900	500,000	500,000	500,000	0	0	0	0	0	500,000	0	92,900	92,900	7,583	08/15/2034	1
991847-9B-2	HERCULES INC. TERM B		03/31/2006	SCHEDULED REDEMPTION		20,625	20,625	20,843	20,855	0	(230)	0	(230)	0	20,625	0	0	0	0	10/08/2010	3FE
42726#-AD-3	HERITAGE OPERATING, L.P. SERIES C		03/13/2006	SCHEDULED REDEMPTION		357,143	357,143	357,143	356,375	0	768	0	768	0	357,143	0	0	0	11,607	03/13/2007	2
990289-9C-6	HERTZ CORPORATION TERM B		03/31/2006	SCHEDULED REDEMPTION		9,483	9,483	9,550	0	0	(66)	0	(66)	0	9,483	0	0	0	0	12/21/2012	3FE
441917-AV-3	HFCHC 2003-1, A		03/20/2006	SCHEDULED REDEMPTION		1,178,671	1,178,671	1,178,671	1,178,671	0	0	0	0	0	1,178,671	0	0	0	13,376	10/20/2032	1FE
441917-AW-1	HFCHC 2003-1, M		03/20/2006	SCHEDULED REDEMPTION		505,145	505,145	505,145	505,145	0	0	0	0	0	505,145	0	0	0	6,066	10/20/2032	1FE
441917-AY-7	HFCHC 2003-2, M		03/20/2006	SCHEDULED REDEMPTION		361,066	361,066	361,066	361,066	0	0	0	0	0	361,066	0	0	0	4,103	09/15/2033	1FE
441917-BA-8	HFCHC 2004-1, M		03/20/2006	SCHEDULED REDEMPTION		480,774	480,774	480,774	480,774	0	0	0	0	0	480,774	0	0	0	5,164	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		03/20/2006	SCHEDULED REDEMPTION		1,277,678	1,277,678	1,277,678	1,277,678	0	0	0	0	0	1,277,678	0	0	0	13,818	01/20/2034	1FE
42332Q-AU-7	HFCMC 2000-PH1		03/01/2006	SCHEDULED REDEMPTION		517,360	517,360	517,360	518,034	0	(674)	0	(674)	0	517,360	0	0	0	19,459	09/15/2008	1FE
432848-AZ-2	HILTON HOTELS CORP 3.375000% 04/15/2023		02/13/2006	Various		6,369,768	5,250,000	6,121,413	5,920,740	0	(13,418)	0	(13,418)	0	5,907,321	0	462,446	462,446	46,406	04/15/2023	2FE
990355-9A-9	HILTON HOTELS CORP. TERM B		03/31/2006	SCHEDULED REDEMPTION		250,000	250,000	250,000	0	0	0	0	0	0	250,000	0	0	0	619	02/22/2013	3FE
42307T-AF-5	HJ HEINZ FINANCE CO		03/15/2006	SALOMON SMITH BARNEY		15,995,840	16,000,000	17,239,456	16,957,277	0	(29,052)	0	(29,052)	0	16,928,225	0	(932,385)	(932,385)	493,333	03/15/2012	2FE
438516-AM-8	HONEYWELL INTERNATIONAL		03/17/2006	TENDER OFFER		3,003,750	3,000,000	3,061,050	3,012,678	0	(3,168)	0	(3,168)	0	3,009,510	0	(5,760)	(5,760)	58,083	11/01/2006	1FE
40450#-AA-5	HUGHES SUPPLY/MIAMI CTL, DUE 2024		03/10/2006	SCHEDULED REDEMPTION		23,936	23,936	23,936	23,936	0	0	0	0	0	23,936	0	0	0	312	02/10/2024	2
41161P-CX-9	HVMLT 2004-1 1A		03/19/2006	Various		1,687,838	1,687,838	1,688,413	2,957,438	0	(922)	0	(922)	0	1,687,838	0	0	0	21,350	04/19/2034	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)
41161P-HD-8	HVMLT 2004-8 2A4B		03/20/2006	SCHEDULED REDEMPTION		1,833,322	1,833,322	1,834,611	1,834,402	0	(1,079)	0	(1,079)	0	1,833,322	0	0	0	20,478	11/19/2034	1FE
41161P-TN-3	HVMLT 2005-10 2A1A		03/20/2006	SCHEDULED REDEMPTION		259,306	259,306	259,306	259,306	0	0	0	0	0	259,306	0	0	0	2,871	11/19/2035	1FE
41161P-PB-3	HVMLT 2005-6 A1A		03/10/2006	Various		31,514,807	31,510,576	31,510,576	31,510,576	0	0	0	0	0	31,510,576	0	4,231	4,231	338,247	07/19/2035	1FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		03/05/2006	SCHEDULED REDEMPTION		87,932	87,932	87,932	87,932	0	0	0	0	0	87,932	0	0	0	1,451	10/05/2021	1
44965U-AA-2	ILFC E-CAPITAL TRUST II		03/21/2006	Various		8,747,830	9,000,000	9,101,960	1,997,940	0	(1,444)	0	(1,444)	0	9,100,516	0	(352,686)	(352,686)	145,313	12/21/2065	1FE
452277-AE-6	ILLINOIS STUDENT ASSISTANCE		01/24/2006	CITIGROUP GLOBAL MARKETS		8,550,000	8,550,000	8,550,000	8,550,000	0	0	0	0	0	8,550,000	0	0	0	28,536	03/01/2034	1FE
452277-AG-1	ILLINOIS STUDENT ASSISTANCE		02/01/2006	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	67,426	03/01/2034	1FE
45254N-HE-0	IMM 2004-3 1A		03/27/2006	SCHEDULED REDEMPTION		4,057,204	4,057,204	4,050,864	4,052,796	0	4,408	0	4,408	0	4,057,204	0	0	0	43,310	04/25/2034	1FE
45660L-KW-8	INDX 2005-AR10 A1		03/09/2006	Various		25,943,393	25,915,826	25,915,826	25,915,826	0	0	0	0	0	25,915,826	0	27,567	27,567	260,095	06/25/2035	1FE
45660L-MG-1	INDX 2005-AR12 2A1A		03/06/2006	Various		46,495,817	46,453,429	46,453,429	46,453,429	0	0	0	0	0	46,453,429	0	42,388	42,388	433,381	07/25/2035	1FE
45660L-RX-9	INDX 2005-AR14 2A1A		03/27/2006	SCHEDULED REDEMPTION		1,286,879	1,286,879	1,286,879	1,286,879	0	0	0	0	0	1,286,879	0	0	0	14,286	08/25/2035	1FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		03/31/2006	SCHEDULED REDEMPTION		6,250	6,250	6,250	0	0	0	0	0	0	6,250	0	0	0	0	02/14/2012	3FE
991805-9C-8	INFOUSA TERM B		02/14/2006	SCHEDULED REDEMPTION		1,120,000	1,120,000	1,120,000	1,120,000	0	0	0	0	0	1,120,000	0	0	0	10,440	06/04/2010	3FE
991805-9B-0	INFOUSA TERM LOAN		02/14/2006	Various		1,625,000	1,625,000	1,630,824	1,631,428	0	(6,428)	0	(6,428)	0	1,625,000	0	0	0	15,562	03/25/2009	3FE
45768*-AA-5	INSIGHT MIDWEST HOLDINGS, LLC TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		12,462	12,462	12,462	12,462	0	0	0	0	0	12,462	0	0	0	0	12/31/2009	3FE
457667-A*-4	INSITUFORM 7.88% NOTES DUE 2007		02/14/2006	SCHEDULED REDEMPTION		2,428,682	2,428,682	2,471,048	2,467,091	0	(38,409)	0	(38,409)	0	2,428,682	0	0	0	107,293	02/14/2007	3
46075#-AA-7	INTERSTATE BRANDS TERM B		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	3,168	07/19/2007	6FE
46075#-AB-5	INTERSTATE BRANDS TERM C		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	7,843	07/19/2007	6FE
459902-AL-6	INTL GAME TECHNOLOGY 0% 01/29/2033		01/25/2006	Various		838,595	1,200,000	895,088	754,580	0	(1,683)	0	(1,683)	0	752,897	0	85,698	85,698	0	01/29/2033	2FE
991814-9C-0	INVISTA (KOSA) TERM B-1 (10/04)		01/17/2006	SCHEDULED REDEMPTION		6,611,176	6,611,176	6,611,176	6,611,176	0	0	0	0	0	6,611,176	0	0	0	22,106	04/29/2011	3FE
991814-9D-8	INVISTA (KOSA) TERM B-2 (10/04)		01/17/2006	Various		2,840,980	2,840,980	2,840,980	2,840,980	0	0	0	0	0	2,840,980	0	0	0	54,832	04/29/2011	3FE
990329-9A-4	INVISTA TERM B-1 (1/06)		03/31/2006	SCHEDULED REDEMPTION		12,383	12,383	12,383	0	0	0	0	0	0	12,383	0	0	0	123	04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		03/31/2006	SCHEDULED REDEMPTION		6,294	6,294	6,294	0	0	0	0	0	0	6,294	0	0	0	62	04/29/2011	3FE
464187-DJ-9	IRWHE 2005-C, 2A1		03/27/2006	SCHEDULED REDEMPTION		2,768,891	2,768,891	2,768,891	2,768,891	0	0	0	0	0	2,768,891	0	0	0	27,480	03/25/2025	1FE
464592-9C-0	ISLE OF CAPRI CASINOS DELAYED DRAW TERM		03/31/2006	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	99	02/04/2011	3FE
464592-9B-2	ISLE OF CAPRI CASINOS TERM LOAN (2/05)		03/31/2006	SCHEDULED REDEMPTION		22,500	22,500	22,582	22,571	0	(71)	0	(71)	0	22,500	0	0	0	357	02/04/2011	3FE
450295-AE-0	ISP CHEMCO		02/16/2006	TENDER OFFER		8,315,662	7,850,000	7,729,895	7,769,352	0	1,401	0	1,401	0	7,770,753	0	544,909	544,909	581,391	07/01/2011	4FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2006	SCHEDULED REDEMPTION		297,089	297,089	297,089	297,089	0	0	0	0	0	297,089	0	0	0	9,225	01/02/2020	2
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2006	SCHEDULED REDEMPTION		307,810	307,810	307,810	307,810	0	0	0	0	0	307,810	0	0	0	9,558	01/02/2020	2
995421-9B-2	JARDEN CORP. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		32,175	32,175	32,175	32,175	0	0	0	0	0	32,175	0	0	0	100	01/24/2012	4FE
990147-9A-0	JARDEN CORP. TL B2		03/31/2006	SCHEDULED REDEMPTION		14,210	14,210	14,210	14,210	0	0	0	0	0	14,210	0	0	0	620	01/24/2012	4FE
47758P-AE-9	JO-ANN STORES INC.		02/16/2006	Various		6,328,000	7,500,000	7,537,813	6,131,250	0	13,039	0	13,039	0	6,144,289	0	183,711	183,711	237,438	03/01/2012	4FE
478366-AM-9	JOHNSON CONTROLS INC.		01/09/2006	J. P. MORGAN SECURITIES, INC.		19,281,400	20,000,000	19,948,700	19,958,225	0	135	0	135	0	19,958,360	0	(676,960)	(676,960)	316,875	09/15/2013	1FE
47908@-9A-2	JOHNSON DIVERSEY 2005 EURO TRANCHE B		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	19,995	11/03/2009	3FE
47908@-AA-0	JOHNSON DIVERSEY TERM LOAN B		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	27,860	11/03/2009	3
990315-9A-3	JOHNSON DIVERSEY, INC. DELAYED DRAW TL		01/01/2006	CITICORP SECURITIES		765,861	763,000	763,000	0	0	0	0	0	0	763,000	0	2,861	2,861	0	12/16/2010	1Z
995281-9B-0	JOURNAL REGISTER CO. TERM B		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	264	08/12/2012	3FE
46625H-AT-7	JP MORGAN CHASE & CO.		03/08/2006	WACHOVIA SECURITIES		20,262,800	20,000,000	20,486,400	20,368,424	0	(8,787)	0	(8,787)	0	20,359,637	0	(96,837)	(96,837)	801,806	01/02/2013	1FE
46625H-BJ-8	JP MORGAN CHASE & CO.		03/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,549,300	10,000,000	9,682,600	9,726,116	0	5,113	0	5,113	0	9,731,230	0	(181,930)	(181,930)	236,979	03/15/2014	1FE
617059-CA-6	JP MORGAN CMF CORP. 1997-C4 CLASS B		02/01/2006	SCHEDULED REDEMPTION		1,440,116	1,440,116	1,450,391	1,440,787	0	(670)	0	(670)	0	1,440,116	0	0	0	13,918	12/26/2028	1FE
617059-CB-4	JP MORGAN CMF CORP. 1997-C4 CLASS C		03/01/2006	SCHEDULED REDEMPTION		290,312	290,312	292,383	290,503	0	(192)	0	(192)	0	290,312	0	0	0	5,604	12/26/2028	1FE
46626L-BE-9	JPMAC 2005-WMC1, A2		03/27/2006	Various		2,481,100	2,481,100	2,481,100	3,170,004	0	0	0	0	0	2,481,100	0	0	0	27,676	09/25/2027	1FE
617059-DE-7	JPMC 1997-C5 A3		03/01/2006	SCHEDULED REDEMPTION		300,353	300,353	310,830	302,798	0	(2,445)	0	(2,445)	0	300,353	0	0	0	4,648	09/15/2029	1FE
46625M-TX-7	JPMCC 2003-C1, A2		03/07/2006	MERRILL LYNCH CAPITAL MARKETS		19,454,688	20,000,000	20,098,900	20,075,059	0	(1,780)	0	(1,780)	0	20,073,279	0	(618,591)	(618,591)	274,175	01/12/2037	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)
991783-9B-9	KANSAS CITY SOUTHERN RAILWAY TERM B (03/		03/31/2006	SCHEDULED REDEMPTION		27,538	27,538	27,698	27,671	0	(134)	0	(134)	0	27,538	0	0	0	0	03/31/2008	3FE
488044-AF-5	KELLWOOD CO 3.500000% 06/15/2034		02/21/2006	CIBC WORLD MARKETS		817,500	1,000,000	856,250	856,650	0	99	0	99	0	856,749	0	(39,249)	(39,249)	6,708	06/15/2034	3FE
990316-9A-1	KENAN ADVANTAGE GROUP, INC. B		01/01/2006	CIBC WORLD MARKETS		755,625	750,000	750,000	0	0	0	0	0	0	750,000	0	5,625	5,625	0	12/16/2011	1Z
49130N-AK-5	KENTUCKY HIGHER EDUCATION		03/30/2006	CITIGROUP GLOBAL MARKETS		16,200,000	16,200,000	16,200,000	0	0	0	0	0	0	16,200,000	0	0	0	143,425	05/01/2031	1FE
49130N-AL-3	KENTUCKY HIGHER EDUCATION		02/09/2006	CITIGROUP GLOBAL MARKETS		12,400,000	12,400,000	12,400,000	0	0	0	0	0	0	12,400,000	0	0	0	41,953	05/01/2031	1FE
50076#-AA-8	KRANSON INDUSTRIES INC. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		158,893	158,893	159,881	159,883	0	(990)	0	(990)	0	158,893	0	0	0	2,924	07/30/2011	4
501044-CC-3	KROGER CO		03/23/2006	MORGAN STANLEY DEAN WITTER		5,242,050	5,000,000	5,440,150	5,341,059	0	(11,039)	0	(11,039)	0	5,330,020	0	(87,970)	(87,970)	152,813	04/15/2012	2FE
501044-CD-1	KROGER CO		03/23/2006	MORGAN STANLEY DEAN WITTER		5,105,450	5,000,000	5,378,450	5,291,452	0	(9,322)	0	(9,322)	0	5,282,130	0	(176,680)	(176,680)	88,694	06/15/2012	2FE
501044-CE-9	KROGER CO		03/23/2006	BARCLAYS BANK		3,674,700	3,750,000	3,797,888	3,787,869	0	(1,076)	0	(1,076)	0	3,786,793	0	(112,093)	(112,093)	135,781	02/01/2013	2FE
97180*-KN-7	KROGER CO / WILMINGTON TR		03/17/2006	SCHEDULED REDEMPTION		981,632	981,632	981,632	981,632	0	0	0	0	0	981,632	0	0	0	46,628	09/17/2006	2
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		03/31/2006	Various		95,389	95,389	95,389	95,389	0	0	0	0	0	95,389	0	0	0	3,394	02/01/2010	4FE
991974-9B-4	LANGUAGE LINE INC TERM B		01/01/2006	SCHEDULED REDEMPTION		35,265	35,265	35,265	35,265	0	0	0	0	0	35,265	0	0	0	541	06/11/2011	4FE
51603@-AE-2	LANOGA CO. 7.66% SENIOR NOTES		02/01/2006	PRINCIPAL PAYDOWN		10,285,714	10,285,714	10,285,714	10,292,070	0	(248)	0	(248)	0	10,291,822	0	(6,107)	(6,107)	923,269	07/15/2009	2
52108H-UL-6	LBUBS 2003-C7, A3		03/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,662,109	10,000,000	10,049,676	10,035,938	0	(1,247)	0	(1,247)	0	10,034,691	0	(372,582)	(372,582)	112,709	07/15/2012	1FE
521865-AE-5	LEAR CORP		03/22/2006	Various		9,540,000	10,500,000	10,283,500	8,330,795	0	15,000	0	15,000	0	10,074,795	0	(534,795)	(534,795)	274,005	05/15/2009	3FE
521865-AJ-4	LEAR CORP SERIES B		01/12/2006	MERRILL LYNCH CAPITAL MARKETS		1,548,500	1,900,000	1,676,750	1,534,250	0	1,326	0	1,326	0	1,535,576	0	12,924	12,924	50,680	08/01/2014	3FE
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST		03/17/2006	Various		62,701	62,701	62,651	62,657	0	44	0	44	0	62,701	0	0	0	1,008	07/15/2031	4FE
524901-AC-9	LEGG MASON INC		02/15/2006	MATURED		2,000,000	2,000,000	1,866,270	1,996,440	0	3,560	0	3,560	0	2,000,000	0	0	0	65,000	02/15/2006	1FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		03/05/2006	SCHEDULED REDEMPTION		5,706	5,706	5,706	5,706	0	0	0	0	0	5,706	0	0	0	71	02/05/2027	1
52517P-D5-7	LEHMAN BROTHERS HOLDINGS		03/22/2006	LEHMAN BROTHERS INC		4,930,950	5,000,000	4,977,700	4,977,806	0	935	0	935	0	4,978,741	0	(47,791)	(47,791)	66,667	01/14/2011	1FE
524908-ML-1	LEHMAN BROTHERS HOLDINGS 1.600000% 11/05		01/26/2006	LEHMAN BROTHERS INC		2,721,900	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(278,100)	(278,100)	11,467	11/05/2011	1FE
526057-AS-3	LENNAR CORP		01/19/2006	Various		3,401,195	3,500,000	3,415,405	3,415,901	0	428	0	428	0	3,416,329	0	(15,134)	(15,134)	28,856	05/31/2015	2FE
995261-9B-2	LIBERTY GROUP OPERATING TERM B		03/31/2006	SCHEDULED REDEMPTION		10,512	10,512	10,512	10,512	0	0	0	0	0	10,512	0	0	0	25	02/28/2012	4FE
995901-9B-3	LIFEPOINT HOSPITALS TERM B		03/30/2006	SCHEDULED REDEMPTION		48,481	48,481	48,481	48,481	0	0	0	0	0	48,481	0	0	0	668	04/15/2012	3FE
990168-9A-6	LION GABLES REALTY LIMITED PARTNERSHIP T		03/29/2006	SCHEDULED REDEMPTION		2,389,535	2,389,535	2,392,194	1,857,684	0	(2,659)	0	(2,659)	0	2,389,535	0	0	0	32,862	09/30/2006	3FE
995821-9B-3	LNR PROPERTY CORP TERM B		02/09/2006	SCHEDULED REDEMPTION		442,630	442,630	442,630	442,630	0	0	0	0	0	442,630	0	0	0	3,710	02/03/2008	4FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		02/27/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		588,750	500,000	555,625	500,000	0	0	0	0	0	500,000	0	88,750	88,750	1,590	10/19/2021	1FE
990294-9A-0	LVI SERVICES INC. TERM B		03/31/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	32	11/16/2011	4Z
57643L-JB-3	MABS 2005-HE1, A1		03/27/2006	SCHEDULED REDEMPTION		3,392,829	3,392,829	3,392,829	3,392,829	0	0	0	0	0	3,392,829	0	0	0	34,893	05/25/2035	1FE
57643L-HL-3	MABS 2005-OPT1, A3		03/27/2006	SCHEDULED REDEMPTION		2,279,487	2,279,487	2,279,487	2,279,487	0	0	0	0	0	2,279,487	0	0	0	22,874	03/25/2035	1FE
57643L-GT-7	MABS 2005-WMC1, A3		03/27/2006	SCHEDULED REDEMPTION		6,192,735	6,192,735	6,192,735	6,192,735	0	0	0	0	0	6,192,735	0	0	0	63,274	03/25/2035	1FE
55438@-AA-2	MACERICH PARTNERSHIP INTERIM #C5		01/19/2006	SCHEDULED REDEMPTION		5,713,846	5,713,846	5,713,846	5,713,846	0	0	0	0	0	5,713,846	0	0	0	21,082	04/25/2006	3
559523-AB-1	MAGNETITE CBO II, LTD. CLASS A-2 NTS		02/25/2006	PRINCIPAL PAYMENT		735,954	735,954	750,673	749,186	0	(232)	0	(232)	0	748,954	0	(13,000)	(13,000)	14,303	08/25/2012	1FE
576434-QD-9	MALT 2004-4 7A1		03/01/2006	SCHEDULED REDEMPTION		1,361,526	1,361,526	1,414,498	1,405,633	0	(44,107)	0	(44,107)	0	1,361,526	0	0	0	17,198	05/25/2034	1FE
576434-RK-2	MALT 2004-5 5A1		03/01/2006	SCHEDULED REDEMPTION		976,226	976,226	969,514	970,468	0	5,758	0	5,758	0	976,226	0	0	0	10,408	06/25/2019	1FE
564055-AL-5	MANOR CARE INC 2.125000% 08/01/2035		02/07/2006	WARBURG DILLION READ LLC		3,576,563	3,500,000	3,624,099	3,616,441	0	(2,667)	0	(2,667)	0	3,613,774	0	(37,212)	(37,212)	39,047	08/01/2035	2FE
564055-AM-3	MANOR CARE INC 2.125000% 08/01/2035		01/01/2006	WARBURG DILLION READ LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2035	2FE
990006-9A-8	MAPCO EXPRESS TERM B		03/31/2006	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	04/28/2011	4FE
576436-AS-8	MARP 2005-1 1A2		03/01/2006	SCHEDULED REDEMPTION		732,788	732,788	760,410	759,765	0	(26,977)	0	(26,977)	0	732,788	0	0	0	10,464	08/25/2034	1FE
576430-BM-6	MARP 2006-1 1A2		03/01/2006	SCHEDULED REDEMPTION		519,576	519,576	540,318	0	0	(20,742)	0	(20,742)	0	519,576	0	0	0	0	07/25/2036	1FE
5525V0-AJ-5	MARSHALL & ILSLEY CORP		02/18/2006	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,818,073	1,818,112	0	70	0	70	0	1,818,182	0	0	0	26,364	08/18/2009	1FE
574599-AU-0	MASCO CORP		03/15/2006	MATURED		20,000,000	20,000,000	19,959,800	19,998,089	0	1,911	0	1,911	0	20,000,000	0	0	0	675,000	03/15/2006	2FE
995641-9B-5	MASONITE (STILE ACQUISITION) US TERM LOA		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	124	04/06/2013	4Z
57643M-EE-0	MASTR 2004-8 1A1		03/01/2006	SCHEDULED REDEMPTION		1,516,142	1,516,142	1,497,782	1,498,217	0	17,924	0	17,924	0	1,516,142	0	0	0	16,998	08/25/2019	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)
577778-BS-1	MAY DEPARTMENT STORES CO.		03/23/2006	WARBURG DILLION READ LLC		9,019,710	9,000,000	8,987,940	8,989,294	0	238	0	238	0	8,989,532	0	30,178	30,178	363,688	07/15/2014	2FE
576085-AA-2	MBIA/MASS WELLNESS		01/01/2006	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,236,360	1,228,844	0	(28,844)	0	(28,844)	0	1,200,000	0	0	0	40,740	01/01/2019	1FE
55262T-EU-3	MBNAM 1999-J A		03/28/2006	LEHMAN BROTHERS INC		2,652,246	2,500,000	2,934,961	2,740,228	0	(15,061)	0	(15,061)	0	2,725,167	0	(72,921)	(72,921)	51,528	02/15/2012	1FE
990036-9A-5	MCC IOWA (MEDIACOM) TERM C (5/05)		03/31/2006	SCHEDULED REDEMPTION		14,750	14,750	14,750	14,750	0	0	0	0	0	14,750	0	0	0	243	02/01/2014	3FE
61910D-DP-4	MCFI 1998-MC1, A2		03/01/2006	SCHEDULED REDEMPTION		203,654	203,654	216,277	213,833	0	(10,179)	0	(10,179)	0	203,654	0	0	0	3,326	03/18/2030	1FE
552691-AA-5	MCI INC		02/21/2006	TENDER OFFER		101,000	100,000	101,625	100,624	0	(260)	0	(260)	0	100,364	0	636	636	2,111	05/01/2007	1FE
552691-AE-7	MCI INC		02/16/2006	TENDER OFFER		4,220,775	3,750,000	4,080,469	4,049,660	0	(5,828)	0	(5,828)	0	4,043,832	0	176,943	176,943	95,539	05/01/2014	1FE
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		03/06/2006	SCHEDULED REDEMPTION		408,727	408,727	408,727	406,319	0	2,408	0	2,408	0	408,727	0	0	0	18,863	03/06/2010	1
58446V-AC-5	MEDIACOM BROADBD LLC/CRP.		02/22/2006	EXCHANGE		277,875	300,000	295,080	277,875	0	195	0	195	0	278,070	0	(195)	(195)	8,996	10/15/2015	4FE
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		03/31/2006	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	0	03/31/2013	3FE
585055-AD-8	MEDTRONIC INC 1.250000% 09/15/2021		03/22/2006	LEHMAN BROTHERS INC		1,995,000	2,000,000	2,043,000	2,015,810	0	(1,118)	0	(1,118)	0	2,014,693	0	(19,693)	(19,693)	13,333	09/15/2021	1FE
88580*-AE-3	MEIJER /THRIFTY FINDLAY SER E MTG NT		03/01/2006	SCHEDULED REDEMPTION		150,565	150,565	150,565	150,565	0	0	0	0	0	150,565	0	0	0	7,950	03/01/2014	2
58528#-BB-2	MEIJER INC SR SECURED NOTES		01/01/2006	SCHEDULED REDEMPTION		236,177	236,177	244,871	237,269	0	(1,092)	0	(1,092)	0	236,177	0	0	0	9,376	07/01/2013	2
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS		03/01/2006	SCHEDULED REDEMPTION		143,281	143,281	143,281	145,290	0	(2,008)	0	(2,008)	0	143,281	0	0	0	7,565	03/01/2014	2
585561-AB-9	MELROSE FINANCING NO.1 PLC 2001-1 CLASS		02/15/2006	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	66,220	02/15/2011	1FE
59000G-AA-8	MERITOR AUTOMOTIVE INC		03/28/2006	TENDER OFFER		164,984	165,000	172,425	153,863	0	754	0	754	0	154,616	0	10,367	10,367	6,950	02/15/2009	3FE
59018Y-UX-7	MERRILL LYNCH & CO		03/02/2006	MERRILL LYNCH CAPITAL MARKETS		3,027,450	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	27,450	27,450	56,005	01/15/2015	1FE
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2032		02/17/2006	KBC FINANCIAL PRODUCTS USA INC		1,464,125	1,300,000	1,291,063	1,292,718	0	41	0	41	0	1,292,759	0	171,366	171,366	0	03/13/2032	1FE
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D		03/01/2006	SCHEDULED REDEMPTION		240,720	240,720	239,975	239,503	0	1,217	0	1,217	0	240,720	0	0	0	3,720	09/01/2013	1FE
59156R-AM-0	METLIFE INC		03/17/2006	WARBURG DILLION READ LLC		14,550,450	15,000,000	14,963,850	14,964,095	0	108	0	108	0	14,964,203	0	(413,753)	(413,753)	230,375	06/15/2035	1FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		03/30/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	65	11/27/2011	4FE
593171-BJ-9	MEZZCAP 2005-C3, A		03/01/2006	SCHEDULED REDEMPTION		24,062	24,062	24,062	24,062	0	0	0	0	0	24,062	0	0	0	342	09/11/2015	1FE
990303-9A-9	MGG MIDSTREAM HOLDINGS, LP TERM LOAN		02/15/2006	SCHEDULED REDEMPTION		316,065	316,065	316,065	0	0	0	0	0	0	316,065	0	0	0	3,433	12/21/2010	3FE
61913P-AG-7	MHL 2004-2 A1		03/25/2006	SCHEDULED REDEMPTION		1,369,513	1,369,513	1,372,509	1,372,333	0	(2,820)	0	(2,820)	0	1,369,513	0	0	0	14,899	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		03/25/2006	SCHEDULED REDEMPTION		401,190	401,190	401,190	401,190	0	0	0	0	0	401,190	0	0	0	4,311	01/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		03/25/2006	SCHEDULED REDEMPTION		1,002,975	1,002,975	1,002,975	1,002,975	0	0	0	0	0	1,002,975	0	0	0	10,977	01/25/2035	1FE
61915R-AA-4	MHL 2005-2 1A1		03/09/2006	Various		13,863,989	13,847,376	13,847,376	13,847,376	0	0	0	0	0	13,847,376	0	16,613	16,613	141,461	05/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		03/25/2006	SCHEDULED REDEMPTION		1,786,411	1,786,411	1,786,411	1,786,411	0	0	0	0	0	1,786,411	0	0	0	18,595	08/25/2035	1FE
61913P-AZ-5	MHL 2005-4 A1		03/25/2006	SCHEDULED REDEMPTION		779,411	779,411	779,411	779,411	0	0	0	0	0	779,411	0	0	0	8,100	10/25/2035	1FE
990102-9A-5	MID-WESTERN AIRCRAFT SYSTEMS		03/31/2006	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	204	12/31/2011	4FE
598497-AA-3	MIDWESTERN UNIV. (ILL)		01/19/2006	DAIN RAUSCHER INCORPORATED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	22,815	10/01/2037	1FE
605354-EK-1	MISSISSIPPI HIGHER ED ASSISTANCE CORP		02/01/2006	CITIGROUP GLOBAL MARKETS		6,100,000	6,100,000	6,100,000	6,100,000	0	0	0	0	0	6,100,000	0	0	0	41,134	09/01/2033	1FE
606072-GU-4	MISSOURI HIGHER ED		03/16/2006	COMMERCE BANK		6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	0	0	20,850	07/01/2032	1FE
606072-HN-9	MISSOURI HIGHER ED		01/11/2006	BANK OF AMERICA		10,050,000	10,050,000	10,050,000	10,050,000	0	0	0	0	0	10,050,000	0	0	0	33,535	05/01/2044	1FE
59020U-NZ-4	MLCC 2004-G A1		03/09/2006	Various		29,909,851	29,866,949	29,907,783	29,905,128	0	(5,666)	0	(5,666)	0	29,899,463	0	10,388	10,388	291,893	01/25/2030	1FE
59020U-VE-2	MLMI 2005-HE1, A2A		03/27/2006	Various		4,279,200	4,279,200	4,279,200	5,325,367	0	0	0	0	0	4,279,200	0	0	0	48,998	02/25/2036	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		03/27/2006	SCHEDULED REDEMPTION		2,541,934	2,541,934	2,541,934	2,541,934	0	0	0	0	0	2,541,934	0	0	0	25,834	09/25/2036	1FE
59020U-WD-3	MLMI 2005-WMC2, A2A		03/27/2006	SCHEDULED REDEMPTION		4,825,611	4,825,611	4,825,611	4,825,611	0	0	0	0	0	4,825,611	0	0	0	51,428	04/25/2036	1FE
59159U-BM-9	MMT 2004-1, A4		03/06/2006	BANK OF AMERICA		10,028,906	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	28,906	28,906	103,997	04/20/2011	1FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP		03/16/2006	CITIGROUP GLOBAL MARKETS		4,100,000	4,100,000	4,100,000	0	0	0	0	0	0	4,100,000	0	0	0	25,623	12/01/2033	1FE
61745M-EE-9	MORGAN STANLEY CAPITAL I INC. 1997-ALIC		03/01/2006	SCHEDULED REDEMPTION		70,548	70,548	70,863	70,576	0	(28)	0	(28)	0	70,548	0	0	0	1,070	11/15/2007	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		03/01/2006	SCHEDULED REDEMPTION		44,435	44,435	39,117	44,435	0	0	0	0	0	44,435	0	0	0	884	12/01/2018	1FE
61744A-AK-6	MORGAN STANLEY TRACERS		01/12/2006	LIQUIDATION		2,284,887	2,500,000	2,596,775	2,569,430	0	(269)	0	(269)	0	2,569,161	0	(284,273)	(284,273)	102,017	06/15/2012	2FE
61910D-CM-2	MORTGAGE CAPITAL FUNDING		03/01/2006	SCHEDULED REDEMPTION		267,115	267,115	269,619	267,281	0	(165)	0	(165)	0	267,115	0	0	0	5,538	03/20/2007	1FE
995163-9B-0	MOSAIC COMPANY TERM B		03/31/2006	SCHEDULED REDEMPTION		14,987	14,987	15,039	15,053	0	(66)	0	(66)	0	14,987	0	0	0	0	02/21/2012	3FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		03/05/2006	SCHEDULED REDEMPTION		26,382	26,382	25,236	25,307	0	1,075	0	1,075	0	26,382	0	0	0	314	01/05/2025	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)
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		03/01/2006	SCHEDULED REDEMPTION		15,166	15,166	15,343	15,298	0	(132)	0	(132)	0	15,166	0	0	0	224	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		03/01/2006	SCHEDULED REDEMPTION		89,681	89,681	80,745	82,793	0	6,888	0	6,888	0	89,681	0	0	0	1,310	10/01/2014	2
61744C-JC-1	MSAC 2004, OP1, A2D		03/27/2006	SCHEDULED REDEMPTION		1,363,381	1,363,381	1,363,381	1,363,381	0	0	0	0	0	1,363,381	0	0	0	14,356	11/25/2034	1FE
61744C-JR-8	MSAC 2004-HE9, A3C		03/27/2006	SCHEDULED REDEMPTION		4,005,573	4,005,573	4,005,573	4,005,573	0	0	0	0	0	4,005,573	0	0	0	41,725	10/25/2034	1FE
61745M-DD-2	MSC 1997-XL1 A3		03/01/2006	SCHEDULED REDEMPTION		12,566	12,566	13,007	12,652	0	(86)	0	(86)	0	12,566	0	0	0	194	09/03/2007	1FE
61745M-FG-3	MSC 1998-HF1, A2		03/01/2006	SCHEDULED REDEMPTION		323,796	323,796	353,811	336,815	0	(13,019)	0	(13,019)	0	323,796	0	0	0	6,208	01/15/2008	1FE
61745M-JR-5	MSC 1998-HF2, A2		03/01/2006	SCHEDULED REDEMPTION		198,587	198,587	227,612	213,043	0	(14,456)	0	(14,456)	0	198,587	0	0	0	3,007	11/15/2030	1FE
61745M-KY-8	MSC 1999-RM1, A2		03/01/2006	SCHEDULED REDEMPTION		84,413	84,413	92,501	89,155	0	(4,742)	0	(4,742)	0	84,413	0	0	0	1,240	12/15/2031	1FE
61746W-JJ-0	MSDWC 2001-IQA, A3		03/01/2006	SCHEDULED REDEMPTION		338,452	338,452	353,801	347,054	0	(8,602)	0	(8,602)	0	338,452	0	0	0	5,100	12/18/2032	1FE
61744C-QG-4	MSHEL 2005-2, A2A		03/27/2006	SCHEDULED REDEMPTION		2,893,493	2,893,493	2,893,493	2,893,493	0	0	0	0	0	2,893,493	0	0	0	29,426	05/25/2035	1FE
61745M-A5-2	MSM 2004-3 4A		03/01/2006	SCHEDULED REDEMPTION		1,158,786	1,158,786	1,174,020	1,173,384	0	(14,598)	0	(14,598)	0	1,158,786	0	0	0	14,093	04/23/2034	1FE
61748H-AN-1	MSM 2004-5AR 1A2		03/01/2006	SCHEDULED REDEMPTION		4,686,447	4,686,447	4,670,937	4,672,896	0	13,551	0	13,551	0	4,686,447	0	0	0	44,127	07/25/2034	1FE
61748H-HC-8	MSMT 2004-11AR I-A2B		03/25/2006	SCHEDULED REDEMPTION		1,890,999	1,890,999	1,890,999	1,890,999	0	0	0	0	0	1,890,999	0	0	0	19,321	12/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		03/01/2006	SCHEDULED REDEMPTION		47,351	47,351	48,538	0	0	(1,187)	0	(1,187)	0	47,351	0	0	0	256	02/25/2035	1FE
55377#-AF-2	MTD PRODUCTS TERM C		03/01/2006	SCHEDULED REDEMPTION		22,500	22,500	22,546	22,547	0	(47)	0	(47)	0	22,500	0	0	0	40,816	06/01/2010	3
990217-9A-1	MUELLER GROUP TERM LOAN (10/05)		03/31/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	112	10/03/2012	4FE
62826W-AA-9	MUTUAL FUND FEE TRUST IX SER. 1999-2 ASS		03/09/2006	Various		118,246	118,246	53,151	40,002	0	78,244	0	78,244	0	118,246	0	0	0	2,189	05/01/2007	5
62827E-AA-8	MUTUAL FUND FEE TRUST XII SERIES 2000-2		03/30/2006	Various		13,881	13,881	14,222	154	0	13,740	12	13,728	0	13,881	0	0	0	315	04/30/2008	5FE
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		02/28/2006	SCHEDULED REDEMPTION		318,719	318,719	318,719	318,719	0	0	0	0	0	318,719	0	0	0	4,576	12/01/2009	1
62827K-AA-4	MUTUAL FUND FEE TRUST XX		02/28/2006	SCHEDULED REDEMPTION		388,441	388,441	388,441	388,441	0	0	0	0	0	388,441	0	0	0	5,421	03/02/2010	1
57164R-AJ-1	MVCOT 2004-2A, A		03/01/2006	SCHEDULED REDEMPTION		378,899	378,899	378,899	378,899	0	0	0	0	0	378,899	0	0	0	3,483	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		03/01/2006	SCHEDULED REDEMPTION		1,582,705	1,582,705	1,582,678	1,582,678	0	26	0	26	0	1,582,705	0	0	0	17,726	10/20/2027	1FE
628530-AE-7	MYLAN LABORATORIES INC		01/30/2006	J. P. MORGAN SECURITIES, INC		1,767,500	1,750,000	1,754,063	1,753,674	0	(60)	0	(60)	0	1,753,614	0	13,886	13,886	53,387	08/15/2010	3FE
62911*-AA-6	N.E.W. CUSTOMER SERVICE 1ST LIEN		03/31/2006	SCHEDULED REDEMPTION		95,316	95,316	95,316	95,316	0	0	0	0	0	95,316	0	0	0	4,612	07/01/2011	4Z
991553-9A-8	NALCO COMPANY TERM B		03/31/2006	SCHEDULED REDEMPTION		38,798	38,798	38,996	39,017	0	(218)	0	(218)	0	38,798	0	0	0	0	11/04/2010	4FE
62877#-AB-2	NATG HOLDINGS (ORIUS) NEW TERM A		01/31/2006	DISTRIBUTION		554	0	554	0	0	0	0	0	0	554	0	0	0	0	01/23/2009	6
63934E-AE-8	NAVISTAR INTL		01/25/2006	DEUTSCHE BANK SECURITIES		6,438,750	6,375,000	6,349,420	6,355,072	0	3,853	0	3,853	0	6,358,925	0	79,825	79,825	97,949	06/01/2006	3FE
64352V-MR-9	NCHET 2005-4, A2A		03/27/2006	SCHEDULED REDEMPTION		2,854,487	2,854,487	2,854,487	2,854,487	0	0	0	0	0	2,854,487	0	0	0	29,757	09/25/2035	1FE
628852-9B-3	NCI BUILDING SYSTEMS TERM B (6/04)		02/01/2006	SCHEDULED REDEMPTION		11,055	11,055	11,087	11,086	0	(31)	0	(31)	0	11,055	0	0	0	33,739	06/18/2010	3FE
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN		01/09/2006	SCHEDULED REDEMPTION		151,899	151,899	151,899	151,899	0	0	0	0	0	151,899	0	0	0	2,636	04/06/2013	4FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN		03/08/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	43,427	12/01/2035	1FE
652482-AZ-3	NEWS AMERICA INC 0% 02/28/2021		02/28/2006	TENDER OFFER		6,239,625	10,500,000	6,080,300	6,212,573	0	27,052	0	27,052	0	6,239,625	0	0	0	0	02/28/2021	2FE
66987W-CH-8	NHEL 2005-2, A2A		03/27/2006	Various		4,790,793	4,790,793	4,790,793	5,771,576	0	0	0	0	0	4,790,793	0	0	0	79,691	10/25/2035	1FE
66987X-GT-6	NHEL 2005-3, A2A		03/27/2006	SCHEDULED REDEMPTION		3,357,454	3,357,454	3,357,454	3,357,454	0	0	0	0	0	3,357,454	0	0	0	35,206	01/25/2036	1FE
63859C-BH-5	NLFC 1998-2, A2		03/01/2006	SCHEDULED REDEMPTION		617,980	617,980	693,022	652,270	0	(34,290)	0	(34,290)	0	617,980	0	0	0	8,384	07/20/2008	1FE
655356-HM-8	NOMURA ASSET SEC CORP 1996-MD V A1A		03/11/2006	SCHEDULED REDEMPTION		359,054	359,054	359,490	359,071	0	(17)	0	(17)	0	359,054	0	0	0	4,692	04/13/2036	1FE
655356-HN-6	NOMURA ASSET SEC CORP 1996-MD V A1B		03/11/2006	SCHEDULED REDEMPTION		8,500,000	8,500,000	8,254,297	8,490,724	0	9,276	0	9,276	0	8,500,000	0	0	0	151,300	04/13/2036	1FE
655356-HQ-9	NOMURA ASSET SEC CORP 1996-MD V A2		03/11/2006	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,187,352	15,007,684	0	(7,684)	0	(7,684)	0	15,000,000	0	0	0	282,630	04/13/2036	1FE
655356-AS-2	NOMURA ASSET SECURITIZATION 1994 1 A11		03/25/2006	SCHEDULED REDEMPTION		224,960	224,960	224,960	224,960	0	0	0	0	0	224,960	0	0	0	0	01/25/2009	1FE
655844-AU-2	NORFOLK SOUTHERN CORP		03/21/2006	LEHMAN BROTHERS INC		3,365,626	3,400,000	3,258,488	3,272,530	0	2,603	0	2,603	0	3,275,132	0	90,494	90,494	92,844	09/17/2014	2FE
995542-9B-5	NORTHWEST AIRLINES TRANCHE A		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	13,743	11/23/2009	4FE
995542-9C-3	NORTHWEST AIRLINES TRANCHE B		01/01/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	6,995	11/23/2010	4FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		03/31/2006	SCHEDULED REDEMPTION		13,623	13,623	13,623	13,623	0	0	0	0	0	13,623	0	0	0	0	08/16/2009	6
67058@-AA-6	NUSIL ACQUISITION CORP 1ST LIEN TERM LOA		03/31/2006	Various		70,889	70,889	70,889	76,744	0	(5,855)	0	(5,855)	0	70,889	0	0	0	2,042	06/13/2012	4Z

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)
20763#-BD-2	OCCID CHEM EQUIP		01/01/2006	PRINCIPAL PAYMENT		5,827	5,827	5,827	5,827	0	0	0	0	0	5,827	0	0	0	505	06/14/2009	1
675022-A#-4	OCEAN SPRAY CRANBERRIES 7.44% SR NTS		01/11/2006	MATURED		15,000,000	15,000,000	14,832,150	14,998,779	0	1,221	0	1,221	0	15,000,000	0	0	0	558,000	01/11/2006	1
67571M-AE-9	OCTAGON INVESTMENT PARTNERS V, CL. C-1		02/28/2006	EXCHANGE		7,000,000	7,000,000	6,875,890	6,917,312	0	1,030	0	1,030	0	6,918,343	0	81,657	81,657	132,220	11/28/2014	2FE
67571M-AL-3	OCTAGON INVESTMENT PARTNERS V, CL. C-2		02/28/2006	EXCHANGE		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	46,438	11/28/2014	2FE
67612W-AB-4	ODYSSEY RE HOLDINGS 4.375000% 06/15/2022		03/22/2006	CITIGROUP GLOBAL MARKETS		750,000	750,000	848,378	750,000	0	0	0	0	0	750,000	0	0	0	9,297	06/15/2022	3FE
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH		03/07/2006	DAIN RAUSCHER INCORPORATED		8,500,000	8,500,000	8,500,000	4,900,000	0	0	0	0	0	8,500,000	0	0	0	29,117	06/01/2030	1FE
679110-CT-1	OKLAHOMA ST STUDENT LN AUTH		01/31/2006	DAIN RAUSCHER INCORPORATED		11,900,000	11,900,000	11,900,000	11,100,000	0	0	0	0	0	11,900,000	0	0	0	77,490	12/01/2031	1Z
991458-9A-0	ORIENTAL TRADING CO. TERM B		03/31/2006	SCHEDULED REDEMPTION		30,895	30,895	30,895	30,895	0	0	0	0	0	30,895	0	0	0	0	08/04/2010	4FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		03/15/2006	SCHEDULED REDEMPTION		641,700	641,700	641,700	646,080	0	(4,380)	0	(4,380)	0	641,700	0	0	0	13,893	03/15/2014	2
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		02/01/2006	SCHEDULED REDEMPTION		16,061	16,061	15,560	15,527	0	534	0	534	0	16,061	0	0	0	309	01/01/2019	1FE
995141-9B-6	PANAMSAT CORP TERM B (8/04)		02/21/2006	SCHEDULED REDEMPTION		22,500	22,500	22,575	22,575	0	(75)	0	(75)	0	22,500	0	0	0	278	08/20/2011	3FE
698476-DA-3	PANHANDLE TEX SERIES A-3		03/08/2006	CITIGROUP GLOBAL MARKETS		7,900,000	7,900,000	7,900,000	0	0	0	0	0	0	7,900,000	0	0	0	47,459	04/01/2031	1FE
698476-DC-9	PANHANDLE TEX SERIES A-3		03/07/2006	CITIGROUP GLOBAL MARKETS		14,200,000	14,200,000	14,200,000	14,200,000	0	0	0	0	0	14,200,000	0	0	0	89,906	10/01/2031	1FE
69847R-AA-0	PANHANDLE-PLAINS SFC 2001 A-1		02/01/2006	CITIGROUP GLOBAL MARKETS		17,200,000	17,200,000	17,200,000	0	0	0	0	0	0	17,200,000	0	0	0	58,193	12/01/2031	1FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1		03/31/2006	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	0	12/01/2031	1FE
990305-9A-4	PANTRY INC. (THE) TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		10,625	10,625	10,727	0	0	(102)	0	(102)	0	10,625	0	0	0	47	01/02/2012	3FE
71085P-BV-4	PCHLT 2005-2, 1A1		03/27/2006	SCHEDULED REDEMPTION		6,161,027	6,161,027	6,161,027	6,161,027	0	0	0	0	0	6,161,027	0	0	0	60,084	09/25/2024	1FE
71085P-CL-5	PCHLT 2005-3, 1A1		03/27/2006	SCHEDULED REDEMPTION		5,429,304	5,429,304	5,429,304	5,429,304	0	0	0	0	0	5,429,304	0	0	0	55,500	08/25/2035	1FE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		02/28/2006	DISTRIBUTION		(1,998)	0	(1,998)	(1,998)	0	0	0	0	0	(1,998)	0	0	0	0	03/25/2029	5FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		02/28/2006	DISTRIBUTION		(3,168)	0	(3,168)	0	0	0	0	0	0	(3,168)	0	0	0	0	03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		03/29/2006	Various		243,829	243,829	242,767	252,141	0	(8,312)	0	(8,312)	0	243,829	0	0	0	2,629	03/25/2015	4FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		03/31/2006	SCHEDULED REDEMPTION		27,500	27,500	27,555	27,555	0	(55)	0	(55)	0	27,500	0	0	0	437	10/03/2012	3FE
708130-AA-7	PENNEY (JC) CO INC		02/27/2006	DEUTSCHE BANK SECURITIES		2,452,343	2,250,000	2,483,438	2,460,147	0	(4,715)	0	(4,715)	0	2,455,431	0	(3,089)	(3,089)	78,944	03/01/2010	3FE
708160-BE-5	PENNEY (JC) CO INC		03/01/2006	Various		12,096,015	10,775,000	11,518,750	11,496,142	0	(2,986)	0	(2,986)	0	11,493,156	0	602,859	602,859	208,837	11/15/2023	3FE
708160-BJ-4	PENNEY (JC) CO INC		03/03/2006	BANK OF AMERICA		5,613,750	5,000,000	5,762,500	5,709,953	0	(9,047)	0	(9,047)	0	5,700,906	0	(87,156)	(87,156)	215,688	08/15/2016	3FE
708160-BS-4	PENNEY (JC) CO INC		02/27/2006	DEUTSCHE BANK SECURITIES		2,294,320	2,000,000	2,200,000	2,199,113	0	(329)	0	(329)	0	2,198,784	0	95,536	95,536	62,078	04/01/2037	3FE
708160-BY-1	PENNEY (JC) CO INC		03/09/2006	DIRECT		3,415,166	3,475,000	3,378,810	3,414,125	0	1,041	0	1,041	0	3,415,166	0	0	0	189,388	08/01/2012	3FE
71722T-AG-9	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		03/02/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		28,300,000	28,300,000	28,300,000	28,300,000	0	0	0	0	0	28,300,000	0	0	0	274,299	04/25/2044	1FE
713411-AB-2	PEPSI BOTTLING HLDGS INC		03/27/2006	SALOMON SMITH BARNEY		2,023,240	2,000,000	2,081,460	2,042,120	0	(3,103)	0	(3,103)	0	2,039,017	0	(15,777)	(15,777)	69,688	02/17/2009	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		03/02/2006	SCHEDULED REDEMPTION		214,876	214,876	214,876	214,876	0	0	0	0	0	214,876	0	0	0	3,460	07/01/2010	1
69336R-AS-9	PHHMC 2005-3 A3		03/01/2006	SCHEDULED REDEMPTION		1,023,190	1,023,190	1,029,058	1,028,386	0	(5,197)	0	(5,197)	0	1,023,190	0	0	0	12,409	06/18/2035	1FE
69336R-BG-4	PHHMC 2005-4 A2		03/01/2006	SCHEDULED REDEMPTION		676,092	676,092	679,859	679,410	0	(3,318)	0	(3,318)	0	676,092	0	0	0	8,511	07/18/2035	1FE
69336R-BZ-2	PHHMC 2005-5 A3		03/01/2006	SCHEDULED REDEMPTION		564,925	564,925	566,735	566,539	0	(1,614)	0	(1,614)	0	564,925	0	0	0	6,905	07/18/2035	1FE
69336R-CQ-1	PHHMC 2005-6 A4		03/01/2006	SCHEDULED REDEMPTION		1,889,029	1,889,029	1,889,428	1,889,413	0	(384)	0	(384)	0	1,889,029	0	0	0	24,700	11/18/2013	1FE
990201-9B-3	PIVOTAL PROMONTORY 2ND LIEN		01/03/2006	CREDIT SUISSE FIRST BOSTON		995,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,000)	(5,000)	6,375	08/31/2011	4Z
69348H-AC-2	PNCMA 1999-CM1, A1B		03/01/2006	SCHEDULED REDEMPTION		100,492	100,492	110,082	105,863	0	(5,371)	0	(5,371)	0	100,492	0	0	0	1,869	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		03/15/2006	Various		10,492,388	10,012,531	11,403,037	11,065,441	0	(271,670)	0	(271,670)	0	10,793,771	0	(301,384)	(301,384)	264,484	02/15/2010	1FE
73316P-FA-3	POPLR 2005-4, AV1		03/27/2006	SCHEDULED REDEMPTION		3,795,576	3,795,576	3,795,576	3,795,576	0	0	0	0	0	3,795,576	0	0	0	38,164	09/25/2035	1FE
73316P-GS-3	POPLR 2005-5, AV2A		03/27/2006	SCHEDULED REDEMPTION		708,858	708,858	708,858	708,858	0	0	0	0	0	708,858	0	0	0	7,308	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		03/27/2006	SCHEDULED REDEMPTION		1,489,260	1,489,260	1,489,260	1,489,260	0	0	0	0	0	1,489,260	0	0	0	17,008	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		03/27/2006	SCHEDULED REDEMPTION		567,193	567,193	567,193	0	0	0	0	0	0	567,193	0	0	0	4,042	01/25/2036	1FE
70069F-EG-8	PPSI 2004-WHQ2, A3E		03/27/2006	SCHEDULED REDEMPTION		1,342,836	1,342,836	1,342,836	1,342,836	0	0	0	0	0	1,342,836	0	0	0	14,455	02/25/2035	1FE
70069F-DG-9	PPSI 2004-WWF1, A3		03/27/2006	SCHEDULED REDEMPTION		1,291,402	1,291,402	1,291,402	1,291,402	0	0	0	0	0	1,291,402	0	0	0	14,089	01/25/2035	1FE
70069F-LT-2	PPSI 2005-WCW3, A2A		03/27/2006	SCHEDULED REDEMPTION		2,328,301	2,328,301	2,328,301	2,328,301	0	0	0	0	0	2,328,301	0	0	0	23,907	08/25/2035	1FE
70069F-HQ-3	PPSI 2005-WHQ2, A2H		03/27/2006	SCHEDULED REDEMPTION		9,999,810	9,999,810	9,999,810	9,999,810	0	0	0	0	0	9,999,810	0	0	0	104,422	05/25/2035	1FE
991846-9B-4	PRESTIGE BRANDS TERM B		03/31/2006	SCHEDULED REDEMPTION		11,084	11,084	11,129	6,402	0	4,683	0	4,683	0	11,084	0	0	0	114	04/06/2011	4FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		03/31/2006	SCHEDULED REDEMPTION		78,125	78,125	78,125	78,125	0	0	0	0	0	78,125	0	0	0	7,351	04/30/2010	4

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)
21686@-AA-3	PRICEWATERHOUSECOOPERS SR NTS		03/18/2006	SCHEDULED REDEMPTION		2,285,714	2,285,714	2,285,714	2,284,263	0	1,452	0	1,452	0	2,285,714	0	0	0	79,180	03/18/2007	1
74386Q-AA-9	PROVIDENT CBO I CLASS A-1 NOTES		03/09/2006	SCHEDULED REDEMPTION		256,257	256,257	256,257	256,257	0	0	0	0	0	256,257	0	0	0	3,370	12/09/2010	1FE
74432Q-AG-0	PRUDENTIAL FINANCIAL INC.		03/10/2006	SALOMON SMITH BARNEY		4,699,900	5,000,000	4,991,750	4,992,110	0	138	0	138	0	4,992,248	0	(292,348)	(292,348)	60,694	06/13/2015	1FE
74432Q-AH-8	PRUDENTIAL FINANCIAL INC.		03/10/2006	SALOMON SMITH BARNEY		8,343,900	9,000,000	8,935,200	8,935,685	0	186	0	186	0	8,935,870	0	(591,970)	(591,970)	124,200	06/13/2035	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC.		01/20/2006	SCHEDULED REDEMPTION		380,868	380,868	333,378	351,094	0	29,774	0	29,774	0	380,868	0	0	0	8,808	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		03/01/2006	SCHEDULED REDEMPTION		437,309	437,309	483,471	468,378	0	(31,069)	0	(31,069)	0	437,309	0	0	0	7,247	06/16/2031	1FE
745867-AT-8	PULTE HOMES INC.		03/24/2006	SALOMON SMITH BARNEY		1,341,375	1,500,000	1,496,040	1,496,084	0	12	0	12	0	1,496,096	0	(154,721)	(154,721)	56,000	02/15/2035	2FE
74681@-AG-4	PUTNAM LOVELL 1999-3 CLASS A		03/09/2006	Various		82,371	82,371	82,371	3,548	0	78,823	0	78,823	0	82,371	0	0	0	1,464	12/31/2007	5FE
74681@-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES		03/30/2006	Various		11,002	11,002	11,186	3,747	0	8,278	1,024	7,255	0	11,002	0	0	0	203	01/31/2016	5FE
59158*-AX-4	QUAD GRAPHICS/METROPOLITAN LIFE		03/02/2006	MATURED		1,141,962	1,141,962	1,141,962	1,141,962	0	0	0	0	0	1,141,962	0	0	0	41,453	03/02/2006	2
03072S-ZF-5	QUEST 2005-X1, A1		03/27/2006	SCHEDULED REDEMPTION		8,299,051	8,299,051	8,299,051	8,299,051	0	0	0	0	0	8,299,051	0	0	0	109,512	03/25/2035	1FE
48250@-AA-2	QWEST/KDL HOLDINGS LLC 9.64% NTS		03/31/2006	SCHEDULED REDEMPTION		465,234	465,234	465,234	465,234	0	0	0	0	0	465,234	0	0	0	13,714	10/31/2007	4
995502-9B-9	RAINBOW NATIONAL SVCS. TERM B		03/31/2006	SCHEDULED REDEMPTION		7,613	7,613	7,613	7,613	0	0	0	0	0	7,613	0	0	0	0	03/31/2012	4FE
751028-A*-2	RALCORP HOLDINGS SER A FLTG RATE NTS		02/22/2006	CALLED @ 100		15,333,333	15,333,333	15,333,333	15,333,333	0	0	0	0	0	15,333,333	0	0	0	204,645	05/22/2010	2
759950-FV-5	RAMC 2005-4, A1A		03/27/2006	SCHEDULED REDEMPTION		1,173,560	1,173,560	1,173,560	1,173,560	0	0	0	0	0	1,173,560	0	0	0	12,399	02/25/2036	1FE
76110W-JY-3	RASC 2000-KS3 AI5		03/01/2006	SCHEDULED REDEMPTION		235,096	235,096	253,500	235,846	0	(750)	0	(750)	0	235,096	0	0	0	4,451	07/25/2031	1FE
76110W-KT-2	RASC 2000-KS5 AI6		03/01/2006	SCHEDULED REDEMPTION		325,837	325,837	345,744	329,655	0	(3,818)	0	(3,818)	0	325,837	0	0	0	5,048	12/25/2031	1FE
76110W-LL-8	RASC 2001-KS2 AI5		03/01/2006	SCHEDULED REDEMPTION		973,257	973,257	1,014,772	981,359	0	(8,102)	0	(8,102)	0	973,257	0	0	0	14,853	06/25/2031	1FE
76110W-NG-7	RASC 2002-KS2 AI5		03/01/2006	SCHEDULED REDEMPTION		136,361	136,361	136,360	136,361	0	0	0	0	0	136,361	0	0	0	2,308	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		03/01/2006	SCHEDULED REDEMPTION		242,778	242,778	246,078	245,390	0	(2,612)	0	(2,612)	0	242,778	0	0	0	2,888	07/25/2032	1FE
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER		03/31/2006	SCHEDULED REDEMPTION		1,278,781	1,278,781	1,278,781	1,278,781	0	0	0	0	0	1,278,781	0	0	0	57,865	09/30/2011	2
995142-9B-4	RBS ORECK TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	02/02/2012	4FE
758110-AH-3	REEBOK INTL LTD 2.000000% 05/01/2024		01/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,284,400	2,000,000	2,005,225	2,004,101	0	(63)	0	(63)	0	2,004,038	0	280,362	280,362	9,444	05/01/2024	2FE
995241-9B-4	REFCO GROUP LTD. LLC TERM LOAN		01/12/2006	Various		3,296,369	3,815,000	3,815,000	3,296,369	0	0	0	0	0	3,296,369	0	0	0	14,505	08/05/2011	6FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		20,262	20,262	20,262	20,262	0	0	0	0	0	20,262	0	0	0	331	11/10/2010	3FE
759351-AE-9	REINSURANCE GRP OF AMER.		01/18/2006	GOLDMAN, SACHS & CO.		1,533,900	1,500,000	1,494,900	1,494,900	0	0	0	0	0	1,494,901	0	38,999	38,999	12,656	12/15/2065	2FE
760106-AP-9	RENTAL CAR FINANCE CORP.		03/27/2006	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	21,332	04/25/2007	1FE
995626-9B-6	RESORTS INTERNATIONAL 1ST LIEN TERM LOAN		01/20/2006	DEUTSCHE BANK SECURITIES		1,960,000	2,000,000	2,007,500	0	0	(50)	0	(50)	0	2,007,450	0	(47,450)	(47,450)	0	04/26/2012	1Z
76110V-MG-0	RFMS2 2003-HI1		03/01/2006	SCHEDULED REDEMPTION		26,628	26,628	26,623	26,624	0	3	0	3	0	26,628	0	0	0	354	04/25/2028	1FE
769036-AM-6	RIVERSIDE CAL, PENSION OBLIG BONDS - SER.		03/09/2006	E.J. DE LA ROSA & CO.		6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	6,200,000	0	0	0	64,039	06/01/2025	1FE
75953M-AD-2	RNLT 2001-1 A4		03/28/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		22,395,988	21,977,050	23,278,947	22,852,879	0	(31,305)	0	(31,305)	0	22,821,575	0	(425,587)	(425,587)	673,645	09/15/2015	1FE
774341-AA-9	ROCKWELL COLLINS		01/06/2006	BANK OF AMERICA		16,679,930	17,000,000	16,993,832	16,994,897	0	15	0	15	0	16,994,912	0	(314,982)	(314,982)	88,403	12/01/2013	1FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		01/31/2006	SCHEDULED REDEMPTION		34,950	34,950	34,950	34,950	0	0	0	0	0	34,950	0	0	0	117,549	07/30/2012	4FE
77876H-AD-3	ROTHSCHILD L F MTG TR 1 CL Z		01/01/2006	SCHEDULED REDEMPTION		258,386	258,386	257,802	258,386	0	0	0	0	0	258,386	0	0	0	4,278	08/01/2017	1FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		03/01/2006	SCHEDULED REDEMPTION		10,759	10,759	10,260	10,292	0	467	0	467	0	10,759	0	0	0	250	09/01/2017	1FE
779273-AG-6	ROUSE CO (RSE)		03/16/2006	BANK OF AMERICA		6,619,550	7,000,000	7,278,880	7,236,558	0	(5,511)	0	(5,511)	0	7,231,047	0	(611,497)	(611,497)	120,191	11/26/2013	3FE
74966*-AB-3	RPC INC 7.83% SR NT		02/08/2006	SCHEDULED REDEMPTION		733,339	733,339	733,339	733,339	0	0	0	0	0	733,339	0	0	0	28,710	08/08/2008	2
75405R-AA-1	RPRO 2005, G		03/20/2006	SCHEDULED REDEMPTION		767,583	767,583	767,583	767,583	0	0	0	0	0	767,583	0	0	0	9,403	03/20/2024	1FE
783549-AZ-1	RYDER SYSTEM INC.		02/27/2006	WARBURG DILLION READ LLC		5,167,900	5,000,000	5,661,500	5,632,518	0	(2,893)	0	(2,893)	0	5,629,624	0	(461,724)	(461,724)	87,840	12/01/2025	2FE
783764-AK-9	RYLAND GROUP		01/12/2006	MERRILL LYNCH CAPITAL MARKETS		9,391,900	10,000,000	9,718,500	9,734,728	0	1,053	0	1,053	0	9,735,782	0	(343,882)	(343,882)	273,229	01/15/2015	2FE
783764-AL-7	RYLAND GROUP		02/09/2006	J. P. MORGAN SECURITIES, INC.		6,681,010	7,000,000	6,990,200	6,990,956	0	143	0	143	0	6,991,100	0	(310,090)	(310,090)	93,017	05/15/2012	2FE
47922*-AJ-5	S.C. JOHNSON & SON, INC.,SR NTS SER A		01/23/2006	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,300	01/23/2008	2
81375W-DP-8	SABR 2005-FR1, A2A		03/27/2006	SCHEDULED REDEMPTION		2,290,050	2,290,050	2,290,050	2,290,050	0	0	0	0	0	2,290,050	0	0	0	20,661	12/25/2034	1FE
81375W-JR-8	SABR 2006-FR1, A-2A		03/27/2006	SCHEDULED REDEMPTION		771,756	771,756	771,756	0	0	0	0	0	0	771,756	0	0	0	3,183	11/25/2035	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)
785778-HU-8	SACO 2005-WM1, A		03/27/2006	SCHEDULED REDEMPTION		4,463,197	4,463,197	4,463,197	4,463,197	0	0	0	0	0	4,463,197	0	0	0	45,993	08/25/2035	1FE
785778-QJ-3	SACO 2006-3, A1		03/27/2006	SCHEDULED REDEMPTION		866,089	866,089	866,089	0	0	0	0	0	0	866,089	0	0	0	3,108	03/25/2036	1FE
86359L-NA-3	SAMI 2005-AR6 2A1		03/27/2006	SCHEDULED REDEMPTION		3,165,178	3,165,178	3,164,189	3,164,238	0	939	0	939	0	3,165,178	0	0	0	34,906	09/25/2045	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2006	SCHEDULED REDEMPTION		85,156	85,156	85,156	85,061	0	95	0	95	0	85,156	0	0	0	1,867	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		01/15/2006	SCHEDULED REDEMPTION		17,031	17,031	17,031	17,031	0	0	0	0	0	17,031	0	0	0	302	07/15/2025	2
801041-AA-2	SANKATY HIGH YIELD ASSET PARTNERS LP		01/31/2006	MATURED		6,000,000	6,000,000	6,000,000	5,999,431	0	569	0	569	0	6,000,000	0	0	0	224,700	01/31/2006	2FE
80104L-AF-7	SANKATY HIGH YIELD PARTNERS III, L.P. CL		01/19/2006	CALLED @ 100		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	112,271	04/30/2009	2FE
800907-AF-4	SANMINA-SCI CORP		02/15/2006	Various		12,353,876	11,300,000	12,472,531	12,039,694	0	(27,673)	0	(27,673)	0	12,012,021	0	341,855	341,855	685,420	01/15/2010	3FE
863579-TM-0	SARM 2005-14 A1		03/25/2006	SCHEDULED REDEMPTION		3,383,655	3,383,655	3,383,655	3,383,655	0	0	0	0	0	3,383,655	0	0	0	34,920	05/25/2035	1FE
863572-T5-2	SASC 2000-3 B2		03/16/2006	Various		3,261,053	3,253,186	3,202,355	3,203,810	0	1,626	0	1,626	0	3,205,436	0	55,617	55,617	80,590	07/25/2030	1FE
86358R-ZP-5	SASC 2002-6 3A2		03/01/2006	Various		608,163	608,163	619,186	1,517,066	0	(20,823)	0	(20,823)	0	608,163	0	0	0	21,377	04/25/2032	1FE
86359D-AG-2	SASCO 2005-S2, A1		03/27/2006	SCHEDULED REDEMPTION		5,235,011	5,235,011	5,235,011	5,235,011	0	0	0	0	0	5,235,011	0	0	0	52,759	05/25/2035	1FE
805564-SN-2	SAST 2005-3, A2A		03/27/2006	Various		1,821,710	1,821,710	1,821,710	2,266,048	0	0	0	0	0	1,821,710	0	0	0	21,872	10/25/2035	1FE
78387G-AM-5	SBC COMMUNICATIONS		01/04/2006	SALOMON SMITH BARNEY		1,040,150	1,000,000	997,490	997,530	0	1	0	1	0	997,531	0	42,619	42,619	4,300	06/15/2034	1FE
78387G-AD-5	SBC COMMUNICATIONS INC		02/24/2006	WARBURG DILLION READ LLC		4,143,320	4,000,000	4,402,000	4,276,150	0	(7,794)	0	(7,794)	0	4,268,357	0	(125,037)	(125,037)	115,278	03/15/2011	1FE
78387G-AK-9	SBC COMMUNICATIONS INC		03/23/2006	MERRILL LYNCH CAPITAL MARKETS		2,019,520	2,000,000	2,154,498	2,137,180	0	(4,306)	0	(4,306)	0	2,132,874	0	(113,354)	(113,354)	72,785	08/15/2012	1FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/30/2033		01/12/2006	LEHMAN BROTHERS INC		991,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(8,750)	(8,750)	1,500	06/30/2033	2FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		02/01/2006	SCHEDULED REDEMPTION		61,544	61,544	51,417	57,913	0	3,632	0	3,632	0	61,544	0	0	0	1,275	12/01/2018	1FE
81721M-AB-5	SENIOR HOUSING PROPS TR		01/09/2006	CALLED @ 107.88		1,838,275	1,704,000	1,700,694	1,701,196	0	5	0	5	0	1,701,201	0	137,075	137,075	31,226	04/15/2015	3FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC		01/02/2006	SCHEDULED REDEMPTION		332,720	332,720	332,720	332,720	0	0	0	0	0	332,720	0	0	0	9,699	01/02/2020	1
82463R-20-7	SHINSEI FINANCE II		03/24/2006	GOLDMAN, SACHS & CO		2,022,860	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	22,860	22,860	2,387	07/29/2049	2FE
83001W-A#-1	SIX FLAGS THEME PARKS TERM LOAN B		03/31/2006	SCHEDULED REDEMPTION		10,186	10,186	10,172	10,172	0	14	0	14	0	10,186	0	0	0	0	06/30/2009	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		03/01/2006	SCHEDULED REDEMPTION		863	863	888	880	0	(18)	0	(18)	0	863	0	0	0	18	10/25/2020	1FE
78442G-HP-4	SLMA 2003-8, A4		03/15/2006	SCHEDULED REDEMPTION		619,708	619,708	620,095	619,988	0	(280)	0	(280)	0	619,708	0	0	0	7,268	03/15/2019	1FE
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		01/03/2006	SCHEDULED REDEMPTION		22,155	22,155	22,206	22,206	0	(50)	0	(50)	0	22,155	0	0	0	6,055	11/01/2011	4FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		01/03/2006	SCHEDULED REDEMPTION		7,516	7,516	7,533	7,533	0	(17)	0	(17)	0	7,516	0	0	0	5,764	11/01/2011	4FE
8447HB-AF-9	SOUTHTRUST BANK NA		01/24/2006	GOLDMAN, SACHS & CO		15,879,375	16,340,000	16,331,830	16,333,788	0	52	0	52	0	16,333,840	0	(454,465)	(454,465)	314,772	03/01/2013	1FE
844741-AR-9	SOUTHWEST AIR		01/01/2006	SCHEDULED REDEMPTION		566,719	566,719	576,711	488,506	0	(8,190)	0	(8,190)	0	566,719	0	0	0	20,459	07/01/2013	1FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		03/31/2006	Various		205,906	205,906	205,906	374,039	0	0	0	0	0	205,906	0	0	0	5,747	12/31/2021	2
852060-AH-5	SPRINT CAP CORP		01/30/2006	MATURED		13,000,000	13,000,000	12,990,640	12,999,808	0	192	0	192	0	13,000,000	0	0	0	463,125	01/30/2006	2FE
792860-AH-1	ST PAUL TRAVELERS		01/05/2006	J. P. MORGAN SECURITIES, INC		3,039,990	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	39,990	39,990	19,250	12/01/2015	1FE
854624-AA-1	STANLEY WORKS CAP TRST I		01/10/2006	Various		9,936,300	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(63,700)	(63,700)	81,972	12/01/2045	2FE
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES		03/27/2006	DISTRIBUTION		236,229	0	236,229	236,229	0	0	0	0	0	236,229	0	0	0	0	09/26/2014	2FE
84751P-FR-5	SURF 2005-BC2, A2A		03/27/2006	SCHEDULED REDEMPTION		3,175,673	3,175,673	3,175,673	3,175,673	0	0	0	0	0	3,175,673	0	0	0	31,367	12/25/2035	1FE
84751P-HS-1	SURF 2005-BC4, A-2A		03/27/2006	SCHEDULED REDEMPTION		2,515,319	2,515,319	2,515,319	2,515,319	0	0	0	0	0	2,515,319	0	0	0	28,122	09/25/2036	1FE
869408-AC-8	SUTTER CBO 1998-1 CL A-2B		03/15/2006	PRINCIPAL PAYMENT		187,689	187,689	221,012	202,220	0	(14,531)	0	(14,531)	0	187,689	0	0	0	85,548	09/15/2010	1FE
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		4,032	4,032	4,032	4,032	0	0	0	0	0	4,032	0	0	0	0	10/31/2012	4FE
878895-A@-0	TECUMSEH PRODUCTS CO		02/06/2006	PRINCIPAL PAYMENT		8,333,333	8,333,333	8,333,333	8,333,333	0	0	0	0	0	8,333,333	0	0	0	230,694	03/05/2011	3
879868-AK-3	TEMPLE-INLAND		02/06/2006	J. P. MORGAN SECURITIES, INC		2,542,450	2,500,000	2,486,100	2,486,165	0	105	0	105	0	2,486,270	0	56,180	56,180	27,448	01/15/2016	2FE
88163V-AD-1	TEVA PHARM FINANCE LLC		02/07/2006	Various		7,037,450	7,000,000	6,999,020	0	0	0	0	0	0	6,999,020	0	38,430	38,430	2,904	02/01/2036	2FE
725701-B@-4	THE BRINKS CO. (FORMER PITTSTON) SER. A		03/31/2006	Various		13,333,454	13,333,454	13,503,691	13,454,098	0	(32,367)	0	(32,367)	0	13,421,731	0	(88,277)	(88,277)	757,944	01/18/2007	2
725701-C*-5	THE BRINKS CO. (FORMER PITTSTON) 7.17% S		03/31/2006	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1	1	516,997	04/11/2008	2
87874*-AA-8	THE TECHS INDUSTRIES TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		139,000	139,000	139,000	139,000	0	0	0	0	0	139,000	0	0	0	911	01/14/2010	3
87244X-AA-8	TIAA RETAIL COMMERCIAL MORTGAGE TRUST		03/01/2006	SCHEDULED REDEMPTION		933,502	933,502	933,210	933,443	0	59	0	59	0	933,502	0	0	0	11,503	10/15/2007	1FE
887315-AM-1	TIME WARNER INC		02/08/2006	LEHMAN BROTHERS INC		6,111,000	5,000,000	5,239,750	5,221,753	0	(673)	0	(673)	0	5,221,080	0	889,920	889,920	244,000	02/01/2023	2FE
88738M-AA-3	TIMEX 7.20% SENIOR NOTES		03/31/2006	PRINCIPAL PAYDOWN		18,500,000	18,500,000	19,126,084	19,039,094	0	(63,283)	0	(63,283)	0	18,975,811	0	(475,811)	(475,811)	1,562,291	01/12/2008	2

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)
883145-AC-8	TMCL 2005-1A, A		03/15/2006	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,634	05/15/2020	1FE
885220-HQ-9	TMST 2005-2 A4		03/27/2006	SCHEDULED REDEMPTION		1,048,240	1,048,240	1,048,240	1,048,240	0	0	0	0	0	1,048,240	0	0	0	11,376	06/25/2035	1FE
881561-UX-0	TMTS 2005-10HE, A1A		03/27/2006	SCHEDULED REDEMPTION		2,549,987	2,549,987	2,548,722	2,549,005	0	982	0	982	0	2,549,987	0	0	0	25,201	06/25/2036	1FE
87275@-AA-1	TPF CHESAPEAKE, LLC (PEPCO) 1ST LIEN TER		03/31/2006	SCHEDULED REDEMPTION		481,250	962,500	481,250	480,807	0	443	0	443	0	481,250	0	0	0	7,636	04/19/2012	2
990086-9A-0	TRAVELCENTERS OF AMERICA TERM LOAN (6/05		03/31/2006	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	278	12/01/2011	4FE
79549B-AV-9	TRAVELERS GROUP INC		01/15/2006	MATURED		3,000,000	3,000,000	3,026,901	3,002,289	0	(2,289)	0	(2,289)	0	3,000,000	0	0	0	101,250	01/15/2006	1FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTHORITY		03/29/2006	Various		41,500,000	41,500,000	41,500,000	39,700,000	0	0	0	0	0	41,500,000	0	0	0	269,429	06/01/2040	1FE
89676A-AJ-2	TRITON 2003-1, A		03/27/2006	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,442	11/26/2018	1FE
89655N-AA-8	TRL 2004-1		03/14/2006	SCHEDULED REDEMPTION		93,376	93,376	93,376	93,376	0	0	0	0	0	93,376	0	0	0	1,094	08/14/2027	1FE
89655V-AA-0	TRLT II 2003-1		03/12/2006	SCHEDULED REDEMPTION		87,603	87,603	87,603	87,603	0	0	0	0	0	87,603	0	0	0	1,104	11/12/2026	1FE
991656-9D-3	TRW AUTOMOTIVE TERM B (12/04)		03/31/2006	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	33,280	06/30/2012	3FE
991656-9E-1	TRW AUTOMOTIVE TERM B-2 (11/05)		03/31/2006	Various		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	69	06/30/2012	3FE
991656-9C-5	TRW AUTOMOTIVE TERM E (11/04)		03/31/2006	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	46,601	10/31/2010	3FE
87306#-AA-2	TTX CO EQUIPMENT TRUST CERT SER 41A		01/27/2006	MATURED		152,850	152,850	152,850	152,850	0	0	0	0	0	152,850	0	0	0	5,655	01/27/2006	1
87306#-AC-8	TTX CO EQUIPMENT TRUST CERT SER 41B		01/27/2006	MATURED		126,967	126,967	126,967	126,967	0	0	0	0	0	126,967	0	0	0	4,698	01/27/2006	1
87306#-AE-4	TTX CO EQUIPMENT TRUST CERT SER 41C		01/27/2006	MATURED		178,446	178,446	178,446	178,446	0	0	0	0	0	178,446	0	0	0	6,603	01/27/2006	1
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		01/01/2006	PRINCIPAL PAYMENT		6,155	6,155	6,155	6,155	0	0	0	0	0	6,155	0	0	0	255	07/01/2013	1
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C		01/01/2006	SCHEDULED REDEMPTION		191,680	191,680	191,680	191,680	0	0	0	0	0	191,680	0	0	0	7,916	01/01/2011	1
87305N-AR-9	TTX CO. 6.61% SR NTS		01/15/2006	Various		714,703	714,703	803,512	783,842	0	(65,524)	0	(65,524)	0	718,318	0	(3,615)	(3,615)	23,621	01/15/2015	1FE
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		03/31/2006	SCHEDULED REDEMPTION		68,907	68,907	68,907	68,907	0	0	0	0	0	68,907	0	0	0	827	03/31/2021	2
902494-AM-5	TYSON FOODS INC		03/16/2006	MORGAN STANLEY DEAN WITTER		2,604,864	2,400,000	2,625,696	2,552,269	0	(4,814)	0	(4,814)	0	2,547,455	0	57,409	57,409	93,500	10/01/2011	2FE
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		02/28/2006	Various		3,504	13,752	13,752	165	0	(165)	0	(165)	0	0	0	3,504	3,504	0	06/09/2007	5Z
906619-AE-1	UNION FINANCIAL SERVICES A4 STMV		01/04/2006	Various		19,600,000	19,600,000	19,600,000	19,600,000	0	0	0	0	0	19,600,000	0	0	0	67,577	07/01/2014	1FE
906619-AT-8	UNION FINANCIAL SERVICES-1 INC		03/23/2006	OPPENHEIMER & CO., INC		5,800,000	5,800,000	5,800,000	0	0	0	0	0	0	5,800,000	0	0	0	20,480	12/01/2032	1FE
906619-AW-1	UNION FINANCIAL SERVICES-1 INC		03/16/2006	OPPENHEIMER & CO., INC		13,600,000	13,600,000	13,600,000	0	0	0	0	0	0	13,600,000	0	0	0	92,229	12/01/2032	1FE
843598-AG-8	UNION PACIFIC CO		01/02/2006	SCHEDULED REDEMPTION		2,895	2,895	3,154	3,072	0	(177)	0	(177)	0	2,895	0	0	0	134	01/02/2014	1FE
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		01/02/2006	SCHEDULED REDEMPTION		2,818	2,818	2,818	2,818	0	0	0	0	0	2,818	0	0	0	61	01/02/2029	1
908584-DD-4	UNION TANK CAR CO EQTR		01/02/2006	SCHEDULED REDEMPTION		636,672	636,672	636,672	636,672	0	0	0	0	0	636,672	0	0	0	25,308	01/02/2007	1FE
66939#-AF-0	UNION TANK CAR LEASE-BACKED NOTES		01/15/2006	SCHEDULED REDEMPTION		267,889	267,889	487,699	471,483	0	(203,594)	0	(203,594)	0	267,889	0	0	0	16,647	01/15/2016	1
909317-AR-0	UNITED AIR LINES		02/02/2006	CALLED @ 100.00		6,770,542	6,770,542	6,325,684	6,470,212	0	(20,911)	0	(20,911)	0	6,449,301	0	321,241	321,241	308,852	01/01/2014	6
909317-AV-1	UNITED AIR LINES INC		01/26/2006	CALLED @ 100.00		14,004,066	14,004,066	14,997,681	13,951,551	719,939	(7,508)	0	712,432	0	14,663,982	0	(659,916)	(659,916)	212,448	04/01/2011	6
990361-9B-5	UNITED AIR LINES, INC. DELAYED DRAW TERM		02/02/2006	J. P. MORGAN SECURITIES, INC		254,375	250,000	250,000	0	0	0	0	0	0	250,000	0	4,375	4,375	0	02/01/2012	4FE
990126-9A-4	UNITED AIR LINES, INC. TERM LOAN		02/01/2006	Various		1,994,089	1,994,089	1,994,089	1,994,089	0	0	0	0	0	1,994,089	0	0	0	21,009	03/31/2006	3FE
990361-9A-7	UNITED AIR LINES, INC. TERM LOAN		02/02/2006	J. P. MORGAN SECURITIES, INC		1,780,625	1,750,000	1,750,000	0	0	0	0	0	0	1,750,000	0	30,625	30,625	0	02/01/2012	4FE
91137*-9B-3	UNITED RENTALS (N.A.) TERM LOAN		03/28/2006	SCHEDULED REDEMPTION		19,248	19,248	19,287	19,288	0	(39)	0	(39)	0	19,248	0	0	0	56	02/14/2011	3FE
995582-9B-1	UNIVERSAL CITY DEVELOPMENT TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	06/09/2011	3FE
995804-9B-9	UNIVERSAL COMPRESSION INC TERM LOAN		03/31/2006	SCHEDULED REDEMPTION		14,988	14,988	15,109	15,109	0	(121)	0	(121)	0	14,988	0	0	0	228	02/15/2012	3FE
913903-AL-4	UNIVERSAL HEALTH SVCS .426000% 06/23/202		02/22/2006	LEHMAN BROTHERS INC		584,160	1,000,000	576,100	547,164	0	(1,222)	0	(1,222)	0	545,942	0	38,218	38,218	757	06/23/2020	2FE
915072-AN-2	UNIVERSITY SUPPORT SERVICES 1993 A 3		03/20/2006	SCHEDULED REDEMPTION		146,457	146,457	147,102	146,457	0	0	0	0	0	146,457	0	0	0	1,787	08/20/2008	1FE
90332E-AD-1	US CENTRAL CREDIT UNION		03/30/2006	SCHEDULED REDEMPTION		4,545,455	4,545,455	4,553,909	4,551,033	0	(5,579)	0	(5,579)	0	4,545,455	0	0	0	61,364	09/30/2009	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)
995981-9B-5	US SHIPPING TERM B (11/04)		03/31/2006	SCHEDULED REDEMPTION		11,465	11,465	11,465	11,465	0	0	0	0	0	11,465	0	0	0	0	04/30/2010	3FE
902917-AH-6	USA WASTE SVCS INC		01/04/2006	J. P. MORGAN SECURITIES, INC		5,655,350	5,000,000	4,509,300	4,538,429	0	166	0	166	0	4,538,595	0	1,116,755	1,116,755	169,167	07/15/2028	2FE
902905-AS-7	USX CORP		02/01/2006	MATURED		2,000,000	2,000,000	1,900,172	1,998,188	0	1,812	0	1,812	0	2,000,000	0	0	0	66,500	02/01/2006	2FE
91803#-AA-2	UTILITY TRAILER SENIOR NOTES		03/31/2006	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	82,283	04/01/2011	2
921796-HN-1	VANDERBILT MORTGAGE AND FINANCE, INC		03/01/2006	SCHEDULED REDEMPTION		413,612	413,612	413,612	413,516	0	96	0	96	0	413,612	0	0	0	6,383	10/07/2017	1FE
921796-CA-4	VANDERBILT MTG AND FINANCE 97-A A-5		03/01/2006	SCHEDULED REDEMPTION		151,198	151,198	151,103	151,183	0	15	0	15	0	151,198	0	0	0	2,449	12/07/2028	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		03/01/2006	SCHEDULED REDEMPTION		384,922	384,922	355,725	368,727	0	16,196	0	16,196	0	384,922	0	0	0	6,725	05/15/2022	1
991999-9B-1	VERIFONE, INC. FIRST LIEN TERM B LOAN		03/31/2006	SCHEDULED REDEMPTION		4,865	4,865	4,896	4,896	0	(31)	0	(31)	0	4,865	0	0	0	0	06/30/2011	4FE
923474-AA-8	VERIZON FLORIDA INC		03/28/2006	BANK OF AMERICA		4,975,100	5,000,000	5,248,750	5,209,839	0	(6,213)	0	(6,213)	0	5,203,626	0	(228,526)	(228,526)	217,778	01/15/2013	1FE
92428C-EC-4	VERMONT STUDENT ASSISTANCE		02/08/2006	GOLDMAN, SACHS & CO		10,250,000	10,250,000	10,250,000	10,250,000	0	0	0	0	0	10,250,000	0	0	0	50,235	12/15/2036	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE		03/16/2006	GOLDMAN, SACHS & CO		7,450,000	7,450,000	7,450,000	7,450,000	0	0	0	0	0	7,450,000	0	0	0	71,374	12/15/2038	1FE
92839U-AC-1	VISTEON CORP		01/19/2006	MORGAN STANLEY DEAN WITTER		2,896,875	3,750,000	3,249,188	2,906,250	0	4,036	0	4,036	0	2,910,286	0	(13,411)	(13,411)	97,708	03/10/2014	4FE
991813-9B-4	VWR INTERNATIONAL TRANCHE B USD TERM LOA		03/31/2006	SCHEDULED REDEMPTION		414,838	414,838	420,050	420,096	0	(5,258)	0	(5,258)	0	414,838	0	0	0	453	04/07/2011	4FE
92976F-AS-2	WACHOVIA BANK NA		01/25/2006	WARBURG DILLION READ LLC		4,447,800	4,500,000	4,486,995	4,488,612	0	328	0	328	0	4,488,940	0	(41,140)	(41,140)	94,063	08/15/2008	1FE
231907-FL-5	WAL MART CRAVE 401		01/15/2006	SCHEDULED REDEMPTION		3,306,338	3,306,338	3,298,244	3,307,283	0	(945)	0	(945)	0	3,306,338	0	0	0	117,008	07/17/2006	1FE
93114K-AC-7	WAL MART STORES INC		01/02/2006	SCHEDULED REDEMPTION		904,838	904,838	904,838	904,838	0	0	0	0	0	904,838	0	0	0	38,772	01/02/2010	1FE
931142-BV-4	WAL-MART STORES		02/14/2006	GOLDMAN, SACHS & CO		9,580,700	10,000,000	9,958,000	9,968,069	0	712	0	712	0	9,968,781	0	(388,081)	(388,081)	208,542	02/15/2011	1FE
25414#-AA-1	WAL-MART/PUEBLO CO CTL 2018		03/01/2006	SCHEDULED REDEMPTION		84,307	84,307	99,338	97,976	0	(13,669)	0	(13,669)	0	84,307	0	0	0	1,318	09/01/2018	1
92922F-ZG-6	WAMU 2004-AR12 A3		03/25/2006	SCHEDULED REDEMPTION		1,779,791	1,779,791	1,779,026	1,779,129	0	662	0	662	0	1,779,791	0	0	0	19,139	10/25/2044	1FE
92922F-RK-6	WAMU 2004-CB1 5A		03/01/2006	SCHEDULED REDEMPTION		1,262,628	1,262,628	1,254,342	1,255,468	0	7,160	0	7,160	0	1,262,628	0	0	0	14,356	06/25/2019	1FE
92922F-D3-9	WAMU 2005-AR2 2A-1B		03/25/2006	SCHEDULED REDEMPTION		5,653,926	5,653,926	5,653,926	5,653,926	0	0	0	0	0	5,653,926	0	0	0	59,939	01/25/2045	1FE
93934W-AA-3	WASH MUTUAL PFD FDG DEL		03/21/2006	BANK OF AMERICA		1,964,600	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(35,400)	(35,400)	6,171	03/29/2049	2FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		03/27/2006	SCHEDULED REDEMPTION		55,596	55,596	55,596	55,596	0	0	0	0	0	55,596	0	0	0	643	01/25/2040	1FE
93933W-AB-2	WASHINGTON MUTUAL BK FA		02/22/2006	Various		26,163,020	26,000,000	26,385,760	26,268,054	0	(3,605)	0	(3,605)	0	26,264,450	0	(101,430)	(101,430)	775,933	08/15/2014	1FE
929766-CS-0	WBCMT 2002-C2, A4		03/15/2006	WACHOVIA SECURITIES		7,338,575	7,500,000	7,862,988	7,778,069	0	(7,987)	0	(7,987)	0	7,770,081	0	(431,507)	(431,507)	113,088	11/15/2034	1FE
929766-CU-5	WBCMT 2003-C3, A-2		03/07/2006	WACHOVIA SECURITIES		14,500,196	15,000,000	15,092,175	15,069,349	0	(1,657)	0	(1,657)	0	15,067,692	0	(567,496)	(567,496)	200,764	02/15/2035	1FE
929766-EA-7	WBCMT2003-C4, A2		03/07/2006	SALOMON SMITH BARNEY		24,556,699	25,500,000	24,672,247	24,874,814	0	17,241	0	17,241	0	24,892,055	0	(335,356)	(335,356)	320,191	04/15/2035	1FE
94973V-AL-1	WELLPOINT INC		01/11/2006	WARBURG DILLION READ LLC		3,000,750	3,000,000	2,984,010	0	0	4	0	4	0	2,984,014	0	16,736	16,736	3,413	01/15/2036	2FE
94980G-BC-4	WFHET 2004-2 AII, 1B		03/27/2006	SCHEDULED REDEMPTION		831,901	831,901	831,901	831,901	0	0	0	0	0	831,901	0	0	0	8,954	02/25/2014	1FE
949832-AP-4	WFMBS 2005-14 2A1		03/01/2006	SCHEDULED REDEMPTION		34,087	34,087	33,490	0	0	597	0	597	0	34,087	0	0	0	156	12/25/2035	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		03/01/2006	SCHEDULED REDEMPTION		536,782	536,782	535,671	535,758	0	1,024	0	1,024	0	536,782	0	0	0	6,191	10/25/2035	1FE
991728-9B-4	WHEELING-PITTSBURG STEEL CORP TERM LOAN		01/03/2006	SCHEDULED REDEMPTION		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	16,194	11/01/2008	1FE
977100-AM-8	WISCONSIN STATE GENERAL REVENUE		03/03/2006	CITIGROUP GLOBAL MARKETS		6,150,000	6,150,000	6,150,000	0	0	0	0	0	0	6,150,000	0	0	0	21,621	05/01/2032	1FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		02/28/2006	SCHEDULED REDEMPTION		29,465	29,465	29,488	29,488	0	(23)	0	(23)	0	29,465	0	0	0	472	02/28/2011	4FE
98876X-AA-0	ZFS FINANCE USA TRUST I		03/21/2006	J. P. MORGAN SECURITIES, INC		3,966,760	4,000,000	4,017,800	0	0	(285)	0	(285)	0	4,017,515	0	(50,755)	(50,755)	71,750	12/15/2065	2FE
98876Y-AA-8	ZFS FINANCE USA TRUST II		03/21/2006	J. P. MORGAN SECURITIES, INC		3,931,760	4,000,000	4,031,800	0	0	(196)	0	(196)	0	4,031,604	0	(99,844)	(99,844)	75,250	12/15/2065	2FE
995303-9B-2	ALLIANCE ATLANTIS COMM. TERM B	F	03/31/2006	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	114	12/20/2011	3FE
054923-AB-3	AXCAN PHARMA INC 4.250000% 04/15/2008	F	01/20/2006	WARBURG DILLION READ LLC		457,310	350,000	499,590	375,525	0	(4,310)	0	(4,310)	0	371,215	0	86,095	86,095	4,132	04/15/2008	2
097751-AH-4	BOMBARDIER INC	F	03/30/2006	Various		5,873,750	6,500,000	5,695,728	5,774,881	0	8,629	0	8,629	0	5,783,511	0	90,239	90,239	124,338	05/01/2014	3FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	F	03/03/2006	SCHEDULED REDEMPTION		242,665	242,665	242,665	242,665	0	0	0	0	0	242,665	0	0	0	6,564	03/03/2024	2
124900-A*-2	CCL INDUSTRIES INC 6.66% SR NTS	F	03/15/2006	MATURED		8,500,000	8,500,000	7,939,850	8,474,649	0	25,351	0	25,351	0	8,500,000	0	0	0	283,050	03/15/2006	2
991534-9A-8	CINRAM INTERNATIONAL TERM LOAN D	F	02/14/2006	Various		137,635	137,635	138,560	180,202	0	(1,068)	0	(1,068)	0	137,635	0	0	0	2,969	09/30/2009	3FE
991637-9B-7	COUCHE-TARD US TERM LOAN	F	01/30/2006	SCHEDULED REDEMPTION		12,245	12,245	12,363	12,362	0	(117)	0	(117)	0	12,245	0	0	0	13,936	12/17/2010	3FE
257561-AT-7	DOMTAR INC	F	01/18/2006	GOLDMAN, SACHS & CO		9,625,000	10,000,000	11,936,000	11,607,393	0	(6,131)	0	(6,131)	0	11,601,263	0	(1,976,263)	(1,976,263)	453,889	08/01/2016	4FE
257561-AU-4	DOMTAR INC	F	03/08/2006	Various		4,437,500	5,000,000	5,335,410	5,230,163	0	(4,884)	712,778	(717,663)	0	4,512,500	0	(75,000)	(75,000)	159,469	10/15/2011	4FE

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)
453258-AT-2	INCO LTD 1.094300% 03/14/2023	F	02/22/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,908,307	2,400,000	2,836,340	2,673,993	0	(10,954)	0	(10,954)	0	2,663,039	0	1,245,269	1,245,269	9,620	03/14/2023	2FE
991101-9B-4	JEAN COUTU GROUP TERM B	F	02/28/2006	SCHEDULED REDEMPTION		21,895	21,895	22,031	22,033	0	(138)	0	(138)	0	21,895	0	0	0	120	07/30/2011	4FE
554067-AB-4	MAAX CORP	F	01/11/2006	MERRILL LYNCH CAPITAL MARKETS		1,456,875	1,850,000	1,899,625	1,433,750	0	1,765	0	1,765	0	1,435,515	0	21,360	21,360	16,033	06/15/2012	5FE
725906-AK-7	PLACER DOME INC 2.750000% 10/15/2023	F	03/15/2006	Various		1,816,725	1,500,000	1,756,605	1,718,812	0	(9,215)	0	(9,215)	0	1,709,596	0	107,129	107,129	17,531	10/15/2023	2FE
73755L-AB-3	POTASH CORP	F	03/07/2006	BANK OF AMERICA		1,098,480	1,000,000	1,110,360	1,073,871	0	(2,234)	0	(2,234)	0	1,071,638	0	26,842	26,842	21,528	05/31/2011	2FE
74820#-AE-9	QUEBECOR WORLD 7.20% SER. E SR. NTS.	F	03/28/2006	MATURED		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	578,980	03/28/2006	2
87425E-AJ-2	TALISMAN ENERGY	F	02/22/2006	BANK OF AMERICA		3,240,543	3,250,000	3,231,085	0	0	18	0	18	0	3,231,103	0	9,439	9,439	15,844	02/01/2037	2FE
878742-AE-5	TECK COMINCO LIMITED	F	02/22/2006	J. P. MORGAN SECURITIES, INC		3,462,025	3,500,000	3,457,825	3,457,953	0	77	0	77	0	3,458,031	0	3,994	3,994	88,727	10/01/2035	2FE
81751T-AA-5	MEDALLION 2001-1G CLASS A1	F	02/20/2006	SCHEDULED REDEMPTION		83,720	83,720	83,720	83,720	0	0	0	0	0	83,720	0	0	0	1,006	08/18/2032	1FE
68618R-A*-2	ORIGIN ENERGY SR NTS.	F	01/20/2006	BANK OF AMERICA		24,617,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(383,000)	(383,000)	676,215	07/01/2010	2
05461T-20-6	AXIS CAPITAL HOLDINGS	F	01/11/2006	BANK OF AMERICA		1,578,765	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	78,765	78,765	0	11/29/2049	2FE
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023	F	03/09/2006	Various		1,972,592	1,600,000	2,178,590	2,045,158	0	(43,825)	0	(43,825)	0	2,001,333	0	(28,741)	(28,741)	33,090	01/15/2023	2FE
947075-AA-5	WEATHERFORD INTL INC.	F	02/09/2006	WARBURG DILLION READ LLC		8,686,440	9,000,000	8,982,990	8,986,092	0	175	0	175	0	8,986,268	0	(299,828)	(299,828)	147,263	10/15/2013	2FE
10600P-AA-5	BRAMER 2003-1	F	03/15/2006	Various		396,666	396,666	396,666	758,549	0	0	0	0	0	396,666	0	0	0	11,638	06/15/2011	2FE
76117H-AA-0	RESONA PFD GLOBAL SECS.	F	01/19/2006	GOLDMAN, SACHS & CO		1,609,320	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	109,320	109,320	53,633	12/29/2049	2FE
G6982#-ZZ-4	PELICAN/LAN CHILE RECEIVABLES TR. SER 20.	F	02/24/2006	INSTRUMENT CODE ADJUSTMENT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	52,200	06/30/2009	2FE
971804-#M-1	AIRBUS WILMINGTON TR A I LSG	F	01/02/2006	SCHEDULED REDEMPTION		1,748,130	1,748,130	1,748,170	1,759,586	0	(11,456)	0	(11,456)	0	1,748,130	0	0	0	97,021	07/02/2007	1
05565A-AA-1	BNP PARIBAS	F	03/10/2006	LEHMAN BROTHERS INC		19,033,000	20,000,000	19,355,000	19,355,500	0	713	0	713	0	19,356,213	0	(323,213)	(323,213)	198,797	06/29/2049	1FE
35177P-AJ-6	FRANCE TELECOM	F	03/01/2006	MATURED		5,000,000	5,000,000	4,992,400	4,999,698	0	302	0	302	0	5,000,000	0	0	0	180,000	03/01/2006	1FE
233835-AT-4	DAIMLERCHRYSLER NA HLDG.	F	03/15/2006	WARBURG DILLION READ LLC		4,248,760	4,000,000	4,075,920	4,052,321	0	(1,554)	0	(1,554)	0	4,050,767	0	197,993	197,993	198,722	01/15/2012	2FE
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	03/01/2006	SCHEDULED REDEMPTION		1,153,846	1,153,846	1,140,477	1,148,086	0	5,760	0	5,760	0	1,153,846	0	0	0	42,415	09/01/2009	1
464586-AB-2	ISLANDSBANKI HF	F	02/14/2006	J. P. MORGAN SECURITIES, INC		9,714,800	10,000,000	9,797,800	9,803,834	0	4,626	0	4,626	0	9,808,459	0	(93,659)	(93,659)	174,167	10/15/2010	1FE
02342T-AC-3	AMDOCS LIMITED .500000% 03/15/2024	F	02/17/2006	KBC FINANCIAL PRODUCTS USA INC		1,141,764	1,200,000	1,164,263	1,164,998	0	96	0	96	0	1,165,094	0	(23,330)	(23,330)	3,758	03/15/2024	2FE
88164M-AB-4	TEVA PHARMACEUT FIN BV .375000% 11/15/20	F	03/01/2006	LEHMAN BROTHERS INC		1,387,050	700,000	1,004,500	825,810	0	(12,971)	0	(12,971)	0	812,839	0	574,211	574,211	809	11/15/2022	2FE
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	F	01/09/2006	LEHMAN BROTHERS INC		252,802	200,000	197,500	197,660	0	4	0	4	0	197,664	0	55,139	55,139	224	02/01/2024	2FE
606866-AA-9	MIZUHO FINANCE (CAYMAN)	F	02/22/2006	Various		11,843,745	11,500,000	11,583,680	11,578,330	0	(1,164)	0	(1,164)	0	11,577,166	0	266,579	266,579	236,184	04/15/2014	1FE
82463M-AA-7	SHINSEI BANK FINANCE	F	03/08/2006	GOLDMAN, SACHS & CO		3,966,320	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	(33,680)	(33,680)	14,262	01/29/2049	2FE
902671-AA-4	UFJ FINANCE ARUBA AEC	F	03/10/2006	LEHMAN BROTHERS INC		7,469,770	7,000,000	7,441,117	7,385,210	0	(8,499)	0	(8,499)	0	7,376,711	0	93,059	93,059	315,000	07/15/2013	1FE
990285-9A-8	AVAGO TECHNOLOGIES TERM B-1	F	03/01/2006	SCHEDULED REDEMPTION		1,794,474	1,794,474	1,794,474	1,794,474	0	0	0	0	0	1,794,474	0	0	0	30,775	12/01/2012	4FE
902118-AK-4	TYCO INTL GROUP SA	F	01/09/2006	LEHMAN BROTHERS INC		1,072,790	1,000,000	1,004,030	1,003,923	0	(2)	0	(2)	0	1,003,921	0	68,869	68,869	33,802	01/15/2029	2FE
902118-BK-3	TYCO INTL GROUP SA	F	01/09/2006	LEHMAN BROTHERS INC		1,522,410	1,500,000	1,589,910	1,584,087	0	(267)	0	(267)	0	1,583,820	0	(61,410)	(61,410)	14,250	11/15/2013	2FE
Y68851-AJ-6	PETROLIAM NASIONAL BERHAD MALAYSIA	F	02/02/2006	MERRILL LYNCH CAPITAL MARKETS		5,063,500	5,000,000	5,155,000	5,026,578	0	(3,268)	0	(3,268)	0	5,023,310	0	40,190	40,190	107,865	10/18/2006	1FE
P0763@-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	01/15/2006	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,595	0	405	0	405	0	600,000	0	0	0	20,486	10/15/2012	2
P4739#-AA-7	DESC SA DE CV (GIRSA)/IFC TERM B LOAN	F	03/15/2006	SCHEDULED REDEMPTION		607,143	607,143	620,592	612,941	0	(5,798)	0	(5,798)	0	607,143	0	0	0	31,594	09/15/2009	4
706451-BF-7	PEMEX PROJ FDG MASTER TR	F	03/09/2006	Various		7,913,125	8,000,000	7,875,820	7,879,746	0	1,645	0	1,645	0	7,881,390	0	31,735	31,735	104,139	12/15/2015	2FE
706451-BG-5	PEMEX PROJ FDG MASTER TR	F	02/28/2006	WARBURG DILLION READ LLC		3,103,830	3,000,000	2,959,560	2,959,805	0	77	0	77	0	2,959,882	0	143,948	143,948	43,063	06/15/2035	2FE
003723-AA-1	ABN AMRO NA HOLDING CAP.	F	03/23/2006	BARCLAYS BANK		11,447,260	11,000,000	11,959,200	11,801,505	0	(23,679)	0	(23,679)	0	11,777,827	0	(330,567)	(330,567)	279,039	12/29/2049	1FE
749769-AA-3	RABOBANK CAP FD TRST III	F	02/24/2006	LEHMAN BROTHERS INC		9,679,200	10,000,000	9,952,041	0	0	47	0	47	0	9,952,088	0	(272,888)	(272,888)	89,026	10/29/2049	1FE
749768-AA-5	RABOBANK CAPITAL FUND II	F	03/31/2006	VARIOUS		10,223,354	10,000,000	10,223,354	10,223,354	0	0	0	0	0	10,223,354	0	0	0	0	12/29/2049	1
806857-AA-6	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F	03/27/2006	Various		5,943,533	4,050,000	3,780,287	3,805,353	0	1,331	0	1,331	0	3,806,685	0	2,136,849	2,136,849	17,726	06/01/2023	1FE
03920#-AA-7	FONTERRA CO-OPERATIVE GROUP SR NTS.	F	03/24/2006	LEHMAN BROTHERS INC		27,788,700	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	(2,211,300)	(2,211,300)	900,733	08/05/2015	1
060340-ZZ-2	PRIMER BANCO DEL ISTMO	F	02/23/2006	INSTRUMENT CODE ADJUSTMENT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	110,651	12/15/2011	2
P7794G-AF-9	PERU 4 1/2 03/07/2017	F	03/07/2006	SCHEDULED REDEMPTION		135,000	135,000	125,163	31,833	0	9,617	0	9,617	0	135,000	0	0	0	3,375	03/07/2017	3FE
X74344-DL-7	RUSSIAN FEDERATION	F	02/09/2006	SALOMON SMITH BARNEY		7,424,375	7,000,000	7,703,000	7,511,702	0	(26,289)	0	(26,289)	0	7,485,413	0	(61,038)	(61,038)	214,958	03/31/2010	2FE
219868-AQ-9	CORP ANDINA DE FOMENTO	F	03/01/2006	Various		4,446,860	4,500,000	4,484,040	1,005,672	0	95	0	95	0	4,482,667	0	(35,807)	(35,807)	68,250	05/21/2013	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)
219868-AL-0	CORP ANDINA FOM CAF 7.375 01/18/11	F	02/27/2006	LEHMAN BROTHERS INC		2,166,340	2,000,000	2,232,540	2,205,278	0	(6,110)	0	(6,110)	0	2,199,168	0	(32,828)	(32,828)	91,778	01/18/2011	1FE
89222@-AA-1	ABB LTD. 6.64% SR SECD NTS, DUE 2016	F	03/31/2006	SCHEDULED REDEMPTION		95,354	95,354	95,354	95,354	0	0	0	0	0	95,354	0	0	0	1,055	12/30/2016	3
G3782#-AL-1	GLENCORE FINANCE (BERMUDA) 8.375% TRANCH	F	01/31/2006	DEUTSCHE BANK SECURITIES		15,918,750	15,000,000	16,630,946	16,011,159	0	(25,834)	0	(25,834)	0	15,985,325	0	(66,575)	(66,575)	555,175	08/31/2009	2
771196-AK-8	ROCHE HOLDINGS	F	02/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,162,286	1,500,000	1,125,000	1,093,239	0	(16,519)	0	(16,519)	0	1,076,720	0	85,565	85,565	0	07/25/2021	1Z
33632*-LH-8	BAE SYSTEMS/JACO SECD NTS SER. 32-92-2	F	02/27/2006	SCHEDULED REDEMPTION		2,443,167	2,443,167	2,659,973	2,528,464	0	(85,298)	0	(85,298)	0	2,443,167	0	0	0	105,667	08/27/2007	2
38405T-AB-3	BCARD 5, B	F	03/06/2006	BANK OF AMERICA		12,047,525	12,040,000	12,039,947	12,039,981	0	5	0	5	0	12,039,986	0	7,539	7,539	175,259	07/15/2011	1FE
111021-AE-1	BRITISH TELECOM PLC	F	01/24/2006	WARBURG DILLION READ LLC		3,320,300	2,500,000	2,586,450	2,582,529	0	(72)	0	(72)	0	2,582,457	0	737,843	737,843	25,885	12/15/2030	1FE
991672-9B-4	COLGATE MEDICAL LTD (ORTHOFIX) TERM B	F	02/28/2006	Various		1,073,829	1,072,727	1,074,033	1,074,030	0	(1,303)	0	(1,303)	0	1,072,727	0	1,102	1,102	6,084	12/30/2008	3Z
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	03/03/2006	SCHEDULED REDEMPTION		729,689	729,689	727,496	725,673	0	4,015	0	4,015	0	729,689	0	0	0	13,791	12/03/2010	1
387413-AD-9	GRAN 2001-1, 1C	F	01/20/2006	SCHEDULED REDEMPTION		333,333	333,333	340,091	336,527	0	(3,193)	0	(3,193)	0	333,333	0	0	0	4,748	01/20/2041	2FE
38741W-AE-3	GRAN 2004-2, 1C	F	03/20/2006	SCHEDULED REDEMPTION		840,754	840,754	840,754	840,754	0	0	0	0	0	840,754	0	0	0	10,927	06/20/2044	1FE
411336-AA-8	HANSON AUSTRALIA FUNDING	F	01/27/2006	J. P. MORGAN SECURITIES, INC		14,713,850	15,000,000	14,916,000	14,935,191	0	437	0	437	0	14,935,629	0	(221,779)	(221,779)	278,542	03/15/2013	2FE
58489P-AD-4	MEDINAH TRUST SERIES D/MIDLAND BANK 1	F	01/01/2006	SCHEDULED REDEMPTION		0	0	0	114,016	0	(114,016)	0	(114,016)	0	0	0	0	0	0	12/29/2006	1
58489P-AE-2	MEDINAH TRUST SERIES E/MIDLAND BANK 2	F	03/24/2006	SCHEDULED REDEMPTION		73,849	73,849	73,849	13,851	0	59,997	0	59,997	0	73,849	0	0	0	0	09/29/2006	1
61744@-AF-8	MORGANITE INDUSTRIES SR NTS	F	03/06/2006	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	124,600	03/06/2010	3
753035-A*-5	RANK GROUP FINANCE SER 2003-1 TR. A, FL	F	02/08/2006	CALLED @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	158,444	05/08/2007	2
753035-A#-1	RANK GROUP FINANCE SER 2003-1 TR. C	F	02/08/2006	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	809,303	05/08/2013	2
753035-A@-3	RANK GROUP FINANCE SER 2003-1, TR. B	F	02/08/2006	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	271,798	05/08/2010	2
749274-AA-4	RBS CAPITAL TRUST I	F	03/08/2006	WARBURG DILLION READ LLC		13,988,550	15,000,000	14,384,100	14,387,042	0	802	0	802	0	14,387,844	0	(399,294)	(399,294)	143,232	12/29/2049	1FE
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	F	03/12/2006	SCHEDULED REDEMPTION		230,546	230,546	244,729	238,888	0	(8,342)	0	(8,342)	0	230,546	0	0	0	4,512	05/12/2010	2
92857W-AG-5	VODAFONE GROUP PLC	F	03/09/2006	Various		21,807,540	23,000,000	22,983,900	22,984,393	0	241	0	241	0	22,984,635	0	(1,177,095)	(1,177,095)	829,444	09/15/2015	1FE
4599999 - Bonds - Industrial and Miscellaneous						3,193,956,868	3,214,033,902	3,229,649,711	2,872,355,380	719,939	(1,475,189)	713,814	(1,469,064)		3,207,394,122		(13,437,252)	(13,437,252)	57,093,950	XXX	XXX
6099997 - Bonds - Part 4						4,172,676,512	4,247,097,534	4,207,439,714	3,720,841,894	719,939	(1,134,457)	713,814	(1,128,332)	0	4,188,921,789	0	(16,245,275)	(16,245,275)	72,206,815	XXX	XXX
6099999 - Total - Bonds						4,172,676,512	4,247,097,534	4,207,439,714	3,720,841,894	719,939	(1,134,457)	713,814	(1,128,332)	0	4,188,921,789	0	(16,245,275)	(16,245,275)	72,206,815	XXX	XXX
69349H-20-6	PNM RESOURCES INC		03/07/2006	MORGAN STANLEY DEAN WITTER	25,000.000	1,170,014	0.00	1,222,875	1,223,732	0	1,994	0	1,994	0	1,225,726	0	(55,712)	(55,712)	21,095		RP2LFE
6199999 - Preferred Stocks - Public Utilities						1,170,014	XXX	1,222,875	1,223,732		1,994		1,994		1,225,726		(55,712)	(55,712)	21,095	XXX	XXX
05576F-AA-7	BT INSTL CAP TRUST A		03/31/2006	VARIOUS	100,000.000	1,054,275	0.00	1,054,275	1,054,275	0	0	0	0	0	1,054,275	0	0	0	0		RP1U
749769-AA-3	RABOBANK CAP FD TRST III		03/31/2006	VARIOUS	1,000,000.000	9,952,041	0.00	9,952,041	9,952,041	0	0	0	0	0	9,952,041	0	0	0	0		RP1U
6399999 - Preferred Stocks - Industrial and Miscellaneous						11,006,316	XXX	11,006,316	11,006,316						11,006,316					XXX	XXX
6599997 - Preferred Stocks - Part 4						12,176,330	XXX	12,229,191	12,230,048	0	1,994	0	1,994	0	12,232,042	0	(55,712)	(55,712)	21,095	XXX	XXX
6599999 - Total - Preferred Stocks						12,176,330	XXX	12,229,191	12,230,048	0	1,994	0	1,994	0	12,232,042	0	(55,712)	(55,712)	21,095	XXX	XXX
264399-10-6	DUKE ENERGY CORP		02/03/2006	GOLDMAN, SACHS & CO	39,000.000	1,086,117		1,027,030	1,070,550	(43,520)		0	(43,520)	0	1,027,030	0	59,087	59,087	0		L
6699999 - Common Stocks - Public Utilities						1,086,117	XXX	1,027,030	1,070,550	(43,520)			(43,520)		1,027,030		59,087	59,087		XXX	XXX
02083@-11-2	ALPINE ENGINEERED PRODUCTS INC		02/08/2006	EXCHANGE	992.740	162,965		9,927	9,927	0	0	0	0	0	9,927	0	153,038	153,038	0		U
12058*-AL-0	BUNGE CORP. SECURED NOTES		03/30/2006	SCHEDULED REDEMPTION	160,523.840	160,524		160,135	160,524	(452)	452	0	0	0	160,524	0	0	0	5,586		A
452308-10-9	ILLINOIS TOOL WORKS, INC		03/10/2006	Various	8,241.000	726,613		711,009	0	0	0	0	0	0	711,009	0	15,604	15,604	0		L
67389#-EE-2	OAKRIVER TECHNOLOGY, INC.		01/11/2006	DIRECT	33,473.510	29,133		29,133	0	0	0	0	0	0	29,133	0	0	0	0		U
871607-10-7	SYNOPSYS INC		02/28/2006	DISTRIBUTION	0.000	49,534		0	0	0	0	0	0	0	0	0	49,534	49,534	0		L
70175R-10-2	PARMALAT SPA ORDINARY SHARES	F	01/30/2006	VARIOUS	0.010	0		0	0	0	0	0	0	0	0	0	0	0	0		U
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	F	02/28/2006	DISTRIBUTION	0.000	3,704		0	0	0	0	0	0	0	0	0	3,704	3,704	0		U
6899999 - Common Stocks - Industrial and Miscellaneous						1,132,472	XXX	910,204	170,451	(452)	452				910,593		221,879	221,879	5,586	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		02/28/2006	DIRECT	374,816.160	374,816		374,816	324,898	0	0	0	0	0	374,816	0	0	0	31,701		L
7199999 - Common Stocks - Money Market Mutual Funds						374,816	XXX	374,816	324,898						374,816				31,701	XXX	XXX
7299997 - Common Stocks - Part 4						2,593,405	XXX	2,312,050	1,565,900	(43,972)	452	0	(43,520)	0	2,312,439	0	280,966	280,966	37,287	XXX	XXX
7299999 - Total - Common Stocks						2,593,405	XXX	2,312,050	1,565,900	(43,972)	452	0	(43,520)	0	2,312,439	0	280,966	280,966	37,287	XXX	XXX
7399999 - Total - Preferred and Common Stocks						14,769,735	XXX	14,541,241	13,795,947	(43,972)	2,446	0	(41,526)	0	14,544,481	0	225,254	225,254	58,382	XXX	XXX

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)
7499999 Totals						4,187,446,247	XXX	4,221,980,955	3,734,637,841	675,968	(1,132,011)	713,814	(1,169,858)	0	4,203,466,270	0	(16,020,021)	(16,020,021)	72,265,198	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....4 .

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
OPTIONS ON S&P 500 INDEX FUTURES	150	06/16/2006	1225	09/23/2005	CME	2,357,700	3,161,250		3,161,250	3,161,250	803,550		803,550
OPTIONS ON S&P 500 INDEX FUTURES	125	09/15/2006	1225	10/06/2005	CME	3,295,063	3,228,125		3,228,125	3,228,125	(66,938)		(66,938)
OPTIONS ON S&P 500 INDEX FUTURES	150	09/15/2006	1275	02/13/2006	CME	2,224,350	2,471,250		2,471,250	2,471,250	246,900		246,900
S&P 500 INDEX OPTIONS	50	04/21/2006	1310	03/30/2006	CBOE	62,650	36,000		36,000	36,000	(26,650)		(26,650)
S&P 500 INDEX OPTIONS	750	06/16/2006	1175	06/28/2005	CBOE	6,321,750	9,753,750		9,753,750	9,753,750	3,432,000		3,432,000
S&P 500 INDEX OPTIONS	2,000	06/16/2006	1200	07/29/2005	CBOE	17,458,500	21,350,000		21,350,000	21,350,000	3,891,500		3,891,500
S&P 500 INDEX OPTIONS	150	06/16/2006	1250	08/24/2005	CBOE	831,450	948,750		948,750	948,750	117,300		117,300
S&P 500 INDEX OPTIONS	1,500	06/16/2006	1225	11/03/2005	CBOE	9,747,500	12,652,500		12,652,500	12,652,500	2,905,000		2,905,000
S&P 500 INDEX OPTIONS	300	09/15/2006	1200	10/28/2005	CBOE	2,234,900	3,703,500		3,703,500	3,703,500	1,468,600		1,468,600
S&P 500 INDEX OPTIONS	1,525	09/15/2006	1225	12/01/2005	CBOE	12,532,575	15,684,625		15,684,625	15,684,625	3,152,050		3,152,050
S&P 500 INDEX OPTIONS	1,020	12/15/2006	1250	09/09/2005	CBOE	10,673,960	10,317,300		10,317,300	10,317,300	(356,660)		(356,660)
S&P 500 INDEX OPTIONS	675	12/15/2006	1225	11/04/2005	CBOE	6,633,025	8,069,625		8,069,625	8,069,625	1,436,600		1,436,600
S&P 500 INDEX OPTIONS	200	12/15/2006	1200	11/30/2005	CBOE	2,451,600	2,779,000		2,779,000	2,779,000	327,400		327,400
S&P 500 INDEX OPTIONS	200	12/15/2006	1275	01/06/2006	CBOE	1,802,600	1,677,000		1,677,000	1,677,000	(125,600)		(125,600)
S&P 500 INDEX OPTIONS	100	12/15/2006	1300	03/16/2006	CBOE	797,300	680,500		680,500	680,500	(116,800)		(116,800)
S&P 500 INDEX OPTIONS	1,050	03/16/2007	1300	03/29/2006	CBOE	9,432,650	8,804,250		8,804,250	8,804,250	(628,400)		(628,400)
S&P 500 INDEX OPTIONS	100	06/15/2007	1250	02/22/2006	CBOE	1,351,300	1,307,500		1,307,500	1,307,500	(43,800)		(43,800)
S&P 500 INDEX OPTIONS	1,000	06/15/2007	1275	03/01/2006	CBOE	11,107,000	11,425,000		11,425,000	11,425,000	318,000		318,000
S&P 500 INDEX OPTIONS	500	06/15/2007	1300	03/17/2006	CBOE	5,328,500	4,937,500		4,937,500	4,937,500	(391,000)		(391,000)
S& P 500 CLIQUET 03/2007 CALL	176,567	03/15/2007	S&P 500	03/15/2006	DEUTSCHE BANK	6,727	6,291		6,291	6,291	(436)		(436)
S& P 500 CLIQUET 03/2007 CALL	103,524	03/15/2007	S&P 500	03/15/2006	DEUTSCHE BANK	3,427	3,222		3,222	3,222	(204)		(204)
S& P 500 CLIQUET 03/2007 CALL	103,000	03/15/2007	S&P 500	03/22/2006	CREDIT SUISSE FB	3,224	3,326		3,326	3,326	102		102
S& P 500 CLIQUET 03/2007 CALL	120,000	03/22/2007	S&P 500	03/22/2006	CREDIT SUISSE FB	4,536	4,263		4,263	4,263	(273)		(273)
S& P 500 CLIQUET 03/2007 CALL	176,640	03/22/2007	S&P 500	03/22/2006	CREDIT SUISSE FB	6,129	5,851		5,851	5,851	(278)		(278)
S& P 500 CLIQUET 03/2007 CALL	134,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	5,347	4,911		4,911	4,911	(435)		(435)
S& P 500 CLIQUET 03/2007 CALL	94,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	3,610	3,338		3,338	3,338	(272)		(272)
S& P 500 CLIQUET 03/2007 CALL	122,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	4,307	4,041		4,041	4,041	(266)		(266)
S& P 500 CLIQUET 03/2007 CALL	31,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	1,045	988		988	988	(57)		(57)
0199999 - Subtotal - Call Options - Hedging Transactions						106,682,723	123,023,657	XXX	123,023,657	123,023,657	16,340,933		16,340,933
0499999 - Subtotal - Call Options						106,682,723	123,023,657	XXX	123,023,657	123,023,657	16,340,933		16,340,933
OPTIONS ON S&P 500 INDEX FUTURES	80	09/15/2006	1200	11/08/2005	CME	890,440	238,000		238,000	238,000	(652,440)		(652,440)
S&P 500 INDEX OPTIONS	500	04/21/2006	1195	03/17/2006	CBOE	48,000	27,500		27,500	27,500	(20,500)		(20,500)
S&P 500 INDEX OPTIONS	100	06/16/2006	1200	07/08/2005	CBOE	500,300	46,000		46,000	46,000	(454,300)		(454,300)
S&P 500 INDEX OPTIONS	250	06/16/2006	1150	07/12/2005	CBOE	818,250	53,750		53,750	53,750	(764,500)		(764,500)
S&P 500 INDEX OPTIONS	125	06/16/2006	1225	11/03/2005	CBOE	537,875	86,250		86,250	86,250	(451,625)		(451,625)
S&P 500 INDEX OPTIONS	325	09/15/2006	1200	11/09/2005	CBOE	1,042,225	390,000		390,000	390,000	(652,225)		(652,225)
S&P 500 INDEX OPTIONS	450	09/15/2006	1225	12/01/2005	CBOE	1,757,350	715,500		715,500	715,500	(1,041,850)		(1,041,850)
S&P 500 INDEX OPTIONS	50	04/21/2006	1310	03/30/2006	CBOE	60,150	98,500		98,500	98,500	38,350		38,350
0599999 - Subtotal - Put Options - Hedging Transactions						5,654,590	1,655,500	XXX	1,655,500	1,655,500	(3,999,090)		(3,999,090)
0899999 - Subtotal - Put Options						5,654,590	1,655,500	XXX	1,655,500	1,655,500	(3,999,090)		(3,999,090)
INT RATE CAP0057 ON LIABILITY-STRIKE 5YR CMT	30,000,000	05/21/2007	4.5200	05/16/2002	JP MORGAN CHASE BANK	1,650,000	1,650,000		93,728	93,728	0	0	0
INT RATE CAP0058 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/19/2007	3.9050	07/17/2002	JP MORGAN CHASE BANK	2,082,500	2,082,500		313,886	313,886	0	0	6,563
INT RATE CAP0059 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/20/2007	3.3450	08/16/2002	BANK OF AMERICA	1,597,500	1,597,500		413,615	413,615	0	0	45,938
INT RATE CAP0060 ON LIABILITY-STRIKE 5YR CMT	30,000,000	09/17/2007	3.0000	09/13/2002	UBS AG	1,860,000	1,860,000		638,744	638,744	0	0	74,250
INT RATE CAP0061 ON LIABILITY-STRIKE 5YR CMT	50,000,000	09/26/2007	2.6920	09/24/2002	JP MORGAN CHASE BANK	3,103,750	3,103,750		1,289,496	1,289,496	0	0	162,250
INT RATE CAP0062 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/01/2007	2.7250	09/27/2002	JP MORGAN CHASE BANK	3,230,000	3,230,000		1,308,830	1,308,830	0	0	176,875
INT RATE CAP0063 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/15/2007	2.6300	10/10/2002	GOLDMAN SACHS	3,215,000	3,215,000		1,447,087	1,447,087	0	0	211,250
INT RATE CAP0064 ON LIABILITY-STRIKE 5YR CMT	100,000,000	10/22/2007	3.1200	10/17/2002	DEUTSCHE BANK	6,480,000	6,480,000		2,217,131	2,217,131	0	0	302,500
INT RATE CAP0065 ON LIABILITY-STRIKE 5YR CMT	75,000,000	10/30/2007	2.9700	10/28/2002	SALOMON SWAPCO	5,077,500	5,077,500		1,890,882	1,890,882	0	0	273,750
INT RATE CAP0066 ON LIABILITY-STRIKE 5YR CMT	75,000,000	11/12/2007	2.9050	11/07/2002	UBS AG	4,665,000	4,665,000		2,044,017	2,044,017	0	0	308,438
INT RATE CAP0067 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/06/2007	3.2170	12/04/2002	JP MORGAN CHASE BANK	4,755,000	4,755,000		1,705,941	1,705,941	0	0	231,188
INT RATE CAP0068 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/20/2007	2.9950	12/18/2002	BANK OF AMERICA	4,942,500	4,942,500		1,956,283	1,956,283	0	0	255,938
INT RATE CAP0069 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/24/2007	2.9220	12/20/2002	CREDIT SUISSE FB	4,927,500	4,927,500		2,061,287	2,061,287	0	0	273,375
INT RATE CAP0070 ON LIABILITY-STRIKE 5YR CMT	10,000,000	01/28/2008	2.8600	01/24/2003	JP MORGAN CHASE BANK	664,000	664,000		302,931	302,931	0	0	33,781
INT RATE CAP0072 ON LIABILITY-STRIKE 5YR CMT	50,000,000	03/04/2008	2.7550	02/28/2003	BANK OF AMERICA	3,215,000	3,215,000		1,786,468	1,786,468	0	0	179,236
INT RATE CAP0073 ON LIABILITY-STRIKE 5YR CMT	40,000,000	03/12/2008	2.4850	03/10/2003	BANK OF AMERICA	2,722,000	2,722,000		1,664,695	1,664,695	0	0	176,900
INT RATE CAP0074 ON LIABILITY-STRIKE 5YR CMT	45,000,000	03/28/2008	2.9270	03/26/2003	JP MORGAN CHASE BANK	2,997,000	2,997,000		1,511,033	1,511,033	0	0	155,813

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0075 ON LIABILITY-STRIKE 5YR CMT	25,000,000	04/25/2008	2.9430	04/23/2003	MERRILL LYNCH	1,637,500	1,637,500		890,269	890,269	0	0	64,188
INT RATE CAP0076 ON LIABILITY-STRIKE 5YR CMT	15,000,000	05/13/2008	2.6500	05/09/2003	JP MORGAN CHASE BANK	963,750	963,750		624,591	624,591	0	0	47,250
INT RATE CAP0077 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/27/2008	2.3450	05/22/2003	JP MORGAN CHASE BANK	1,540,000	1,540,000		1,197,951	1,197,951	0	0	91,563
INT RATE CAP0078 ON LIABILITY-STRIKE 5YR CMT	25,000,000	06/13/2008	2.1100	06/11/2003	BANK OF AMERICA	1,573,750	1,573,750		1,329,889	1,329,889	0	0	108,125
INT RATE CAP0079 ON LIABILITY-STRIKE 5YR CMT	25,000,000	07/02/2008	2.4450	06/30/2003	BANK OF AMERICA	1,655,625	1,655,625		1,172,198	1,172,198	0	0	79,688
INT RATE CAP0080 ON LIABILITY-STRIKE 5YR CMT	50,000,000	07/09/2008	2.5600	07/07/2003	JP MORGAN CHASE BANK	3,475,000	3,475,000		2,250,126	2,250,126	0	0	158,750
INT RATE CAP0081 ON LIABILITY-STRIKE 5YR CMT	20,000,000	07/22/2008	2.8040	07/18/2003	JP MORGAN CHASE BANK	1,428,000	1,428,000		814,044	814,044	0	0	59,300
INT RATE CAP0082 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/11/2008	3.2040	08/07/2003	JP MORGAN CHASE BANK	1,742,500	1,742,500		840,874	840,874	0	0	65,375
INT RATE CAP0083 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/19/2008	3.3850	08/15/2003	BANK OF AMERICA	1,787,500	1,787,500		739,769	739,769	0	0	47,813
INT RATE CAP0084 ON LIABILITY-STRIKE 5YR CMT	20,000,000	09/03/2008	3.4600	08/29/2003	UBS AG	1,396,000	1,396,000		539,845	539,845	0	0	19,500
INT RATE CAP0085 ON LIABILITY-STRIKE 5YR CMT	15,000,000	09/30/2008	2.9950	09/26/2003	JP MORGAN CHASE BANK	1,029,000	1,029,000		583,832	583,832	0	0	41,813
INT RATE CAP0087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000		688,984	688,984	0	0	53,150
INT RATE CAP0089 ON LIABILITY-STRIKE 5YR CMT	15,000,000	12/19/2008	3.1790	12/17/2003	JP MORGAN CHASE BANK	1,083,000	1,083,000		(167,606)	(167,606)	0	0	45,038
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	616,012		(174,412)	(174,412)	0	0	19,869
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(76,098)	(76,098)	0	0	3,338
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(164,129)	(164,129)	0	0	4,200
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(175,566)	(175,566)	0	0	0
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850		(275,013)	(275,013)	0	0	0
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	255,850		(115,948)	(115,948)	0	0	0
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(74,755)	(74,755)	0	0	646
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(22,106)	(22,106)	0	0	1,388
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(93,224)	(93,224)	0	0	4,399
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(50,404)	(50,404)	0	0	6,660
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(40,330)	(40,330)	0	0	5,100
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(26,456)	(26,456)	0	0	3,426
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(45,817)	(45,817)	0	0	5,151
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(50,912)	(50,912)	0	0	8,048
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(68,110)	(68,110)	0	0	6,525
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(6,972)	(6,972)	0	0	2,308
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(24,227)	(24,227)	0	0	8,965
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(49,680)	(49,680)	0	0	11,258
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(20,067)	(20,067)	0	0	8,880
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(16,174)	(16,174)	0	0	10,290
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(1,289)	(1,289)	0	0	8,162
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(598)	(598)	0	0	12,230
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(8,348)	(8,348)	0	0	8,871
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(9,039)	(9,039)	0	0	17,744
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(3,037)	(3,037)	0	0	13,000
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(2,100)	(2,100)	0	0	6,956
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(12,558)	(12,558)	0	0	6,633
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		3,338	3,338	0	0	3,841
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		18,596	18,596	0	0	4,176
INT RATE CAP0125 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.4000	02/02/2005	LEHMAN BROTHERS	4,275,000	4,275,000		3,598,772	3,598,772	0	0	0
INT RATE CAP0126 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.4000	02/03/2005	UBS AG	4,360,000	4,360,000		3,598,772	3,598,772	0	0	0
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT EFF.12/31/08	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000		594,714	594,714	0	0	0
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		674	674	0	0	1,803
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(11,248)	(11,248)	0	0	0
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(11,747)	(11,747)	0	0	296
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(26,032)	(26,032)	0	0	55
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT EFF.04/13/06	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		7,165	7,165	0	0	0
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT EFF.04/22/06	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		43,570	43,570	0	0	0
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT EFF.04/27/06	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		49,594	49,594	0	0	0
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT EFF.05/05/06	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		62,404	62,404	0	0	0
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT EFF.05/18/06	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		98,538	98,538	0	0	0
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT EFF.05/25/06	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		78,076	78,076	0	0	0
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT EFF.06/02/06	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		96,379	96,379	0	0	0
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT EFF.06/10/06	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		77,667	77,667	0	0	0
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT EFF.06/15/06	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		52,073	52,073	0	0	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT EFF.06/23/06	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		69,148	69,148	0	0	0
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT EFF.07/07/06	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		100,921	100,921	0	0	0
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT EFF.07/21/06	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		84,506	84,506	0	0	0
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT EFF.08/29/06	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		26,843	26,843	0	0	0
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT EFF.09/01/06	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		36,950	36,950	0	0	0
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT EFF.09/16/06	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		122,836	122,836	0	0	0
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT EFF.09/25/06	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		34,246	34,246	0	0	0
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT EFF.09/29/06	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		33,191	33,191	0	0	0
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT EFF.10/13/06	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		65,480	65,480	0	0	0
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT EFF.11/23/06	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		13,999	13,999	0	0	0
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT EFF.12/01/06	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		17,897	17,897	0	0	0
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT EFF.12/08/06	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		15,811	15,811	0	0	0
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT EFF.12/15/06	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		14,638	14,638	0	0	0
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT EFF.12/21/06	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		31,086	31,086	0	0	0
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT EFF.12/30/06	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		51,572	51,572	0	0	0
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT EFF.01/05/06	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		13,331	13,331	0	0	0
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT EFF.01/25/07	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		24,190	24,190	0	0	0
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT EFF.02/02/07	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		13,085	13,085	0	0	0
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT EFF.02/09/07	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		4,813	4,813	0	0	0
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT EFF.02/15/07	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		8,163	8,163	0	0	0
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT EFF.02/23/07	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		17,865	17,865	0	0	0
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT EFF.03/01/07	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		20,199	20,199	0	0	0
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT EFF.03/08/07	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		2,228	2,228	0	0	0
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT EFF.03/17/07	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		4,281	4,281	0	0	0
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3M LIBOR EFF.05/01/06	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375		76,072	76,072	0	0	0
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT EFF.03/22/07	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		32,911	32,911	0	0	0
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT EFF.03/29/07	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		26,731	26,731	0	0	0
0999999 - Subtotal - Caps - Hedging Transactions						100,391,654	100,391,654	XXX	41,837,752	41,837,752			3,943,807
1299999 - Subtotal - Caps						100,391,654	100,391,654	XXX	41,837,752	41,837,752			3,943,807
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	06/20/1996	BANK OF AMERICA	59,500	39,205		40,894	40,894	0	0	0
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	06/20/1996	BANK OF AMERICA	59,700	40,077		61,496	61,496	0	0	0
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	06/20/1996	BANK OF AMERICA	69,400	46,996		74,346	74,346	0	0	0
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	06/20/1996	CIBC	60,000	39,914		50,726	50,726	0	0	0
INT RATE FLOOR22-STRIKE 10YR CMS	2,000,000,000	06/30/2006	3.8700	06/26/2003	CREDIT SUISSE FB	11,400,000	11,400,000		0	0	0	0	0
INT RATE FLOOR23-STRIKE 10YR CMS	1,000,000,000	06/30/2008	3.8800	06/26/2003	LEHMAN BROTHERS	8,190,000	8,190,000		263,682	263,682	0	0	0
1399999 - Subtotal - Floors - Hedging Transactions						19,838,600	19,756,193	XXX	491,144	491,144			
1699999 - Subtotal - Floors						19,838,600	19,756,193	XXX	491,144	491,144			
2599999 - Subtotal - Hedging Transactions						232,567,567	244,827,003	XXX	167,008,053	167,008,053	12,341,843		16,285,650
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						232,567,567	244,827,003	XXX	167,008,053	167,008,053	12,341,843		16,285,650

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
OPTIONS ON S&P 500 INDEX FUTURES	100	04/21/2006	1275	03/14/2006	CME	802,100	815,000		815,000	815,000	12,900		(12,900)
OPTIONS ON S&P 500 INDEX FUTURES	100	04/21/2006	1300	03/14/2006	CME	432,100	367,500		367,500	367,500	(64,600)		64,600
OPTIONS ON S&P 500 INDEX FUTURES	50	04/21/2006	1315	03/28/2006	CME	99,800	91,250		91,250	91,250	(8,550)		8,550
OPTIONS ON S&P 500 INDEX FUTURES	75	04/21/2006	1330	03/17/2006	CME	192,825	56,250		56,250	56,250	(136,575)		136,575
OPTIONS ON S&P 500 INDEX FUTURES	200	06/16/2006	1300	08/24/2005	CME	1,486,400	1,380,000		1,380,000	1,380,000	(106,400)		106,400
OPTIONS ON S&P 500 INDEX FUTURES	100	09/15/2006	1300	10/13/2005	CME	636,950	1,242,500		1,242,500	1,242,500	605,550		(605,550)
OPTIONS ON S&P 500 INDEX FUTURES	100	09/15/2006	1350	01/20/2006	CME	667,100	610,000		610,000	610,000	(57,100)		57,100
OPTIONS ON S&P 500 INDEX FUTURES	200	09/15/2006	1325	10/06/2005	CME	1,436,400	1,785,000		1,785,000	1,785,000	348,600		(348,600)
OPTIONS ON S&P 500 INDEX FUTURES	100	12/15/2006	1325	02/13/2006	CME	1,124,600	1,352,500		1,352,500	1,352,500	227,900		(227,900)
OPTIONS ON S&P 500 INDEX FUTURES	50	12/15/2006	1375	02/01/2006	CME	424,800	383,750		383,750	383,750	(41,050)		41,050
OPTIONS ON S&P 500 INDEX FUTURES	100	12/15/2006	1400	01/12/2006	CME	749,450	547,500		547,500	547,500	(201,950)		201,950
S&P 500 INDEX OPTIONS	75	06/16/2006	1350	08/26/2005	CBOE	101,025	54,750		54,750	54,750	(46,275)		46,275
S&P 500 INDEX OPTIONS	900	06/16/2006	1300	07/15/2005	CBOE	3,384,300	2,506,500		2,506,500	2,506,500	(877,800)		877,800
S&P 500 INDEX OPTIONS	1,400	06/16/2006	1325	08/24/2005	CBOE	3,690,800	2,170,000		2,170,000	2,170,000	(1,520,800)		1,520,800
S&P 500 INDEX OPTIONS	1,600	06/16/2006	1275	07/01/2005	CBOE	6,453,200	7,048,000		7,048,000	7,048,000	594,800		(594,800)
S&P 500 INDEX OPTIONS	500	09/15/2006	1350	11/28/2005	CBOE	1,548,500	1,212,500		1,212,500	1,212,500	(336,000)		336,000
S&P 500 INDEX OPTIONS	600	09/15/2006	1275	10/27/2005	CBOE	2,219,200	3,933,000		3,933,000	3,933,000	1,713,800		(1,713,800)
S&P 500 INDEX OPTIONS	475	09/15/2006	1300	11/16/2005	CBOE	1,633,575	2,353,625		2,353,625	2,353,625	720,050		(720,050)
S&P 500 INDEX OPTIONS	950	12/15/2006	1375	03/16/2006	CBOE	3,624,650	2,902,250		2,902,250	2,902,250	(722,400)		722,400
S&P 500 INDEX OPTIONS	600	12/15/2006	1400	01/09/2006	CBOE	1,730,700	1,317,000		1,317,000	1,317,000	(413,700)		413,700
S&P 500 INDEX OPTIONS	645	12/15/2006	1350	11/30/2005	CBOE	2,673,565	2,654,175		2,654,175	2,654,175	(19,390)		19,390
S&P 500 INDEX OPTIONS	900	03/16/2007	1350	03/23/2006	CBOE	5,525,300	5,071,500		5,071,500	5,071,500	(453,800)		453,800
S&P 500 INDEX OPTIONS	200	06/15/2007	1450	02/22/2006	CBOE	659,400	599,000		599,000	599,000	(60,400)		60,400
S&P 500 INDEX OPTIONS	200	06/15/2007	1350	02/10/2006	CBOE	1,289,400	1,417,000		1,417,000	1,417,000	127,600		(127,600)
S&P 500 INDEX OPTIONS	700	06/15/2007	1400	03/17/2006	CBOE	3,711,900	3,349,500		3,349,500	3,349,500	(362,400)		362,400
S&P 500 INDEX OPTIONS	500	06/15/2007	1375	03/01/2006	CBOE	2,938,500	2,937,500		2,937,500	2,937,500	(1,000)		1,000
S&P 500 INDEX OPTIONS	150	03/16/2007	1400	03/29/2006	CBOE	569,550	521,250		521,250	521,250	(48,300)		48,300
0199999 - Subtotal - Call Options - Hedging Transactions						49,806,090	48,678,800	XXX	48,678,800	48,678,800	(1,127,290)		1,127,290
0499999 - Subtotal - Call Options						49,806,090	48,678,800	XXX	48,678,800	48,678,800	(1,127,290)		1,127,290
S&P 500 INDEX OPTIONS	500	04/21/2006	1175	03/17/2006	CBOE	37,000	20,000		20,000	20,000	(17,000)		17,000
OPTIONS ON S&P 500 INDEX FUTURES	75	04/21/2006	1300	03/17/2006	CME	187,200	213,750		213,750	213,750	26,550		(26,550)
OPTIONS ON S&P 500 INDEX FUTURES	50	04/21/2006	1290	03/28/2006	CME	106,050	98,750		98,750	98,750	(7,300)		7,300
0599999 - Subtotal - Put Options - Hedging Transactions						330,250	332,500	XXX	332,500	332,500	2,250		(2,250)
0899999 - Subtotal - Put Options						330,250	332,500	XXX	332,500	332,500	2,250		(2,250)
2599999 - Subtotal - Hedging Transactions						50,136,340	49,011,300	XXX	49,011,300	49,011,300	(1,125,040)		1,125,040
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						50,136,340	49,011,300	XXX	49,011,300	49,011,300	(1,125,040)		1,125,040

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,489,325	1,489,325	0	0	58,317	17,468
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,644,537	1,644,537	0	0	58,660	18,168
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,807,777	1,807,777	0	0	59,004	18,845
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,980,993	1,980,993	0	0	59,349	19,497
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550% (1m Libor)	06/08/1992	BANQUE AIG	0	0		2,163,840	2,163,840	0	0	59,696	20,128
INT RATE SWAP0080 ON COMM MTG LOANS	22,000,000	08/14/2007	5yr CMS (6.8100%)	10/26/1995	BARCLAY'S BANK PLC	0	0		(154,573)	(485,800)	0	0	(117,783)	128,874
INT RATE SWAP0095 ON FIXED RATE SECURITIES	10,000,000	04/03/2006	3m Libor (7.2850%)	05/20/1996	CIBC	0	0		(133,499)	(169)	0	0	(69,139)	4,533
INT RATE SWAP0096 ON COMM MTG LOANS	11,500,000	06/07/2008	5yr CMS (7.5700%)	12/07/1996	UBS AG	0	0		0	(341,164)	0	0	(73,341)	85,074
INT RATE SWAP0127 ON VARIABLE RATE SECURITIES	5,000,000	06/18/2007	6.6775% (1m Libor)	08/21/1997	DEUTSCHE BANK	0	0		79,542	79,542	0	0	26,839	27,573
INT RATE SWAP0157 ON FIXED RATE SECURITIES	18,200,000	12/01/2009	3m Libor (5.9910%)	07/09/1998	MORGAN STANLEY	0	0		0	(436,318)	0	0	(65,510)	174,425
INT RATE SWAP0161A ON FIXED RATE SECURITIES	7,000,000	06/02/2008	3m Libor (5.9790%)	12/01/2000	SALOMON SWAPCO	0	0		0	(90,490)	0	0	(24,986)	51,622
INT RATE SWAP0161B ON FIXED RATE SECURITIES	10,800,000	12/03/2012	3m Libor (5.9790%)	12/01/2000	SALOMON SWAPCO	0	0		0	(298,975)	0	0	(38,550)	139,590
INT RATE SWAP0162C ON FIXED RATE SECURITIES	12,400,000	09/03/2007	3m Libor (5.9130%)	12/01/2000	MORGAN STANLEY	0	0		0	(78,822)	0	0	(42,215)	74,074
INT RATE SWAP0164C ON FIXED RATE SECURITIES	10,676,000	07/02/2007	3m Libor (5.4540%)	10/01/2000	MORGAN GUR TRUST	0	0		0	(23,139)	0	0	(24,944)	59,795
INT RATE SWAP0164D ON FIXED RATE SECURITIES	11,400,000	07/01/2008	3m Libor (5.4540%)	10/01/2000	MORGAN GUR TRUST	0	0		(5,588)	(45,500)	0	0	(26,635)	85,591
INT RATE SWAP0168B ON FIXED RATE SECURITIES	20,000,000	11/01/2013	3m Libor (5.4390%)	11/01/2000	BANK OF AMERICA	0	0		0	(96,406)	0	0	(45,356)	275,582
INT RATE SWAP0168C ON FIXED RATE SECURITIES	12,700,000	11/01/2013	3m Libor (5.4390%)	11/01/2000	BANK OF AMERICA	0	0		0	(93,497)	0	0	(28,801)	174,994
INT RATE SWAP0175 ON FIXED RATE SECURITIES	38,000,000	05/29/2009	3m Libor (6.6280%)	07/15/1999	DEUTSCHE BANK	0	0		0	(1,497,526)	0	0	(200,992)	337,986
INT RATE SWAP0176 ON FIXED RATE SECURITIES	22,000,000	04/27/2009	3m Libor (6.5840%)	07/20/1999	DEUTSCHE BANK	0	0		0	(805,190)	0	0	(113,944)	192,946
INT RATE SWAP0180 ON EMTN LIABILITIES	157,232,700	01/14/2010	CHF 4.26% (CHF 3m Libor+.1%)	11/30/1999	UBS AG	0	0	@	0	12,334,995	0	0	0	1,531,411
INT RATE SWAP0181 ON EMTN LIABILITIES	157,232,700	01/14/2010	CHF 3m Libor+.1% (3m Libor+.4%)	11/30/1999	UBS AG	0	0	@	0	33,158,686	0	0	0	1,531,411
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3m Libor (7.5150%)	02/14/2000	BANQUE AIG	0	0		0	(1,564,719)	0	0	(154,594)	202,308
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3m Libor (7.1825%)	04/05/2000	BANQUE AIG	0	0		0	(1,774,172)	0	0	(173,380)	261,066
INT RATE SWAP0195 ON FIXED RATE SECURITIES	23,445,000	11/15/2007	3m Libor (7.1940%)	04/12/2000	GOLDMAN SACHS	0	0		0	(512,977)	0	0	(155,301)	149,543
INT RATE SWAP0196 ON EMTN LIABILITIES	120,591,000	05/12/2010	CHF 4.76% (3m Libor+.36%)	04/04/2000	UBS AG	0	0	@	0	45,365,611	0	0	0	1,223,539
INT RATE SWAP0199 ON FIXED RATE SECURITIES	15,000,000	09/15/2007	3m Libor (7.7620%)	05/10/2000	MERRILL LYNCH	0	0		0	(511,282)	0	0	(119,687)	90,631
INT RATE SWAP0201 ON GMTN LIABILITIES	30,000,000	07/27/2006	3m Libor+0.55% (3m Libor+0.37%)	07/14/2000	DRESNDER BANK	0	0		17,427	17,427	0	0	13,500	85,288
INT RATE SWAP0205 ON FIXED RATE SECURITIES	15,000,000	11/01/2006	3m Libor (6.9500%)	08/28/2000	MORGAN STANLEY	0	0		0	(144,184)	0	0	(90,679)	57,562
INT RATE SWAP0213 ON EMTN LIABILITIES	213,450,000	01/17/2011	GBP 6.375% (3m Libor+.5%)	11/16/2000	MERRILL LYNCH	0	0	@	0	58,488,454	0	0	0	2,338,895
INT RATE SWAP0216 ON FIXED RATE SECURITIES	15,000,000	07/02/2007	3m Libor (6.7430%)	11/17/2000	MORGAN STANLEY	0	0		0	(257,599)	0	0	(83,384)	84,013
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3m Libor (6.8400%)	11/21/2000	UBS AG	0	0		0	(2,173,958)	0	0	(201,960)	374,998
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3m Libor (6.8000%)	11/22/2000	CREDIT SUISSE FB	0	0		0	(893,904)	0	0	(85,521)	159,268
INT RATE SWAP0222 ON FIXED RATE SECURITIES	16,000,000	09/15/2009	3m Libor (6.7750%)	11/22/2000	MERRILL LYNCH	0	0		0	(752,409)	0	0	(88,186)	148,873
INT RATE SWAP0226 ON FIXED RATE SECURITIES	20,000,000	08/31/2009	3m Libor (6.1725%)	12/14/2000	SALOMON SWAPCO	0	0		0	(569,052)	0	0	(74,276)	184,984
INT RATE SWAP0227 ON FIXED RATE SECURITIES	6,300,000	03/03/2008	3m Libor (6.1070%)	12/28/2000	DEUTSCHE BANK	0	0		0	(94,032)	0	0	(24,504)	43,716
INT RATE SWAP0228 ON FIXED RATE SECURITIES	23,000,000	03/01/2011	3m Libor (6.1750%)	12/28/2000	ABN-AMRO	0	0		0	(863,017)	0	0	(93,367)	255,097
INT RATE SWAP0237 ON FIXED RATE SECURITIES	20,000,000	01/15/2008	3m Libor (5.8410%)	02/13/2001	MORGAN STANLEY	0	0		0	(184,413)	0	0	(59,560)	133,960
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3m Libor (6.1140%)	02/14/2001	BANK OF AMERICA	0	0		(3,436)	(790,323)	0	0	(90,253)	254,100
INT RATE SWAP0241 ON EMTN LIABILITIES	74,715,941	01/17/2011	GBP 6.375% (3m Libor+.45%)	02/16/2001	SALOMON SWAPCO	0	0	@	0	16,016,705	0	0	0	818,706
INT RATE SWAP0243 ON FIXED RATE SECURITIES	10,000,000	01/31/2013	3m Libor (6.1150%)	02/23/2001	BANQUE AIG	0	0		0	(441,775)	0	0	(41,423)	130,804
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3m Libor (5.7980%)	03/01/2001	BANQUE AIG	0	0		0	(1,208,487)	0	0	(176,107)	626,650
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3m Libor (5.9030%)	03/06/2001	BANK OF AMERICA	0	0		0	(749,827)	0	0	(98,004)	321,643
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3m Libor (5.8540%)	03/09/2001	UBS AG	0	0		0	(186,612)	0	0	(26,193)	88,383
INT RATE SWAP0248 ON EMTN LIABILITIES	88,080,000	01/17/2011	GBP 6.375% (3m Libor+.44%)	03/09/2001	MORGAN STANLEY	0	0	@	0	20,864,581	0	0	0	965,143
INT RATE SWAP0251 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	3m Libor (5.5663%)	03/16/2001	ABN-AMRO	0	0		0	(46,152)	0	0	(26,157)	66,980
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3m Libor (5.7130%)	03/16/2001	SALOMON SWAPCO	0	0		0	(329,817)	0	0	(58,089)	210,349
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3m Libor (5.8930%)	03/30/2001	BANQUE AIG	0	0		0	(338,127)	0	0	(41,048)	134,249
INT RATE SWAP0258 ON EMTN LIABILITIES	152,040,000	05/15/2006	AUD 3.00% (AUD 3m Libor+.5%)	04/24/2001	UBS AG	0	0	@	0	(68,508)	0	0	0	266,924
INT RATE SWAP0259 ON EMTN LIABILITIES	152,040,000	05/15/2006	AUD 3m Libor+.5% (3m Libor+.5%)	04/24/2001	CREDIT SUISSE FB	0	0	@	0	62,666,128	0	0	0	266,924
INT RATE SWAP0260 ON FIXED RATE SECURITIES	25,000,000	05/26/2006	3m Libor (5.4950%)	04/26/2001	DEUTSCHE BANK	0	0		0	(20,200)	0	0	(59,271)	48,962

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/16/2011	3m Libor (5.9970%)	05/09/2001	GOLDMAN SACHS	0	0		(319,037)	(536,290)	0	0	(63,334)	197,480
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3m Libor (6.1600%)	05/24/2001	MORGAN STANLEY	0	0		0	(381,202)	0	0	(40,219)	113,717
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	3m Libor (6.1120%)	06/08/2001	UBS AG	0	0		0	(783,549)	0	0	(84,984)	247,675
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3m Libor (6.1340%)	06/08/2001	GOLDMAN SACHS	0	0		0	(370,677)	0	0	(39,091)	114,138
INT RATE SWAP0269 ON FIXED RATE SECURITIES	13,250,000	04/15/2011	3m Libor (6.1370%)	06/11/2001	CREDIT SUISSE FB	0	0		0	(482,418)	0	0	(53,563)	148,787
INT RATE SWAP0270 ON FIXED RATE SECURITIES	16,000,000	05/16/2011	3m Libor (6.0850%)	06/11/2001	MERRILL LYNCH	0	0		0	(554,450)	0	0	(61,625)	181,174
INT RATE SWAP0271 ON FIXED RATE SECURITIES	12,400,000	10/02/2006	3m Libor (5.5900%)	06/21/2001	LEHMAN BROTHERS	0	0		0	(24,455)	0	0	(33,188)	44,140
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3m Libor (6.0350%)	06/21/2001	JP MORGAN CHASE BANK	0	0		0	(632,876)	0	0	(75,778)	223,729
INT RATE SWAP0273 ON FIXED RATE SECURITIES	13,800,000	06/15/2007	3m Libor (5.6900%)	06/26/2001	BANQUE AIG	0	0		0	(62,422)	0	0	(38,628)	75,844
INT RATE SWAP0274 ON FIXED RATE SECURITIES	27,500,000	07/02/2008	3m Libor (5.8700%)	06/28/2001	DEUTSCHE BANK	0	0		0	(335,944)	0	0	(101,820)	206,595
INT RATE SWAP0275 ON EMTN LIABILITIES	210,900,000	07/18/2008	GBP 6.3% (3m Libor+.36%)	06/29/2001	MERRILL LYNCH	0	0	@	0	55,752,630	0	0	0	1,599,705
INT RATE SWAP0277 ON FIXED RATE SECURITIES	18,000,000	07/15/2011	3m Libor (6.1180%)	07/12/2001	CREDIT SUISSE FB	0	0		0	(662,952)	0	0	(65,792)	207,062
INT RATE SWAP0279 ON FIXED RATE SECURITIES	35,000,000	01/24/2011	3m Libor (5.9100%)	07/20/2001	GOLDMAN SACHS	0	0		0	(893,357)	0	0	(116,659)	384,280
INT RATE SWAP0282 ON FIXED RATE SECURITIES	27,000,000	08/11/2008	3m Libor (5.5490%)	08/20/2001	MORGAN STANLEY	0	0		0	(160,880)	0	0	(68,114)	207,704
INT RATE SWAP0286 ON VARIABLE RATE SECURITIES	74,000,000	09/20/2008	5.1900% (3m Libor)	09/18/2001	JP MORGAN CHASE BANK	0	0		(150,815)	(150,815)	0	0	117,043	582,290
INT RATE SWAP0287 ON VARIABLE RATE SECURITIES	59,800,000	09/20/2007	5.0150% (3m Libor)	09/18/2001	CREDIT SUISSE FB	0	0		(235,727)	(235,727)	0	0	68,421	363,008
INT RATE SWAP0293 ON FIXED RATE SECURITIES	14,000,000	10/03/2011	3m Libor (5.3360%)	09/26/2001	CREDIT SUISSE FB	0	0		0	(12,140)	0	0	(28,580)	164,348
INT RATE SWAP0295 ON FIXED RATE SECURITIES	29,673,000	06/15/2011	3m Libor (5.1380%)	10/05/2001	GOLDMAN SACHS	0	0		0	228,905	0	0	(42,110)	338,681
INT RATE SWAP0296 ON FIXED RATE SECURITIES	10,000,000	10/15/2008	3m Libor (5.0230%)	10/11/2001	CREDIT SUISSE FB	0	0		0	58,831	0	0	(12,575)	79,769
INT RATE SWAP0297 ON FIXED RATE SECURITIES	17,500,000	04/01/2009	3m Libor (5.0710%)	10/15/2001	UBS AG	0	0		0	92,655	0	0	(24,131)	151,693
INT RATE SWAP0298 ON FIXED RATE SECURITIES	13,000,000	11/03/2008	3m Libor (4.8860%)	10/25/2001	LEHMAN BROTHERS	0	0		0	120,187	0	0	(11,509)	104,754
INT RATE SWAP0299 ON FIXED RATE SECURITIES	13,640,000	12/29/2006	3m Libor (4.1050%)	11/07/2001	BANK OF AMERICA	0	0		0	117,779	0	0	14,558	58,982
INT RATE SWAP0300 ON EMTN LIABILITIES	58,592,000	01/17/2011	GBP 6.375% (3m Libor+.45%)	11/08/2001	MORGAN STANLEY	0	0	@	0	14,015,016	0	0	0	642,026
INT RATE SWAP0301 ON FIXED RATE SECURITIES	20,000,000	12/05/2008	3m Libor (4.5925%)	11/09/2001	CREDIT SUISSE FB	0	0		0	333,466	0	0	(1,847)	163,858
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	3m Libor (5.3800%)	11/19/2001	MORGAN STANLEY	0	0		0	(68,373)	0	0	(44,890)	249,161
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	5.3150% (3m Libor)	11/16/2001	DEUTSCHE BANK	0	0		54,300	54,300	0	0	92,307	391,851
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	3m Libor (5.5620%)	12/10/2001	GOLDMAN SACHS	0	0		0	(191,261)	0	0	(65,697)	218,216
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3m Libor (5.8790%)	12/14/2001	BANQUE AIG	0	0		0	(362,963)	0	0	(50,517)	165,065
INT RATE SWAP0311 ON FIXED RATE SECURITIES	22,000,000	10/17/2011	3m Libor (5.8890%)	12/14/2001	SALOMON SWAPCO	0	0		0	(667,112)	0	0	(75,295)	259,159
INT RATE SWAP0312 ON FIXED RATE SECURITIES	20,000,000	12/15/2011	3m Libor (5.8750%)	12/21/2001	BANK OF AMERICA	0	0		0	(540,408)	0	0	(65,233)	239,005
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	5.6320% (3m Libor)	01/01/2002	BANQUE AIG	0	0		803,012	803,012	0	0	222,292	776,363
INT RATE SWAP0314 ON VARIABLE RATE SECURITIES	75,000,000	01/04/2008	5.4350% (3m Libor)	01/01/2002	LEHMAN BROTHERS	0	0		165,092	165,092	0	0	171,461	498,113
INT RATE SWAP0315 ON VARIABLE RATE SECURITIES	25,000,000	01/04/2007	5.0425% (3m Libor)	01/01/2002	UBS AG	0	0		(49,775)	(49,775)	0	0	35,881	109,286
INT RATE SWAP0317 ON FIXED RATE SECURITIES	8,000,000	01/15/2007	3m Libor (5.0350%)	01/09/2002	DEUTSCHE BANK	0	0		15,966	15,966	0	0	(8,062)	35,654
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	3m Libor (5.3750%)	01/10/2002	MORGAN STANLEY	0	0		(7,900)	(22,752)	0	0	(13,250)	64,948
INT RATE SWAP0320 ON EMTN LIABILITIES	50,001,000	02/07/2007	GBP 3m Libor+.22% (3m Libor+.28%)	01/23/2002	LEHMAN BROTHERS	0	0	@	0	10,797,108	0	0	0	231,512
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	3m Libor (5.4290%)	01/24/2002	GOLDMAN SACHS	0	0		0	(89,115)	0	0	(41,491)	162,539
INT RATE SWAP0325 ON FIXED RATE SECURITIES	18,428,000	10/15/2007	3m Libor (5.2400%)	01/28/2002	ABN-AMRO	0	0		1,820	13,412	0	0	(33,170)	114,434
INT RATE SWAP0327 ON FIXED RATE SECURITIES	25,000,000	05/15/2009	3m Libor (5.3300%)	02/05/2002	BANK OF AMERICA	0	0		0	(52,524)	0	0	(49,102)	221,007
INT RATE SWAP0328 ON FIXED RATE SECURITIES	20,000,000	01/15/2009	3m Libor (5.2900%)	02/06/2002	GOLDMAN SACHS	0	0		0	(9,438)	0	0	(38,500)	167,250
INT RATE SWAP0329 ON FIXED RATE SECURITIES	17,085,000	12/15/2009	3m Libor (5.3890%)	02/06/2002	CREDIT SUISSE FB	0	0		(29,357)	(100,312)	0	0	(34,967)	164,592
INT RATE SWAP0334 ON FIXED RATE SECURITIES	13,300,000	05/15/2009	3m Libor (5.2200%)	02/21/2002	UBS AG	0	0		0	(8,614)	0	0	(22,465)	117,576
INT RATE SWAP0335 ON FIXED RATE SECURITIES	35,000,000	02/16/2009	3m Libor (5.5180%)	03/07/2002	LEHMAN BROTHERS	0	0		(204)	(230,170)	0	0	(85,192)	297,239
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	3m Libor (5.7425%)	03/15/2002	DEUTSCHE BANK	0	0		0	(230,939)	0	0	(51,858)	148,956
INT RATE SWAP0341 ON FIXED RATE SECURITIES	19,216,213	02/15/2007	3m Libor (5.3145%)	03/18/2002	SALOMON SWAPCO	0	0		(428)	(2,559)	0	0	(36,997)	90,104
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3m Libor (6.1290%)	03/21/2002	MORGAN STANLEY	0	0		0	(292,149)	0	0	(27,611)	86,976
INT RATE SWAP0352 ON EMTN LIABILITIES	41,539,740	06/14/2007	SGD 3.5% (3m Libor+.28%)	05/15/2002	UBS AG	0	0	@	0	4,660,038	0	0	0	228,041
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	3m Libor (4.3010%)	08/12/2002	MORGAN STANLEY	0	0		72,709	218,128	0	0	4,329	68,531
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	4,000,000	08/01/2011	5yr CMS (3m Libor)	08/16/2002	DEUTSCHE BANK	0	0		(1,494)	(1,494)	0	0	171	46,216
INT RATE SWAP0360 ON VARIABLE RATE SECURITIES	19,750,000	08/07/2006	5yr CMS (3m Libor)	08/16/2002	UBS AG	0	0		(8,562)	(8,562)	0	0	13,845	58,706
INT RATE SWAP0361 ON VARIABLE RATE SECURITIES	19,000,000	08/01/2006	5yr CMS (3m Libor)	08/16/2002	DEUTSCHE BANK	0	0		(41,559)	(41,559)	0	0	813	55,148
INT RATE SWAP0362 ON VARIABLE RATE SECURITIES	11,250,000	08/06/2006	5yr CMS (3m Libor)	08/16/2002	DEUTSCHE BANK	0	0		(20,921)	(20,921)	0	0	7,831	33,310
INT RATE SWAP0380 ON FIXED RATE SECURITIES	12,000,000	11/13/2007	3m Libor (3.4800%)	11/06/2002	MERRILL LYNCH	0	0		0	331,559	0	0	31,992	76,413

SCHEDULE DB - PART C - SECTION 1

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

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INT RATE SWAP0382 ON FIXED RATE SECURITIES	15,000,000	05/01/2006	3m Libor (3.1300%)	11/21/2002	LEHMAN BROTHERS	0	0		0	21,584	0	0	52,571	21,857
INT RATE SWAP0383 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	3m Libor (3.3840%)	12/20/2002	UBS AG	0	0		0	321,391	0	0	28,400	66,980
INT RATE SWAP0384 ON FIXED RATE SECURITIES	10,005,000	04/15/2011	3m Libor (4.1650%)	01/28/2003	DEUTSCHE BANK	0	0		0	478,093	0	0	8,879	112,349
INT RATE SWAP0385 ON FIXED RATE SECURITIES	26,721,000	03/01/2008	3m Libor (3.3970%)	02/05/2003	CREDIT SUISSE FB	0	0		0	885,181	0	0	77,105	185,155
INT RATE SWAP0386 ON FIXED RATE SECURITIES	46,775,000	05/01/2010	3m Libor (3.8340%)	03/18/2003	GOLDMAN SACHS	0	0		0	2,376,628	0	0	81,609	472,848
INT RATE SWAP0389 ON FIXED RATE SECURITIES	41,000,000	05/31/2008	3m Libor (2.8200%)	05/23/2003	LEHMAN BROTHERS	0	0		2,031,877	2,031,877	0	0	177,305	301,974
INT RATE SWAP0390 ON FIXED RATE SECURITIES	108,300,000	05/15/2007	3m Libor (2.5070%)	05/23/2003	UBS AG	0	0		3,222,950	3,222,950	0	0	551,619	573,910
INT RATE SWAP0391 ON FIXED RATE SECURITIES	67,500,000	01/15/2009	3m Libor (3.0550%)	05/23/2003	SALOMON SWAPCO	0	0		3,588,082	3,830,806	0	0	258,675	564,469
INT RATE SWAP0393 ON FIXED RATE SECURITIES	36,500,000	08/31/2009	3m Libor (3.2500%)	05/27/2003	UBS AG	0	0		2,261,005	2,261,005	0	0	125,198	337,596
CASH FLOW SWAP0398 ON FIXED RATE SECURITIES	30,000,000	08/18/2010	3.92% (CHF 2.54%)	07/25/2003	DEUTSCHE BANK	0	0	@	0	(2,118,366)	0	0	0	314,152
INT RATE SWAP0399 ON FIXED RATE SECURITIES	74,000,000	04/15/2011	3m Libor (4.3938%)	07/30/2003	BANK OF AMERICA	0	0		0	2,788,692	0	0	23,356	830,964
INT RATE SWAP0400 ON FIXED RATE SECURITIES	100,000,000	08/15/2008	3m Libor (3.8275%)	07/31/2003	BANK OF AMERICA	0	0		0	3,184,252	0	0	179,219	771,052
INT RATE SWAP0401 ON FIXED RATE SECURITIES	21,000,000	08/15/2008	3m Libor (3.6574%)	07/30/2003	LEHMAN BROTHERS	0	0		0	727,907	0	0	46,566	161,921
INT RATE SWAP0402 ON FIXED RATE SECURITIES	41,520,000	11/15/2010	3m Libor (4.4650%)	07/31/2003	GOLDMAN SACHS	0	0		237,144	1,312,827	0	0	8,239	446,709
INT RATE SWAP0404 ON FIXED RATE SECURITIES	33,969,000	09/01/2007	3m Libor (3.1940%)	07/30/2003	JP MORGAN CHASE BANK	0	0		15,096	942,616	0	0	115,259	202,530
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	3m Libor (4.4350%)	07/31/2003	SALOMON SWAPCO	0	0		19	1,923,234	0	0	12,631	635,182
INT RATE SWAP0408 ON FIXED RATE SECURITIES	50,000,000	09/15/2011	3m Libor (4.6730%)	07/31/2003	JP MORGAN CHASE BANK	0	0		0	1,382,026	0	0	(12,832)	584,327
INT RATE SWAP0409 ON FIXED RATE SECURITIES	41,956,000	07/20/2010	3m Libor (4.4830%)	07/31/2003	GOLDMAN SACHS	0	0		0	1,278,673	0	0	2,925	435,355
INT RATE SWAP0410 ON FIXED RATE SECURITIES	17,635,000	08/05/2008	3m Libor (3.8450%)	07/31/2003	LEHMAN BROTHERS	0	0		0	532,733	0	0	32,624	135,189
INT RATE SWAP0413 ON FIXED RATE SECURITIES	23,000,000	08/01/2009	3m Libor (3.8760%)	08/07/2003	LEHMAN BROTHERS	0	0		838,234	963,969	0	0	37,714	210,162
INT RATE SWAP0415 ON FIXED RATE SECURITIES	25,000,000	07/31/2011	3m Libor (4.3730%)	08/08/2003	GOLDMAN SACHS	0	0		1,073,835	1,073,835	0	0	6,528	288,774
INT RATE SWAP0421 ON FIXED RATE SECURITIES	38,624,000	10/01/2008	3m Libor (3.6750%)	09/08/2003	GOLDMAN SACHS	0	0		0	1,397,756	0	0	81,538	305,768
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3m Libor (4.6390%)	09/08/2003	CREDIT SUISSE FB	0	0		0	545,852	0	0	(4,359)	225,887
INT RATE SWAP0427 ON FIXED RATE SECURITIES	15,146,000	08/02/2010	3m Libor (4.0340%)	11/20/2003	CREDIT SUISSE FB	0	0		0	726,681	0	0	18,806	157,811
INT RATE SWAP0430 ON FIXED RATE SECURITIES	7,555,000	09/01/2006	3m Libor (2.7970%)	11/20/2003	DEUTSCHE BANK	0	0		73,469	73,469	0	0	33,133	24,537
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	3m Libor (4.8125%)	12/12/2003	BANK OF AMERICA	0	0		427,218	2,447,670	0	0	(34,469)	887,350
INT RATE SWAP0433 ON FIXED RATE SECURITIES	70,457,000	10/12/2013	3m Libor (4.5500%)	12/12/2003	SALOMON SWAPCO	0	0		0	3,456,638	0	0	(5,041)	967,324
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	3m Libor (4.0750%)	12/12/2003	UBS AG	0	0		201,638	1,361,059	0	0	33,436	293,057
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	3m Libor (3.5700%)	12/12/2003	JP MORGAN CHASE BANK	0	0		169,662	1,092,202	0	0	64,177	212,147
INT RATE SWAP0436 ON FIXED RATE SECURITIES	43,000,000	09/15/2013	3m Libor (4.4775%)	12/17/2003	DEUTSCHE BANK	0	0		0	2,148,973	0	0	9,981	587,456
INT RATE SWAP0438 ON FIXED RATE SECURITIES	35,250,000	06/14/2011	3m Libor (4.1420%)	12/22/2003	CREDIT SUISSE FB	0	0		0	1,774,965	0	0	37,806	402,229
INT RATE SWAP0441 ON FIXED RATE SECURITIES	20,970,000	02/01/2009	3m Libor (3.2740%)	01/23/2004	SALOMON SWAPCO	0	0		0	1,067,675	0	0	65,945	176,816
INT RATE SWAP0445 ON FIXED RATE SECURITIES	32,588,000	05/11/2014	3m Libor (4.6200%)	01/29/2004	UBS AG	0	0		958,983	1,562,567	0	0	(5,997)	464,245
INT RATE SWAP0446 ON FIXED RATE SECURITIES	10,000,000	04/01/2009	3m Libor (3.4870%)	02/09/2004	LEHMAN BROTHERS	0	0		0	476,777	0	0	25,811	86,682
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	5.8% (GBP 6.67%)	01/28/2004	MERRILL LYNCH	0	0	@	0	(1,256,979)	0	0	0	455,985
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	3m Libor (3.6375%)	02/26/2004	BANK OF AMERICA	0	0		435,242	1,196,915	0	0	51,307	211,941
INT RATE SWAP0451 ON FIXED RATE SECURITIES	27,600,000	12/29/2006	3m Libor (2.4640%)	02/27/2004	JP MORGAN CHASE BANK	0	0		561,042	561,042	0	0	142,918	119,348
INT RATE SWAP0452 ON FIXED RATE SECURITIES	17,670,000	02/27/2008	3m Libor (2.9900%)	02/27/2004	SALOMON SWAPCO	0	0		212,229	725,357	0	0	68,766	122,177
INT RATE SWAP0455 ON FIXED RATE SECURITIES	22,754,000	05/01/2014	3m Libor (4.5075%)	03/03/2004	BANK OF AMERICA	0	0		137,798	1,254,178	0	0	1,387	323,603
INT RATE SWAP0457 ON FIXED RATE SECURITIES	22,000,000	07/15/2013	3m Libor (4.0900%)	03/05/2004	SALOMON SWAPCO	0	0		0	1,588,558	0	0	23,650	297,120
INT RATE SWAP0458 ON FIXED RATE SECURITIES	27,600,000	02/03/2014	3m Libor (4.2390%)	03/05/2004	CREDIT SUISSE FB	0	0		538,245	1,954,679	0	0	20,256	386,697
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	3m Libor (3.1690%)	03/05/2004	JP MORGAN CHASE BANK	0	0		0	672,919	0	0	44,419	104,531
INT RATE SWAP0461 ON FIXED RATE SECURITIES	3,000,000	06/15/2007	3m Libor (2.5450%)	03/05/2004	SALOMON SWAPCO	0	0		95,092	95,092	0	0	15,190	16,488
INT RATE SWAP0462 ON FIXED RATE SECURITIES	35,000,000	11/30/2006	3m Libor (2.2800%)	03/08/2004	GOLDMAN SACHS	0	0		667,236	667,236	0	0	198,608	143,083
INT RATE SWAP0463 ON FIXED RATE SECURITIES	67,600,000	07/31/2009	3m Libor (3.8530%)	03/08/2004	BANK OF AMERICA	0	0		2,869,656	2,869,656	0	0	106,509	617,439
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	3m Libor (3.7800%)	03/08/2004	MORGAN STANLEY	0	0		3,060,331	3,060,331	0	0	137,950	649,867
INT RATE SWAP0465 ON FIXED RATE SECURITIES	25,700,000	07/15/2007	3m Libor (2.5780%)	03/08/2004	LEHMAN BROTHERS	0	0		848,856	856,518	0	0	124,774	145,971
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	3m Libor (3.7340%)	03/08/2004	JP MORGAN CHASE BANK	0	0		1,701,637	1,701,637	0	0	49,869	279,585
INT RATE SWAP0467 ON FIXED RATE SECURITIES	35,000,000	05/31/2009	3m Libor (3.2625%)	03/08/2004	MORGAN STANLEY	0	0		1,865,511	2,005,310	0	0	112,639	311,572
INT RATE SWAP0468 ON FIXED RATE SECURITIES	35,000,000	05/31/2008	3m Libor (2.9400%)	03/08/2004	CREDIT SUISSE FB	0	0		1,649,652	1,649,652	0	0	140,858	257,783
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	4.68% (JPY 1.99%)	03/11/2004	BANK OF AMERICA	0	0	@	0	218,320	0	0	0	224,585
INT RATE SWAP0471 ON FIXED RATE SECURITIES	25,120,000	06/01/2011	3m Libor (3.6290%)	03/12/2004	GOLDMAN SACHS	0	0		899,467	1,882,885	0	0	57,916	285,657
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	3m Libor (4.1500%)	03/15/2004	UBS AG	0	0		153,918	2,281,603	0	0	27,381	425,967

SCHEDULE DB - PART C - SECTION 1

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

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INT RATE SWAP0474 ON FIXED RATE SECURITIES	91,881,000	07/30/2006	3m Libor (1.9930%)	03/23/2004	CREDIT SUISSE FB	0	0		914,067	914,067	0	0	581,762	264,510
INT RATE SWAP0475 ON FIXED RATE SECURITIES	63,936,000	03/01/2007	3m Libor (2.2600%)	03/23/2004	MORGAN STANLEY	0	0		1,695,370	1,695,370	0	0	366,229	306,261
INT RATE SWAP0476 ON FIXED RATE SECURITIES	39,295,000	05/01/2008	3m Libor (2.7460%)	03/23/2004	JP MORGAN CHASE BANK	0	0		1,936,961	1,936,961	0	0	175,441	283,882
INT RATE SWAP0477 ON FIXED RATE SECURITIES	39,640,000	05/15/2009	3m Libor (3.0940%)	03/23/2004	GOLDMAN SACHS	0	0		2,128,925	2,436,218	0	0	143,732	350,429
INT RATE SWAP0478 ON FIXED RATE SECURITIES	44,092,000	07/20/2010	3m Libor (3.3990%)	03/24/2004	LEHMAN BROTHERS	0	0		2,444,392	3,161,391	0	0	122,563	457,520
INT RATE SWAP0479 ON FIXED RATE SECURITIES	43,750,000	04/01/2011	3m Libor (3.5650%)	03/24/2004	SALOMON SWAPCO	0	0		3,308,619	3,308,619	0	0	104,391	489,408
INT RATE SWAP0480 ON FIXED RATE SECURITIES	28,500,000	05/01/2013	3m Libor (3.9460%)	03/24/2004	UBS AG	0	0		1,627,008	2,318,486	0	0	41,745	379,447
INT RATE SWAP0481 ON FIXED RATE SECURITIES	26,395,000	04/15/2012	3m Libor (3.7870%)	03/24/2004	CREDIT SUISSE FB	0	0		188,569	2,073,863	0	0	48,369	324,524
INT RATE SWAP0482 ON FIXED RATE SECURITIES	20,000,000	04/01/2009	3m Libor (3.0520%)	03/24/2004	MORGAN STANLEY	0	0		0	1,212,888	0	0	73,372	173,363
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	3m Libor (3.1950%)	03/26/2004	GOLDMAN SACHS	0	0		1,168,394	1,752,591	0	0	101,717	267,177
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	3m Libor (3.7160%)	03/26/2004	CREDIT SUISSE FB	0	0		0	1,416,424	0	0	41,552	228,224
INT RATE SWAP0492 ON FIXED RATE SECURITIES	41,811,000	02/10/2014	3m Libor (4.5390%)	04/06/2004	CREDIT SUISSE FB	0	0		0	2,031,480	0	0	(128)	586,519
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	3m Libor (3.9150%)	04/07/2004	MORGAN STANLEY	0	0		0	1,328,474	0	0	37,253	266,092
INT RATE SWAP0495 ON FIXED RATE SECURITIES	43,988,000	06/10/2014	3m Libor (4.6730%)	04/12/2004	UBS AG	0	0		0	1,981,831	0	0	(10,472)	629,812
INT RATE SWAP0500 ON FIXED RATE SECURITIES	26,756,000	02/15/2013	3m Libor (4.6920%)	04/20/2004	MORGAN STANLEY	0	0		92,228	987,066	0	0	(9,875)	351,027
INT RATE SWAP0501 ON FIXED RATE SECURITIES	20,000,000	06/30/2016	3m Libor (5.0775%)	04/22/2004	BANK OF AMERICA	0	0		397,223	397,223	0	0	(21,638)	320,274
INT RATE SWAP0502 ON FIXED RATE SECURITIES	27,000,000	10/01/2008	3m Libor (3.7900%)	04/21/2004	GOLDMAN SACHS	0	0		94,766	930,434	0	0	49,237	213,746
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	5.79% (CHF 5.99%)	04/30/2004	UBS AG	0	0	@	0	(2,407,688)	0	0	0	135,580
INT RATE SWAP0505 ON FIXED RATE SECURITIES	33,569,000	05/15/2014	3m Libor (4.9880%)	04/30/2004	JP MORGAN CHASE BANK	0	0		469,620	805,595	0	0	(37,230)	478,543
INT RATE SWAP0508 ON FIXED RATE SECURITIES	28,200,000	04/29/2011	3m Libor (4.9310%)	05/13/2004	LEHMAN BROTHERS	0	0		98,170	461,399	0	0	(28,575)	317,866
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	3m Libor (4.6290%)	05/19/2004	CREDIT SUISSE FB	0	0		0	548,077	0	0	(5,322)	276,934
INT RATE SWAP0513 ON FIXED RATE SECURITIES	18,384,000	08/15/2014	3m Libor (5.1980%)	05/26/2004	UBS AG	0	0		0	200,646	0	0	(30,041)	266,105
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	3m Libor (4.5545%)	05/26/2004	MORGAN STANLEY	0	0		0	688,995	0	0	(533)	274,804
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3m Libor (5.2460%)	06/03/2004	UBS AG	0	0		0	128,450	0	0	(29,544)	233,106
INT RATE SWAP0522 ON FIXED RATE SECURITIES	35,000,000	10/15/2013	3m Libor (4.9750%)	07/01/2004	UBS AG	0	0		0	683,691	0	0	(39,813)	480,787
INT RATE SWAP0525 ON FIXED RATE SECURITIES	22,000,000	08/09/2014	3m Libor (4.9910%)	07/15/2004	JP MORGAN CHASE BANK	0	0		0	543,862	0	0	(24,811)	318,134
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	3m Libor (4.6800%)	07/21/2004	MORGAN STANLEY	0	0		0	794,220	0	0	(11,077)	322,093
INT RATE SWAP0527 ON FIXED RATE SECURITIES	28,000,000	02/18/2011	3m Libor (4.5060%)	07/21/2004	LEHMAN BROTHERS	0	0		0	889,478	0	0	6,044	309,600
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3m Libor (4.7370%)	07/28/2004	UBS AG	0	0		0	920,995	0	0	(14,165)	397,343
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	3m Libor (5.0800%)	07/28/2004	JP MORGAN CHASE BANK	0	0		73,821	812,028	0	0	(56,439)	630,615
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19,900,000	05/04/2013	3m Libor (4.7525%)	08/03/2004	UBS AG	0	0		0	620,474	0	0	(10,671)	265,100
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	3m Libor (4.5740%)	08/03/2004	MORGAN STANLEY	0	0		0	1,145,980	0	0	(607)	397,714
INT RATE SWAP0535 ON FIXED RATE SECURITIES	29,500,000	07/30/2013	3m Libor (4.4990%)	08/13/2004	BANK OF AMERICA	0	0		0	1,395,326	0	0	1,967	399,531
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	3m Libor (4.6800%)	08/18/2004	CREDIT SUISSE FB	0	0		829,940	1,337,125	0	0	(10,403)	422,914
INT RATE SWAP0547 ON FIXED RATE SECURITIES	23,000,000	09/15/2014	3m Libor (4.4700%)	09/24/2004	JP MORGAN CHASE BANK	0	0		0	1,386,044	0	0	5,770	334,604
INT RATE SWAP0548 ON FIXED RATE SECURITIES	20,000,000	12/24/2013	3m Libor (4.3900%)	09/24/2004	MORGAN STANLEY	0	0		0	1,208,367	0	0	5,870	278,204
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	3m Libor (4.5520%)	10/12/2004	MORGAN STANLEY	0	0		0	1,232,409	0	0	(422)	325,036
INT RATE SWAP0550 ON FIXED RATE SECURITIES	20,500,000	11/30/2008	3m Libor (3.5160%)	10/18/2004	GOLDMAN SACHS	0	0		343,135	879,284	0	0	52,983	167,525
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	3m Libor (3.6450%)	10/21/2004	GOLDMAN SACHS	0	0		0	1,019,695	0	0	44,292	187,363
INT RATE SWAP0552 ON FIXED RATE SECURITIES	39,000,000	09/16/2014	3m Libor (4.4100%)	10/21/2004	UBS AG	0	0		0	2,508,001	0	0	15,299	567,463
INT RATE SWAP0554 ON VARIABLE RATE SECURITIES	85,000,000	11/25/2016	CPURNSA (3m Libor+0.19%)	11/08/2004	MERRILL LYNCH	0	0		(8,469,329)	(8,469,329)	0	0	323,668	1,387,806
INT RATE SWAP0562 ON FIXED RATE SECURITIES	16,612,200	12/31/2014	3m Libor (4.0100%)	12/22/2004	CREDIT SUISSE FB	0	0		0	636,704	0	0	21,676	245,823
INT RATE SWAP0563 ON FIXED RATE SECURITIES	15,000,000	01/10/2012	3m Libor (4.1125%)	12/27/2004	UBS AG	0	0		0	595,526	0	0	13,232	180,368
INT RATE SWAP0566 ON FIXED RATE SECURITIES	11,000,000	10/07/2009	3m Libor (3.8420%)	12/29/2004	LEHMAN BROTHERS	0	0		0	293,930	0	0	18,370	103,237
INT RATE SWAP0567 ON FIXED RATE SECURITIES	13,000,000	07/28/2014	3m Libor (4.3590%)	12/29/2004	UBS AG	0	0		0	543,402	0	0	5,279	187,618
INT RATE SWAP0568 ON FIXED RATE SECURITIES	39,333,333	12/21/2014	3m Libor (4.5910%)	01/13/2005	MORGAN STANLEY	0	0		0	2,114,058	0	0	(3,780)	581,133
INT RATE SWAP0570 ON GMTN LIABILITIES	275,000,000	01/25/2008	3.8500% (3m Libor+0.03%)	01/18/2005	MORGAN STANLEY	0	0	@	0	(6,889,437)	0	0	0	1,855,953
INT RATE SWAP0573 ON FIXED RATE SECURITIES	17,975,000	01/02/2012	3m Libor (3.9720%)	01/21/2005	JP MORGAN CHASE BANK	0	0		0	652,362	0	0	20,279	215,731
INT RATE SWAP0575 ON FIXED RATE SECURITIES	20,000,000	10/01/2011	3m Libor (4.2200%)	01/21/2005	UBS AG	0	0		0	1,035,651	0	0	14,972	234,667
INT RATE SWAP0576 ON FIXED RATE SECURITIES	20,000,000	01/12/2011	3m Libor (4.1440%)	01/21/2005	JP MORGAN CHASE BANK	0	0		0	968,473	0	0	18,869	218,839

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INT RATE SWAP0577 ON FIXED RATE SECURITIES	16,000,000	12/10/2009	3m Libor (4.0050%)	01/21/2005	GOLDMAN SACHS	0	0		0	671,689	0	0	22,911	153,855
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3m Libor (4.6070%)	01/27/2005	JP MORGAN CHASE BANK	0	0		0	668,792	0	0	(2,059)	186,355
INT RATE SWAP0580 ON FIXED RATE SECURITIES	23,000,000	03/05/2010	3m Libor (4.1450%)	02/03/2005	LEHMAN BROTHERS	0	0		0	870,521	0	0	23,607	228,022
INT RATE SWAP0582 ON VARIABLE RATE SECURITIES	100,000,000	03/01/2010	CPURNSA+1.05 (3m Libor+0.18%)	02/10/2005	MORGAN STANLEY	0	0		(4,554,153)	(4,554,153)	0	0	41,043	990,019
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	3m Libor (3.8590%)	02/11/2005	JP MORGAN CHASE BANK	0	0		0	491,920	0	0	26,167	126,313
INT RATE SWAP0586 ON FIXED RATE SECURITIES	7,701,163	02/15/2008	3m Libor (3.7780%)	02/11/2005	GOLDMAN SACHS	0	0		42,349	191,716	0	0	14,755	52,789
INT RATE SWAP0587 ON FIXED RATE SECURITIES	25,000,000	10/16/2013	3m Libor (4.2980%)	02/14/2005	MORGAN STANLEY	0	0		0	1,469,077	0	0	13,875	343,481
INT RATE SWAP0588 ON FIXED RATE SECURITIES	25,000,000	01/18/2015	3m Libor (4.5240%)	02/16/2005	MORGAN STANLEY	0	0		235,340	1,470,878	0	0	(452)	370,983
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450% (1m Libor+0.09%)	02/22/2005	JP MORGAN CHASE BANK	0	0	@	0	(17,989,436)	0	0	0	4,944,902
INT RATE SWAP0591 ON VARIABLE RATE SECURITIES	175,000,000	04/02/2007	CPURNSA+0.85 (3m Libor-0.25%)	03/09/2005	MORGAN STANLEY	0	0		(2,539,305)	(2,539,305)	0	0	114,009	877,394
INT RATE SWAP0593 ON FIXED RATE SECURITIES	98,300,000	05/01/2015	3m Libor (4.9400%)	03/11/2005	LEHMAN BROTHERS	0	0		0	2,638,340	0	0	(100,293)	1,481,888
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	6m Libor+3.20% (CAD 5.23%)	03/17/2005	UBS AG	0	0		0	(192,118)	0	0	34,491	46,816
INT RATE SWAP0596 ON FIXED RATE SECURITIES	33,971,663	04/05/2010	1m Libor (4.7300%)	03/23/2005	GOLDMAN SACHS	0	0		0	578,589	0	0	(17,591)	340,414
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/15/2015	5.5% (AUD 6m Libor+.65%)	03/23/2005	CITIGROUP	0	0	@	0	423,438	0	0	0	151,069
INT RATE SWAP0598 ON FIXED RATE SECURITIES	53,927,660	04/04/2015	3m Libor (4.9740%)	03/31/2005	MORGAN STANLEY	0	0		532,224	1,526,682	0	0	(61,135)	809,653
INT RATE SWAP0599 ON FIXED RATE SECURITIES	29,000,000	03/13/2014	3m Libor (4.9240%)	03/31/2005	JP MORGAN CHASE BANK	0	0		0	798,296	0	0	(25,915)	408,997
INT RATE SWAP0600 ON FIXED RATE SECURITIES	25,000,000	03/22/2011	3m Libor (4.7140%)	03/31/2005	MORGAN STANLEY	0	0		0	635,239	0	0	(10,282)	278,895
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	3m Libor (4.8640%)	03/31/2005	UBS AG	0	0		278,691	557,381	0	0	(15,981)	266,998
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3m Libor (4.8255%)	03/31/2005	JP MORGAN CHASE BANK	0	0		0	830,239	0	0	(21,647)	389,008
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	3m Libor+0.38% (5.2292%)	04/08/2005	UBS AG	0	0		0	404,694	0	0	(17,695)	175,034
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	3m Libor (4.4510%)	04/14/2005	MORGAN STANLEY	0	0		0	429,043	0	0	3,952	153,284
INT RATE SWAP0608 ON FIXED RATE SECURITIES	28,500,000	05/05/2015	3m Libor (4.6400%)	05/03/2005	MORGAN STANLEY	0	0		0	1,488,485	0	0	(6,965)	429,901
INT RATE SWAP0609 ON FIXED RATE SECURITIES	39,500,000	06/26/2010	3m Libor (4.3490%)	05/03/2005	CITIBANK	0	0		563,013	1,389,938	0	0	14,277	406,730
INT RATE SWAP0610 ON FIXED RATE SECURITIES	9,000,000	05/15/2012	3m Libor (4.4710%)	05/03/2005	LEHMAN BROTHERS	0	0		0	396,757	0	0	1,651	111,404
INT RATE SWAP0611 ON FIXED RATE SECURITIES	25,993,254	03/01/2019	3m Libor (4.7150%)	05/05/2005	UBS AG	0	0		0	1,360,865	0	0	(11,935)	467,265
INT RATE SWAP0613 ON FIXED RATE SECURITIES	31,820,000	09/30/2009	3m Libor (4.2050%)	05/10/2005	JP MORGAN CHASE BANK	0	0		0	623,106	0	0	29,416	297,824
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21,186,942	02/15/2014	3m Libor+0.55% (5.0892%)	05/11/2005	CITIBANK	0	0		0	1,220,901	0	0	(10,026)	297,466
INT RATE SWAP0615 ON FIXED RATE SECURITIES	13,351,725	12/30/2019	3m Libor (4.6210%)	05/16/2005	UBS AG	0	0		0	714,960	0	0	(2,820)	247,628
INT RATE SWAP0616 ON FIXED RATE SECURITIES	25,000,000	08/07/2009	3m Libor (4.1475%)	05/18/2005	LEHMAN BROTHERS	0	0		0	845,796	0	0	24,381	228,998
INT RATE SWAP0617 ON FIXED RATE SECURITIES	17,500,000	03/22/2010	3m Libor (4.2750%)	05/19/2005	LEHMAN BROTHERS	0	0		0	619,784	0	0	12,009	174,520
INT RATE SWAP0618 ON FIXED RATE SECURITIES	18,000,000	06/01/2015	3m Libor (4.5790%)	05/20/2005	LEHMAN BROTHERS	0	0		0	1,027,397	0	0	(1,250)	272,617
INT RATE SWAP0619 ON FIXED RATE SECURITIES	32,200,000	07/11/2012	3m Libor (4.3600%)	05/26/2005	MORGAN STANLEY	0	0		0	1,649,029	0	0	12,486	403,623
INT RATE SWAP0620 ON FIXED RATE SECURITIES	20,000,000	06/01/2010	3m Libor (4.1640%)	05/31/2005	LEHMAN BROTHERS	0	0		0	825,417	0	0	19,361	204,269
INT RATE SWAP0622 ON FIXED RATE SECURITIES	19,000,000	06/01/2015	3m Libor (4.3160%)	06/01/2005	LEHMAN BROTHERS	0	0		0	1,443,011	0	0	11,173	287,763
INT RATE SWAP0623 ON FIXED RATE SECURITIES	20,000,000	08/25/2010	3m Libor (4.0090%)	06/01/2005	LEHMAN BROTHERS	0	0		0	774,970	0	0	26,567	209,892
INT RATE SWAP0624 ON FIXED RATE SECURITIES	14,500,000	06/15/2015	3m Libor (4.3100%)	06/02/2005	JP MORGAN CHASE BANK	0	0		0	1,113,183	0	0	9,438	220,067
INT RATE SWAP0627 ON FIXED RATE SECURITIES	76,544,880	06/10/2015	3m Libor (4.2975%)	06/07/2005	UBS AG	0	0		0	5,334,389	0	0	53,697	1,160,861
INT RATE SWAP0628 ON FIXED RATE SECURITIES	23,170,000	09/01/2012	3m Libor (4.1810%)	06/07/2005	JP MORGAN CHASE BANK	0	0		0	1,298,834	0	0	21,474	293,707
INT RATE SWAP0629 ON FIXED RATE SECURITIES	14,500,000	06/01/2008	3m Libor (3.9500%)	06/07/2005	LEHMAN BROTHERS	0	0		129,757	376,246	0	0	21,794	106,863
INT RATE SWAP0633 ON FIXED RATE SECURITIES	27,500,000	06/01/2010	3m Libor (4.1030%)	06/23/2005	UBS AG	0	0		0	1,149,625	0	0	30,815	280,871
INT RATE SWAP0635 ON FIXED RATE SECURITIES	31,500,000	07/27/2012	3m Libor (4.3890%)	07/06/2005	MORGAN STANLEY	0	0		0	1,570,252	0	0	10,098	396,223
INT RATE SWAP0637 ON FIXED RATE SECURITIES	24,900,000	06/13/2015	3m Libor (4.6950%)	07/27/2005	CITIBANK	0	0		0	1,220,031	0	0	(7,996)	377,796
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	5.25% (AUD 6m Libor+.833%)	08/25/2005	CITIGROUP	0	0	@	0	(556,566)	0	0	0	510,519

SCHEDULE DB - PART C - SECTION 1

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

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CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	5.1% (NZD 6m Libor+.71%)	08/25/2005	CITIGROUP	0	0	@	0	584,006	0	0	0	154,765
INT RATE SWAP0649 ON FIXED RATE SECURITIES	25,165,259	09/01/2014	3m Libor (4.5120%)	09/07/2005	BANK OF AMERICA	0	0		0	1,200,777	0	0	2,427	365,273
INT RATE SWAP0653 ON VARIABLE RATE SECURITIES	164,000,000	01/15/2009	4.9310% (1m Libor)	11/02/2005	LEHMAN BROTHERS	0	0		(1,472,573)	(1,472,573)	0	0	162,001	1,371,451
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008	4.9500% (1m Libor)	11/03/2005	CITIBANK	0	0		(325,211)	(325,211)	0	0	43,354	331,688
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620% (1m Libor)	11/03/2005	CREDIT SUISSE FB	0	0		(398,077)	(398,077)	0	0	52,319	407,588
INT RATE SWAP0656 ON VARIABLE RATE SECURITIES	63,000,000	11/07/2009	5.0150% (1m Libor)	11/03/2005	LEHMAN BROTHERS	0	0		(534,169)	(534,169)	0	0	76,731	598,352
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200% (1m Libor)	11/03/2005	BANK OF AMERICA	0	0		(399,213)	(399,213)	0	0	59,062	455,888
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3m Libor (5.0500%)	12/01/2005	MORGAN STANLEY	0	0		0	635,512	0	0	(29,575)	509,623
INT RATE SWAP0663 ON FIXED RATE SECURITIES	45,000,000	02/15/2026	3m Libor (5.2000%)	12/01/2005	LEHMAN BROTHERS	0	0		0	867,583	0	0	(31,883)	1,003,539
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015	3m Libor (5.1000%)	12/01/2005	UBS AG	0	0		0	449,640	0	0	16,731	327,275
INT RATE SWAP0667 ON FIXED RATE SECURITIES	40,000,000	11/12/2015	3m Libor (5.0845%)	12/01/2005	GOLDMAN SACHS	0	0		0	887,449	0	0	(52,283)	620,473
INT RATE SWAP0668 ON FIXED RATE SECURITIES	18,566,000	10/14/2015	3m Libor (5.0330%)	12/02/2005	LEHMAN BROTHERS	0	0		0	401,254	0	0	(22,161)	286,801
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3m Libor (5.0850%)	12/02/2005	CREDIT SUISSE FB	0	0		0	665,062	0	0	(38,297)	465,553
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015	3m Libor (5.0900%)	12/02/2005	UBS AG	0	0		0	554,027	0	0	(32,478)	389,613
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3m Libor (5.0985%)	12/02/2005	MORGAN STANLEY	0	0		0	654,111	0	0	(30,741)	469,574
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016	3m Libor (5.0420%)	12/02/2005	CITIBANK	0	0		0	847,488	0	0	(35,157)	627,585
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3m Libor (4.9740%)	12/02/2005	CREDIT SUISSE FB	0	0		0	364,491	0	0	(27,603)	299,428
INT RATE SWAP0674 ON FIXED RATE SECURITIES	32,000,000	09/17/2011	3m Libor (4.9960%)	12/02/2005	MORGAN STANLEY	0	0		0	478,905	0	0	(34,717)	374,157
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3m Libor (4.9675%)	12/02/2005	UBS AG	0	0		0	259,552	0	0	(20,475)	213,066
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3m Libor (5.0330%)	12/02/2005	JP MORGAN CHASE BANK	0	0		0	464,639	0	0	(13,054)	353,097
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3m Libor (5.0170%)	12/05/2005	UBS AG	0	0		0	271,324	0	0	(24,909)	242,382
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	6m Libor+0.76% (GBP 5.47%)	12/08/2005	BARCLAY'S CAPITAL	0	0		0	283,109	0	0	(49,596)	261,318
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	6m Libor+0.82% (GBP 5.47%)	12/08/2005	BARCLAY'S CAPITAL	0	0		0	296,314	0	0	(56,551)	314,218
INT RATE SWAP0680 ON FIXED RATE SECURITIES	20,500,000	12/11/2015	3m Libor (5.0749%)	12/12/2005	UBS AG	0	0		0	387,764	0	0	(25,835)	319,302
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	6m Libor (5.0490%)	12/13/2005	BARCLAY'S CAPITAL	0	0		0	376,881	0	0	(22,665)	374,397
INT RATE SWAP0682 ON FIXED RATE SECURITIES	50,000,000	01/10/2028	3m Libor (5.1625%)	12/13/2005	CITIBANK	0	0		0	1,090,208	0	0	(82,656)	1,167,115
INT RATE SWAP0683 ON FIXED RATE SECURITIES	67,370,000	10/15/2008	3m Libor (4.8740%)	12/20/2005	CREDIT SUISSE FB	0	0		0	628,645	0	0	(53,883)	537,400
INT RATE SWAP0688 ON FIXED RATE SECURITIES	23,239,000	11/01/2007	3m Libor (4.8300%)	01/10/2006	UBS AG	0	0		0	159,536	0	0	(10,748)	146,472
INT RATE SWAP0689 ON FIXED RATE SECURITIES	35,250,000	06/01/2014	3m Libor (4.9000%)	01/11/2006	UBS AG	0	0		0	1,055,792	0	0	(22,033)	503,944
INT RATE SWAP0693 ON FIXED RATE SECURITIES	31,450,000	06/15/2016	3m Libor (4.8795%)	01/13/2006	LEHMAN BROTHERS	0	0		0	1,261,183	0	0	(16,881)	502,621
INT RATE SWAP0694 ON FIXED RATE SECURITIES	27,665,000	09/15/2015	3m Libor (4.8580%)	01/13/2006	JP MORGAN CHASE BANK	0	0		0	1,062,992	0	0	(15,550)	425,577
INT RATE SWAP0695 ON FIXED RATE SECURITIES	15,850,000	09/05/2010	3m Libor (4.7322%)	01/13/2006	LEHMAN BROTHERS	0	0		0	312,168	0	0	(3,069)	166,908
INT RATE SWAP0696 ON GMTN LIABILITIES	300,000,000	07/30/2007	4.7790% (1m Libor)	01/17/2006	LEHMAN BROTHERS	0	0		(1,921,571)	(1,921,571)	0	0	132,733	1,730,864
INT RATE SWAP0697 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3m Libor (4.8255%)	01/24/2006	UBS AG	0	0		0	766,139	0	0	(7,450)	313,050
INT RATE SWAP0699 ON VARIABLE RATE SECURITIES	35,000,000	02/09/2008	4.9450% (1m Libor)	02/07/2006	GOLDMAN SACHS	0	0		(216,052)	(216,052)	0	0	20,690	238,861
CASH FLOW SWAP0700 ON VARIABLE RATE SECURITIES	60,000,000	03/01/2016	5.92% (EUR 4.485%)	02/14/2006	JP MORGAN CHASE BANK	0	0	@	0	(1,159,545)	0	0	0	945,168
INT RATE SWAP0702 ON FIXED RATE SECURITIES	28,000,000	09/03/2008	3m Libor (5.1470%)	03/02/2006	MORGAN STANLEY	0	0		0	47,417	0	0	(2,205)	218,245
INT RATE SWAP0703 ON VARIABLE RATE SECURITIES	25,000,000	03/06/2007	5.1640% (1m Libor)	03/02/2006	CITIBANK	0	0		(27,163)	(27,163)	0	0	5,503	120,643
INT RATE SWAP0704 ON VARIABLE RATE SECURITIES	268,200,000	03/06/2009	5.1500% (1m Libor)	03/02/2006	CREDIT SUISSE FB	0	0		(817,591)	(817,591)	0	0	56,423	2,297,085
INT RATE SWAP0705 ON VARIABLE RATE SECURITIES	425,000,000	03/06/2009	5.1480% (1m Libor)	03/02/2006	GOLDMAN SACHS	0	0		(1,318,380)	(1,318,380)	0	0	88,821	3,640,049
INT RATE SWAP0706 ON VARIABLE RATE SECURITIES	30,000,000	03/06/2007	5.1625% (1m Libor)	03/02/2006	LEHMAN BROTHERS	0	0		(32,999)	(32,999)	0	0	6,572	144,772
INT RATE SWAP0707 ON VARIABLE RATE SECURITIES	402,000,000	03/06/2008	5.1400% (1m Libor)	03/02/2006	MORGAN STANLEY	0	0		(1,057,781)	(1,057,781)	0	0	58,567	2,795,452
INT RATE SWAP0708 ON VARIABLE RATE SECURITIES	170,000,000	03/06/2008	5.1410% (1m Libor)	03/02/2006	JP MORGAN CHASE BANK	0	0		(444,240)	(444,240)	0	0	34,702	1,182,156
INT RATE SWAP0709 ON VARIABLE RATE SECURITIES	690,000,000	03/06/2008	5.1410% (1m Libor)	03/02/2006	UBS AG	0	0		(1,803,093)	(1,803,093)	0	0	140,849	4,798,163
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775% (1m Libor)	03/06/2006	MORGAN STANLEY	0	0		(57,603)	(57,603)	0	0	4,530	214,320
CASH FLOW SWAP0711 ON VARIABLE RATE SECURITIES	15,759,000	04/20/2016	5.521% (GBP 4.86%)	03/08/2006	BARCLAY'S CAPITAL	0	0	@	0	(8,579)	0	0	0	249,955
EQUITY BASKET SWAP0712 ON PROCEEDS FROM SALE OF BUSINESS	580,500,000	06/30/2006	Equity Index (Equity Index)	03/08/2006	LEHMAN BROTHERS	33,822,000	33,822,000		(17,807,313)	(17,807,313)	0	0	0	1,449,261
CORRELATION SWAP0713 ON PROCEEDS FROM SALE OF BUSINESS	15,000,000	06/30/2006	Equity Index (Equity Index)	03/08/2006	LEHMAN BROTHERS	0	0		987,120	987,120	0	0	0	37,449
INT RATE SWAP0714 ON FIXED RATE SECURITIES	26,000,000	05/29/2010	3m Libor (5.2030%)	03/08/2006	GOLDMAN SACHS	0	0		0	47,545	0	0	(2,008)	265,289
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930% (1m Libor)	03/09/2006	UBS AG	0	0		(65,199)	(65,199)	0	0	3,689	300,747

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INT RATE SWAP0716 ON FIXED RATE SECURITIES	24,000,000	10/29/2009	3m Libor (5.2290%)	03/10/2006	CITIBANK	0	0		0	20,350	0	0	(462)	227,164
INT RATE SWAP0717 ON FIXED RATE SECURITIES	15,496,100	10/31/2011	3m Libor (5.2375%)	03/10/2006	CITIBANK	0	0		0	20,288	0	0	(515)	183,173
INT RATE SWAP0718 ON FIXED RATE SECURITIES	16,013,078	05/12/2010	1m Libor (5.1090%)	03/22/2006	LEHMAN BROTHERS	0	0		0	50,550	0	0	1,123	162,472
FWD INT RATE SWAP0719 ON FIXED RATE SECURITIES, EFF 04/24/06	20,000,000	04/24/2011	3m Libor (5.1660%)	03/27/2006	CITIBANK	0	0		0	122,675	0	0	0	225,133
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575% (1m Libor)	03/31/2006	MORGAN STANLEY	0	0		(4,125)	(4,125)	0	0	0	303,800
0599999 - Subtotal - Swaps - Hedging Transactions						33,822,000	33,822,000	XXX	16,243,151	432,483,217			2,565,249	120,447,158
CDS SP15000L1 ON ROHM & HAAS CO	10,000,000	03/20/2012	0.2900%(0.0000%)	03/17/2005	BARCLAY'S CAPITAL	0	0		0	(64,859)	0	0	7,250	122,223
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	0.8800%(0.0000%)	05/20/2005	MERRILL LYNCH	0	0		0	121,686	0	0	11,000	51,385
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000%)	05/24/2005	MORGAN STANLEY	0	0		0	50,462	0	0	7,500	51,385
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000%)	06/07/2005	DEUTSCHE BANK	0	0		0	46,649	0	0	4,625	62,387
CDS SP1500XH0 ON ALLTEL CORP	5,000,000	09/20/2012	0.4400%(0.0000%)	08/04/2005	MORGAN STANLEY	0	0		0	(34,228)	0	0	5,500	63,637
CDS SP9501IE4 ON HIGH YIELD INDEX	50,000,000	12/20/2010	2.5000%(0.0000%)	02/28/2006	JP MORGAN CHASE BANK	183,001	179,961		179,961	859,650	(3,040)	0	58,520	543,486
CDS SP9501IF1 ON HIGH YIELD INDEX	25,000,000	12/20/2010	3.4000%(0.0000%)	02/28/2006	BANK OF AMERICA	375,000	368,920		368,920	605,858	(6,080)	0	73,194	271,743
CDS SPF401A57 ON 5 MUNI CREDITS	10,000,000	03/20/2010	1.1600%(0.0000%)	03/18/2005	GOLDMAN SACHS	0	0		0	(71,123)	0	0	29,000	99,657
CDS SPF401A06 ON GENERAL MOTORS ACCEPTANCE CORP	5,000,000	06/20/2006	3.5000%(0.0000%)	03/22/2005	JP MORGAN CHASE BANK	0	0		0	15,846	0	0	43,750	11,777
CDS SPG4023G8 ON PARKET HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000%)	09/21/2005	MORGAN STANLEY	0	0		0	3,152	0	0	5,750	105,791
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000%)	10/14/2005	MERRILL LYNCH	0	0		0	33,535	0	0	4,688	66,120
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000%)	10/19/2005	JP MORGAN CHASE BANK	0	0		0	59,481	0	0	13,500	108,697
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000%)	06/10/2005	GOLDMAN SACHS	0	0		0	71,656	0	0	7,500	102,770
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000%(0.0000%)	06/10/2005	MERRILL LYNCH	0	0		0	(25,297)	0	0	18,750	158,687
CDS SPH300MI8 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000%)	07/22/2005	JP MORGAN CHASE BANK	0	0		0	120,857	0	0	12,500	127,274
CDS SPH400IY6 ON NABORS INDS INC	5,000,000	07/15/2008	0.4000%(0.0000%)	01/26/2004	DEUTSCHE BANK	0	0		0	39,989	0	0	5,000	37,858
CDS SPH4014W3 ON SUNCOR ENERGY INC	5,000,000	12/20/2009	0.3100%(0.0000%)	09/22/2004	MERRILL LYNCH	0	0		0	24,436	0	0	3,875	48,257
CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	10,000,000	12/20/2009	0.3500%(0.0000%)	09/23/2004	CREDIT SUISSE FB	0	0		0	6,092	0	0	8,750	96,515
CDS SPH4026I0 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000%)	12/14/2005	MERRILL LYNCH	0	0		0	(8,602)	0	0	7,000	108,697
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800%(0.0000%)	02/17/2005	JP MORGAN CHASE BANK	0	0		0	52,388	0	0	21,750	149,485
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000%(0.0000%)	03/23/2005	CREDIT SUISSE FB	0	0		0	(76,282)	0	0	18,750	154,155
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500%(0.0000%)	05/14/2004	DEUTSCHE BANK	0	0		0	18,324	0	0	3,125	44,893
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600%(0.0000%)	05/12/2004	MORGAN STANLEY	0	0		0	63,771	0	0	6,500	89,787
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700%(0.0000%)	05/21/2004	GOLDMAN SACHS	0	0		0	26,835	0	0	3,375	44,893
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300%(0.0000%)	05/27/2004	MERRILL LYNCH	0	0		0	71,288	0	0	7,875	44,893
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300%(0.0000%)	06/24/2004	GOLDMAN SACHS	0	0		0	3,128	0	0	2,875	46,615
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600%(0.0000%)	07/20/2004	CREDIT SUISSE FB	0	0		0	19,104	0	0	3,250	46,615
CDS SPK4015X6 ON 5 MUNI CREDITS	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS	0	0		0	(15,851)	0	0	29,500	99,657
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH	0	0		0	10,549	0	0	23,250	149,485
CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	JP MORGAN CHASE BANK	0	0		0	19,310	0	0	2,750	39,344
CDS SPK600EK1 ON LOWES COMPANIES	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	DEUTSCHE BANK	0	0		0	22,972	0	0	2,750	39,344
CDS SPK600FD6 ON FRANKLIN RES INC	5,000,000	12/20/2008	0.3000%(0.0000%)	10/09/2003	CREDIT SUISSE FB	0	0		0	15,635	0	0	3,750	41,277
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000%)	11/15/2005	MERRILL LYNCH	0	0		0	40,988	0	0	7,750	54,349
CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700%(0.0000%)	02/03/2004	BARCLAY'S CAPITAL	0	0		0	38,895	0	0	4,625	43,103
CDS SP0100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500%(0.0000%)	02/27/2004	JP MORGAN CHASE BANK	0	0		0	16,990	0	0	3,125	43,103
CDS SP0100HP4 ON APACHE CORP	5,000,000	03/20/2009	0.2500%(0.0000%)	03/02/2004	MERRILL LYNCH	0	0		0	16,990	0	0	3,125	43,103
CDS SP0100WP7 ON 5 MUNI CREDITS	15,000,000	03/20/2010	1.0000%(0.0000%)	01/18/2005	GOLDMAN SACHS	0	0		0	(172,041)	0	0	37,500	149,485
CDS SPQ400ER5 ON VIACOM INC	5,000,000	03/20/2009	0.3200%(0.0000%)	02/06/2004	MORGAN STANLEY	0	0		0	(13,632)	0	0	4,000	43,103
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700%(0.0000%)	03/05/2004	MORGAN STANLEY	0	0		0	62,613	0	0	6,750	86,206
CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	6,000,000	03/20/2008	0.3000%(0.0000%)	03/09/2004	JP MORGAN CHASE BANK	0	0		0	22,356	0	0	4,500	42,135
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800%(0.0000%)	08/12/2004	SALOMON BROTHERS	0	0		0	34,380	0	0	4,750	46,615
CDS SPS2Z5TX9 ON INV GRADE INDEX	350,000,000	12/20/2010	0.4500%(0.0000%)	03/10/2006	LEHMAN BROTHERS	504,274	498,793		498,793	864,847	(5,481)	0	41,250	3,804,400
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000%)	01/21/2005	GOLDMAN SACHS	0	0		0	(7,527)	0	0	7,000	122,223
CDS SPS5013Q2 ON WASTE MANAGEMENT INC	5,000,000	06/20/2012	0.6200%(0.0000%)	05/05/2005	LEHMAN BROTHERS	0	0		0	36,749	0	0	7,750	62,387

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
CDS SPT100FCO ON NABORS INDS INC	5,000,000	07/15/2008	0.4000%(0.0000%)	10/01/2003	MERRILL LYNCH	0	0		0	39,989	0	0	5,000	37,858
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500%(0.0000%)	09/10/2004	MORGAN STANLEY	0	0		0	42,109	0	0	6,250	93,230
0799999 - Subtotal - Swaps - Other Derivative Transactions						1,062,275	1,047,674	XXX	1,047,674	3,110,118	(14,601)		600,527	7,900,087
0899999 - Subtotal - Swaps						34,884,275	34,869,674	XXX	17,290,824	435,593,335	(14,601)		3,165,776	128,347,245
2599999 - Subtotal - Hedging Transactions						33,822,000	33,822,000	XXX	16,243,151	432,483,217			2,565,249	120,447,158
2799999 - Subtotal - Other Derivative Transactions						1,062,275	1,047,674	XXX	1,047,674	3,110,118	(14,601)		600,527	7,900,087
9999999 - Totals						34,884,275	34,869,674	XXX	17,290,824	435,593,335	(14,601)		3,165,776	128,347,245

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
INTEREST RATE FUTURES - GOV'T 5YR NOTES	750	06/30/2006	78,905,568	78,328,125	(577,443)	02/21/2006	CBOT		(577,443)			375,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	100	06/19/2006	20,422,090	20,385,938	(36,152)	03/22/2006	CBOT		(36,152)			30,000
EURO DOLLAR	100	06/19/2006	23,902,780	23,698,750	(204,030)	07/29/2005	CME		(204,030)			70,000
EURO DOLLAR	26	03/19/2007	6,165,965	6,161,675	(4,290)	03/13/2006	CME		(4,290)			18,200
INDEX FUTURES - S & P 500	1,295	06/15/2006	414,067,368	421,943,375	7,876,008	03/14/2006	CME		7,876,008			20,396,250
0199999 - Subtotal - Long Futures - Hedging Transactions			543,463,770	550,517,863	7,054,093	XXX	XXX		7,054,093			20,889,450
0499999 - Subtotal - Long Futures			543,463,770	550,517,863	7,054,093	XXX	XXX		7,054,093			20,889,450
INTEREST RATE FUTURES - GOV'T TBONDS	10	06/30/2006	1,108,725	1,091,563	17,163	03/06/2006	CBOT		17,163			9,000
INTEREST RATE FUTURES - GOV'T TBONDS	940	06/30/2006	106,400,978	102,606,875	3,794,103	02/23/2006	CBOT		3,794,103			846,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	933	06/30/2006	99,921,043	99,262,458	658,585	03/27/2006	CBOT		658,585			559,800
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,067	06/30/2006	114,063,651	113,518,802	544,849	03/20/2006	CBOT		544,849			640,200
INTEREST RATE FUTURES - GOV'T 5YR NOTES	8	06/30/2006	839,478	835,500	3,978	03/27/2006	CBOT		3,978			4,000
EURO DOLLAR	111	03/15/2010	26,466,144	26,268,150	197,994	11/15/2005	CME		197,994			77,700
EURO DOLLAR	103	03/16/2009	24,590,504	24,403,275	187,229	11/15/2005	CME		187,229			72,100
EURO DOLLAR	96	03/17/2008	22,943,386	22,765,200	178,186	11/15/2005	CME		178,186			67,200
EURO DOLLAR	88	03/19/2007	21,017,675	20,854,900	162,775	12/08/2005	CME		162,775			61,600
EURO DOLLAR	111	06/14/2010	26,456,682	26,261,213	195,469	11/15/2005	CME		195,469			77,700
EURO DOLLAR	103	06/15/2009	24,581,329	24,396,838	184,492	11/15/2005	CME		184,492			72,100
EURO DOLLAR	96	06/16/2008	22,937,899	22,761,600	176,299	11/15/2005	CME		176,299			67,200
EURO DOLLAR	88	06/18/2007	21,015,238	20,863,700	151,538	12/08/2005	CME		151,538			61,600
EURO DOLLAR	79	06/19/2006	18,868,113	18,722,013	146,100	12/08/2005	CME		146,100			55,300
EURO DOLLAR	162	06/19/2006	38,413,295	38,391,975	21,320	03/29/2006	CME		21,320			113,400
EURO DOLLAR	10	09/13/2010	2,370,602	2,365,125	5,477	11/15/2005	CME		5,477			7,000
EURO DOLLAR	103	09/21/2009	24,573,604	24,389,113	184,492	11/15/2005	CME		184,492			72,100
EURO DOLLAR	96	09/15/2008	22,931,899	22,756,800	175,099	11/15/2005	CME		175,099			67,200
EURO DOLLAR	100	09/17/2007	23,883,079	23,715,000	168,079	12/08/2005	CME		168,079			70,000
EURO DOLLAR	88	09/18/2006	21,019,638	20,841,700	177,938	12/08/2005	CME		177,938			61,600
EURO DOLLAR	148	09/18/2006	35,064,456	35,051,950	12,506	03/13/2006	CME		12,506			103,600
EURO DOLLAR	103	12/21/2009	24,562,142	24,378,813	183,329	11/15/2005	CME		183,329			72,100
EURO DOLLAR	96	12/15/2008	22,922,424	22,748,400	174,024	11/15/2005	CME		174,024			67,200
EURO DOLLAR	96	12/17/2007	22,945,536	22,766,400	179,136	11/15/2005	CME		179,136			67,200
EURO DOLLAR	88	12/18/2006	21,016,975	20,843,900	173,075	12/08/2005	CME		173,075			61,600
EURO DOLLAR	47	12/18/2006	11,146,570	11,132,538	14,033	03/24/2006	CME		14,033			32,900
INDEX FUTURES - S & P 500	775	06/15/2006	248,833,463	252,514,375	(3,680,913)	03/09/2006	CME		(3,680,913)			12,206,250
INDEX FUTURES - EMINI S & P 500	86	06/15/2006	5,631,107	5,604,190	26,917	03/31/2006	CME		26,917			270,900
0599999 - Subtotal - Short Futures - Hedging Transactions			1,056,525,632	1,052,112,363	4,413,269	XXX	XXX		4,413,269			15,944,550
0899999 - Subtotal - Short Futures			1,056,525,632	1,052,112,363	4,413,269	XXX	XXX		4,413,269			15,944,550
2599999 - Subtotal - Hedging Transactions			1,599,989,402	1,602,630,226	11,467,362	XXX	XXX		11,467,362			36,834,000
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			1,599,989,402	1,602,630,226	11,467,362	XXX	XXX		11,467,362			36,834,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank Vernon Hills, Illinois		3.200			32,000,000	14,102,526	33,460,270	XXX
Bank of New York New York, New York		1.800	297,765		(1,994,249)	6,239,625	2,186,236	XXX
J.P. Morgan Chase Bank New York, New York					44,178,791	54,617,021	35,999,521	XXX
Citibank New York, New York		1.080	287,630		121,265,305	69,110,833	73,305,075	XXX
First Bank Clayton, Missouri					(23,900)	(20,280)	(28,554)	XXX
Fleet Bank Providence, Rhode Island					218,557	218,557	218,557	XXX
Guaranty Bank Austin, Texas							(186,500)	XXX
Harris Bank Chicago, Illinois		4.230	29,103		(30,840,929)	(27,278,936)	(18,011,079)	XXX
LaSalle National Bank Chicago, Illinois					1	1	1	XXX
The Northern Trust Company Chicago, Illinois		4.190	126,163		28,782,124	6,987,289	12,025,083	XXX
Standard Federal Bank Farmington Hills, Michigan					0	(4,662)	0	XXX
TCF St. Paul, Minnesota					1,056	(122,119)	(133,399)	XXX
Wells Fargo Bank San Francisco, California					1,108,396	2,518,986	2,691,155	XXX
Wachovia Bank N.A. Salem, North Carolina					(72,127,393)	(83,072,222)	(84,446,597)	XXX
World Savings Bank San Antonio, Texas							(217,461)	XXX
US Bank Minneapolis, Minnesota		4.120	239,617		35,852,563	35,640,605	1,360,141	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	980,277		158,420,322	78,937,226	58,222,450	XXX
0399999 Total Cash on Deposit	XXX	XXX	980,277		158,420,322	78,937,226	58,222,450	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total Cash	XXX	XXX	980,277		158,420,322	78,937,226	58,222,450	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
00118U-D3-3	AGL CAPITAL CORP		03/31/2006	0.000	04/03/2006	19,994,500	0	2,750
0020A3-DC-1	AT&T INC		03/14/2006	0.000	04/12/2006	9,985,639	0	23,500
02635S-DS-3	AMERICAN GENERAL FINANCE CORP		03/27/2006	0.000	04/26/2006	49,835,071	0	32,986
03505U-D7-9	ANGLO IRISH BANK CORP		03/24/2006	0.000	04/07/2006	34,972,117	0	37,178
03505U-EA-1	ANGLO IRISH BANK CORP		03/10/2006	0.000	05/10/2006	39,794,599	0	115,867
03741P-D3-3	APACHE CORP		03/31/2006	0.000	04/03/2006	10,297,139	0	1,431
0453W3-D3-0	ASSA ABLOY FINANCE		03/31/2006	0.000	04/03/2006	7,322,986	0	1,007
09365K-D6-9	BLOCK FINANCIAL CORP		03/23/2006	0.000	04/06/2006	19,986,528	0	24,250
10421U-D5-9	BRADFORD & BINGLEY PLC		03/03/2006	0.000	04/05/2006	39,979,467	0	148,867
11040F-DJ-1	BRITANNIA BUILDING SOCIETY		01/19/2006	0.000	04/18/2006	19,957,217	0	181,201
1247P3-DH-2	CORP ASSET FUNDING CO		03/28/2006	0.000	04/17/2006	17,267,316	0	9,171
12665K-D3-7	CVS CORP		03/31/2006	0.000	04/03/2006	19,994,523	0	2,739
15668L-D3-5	CENTURY TELECOMMUNICATIONS		03/31/2006	0.000	04/03/2006	19,994,444	0	2,778
20279W-D3-2	COMMONWEALTH EDISON CO		03/31/2006	0.000	04/03/2006	19,994,511	0	2,745
2082M3-DC-6	CONOCOPHILLIPS		03/31/2006	0.000	04/12/2006	4,992,590	0	674
24902U-D3-3	DENTSPLY INTL INC		03/31/2006	0.000	04/03/2006	3,898,928	0	536
26440B-D3-9	DUKE ENERGY CORPORATION		03/31/2006	0.000	04/03/2006	18,994,775	0	2,613
26882S-D5-2	ENTERPRISE RENT-A-CAR COMPANY		03/31/2006	0.000	04/05/2006	19,989,222	0	2,694
29284K-D3-2	ENGELHARD CORP		03/31/2006	0.000	04/03/2006	14,830,962	0	2,019
29454U-D3-4	EQUITABLE RESOURCES INC		03/31/2006	0.000	04/03/2006	10,997,006	0	1,497
29873M-D6-8	EUROHYPO AG		03/30/2006	0.000	04/06/2006	4,996,667	0	1,333
3024A1-DC-4	FCAR OWNER TRUST (SERIES 1)		03/13/2006	0.000	04/12/2006	48,930,230	0	120,512
34108B-DR-3	FLORIDA POWER & LIGHT CO		03/27/2006	0.000	04/25/2006	29,905,000	0	19,792
3495P3-D3-6	FORTIS FUNDING LLC		03/31/2006	0.000	04/03/2006	23,993,533	0	3,234
41586K-D3-2	HARSCO CORP		03/31/2006	0.000	04/03/2006	5,398,515	0	743
42305U-D4-6	HEINZ (HJ) FINANCE		03/31/2006	0.000	04/04/2006	19,991,917	0	2,695
42550M-DA-2	HENKEL CORP		03/28/2006	0.000	04/10/2006	19,975,750	0	10,778
47836K-D3-7	JOHNSON CONTROLS, INC		03/31/2006	0.000	04/03/2006	19,994,444	0	2,778
49833M-DQ-1	KITTY HAWK FUNDING CORP		03/30/2006	0.000	04/24/2006	25,920,930	0	6,876
5006E1-DQ-4	KOREAN DEVELOPMENT BANK - NY		03/27/2006	0.000	04/24/2006	9,969,461	0	6,639
5006E1-DT-8	KOREAN DEVELOPMENT BANK - NY		03/27/2006	0.000	04/27/2006	29,896,434	0	19,917
50559D-DD-0	LACLEDE GAS COMPANY		03/06/2006	0.000	04/13/2006	9,984,367	0	33,873
53127U-D3-1	LIBERTY STREET FUNDING CORP		03/28/2006	0.000	04/03/2006	8,326,788	0	4,424
5705X5-D3-2	MARKET STREET FUNDING CORP		03/31/2006	0.000	04/03/2006	49,986,583	0	6,708
57163S-D5-7	MARRIOTT INTERNATIONAL		03/31/2006	0.000	04/05/2006	19,989,222	0	2,695
59018K-D3-2	MERRILL LYNCH & CO INC NT		03/28/2006	0.000	04/03/2006	19,994,700	0	10,600
59018K-D6-5	MERRILL LYNCH & CO INC NT		03/28/2006	0.000	04/06/2006	34,976,813	0	18,550
64351V-E8-1	NEW CENTER ASSET TRUST		03/16/2006	0.000	05/08/2006	24,878,209	0	52,666
64351V-EB-4	NEW CENTER ASSET TRUST		03/10/2006	0.000	05/11/2006	39,788,888	0	116,112
6555P1-DA-2	NORDEA NORTH AMERICAN		03/10/2006	0.000	04/10/2006	17,479,700	0	49,623
67983U-D3-4	OLD LINE FUNDING CORP		03/31/2006	0.000	04/03/2006	61,483,498	0	8,251
6931M1-D7-5	PB FINANCE		03/31/2006	0.000	04/07/2006	14,987,874	0	2,021
6931M1-DR-1	PB FINANCE		03/21/2006	0.000	04/25/2006	21,466,519	0	31,387
6933J5-D3-5	PECO ENERGY TRANSITION (EXELON)		03/31/2006	0.000	04/03/2006	9,997,267	0	1,367
70016L-D3-9	PARK AVENUE RECEIVABLES		03/31/2006	0.000	04/03/2006	24,671,378	0	3,311
70016L-DD-7	PARK AVENUE RECEIVABLES		03/16/2006	0.000	04/13/2006	25,282,328	0	52,895
74005J-D3-9	PRAXAIR, INC		03/31/2006	0.000	04/03/2006	8,297,694	0	1,153
74251D-D3-3	PRINCIPAL FINANCIAL SERVICES INC		03/31/2006	0.000	04/03/2006	49,986,583	0	6,708
74433H-DR-2	PRUDENTIAL FUNDING CORPORATION		03/27/2006	0.000	04/25/2006	44,858,099	0	29,563
75820M-D3-2	REED ELSEVIER		03/31/2006	0.000	04/03/2006	19,994,544	0	2,728
7743E3-D3-7	ROCKWELL AUTOMATION		03/31/2006	0.000	04/03/2006	25,192,999	0	3,500
82124M-D3-1	SHEFFIELD RECEIVABLES		03/31/2006	0.000	04/03/2006	35,341,495	0	4,752
82124M-DA-5	SHEFFIELD RECEIVABLES		03/16/2006	0.000	04/10/2006	17,379,642	0	36,192
82655F-E9-9	SIGMA-ALDRICH CORP		03/14/2006	0.000	05/09/2006	7,959,974	0	18,960
83549S-D3-3	SONOCO PRODUCTS COMPANY		03/31/2006	0.000	04/03/2006	19,994,567	0	2,717
83700F-DJ-1	SOUTH CAROLINA ELECTRIC & GAS		03/17/2006	0.000	04/18/2006	19,955,045	0	39,667
88562M-DD-5	THREE RIVERS FUNDING		03/15/2006	0.000	04/13/2006	69,890,334	0	155,361
8910A1-DQ-8	TORCHMARK CORP		03/23/2006	0.000	04/24/2006	3,489,289	0	4,191
8910A1-DS-4	TORCHMARK CORP		03/23/2006	0.000	04/26/2006	5,481,705	0	6,586
89233H-D7-6	TOYOTA MOTOR CREDIT CORP		03/28/2006	0.000	04/07/2006	39,968,334	0	21,110
90655K-D3-5	UNION ELECTRIC CO		03/31/2006	0.000	04/03/2006	39,989,033	0	5,483
912795-WW-7	TREASURY BILL	C	02/09/2006	0.000	04/06/2006	499,706	0	3,003
912795-WX-5	TREASURY BILL	C	02/02/2006	0.000	04/13/2006	3,994,293	0	27,582

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
912795-WY-3	TREASURY BILL	C	02/17/2006	0.000	04/20/2006	8,979,243	0	46,977
92240F-D3-4	VECTREN UTILITY HOLDINGS		03/31/2006	0.000	04/03/2006	1,545,577	0	211
92344M-D6-7	VERIZON GLOBAL		03/29/2006	0.000	04/06/2006	14,989,979	0	6,013
92344M-DA-8	VERIZON GLOBAL		03/28/2006	0.000	04/10/2006	9,933,066	0	5,304
9497K3-D3-1	WELLPOINT INC		03/31/2006	0.000	04/03/2006	19,994,577	0	2,711
97670S-D3-4	WISCONSIN GAS CO		03/31/2006	0.000	04/03/2006	39,989,112	0	5,444
ST1000-93-1	COUNTRYWIDE HOME LOANS		03/15/2006	4.740	04/13/2006	40,000,000	89,533	0
ST1000-92-3	FLORIDA POWER & LIGHT CO		03/27/2006	4.850	05/03/2006	39,500,000	26,608	0
0199999 Total Cash Equivalents						1,612,551,440	116,141	1,622,196